Lifting to the *r*-frame bundle by means of connections

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Dedicated to Professor Andrzej Zajtz on the occasion of his 75th birthday with respect and gratitude

Abstract. Let m and r be natural numbers and let $P^r : \mathcal{M}f_m \to \mathcal{FM}$ be the rth order frame bundle functor. Let $F : \mathcal{M}f_m \to \mathcal{FM}$ and $G : \mathcal{M}f_k \to \mathcal{FM}$ be natural bundles, where $k = \dim(P^r \mathbb{R}^m)$. We describe all $\mathcal{M}f_m$ -natural operators A transforming sections σ of $FM \to M$ and classical linear connections ∇ on M into sections $A(\sigma, \nabla)$ of $G(P^rM) \to P^rM$. We apply this general classification result to many important natural bundles F and G and obtain many particular classifications.

0. Introduction. We fix natural numbers m and r. Let $P^r : \mathcal{M}f_m \to \mathcal{F}\mathcal{M}$ be the rth order frame bundle functor, $k = \dim(P^r \mathbb{R}^m)$, and let $F : \mathcal{M}f_m \to \mathcal{F}\mathcal{M}$ and $G : \mathcal{M}f_k \to \mathcal{F}\mathcal{M}$ be natural bundles, where $\mathcal{M}f_m$ is the category of m-dimensional manifolds and their local diffeomorphisms and $\mathcal{F}\mathcal{M}$ is the category of fibred manifolds and their fibred maps.

In the present note, we study the problem how a section $\sigma \in \underline{F}(M)$ of $FM \to M$ and a classical linear connection ∇ on M can induce a section $A(\sigma, \nabla) \in \underline{G}(P^rM)$ of $G(P^rM) \to P^rM$. This problem is reflected in the concept of $\mathcal{M}f_m$ -natural operators $A: F \times Q \rightsquigarrow GP^r$ in the sense of [3]. We describe all $\mathcal{M}f_m$ -natural operators $A: F \times Q \rightsquigarrow GP^r$ in question.

There are many "classical" examples of $\mathcal{M}f_m$ -natural operators $A: F \times Q \to GP^r$ for particular F and G and r. For example, we know the so-called horizontal lifts of vector fields, forms, tensor fields, connections, differentiations from M to the linear frame bundle $LM = P^1M$ (see e.g. [1], [6]). In [10], using rather complicated computations in local coordinates, M. Sekizawa obtained an interesting classification of all first order $\mathcal{M}f_m$ -natural operators $A: Q \to T^{(0,2)}P^1$ transforming classical linear connections ∇ on m-manifolds M into tensor fields $A(\nabla)$ of type (0,2) on the linear frame bundle $LM = P^1M$ of M. A well-known example of an $\mathcal{M}f_m$ -natural op-

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erator $A: Q \rightsquigarrow QP^r$ is the so-called complete lift in the sense of A. Morimoto [8] (see also [2]) of classical linear connections to the rth order frame bundle $P^r M$ (which is an open subbundle in the bundle $T^r_m M$ of (m,r)velocities). In [7], using a normal coordinate technique, the second author extended (in a very simple way) the classification of [10] to all $\mathcal{M}f_m$ -natural operators $A: Q \rightsquigarrow T^{(p,q)}P^r$, and in particular obtained a classification of all $\mathcal{M}f_m$ -natural operators $A: Q \rightsquigarrow QP^r$. In [4], adapting the technique from [7], we classified all $\mathcal{M}f_m$ -natural operators $A: T^{(p,q)} \times Q \rightsquigarrow T^{(p_1,q_1)}P^1$ transforming tensor fields τ of type (p,q) on M and classical linear connections ∇ on M into tensor fields $A(\tau, \nabla)$ of type (p_1, q_1) on LM. In [5], also adapting the technique from [7], we described all $\mathcal{M}f_m$ -natural operators $A: Q \rightsquigarrow \operatorname{Riem} P^r$ transforming classical linear connections ∇ on M into Riemannian structures $A(\nabla)$ on $P^r M$. Thus the main result of the present paper is a (maximal possible) generalization of the results mentioned above. To obtain this general result, we once more adapt the technique from [7]. Thanks to this technique, the proof of the main result seems to be almost obvious.

We apply the main result of the present note to many important F and G, and obtain several interesting classifications (also different from those in [7], [4], [5]). Namely, for $F = \operatorname{id}_{\mathcal{M}f_m}$ and $G = E^{(k)} = (J^k(-, \cdot))^*$ we obtain a full classification of $\mathcal{M}f_m$ -natural operators $A: Q \rightsquigarrow E^{(k)}P^r$ of kth order linear differential operators $A(\nabla)$ on P^rM by means of classical linear connections ∇ on M. Similarly, for $F = \operatorname{Riem} : \mathcal{M}f_m \to \mathcal{F}\mathcal{M}$ and $G = \operatorname{Riem} : \mathcal{M}f_k \to \mathcal{F}\mathcal{M}$ we obtain a full classification of $\mathcal{M}f_m$ -natural operators $A: \operatorname{Riem} \times Q \to \operatorname{Riem} P^r$ of Riemannian structures $A(g, \nabla)$ on P^rM from Riemannian structures g on M by means of classical linear connections ∇ on M. And similarly, for $F = Q: \mathcal{M}f_m \to \mathcal{F}\mathcal{M}$ and $G: \mathcal{M}f_k \to \mathcal{F}\mathcal{M}$ we obtain a full classification of $\mathcal{M}f_m$ -natural operators $A: Q \to QP^r$ of classical linear connections $A(\nabla_1, \nabla)$ on P^rM from classical linear connections ∇_1 on M by means of classical linear connections ∇ on M.

All manifolds and maps are assumed to be smooth, i.e. of class C^{∞} .

1. Natural bundles and natural operators. The concept of natural bundles was introduced by A. Nijenhuis [9].

DEFINITION 1 (see [3]). A natural bundle over *m*-manifolds is a covariant functor $F : \mathcal{M}f_m \to \mathcal{F}\mathcal{M}$ with the following properties:

- (i) Base preservation. $B \circ F = \mathrm{id}_{\mathcal{M}f_m}$, where $B : \mathcal{FM} \to \mathcal{M}f$ is the base functor.
- (ii) Locality. Let $U \subset M$ be an open subset of an *m*-manifold M and let $i_U: U \to M$ denote the inclusion map. Then $FU = \pi_M^{-1}(U)$ and the induced map $F(i_U): FU \to FM$ is the inclusion map of the inclusion $FU \subset FM$.

(iii) Regularity. F transforms smoothly parametrized families of local diffeomorphisms into smoothly parametrized families of fibred maps.

EXAMPLE 1. A simple example of a natural bundle over *m*-manifolds is the tangent functor $T : \mathcal{M}f_m \to \mathcal{F}\mathcal{M}$ transforming any *m*-manifold Minto its tangent bundle TM and any local diffeomorphism $\psi : M \to M_1$ into its tangent map $T\psi : TM \to TM_1$. Another example is the cotangent functor $T^* : Mf_m \to \mathcal{F}\mathcal{M}$ sending any *m*-manifold M into its cotangent bundle $T^*M = (TM)^*$ and any local diffeomorphism $\psi : M \to M_1$ into its cotangent map $T^*\psi : T^*M \to T^*M_1$. Or more generally, given nonnegative integers p and q, the functor $T^{(p,q)} : \mathcal{M}f_m \to \mathcal{F}\mathcal{M}$ sending any *m*-manifold M into its bundle $T^{(p,q)}M = \bigotimes^p TM \otimes \bigotimes^q T^*M$ of tensors of type (p,q) and any local diffeomorphism $\psi : M \to M_1$ into its induced map $T^{(p,q)}\psi = \bigotimes^p T\psi \otimes \bigotimes^q T^*\psi : T^{(p,q)}M \to T^{(p,q)}M_1$ is a natural bundle over *m*-manifolds.

EXAMPLE 2. For any *m*-manifold M we have the Riemannian bundle Riem $(M) = \bigcup_{x \in M} \operatorname{Met}(T_x M)$ over M, where given a vector space V we denote by $\operatorname{Met}(V)$ the set of inner products $G: V \times V \to \mathbb{R}$ on V. (We recall that $G: V \times V \to \mathbb{R}$ is an *inner product* if it is symmetric, bilinear and positive definite.) Clearly, Riem(M) is an open subbundle in the vector bundle $T^*M \odot T^*M$ of symmetric tensors of type (0,2) over M. Sections g: $M \to \operatorname{Riem}(M)$ are the so-called Riemannian structures on M. Every local diffeomorphism $\psi: M \to M_1$ induces $\operatorname{Riem}(\psi): \operatorname{Riem}(M) \to \operatorname{Riem}(M_1)$, which is the restriction of $T^*\psi \odot T^*\psi: T^*M \odot T^*M \to T^*M_1 \odot T^*M_1$. The correspondence $\operatorname{Riem}: \mathcal{M}f_m \to \mathcal{F}\mathcal{M}$ is a natural bundle over *m*-manifolds.

EXAMPLE 3. For any *m*-manifold M we have the extended sth order vector tangent bundle $E^{(s)}M = (J^s(M,\mathbb{R}))^*$ of M. Sections $D: M \to E^{(s)}M$ of $E^{(s)}M$ are in bijection with sth order linear differential operators $\widetilde{D}: C^{\infty}(M) \to C^{\infty}(M)$. (More precisely, we put $\widetilde{D}(f)(x) := \langle D(x), j_x^s f \rangle$, $f: M \to \mathbb{R}, x \in M$.) Every $\mathcal{M}f_m$ -map $\psi: M \to M_1$ induces $E^{(s)}\psi:$ $E^{(s)}M \to E^{(s)}M_1, \langle E^{(s)}\psi(\omega), j_{\psi(x)}^s g \rangle = \langle \omega, j_x^s(g \circ \psi) \rangle$ for $\omega \in E_x^{(r)}M, x \in M$, $g: M_1 \to \mathbb{R}$. The correspondence $E^{(s)}: \mathcal{M}f_m \to \mathcal{F}\mathcal{M}$ is a natural bundle over *m*-manifolds.

EXAMPLE 4. For any *m*-manifold M we have the bundle $F^{(p,q,s)}M = (J^s(\bigwedge^p T^*M))^* \otimes \bigwedge^q T^*M$ over M. Sections $D : M \to F^{(p,q,s)}M$ are in bijection with sth order linear differential operators $\widetilde{D} : \Omega^p(M) \to \Omega^q(M)$ from *p*-forms on M into *q*-forms on M. (More precisely, we put $\widetilde{D}(\omega)(x) = \langle D(x), j_x^s \omega \rangle$ for $\omega \in \Omega^p(M), x \in M$). Every $\mathcal{M}f_m$ -map $\psi : M \to M_1$ induces $F^{(p,q,s)}\psi : F^{(p,q,s)}M \to F^{(p,q,s)}M_1$ in an obvious way. The correspondence $F^{(p,q,s)} : \mathcal{M}f_m \to \mathcal{F}\mathcal{M}$ is a natural bundle over *m*-manifolds.

EXAMPLE 5. For any *m*-manifold M we have the *r*th order frame bundle $P^r M = \operatorname{inv} J_0^r(\mathbb{R}^m, M)$ of M. This is a principal bundle with the corresponding Lie group $G_m^r = J_0^r(\mathbb{R}^m, \mathbb{R}^m)_0$ acting on the right on $P^r M$ via compositions of jets. Every $\mathcal{M} f_m$ -map $\psi : M \to M_1$ induces a principal bundle map $P^r \psi : P^r M \to P^r M_1$ by $P^r \psi(j_0^r \varphi) = j_0^r(\psi \circ \varphi)$, where $\varphi : \mathbb{R}^m \to M$ is an $\mathcal{M} f_m$ -map. The correspondence $P^r : \mathcal{M} f_m \to \mathcal{F} \mathcal{M}$ is a natural bundle.

EXAMPLE 6. For any *m*-manifold M we have the classical linear connection bundle $QM := (\operatorname{id}_{T^*M} \otimes \pi^1)^{-1}(\operatorname{id}_{TM}) \subset T^*M \otimes J^1TM$ of M, where $\pi^1 : J^1TM \to TM$ is the projection of the first jet prolongation $J^1TM = \{j_x^1X \mid X \in \mathcal{X}(M), x \in M\}$ of the tangent bundle TM of M. Sections $\nabla : M \to QM$ correspond bijectively to classical linear connections on M. Every local diffeomorphism $\psi : M \to M_1$ induces (in an obvious way) a fibred map $Q\psi : QM \to QM_1$ over ψ . The correspondence $Q : \mathcal{M}f_m \to \mathcal{FM}$ is a natural bundle.

REMARK 1. A classical linear connection on a manifold M is an \mathbb{R} bilinear map $\nabla : \mathcal{X}(M) \times \mathcal{X}(M) \to \mathcal{X}(M)$ such that (1) $\nabla_{fX}Y = f\nabla_XY$ and (2) $\nabla_X fY = XfY + f\nabla_X Y$ for any vector fields $X, Y \in \mathcal{X}(M)$ on Mand any map $f : M \to \mathbb{R}$. The classical linear connection ∇ corresponding to a section $\tilde{\nabla} : M \to QM$ is defined by $(\nabla_X Y)_x = TY(X_x) - \mathcal{T}(Y_x, \langle \tilde{\nabla}, X_x \rangle) \in$ $V_{Y_x}TM = T_xM$, where $\mathcal{T} : TM \times_M J^1TM \to TTM$ is given by $\mathcal{T}(v, j_x^1Z) =$ $\mathcal{T}(Z)_v$ (here $\mathcal{T}(Z)$ means the flow lifting of $Z \in \mathcal{X}(M)$ to TM).

REMARK 2. One can show (see e.g. [3]) that any natural bundle F: $\mathcal{M}f_m \to \mathcal{F}\mathcal{M}$ is associated with $P^r : \mathcal{M}f_m \to \mathcal{F}\mathcal{M}$ for some r. Namely, $FM = P^r M \times_{G_m^r} S$ and $F\psi = P^r \psi \times_{G_m^r} \operatorname{id}_S$ for some r and some action of G_m^r on a manifold S.

A general concept of natural operators can be found in the fundamental monograph [3]. We only need the following special case of the definition of natural operators.

DEFINITION 2. Let $F : \mathcal{M}f_m \to \mathcal{F}\mathcal{M}$ and $G : \mathcal{M}f_k \to \mathcal{F}\mathcal{M}$ be natural bundles, where $k = \dim(P^r \mathbb{R}^m)$. An $\mathcal{M}f_m$ -natural operator $A : F \times Q \rightsquigarrow$ GP^r is a family of $\mathcal{M}f_m$ -invariant regular operators (functions)

$$A = A_M : \underline{F}(M) \times Q(M) \to \underline{G}(P^r M)$$

for any $\mathcal{M}f_m$ -object M, where $\underline{F}(M)$ is the set of all sections of $FM \to M$, $\underline{Q}(M)$ is the set of all classical linear connections on M (sections of $Q(M) \to \overline{M}$) and $\underline{G}(P^rM)$ is the set of all sections of $G(P^rM) \to P^rM$. The invariance means that if $(\sigma_1, \nabla_1) \in \underline{F}(M_1) \times \underline{Q}(M_1)$ and $(\sigma_2, \nabla_2) \in \underline{F}(M_2) \times \underline{Q}(M_2)$ are related by an $\mathcal{M}f_m$ -map $\psi : \overline{M}_1 \to M_2$ (i.e. $F\psi \circ \sigma_1 = \sigma_2 \circ \psi$ and $Q\psi \circ \nabla_1 = \nabla_2 \circ \psi$) then $A(\sigma_1, \nabla_1)$ and $A(\sigma_2, \nabla_2)$ are $P^r\psi$ -related (i.e. $G(P^r\psi) \circ A(\sigma_1, \nabla_1) = A(\sigma_2, \nabla_2) \circ P^r\psi$). The regularity means that A transforms smoothly parametrized families of pairs of sections into smoothly parametrized families of sections.

2. A general example of natural operators $A : F \times Q \rightsquigarrow GP^r$. Let $F : \mathcal{M}f_m \to \mathcal{F}\mathcal{M}$ and $G : \mathcal{M}f_k \to \mathcal{F}\mathcal{M}$ be natural bundles, where $k = \dim(P^r \mathbb{R}^m)$. We are going to present a general example of $\mathcal{M}f_m$ -natural operators $A : F \times Q \rightsquigarrow GP^r$. We start with the following notations.

For $s = 0, 1, ..., \infty$, let Z^s be the set of all s-jets $j_0^s \nabla \in J_0^s(Q(\mathbb{R}^m))$ of classical linear connections ∇ on \mathbb{R}^m with

$$\sum_{j,k=1}^{m} \nabla^{i}_{jk}(x) x^{j} x^{k} = 0 \quad \text{for } i = 1, \dots, m.$$

We see that Z^s is a finite-dimensional manifold (diffeomorphic to a finitedimensional vector space) if s is finite, and Z^{∞} is a topological space with respect to the inverse limit topology given by the inverse system $\cdots \rightarrow Z^{s+1} \rightarrow Z^s \rightarrow \cdots \rightarrow Z^0$ of jet projections.

REMARK 3. It is known that the condition defining Z^s is equivalent to saying that the usual coordinates x^1, \ldots, x^m on \mathbb{R}^m are ∇ -normal with centre 0. To see this equivalence, apply the well-known system of partial differential equations

$$\frac{d^2\gamma^i}{dt^2} + \nabla^i_{jk}(\gamma) \frac{d\gamma^j}{dt} \frac{d\gamma^k}{dt} = 0, \quad i = 1, \dots, m,$$

on ∇ -geodesics and apply the well-known fact that the ∇ -geodesics passing through the centre of ∇ -normal coordinates are straight lines.

Let $\theta := j_0^r(\mathrm{id}_{\mathbb{R}^m}) \in P^r \mathbb{R}^m$.

Let $H_m^r := \ker(G_m^r \to GL(m))$ be the kernel of the Lie group epimorphism $G_m^r \to GL(m)$, the jet projection.

DEFINITION 3. We say that a function $\mu : J_0^{\infty}(F\mathbb{R}^m) \times Z^{\infty} \times H_m^r \to G_{\theta}(P^r\mathbb{R}^m)$ has the local finite determination property if for any $u_1 \in J_0^{\infty}(F\mathbb{R}^m)$, $u_2 \in Z^{\infty}$ and $u_3 \in H_m^r$ we can find an open neighbourhood $U_1 \subset J_0^{\infty}(F\mathbb{R}^m)$ of u_1 , an open neighbourhood $U_2 \subset Z^{\infty}$ of u_2 , an open neighbourhood $U_3 \subset H_m^r$ of u_3 , a natural number s and a smooth map $f: \tilde{\pi}_s(U_1) \times \pi_s(U_2) \times U_3 \to G_{\theta}(P^r\mathbb{R}^m)$ such that $\mu = f \circ (\tilde{\pi}_s \times \pi_s \times \mathrm{id}_{U_3})$ on $U_1 \times U_2 \times U_3$, where $\tilde{\pi}_s: J_0^{\infty}(F\mathbb{R}^m) \to J_0^s(F\mathbb{R}^m)$ and $\pi_s: Z^{\infty} \to Z^s$ are the jet projections.

For example, if s is finite and $f: J_0^s(F\mathbb{R}^m) \times Z^s \times H_m^r \to G_\theta(P^r\mathbb{R}^m)$ is a smooth map, then $\mu = f \circ (\tilde{\pi}_s \times \pi_s \times \operatorname{id}_{W^r}) : J_0^\infty(F\mathbb{R}^m) \times Z^\infty \times H_m^r \to G_\theta(P^r\mathbb{R}^m)$ has the local finite determination property.

Now, we are in a position to present the following general example of $\mathcal{M}f_m$ -natural operators $A: F \times Q \rightsquigarrow GP^r$.

EXAMPLE 7. Let $\mu : J_0^{\infty}(F\mathbb{R}^m) \times Z^{\infty} \times H_m^r \to G_{\theta}(P^r\mathbb{R}^m)$ be a function with the local finite determination property. Let ∇ be a classical linear connection on an *m*-manifold M and $\sigma \in \underline{F}(M)$ be a section of $FM \to M$. Define a section $A^{(\mu)}(\sigma, \nabla) \in \underline{G}(P^rM)$ of $G(P^rM) \to P^rM$ by

$$A^{(\mu)}(\sigma, \nabla)(\varrho)$$

:= $G(R_{J^r\psi(\varrho)})(G(P^r(\psi^{-1}))(\mu(j_0^{\infty}(\psi_*\sigma), j_0^{\infty}(\psi_*\nabla), J^r\psi(\varrho))))$

 $\varrho \in (P_x^r M), x \in M$, where ψ is a ∇ -normal coordinate system on M with centre x such that $P^1\psi(\pi_1^r(\varrho)) = j_0^1(\operatorname{id}_{\mathbb{R}^m})$ and $R_{\xi} : P^r M \to P^r M$ is the right translation by $\xi \in G_m^r$. Of course, $\psi_*\sigma = F\psi \circ \sigma \circ \sigma^{-1}$ is the image of σ under ψ . Similarly, $\psi_*\nabla = Q\psi \circ \nabla \circ \psi^{-1}$.

The definition of $A^{(\mu)}(\sigma, \nabla)(\varrho)$ is correct because $J^r\psi(\varrho) \in H^r_m \subset G^r_m = P^r_0\mathbb{R}^m$ and $\operatorname{germ}_x(\psi)$ is uniquely determined by ∇ and $\pi^r_1(\varrho)$. The map $A^{(\mu)}(\sigma, \nabla) : P^r M \to G(P^r M)$ is smooth by the local finite determination property of μ . It is easy to see that $A(\sigma, \nabla)$ is a section of $G(P^r M) \to P^r M$. Because of the canonical character of the construction of $A^{(\mu)}(\sigma, \nabla)$ we have the following lemma.

LEMMA 1. The family $A^{(\mu)} : F \times Q \rightsquigarrow GP^r$ of operators $A_M^{(\mu)} : \underline{F}(M) \times \underline{Q}(M) \to \underline{G}(P^r M), \quad A_M^{(\mu)}(\sigma, \nabla) = A^{(\mu)}(\sigma, \nabla),$

is an $\mathcal{M}f_m$ -natural operator.

3. A classification of natural operators $A : F \times Q \rightsquigarrow GP^r$. The main result of the present note is the following theorem.

THEOREM 1. Let r and m be natural numbers and let $F : \mathcal{M}f_m \to \mathcal{F}\mathcal{M}$ and $G : \mathcal{M}f_k \to \mathcal{F}\mathcal{M}$ be natural bundles, where $k = \dim(P^r \mathbb{R}^m)$. Any $\mathcal{M}f_m$ -natural operator $A : F \times Q \to GP^r$ is of the form

$$A_M(\sigma, \nabla) = A^{(\mu)}(\sigma, \nabla), \quad \sigma \in \underline{F}(M), \ \nabla \in \underline{Q}(M),$$

for some uniquely determined (by A) function $\mu: J_0^{\infty}(F\mathbb{R}^m) \times Z^{\infty} \times H_m^r \to G_{\theta}(P^r\mathbb{R}^m)$ with the local finite determination property.

In the special case $F = \mathrm{id}_{\mathcal{M}f_m}$, we see that $J_0^{\infty}(F\mathbb{R}^m)$ is a one-point set, and then any $\mathcal{M}f_m$ -natural operator $A: Q \rightsquigarrow GP^r$ transforming classical linear connections ∇ on m-manifolds M into sections $A(\nabla)$ of $G(P^rM) \rightarrow P^rM$ is of the form

$$A_M(\nabla) = A^{(\mu)}(\nabla), \quad \nabla \in \underline{Q}(M),$$

for some uniquely determined function $\mu: Z^{\infty} \times H_m^r \to G_{\theta}(P^r \mathbb{R}^m)$ with the local finite determination property.

In the special case r = 1, we see that H_m^1 is the trivial group and $P^1M = LM$ is the linear frame bundle, and then any $\mathcal{M}f_m$ -natural operator A:

 $F \times Q \rightsquigarrow GL$ is of the form

$$A_M(\sigma, \nabla) = A^{(\mu)}(\sigma, \nabla), \quad \sigma \in \underline{F}(M), \ \nabla \in \underline{Q}(M),$$

for some function $\mu : J_0^{\infty}(F\mathbb{R}^m) \times Z^{\infty} \to G_{l_0}(L\mathbb{R}^m)$ with the local finite determination property, where $l_0 \in L\mathbb{R}^m$ is the usual basis in $T_0\mathbb{R}^m$.

Proof. Let $A: F \times Q \rightsquigarrow GP^r$ be an $\mathcal{M}f_m$ -natural operator. We must define $\mu = \mu^A: J_0^{\infty}(F\mathbb{R}^m) \times Z^{\infty} \times H_m^r \to G_{\theta}(P^r\mathbb{R}^m)$ by

$$\mu(j_0^{\infty}\sigma, j_0^{\infty}\nabla, \varrho) = G(R_{\varrho^{-1}})(A(\sigma, \nabla)(\varrho)).$$

Then using the non-linear Peetre theorem and the Boman theorem (see e.g. [3]), we easily see that μ has the local finite determination property. Then by the definition of μ and A^{μ} we deduce that

$$A(\sigma, \nabla)(\varrho) = A^{(\mu)}(\sigma, \nabla)(\varrho)$$

for any section $\sigma \in \underline{F}(\mathbb{R}^m)$, any classical linear connection ∇ on \mathbb{R}^m such that the identity map $\mathrm{id}_{\mathbb{R}^m}$ is a ∇ -normal coordinate system with centre 0, and any $\varrho \in H^r_m$. Then by the invariance of A and $A^{(\mu)}$ with respect to normal coordinates we deduce that $A = A^{(\mu)}$.

4. Some important corollaries. We present some corollaries of Theorem 1.

(a) The case of $F = id_{\mathcal{M}f_m}$ and $G = Q : \mathcal{M}f_k \to \mathcal{FM}$. In this case we recover (in another form) the following result of [7].

COROLLARY 1. The $\mathcal{M}f_m$ -natural operators $A: Q \rightsquigarrow QP^r$ transforming classical linear connections ∇ on m-manifolds M into classical linear connections $A(\nabla)$ on P^rM are in bijection with the functions $\mu^A: Z^{\infty} \times$ $H^r_m \to \mathbb{R}^{k*} \otimes \mathbb{R}^{k*} \otimes \mathbb{R}^k$ having the local finite determination property, where $k = \dim(P^r\mathbb{R}^m)$.

Proof. We have $Q_{\theta}(P^{r}\mathbb{R}^{m}) = T_{\theta}^{*}P^{r}\mathbb{R}^{m} \otimes T_{\theta}^{*}P^{r}\mathbb{R}^{m} \otimes T_{\theta}P^{r}\mathbb{R}^{m} = \mathbb{R}^{k*} \otimes \mathbb{R}^{k*} \otimes \mathbb{R}^{k}$.

(b) The case of r = 1 and $F = T^{(p,q)} : \mathcal{M}f_m \to \mathcal{F}\mathcal{M}$ and $G = T^{(p_1,q_1)} : \mathcal{M}f_k \to \mathcal{F}\mathcal{M}$. In this case we recover (in another form) the following result of [4].

COROLLARY 2. The $\mathcal{M}f_m$ -natural operators $A: T^{(p,q)} \times Q \rightsquigarrow T^{(p_1,q_1)}P^1$ transforming tensor fields τ of type (p,q) on m-manifolds M and classical linear connections ∇ on M into tensor fields $A(\tau, \nabla)$ of type (p_1,q_1) on the linear frame bundle $LM = P^1M$ are in bijection with the functions $\mu^A: J_0^{\infty}(T^{(p,q)}\mathbb{R}^m) \times Z^{\infty} \to \bigotimes^{p_1}\mathbb{R}^k \otimes \bigotimes^{q_1}\mathbb{R}^{k*}$ having the local finite determination property, where $k = m + m^2 = \dim(L\mathbb{R}^m)$.

Proof. We have
$$T_{j_0^1(\mathrm{id}_{\mathbb{R}^m})}^{(p_1,q_1)}(P^1\mathbb{R}^m) = \bigotimes^{p_1}\mathbb{R}^k \otimes \bigotimes^{q_1}\mathbb{R}^{k*}$$
.

(c) The case of $F = \mathrm{id}_{\mathcal{M}f_m}$ and $G = \mathrm{Riem} : \mathcal{M}f_k \to \mathcal{FM}$. In this case we recover (in another form) the following result of [5].

COROLLARY 3. The $\mathcal{M}f_m$ -natural operators $A: Q \rightsquigarrow \operatorname{Riem} P^r$ transforming classical linear connections ∇ on m-manifolds M into Riemannian structures $A(\nabla)$ on P^rM are in bijection with the functions μ^A : $Z^{\infty} \times H^r_m \to \operatorname{Met}(\mathbb{R}^k)$ having the local finite determination property, where $k = \operatorname{dim}(P^r\mathbb{R}^m)$.

Proof. We have $\operatorname{Riem}_{\theta}(P^{r}\mathbb{R}^{m}) = \operatorname{Met}(\mathbb{R}^{k})$.

(d) The case of $F = Q : \mathcal{M}f_m \to \mathcal{F}\mathcal{M}$ and $G = Q : \mathcal{M}f_k \to \mathcal{F}\mathcal{M}$. In this case we obtain the following corollary of Theorem 1.

COROLLARY 4. The $\mathcal{M}f_m$ -natural operators $A: Q \times Q \to QP^r$ transforming pairs (∇_1, ∇) of classical linear connections on m-manifolds M into classical linear connections $A(\nabla_1, \nabla)$ on $P^r M$ are in bijection with the functions $\mu^A: J_0^{\infty}(Q\mathbb{R}^m) \times Z^{\infty} \times H_m^r \to \mathbb{R}^{k*} \otimes \mathbb{R}^k \otimes \mathbb{R}^k$ having the local finite determination property, where $k = \dim(P^r\mathbb{R}^m)$.

Proof. This is clear.

(e) The case of $F = \text{Riem} : \mathcal{M}f_m \to \mathcal{FM}$ and $G = \text{Riem} : \mathcal{M}f_k \to \mathcal{FM}$. In this case we have the following corollary of Theorem 1.

COROLLARY 5. The $\mathcal{M}f_m$ -natural operators $A : \operatorname{Riem} \times Q \to \operatorname{Riem}(P^r)$ transforming Riemannian structures g on m-manifolds M and classical linear connections ∇ on M into Riemannian structures $A(g, \nabla)$ on $P^r M$ are in bijection with the functions $\mu^A : J_0^{\infty}(\operatorname{Riem}(\mathbb{R}^m)) \times Z^{\infty} \times H_m^r \to \operatorname{Met}(\mathbb{R}^k)$ having the local finite determination property, where $k = \dim(P^r \mathbb{R}^m)$.

Proof. This is clear.

(f) The case of $F = id_{\mathcal{M}f_m}$ and $G = E^{(s)} : \mathcal{M}f_k \to \mathcal{FM}$. In this case we get the following corollary of Theorem 1.

COROLLARY 6. The $\mathcal{M}f_m$ -natural operators $A: Q \rightsquigarrow E^{(s)}P^r$ transforming classical linear connections ∇ on m-manifolds M into sth order linear differential operators $A(\nabla): C^{\infty}(P^rM) \to C^{\infty}(P^rM)$ on P^rM are in bijection with the functions $\mu^A: Z^{\infty} \times H^r_m \to \bigoplus_{l=0}^s S^l\mathbb{R}^k$ having the local finite determination property, where $k = \dim(P^r\mathbb{R}^m)$.

Proof. We have $E_{\theta}^{(s)}(P^{r}\mathbb{R}^{m}) = \bigoplus_{l=0}^{s} S^{l}\mathbb{R}^{k}$.

(g) The case of $F = \mathrm{id}_{\mathcal{M}f_m}$ and $G = F^{(p,q,s)} : \mathcal{M}f_k \to \mathcal{FM}$. In this case we have

COROLLARY 7. The $\mathcal{M}f_m$ -natural operators $A: Q \rightsquigarrow F^{(p,q,s)}P^r$ transforming classical linear connections ∇ on m-manifolds M into sth order linear differential operators $A(\nabla): \Omega^p(P^rM) \to \Omega^q(P^rM)$ are in bijection with the functions $\mu^A : Z^{\infty} \times H^r_m \to \bigoplus_{l=0}^s S^l \mathbb{R}^k \otimes \bigwedge^p \mathbb{R}^k \otimes \bigwedge^q \mathbb{R}^{k*}$ having the local finite determination property, where $k = \dim(P\mathbb{R}^m)$.

Proof. We have $F_{\theta}^{(p,q,s)}(P^{r}\mathbb{R}^{m}) = \bigoplus_{l=0}^{s} S^{l}\mathbb{R}^{k} \otimes \bigwedge^{p} \mathbb{R}^{k} \otimes \bigwedge^{q} \mathbb{R}^{k*}$.

REMARK 4. The above list of corollaries of Theorem 1 is not complete. Many other corollaries can be obtained in a similar way.

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