

Moving Frames in Applications

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Moving Frames

Classical contributions:

M. Bartels (~ 1800), J. Serret, J. Frénet, G. Darboux,
É. Cotton,

Élie Cartan

Modern developments: (1970's)

S.S. Chern, M. Green, P. Griffiths, G. Jensen, ...

The equivariant approach: (1997 –)

PJO, M. Fels, G. Marí–Beffa, I. Kogan, J. Cheh,
J. Pohjanpelto, P. Kim, M. Boutin, D. Lewis, E. Mansfield,
E. Hubert, O. Morozov, R. McLenaghan, R. Smirnov, J. Yue,
A. Nikitin, J. Patera, F. Valiquette, R. Thompson, ...

“I did not quite understand how he [Cartan] does this in general, though in the examples he gives the procedure is clear.”

“Nevertheless, I must admit I found the book, like most of Cartan’s papers, hard reading.”

— Hermann Weyl

“Cartan on groups and differential geometry”

Bull. Amer. Math. Soc. 44 (1938) 598–601

Applications of Moving Frames

- Differential geometry
- Equivalence
- Symmetry
- Differential invariants
- Rigidity
- Joint invariants and semi-differential invariants
- Invariant differential forms and tensors
- Identities and syzygies
- Classical invariant theory

- Computer vision — object recognition & symmetry detection
- Invariant numerical methods
- Invariant variational problems
- Invariant submanifold flows
- Poisson geometry & solitons
- Killing tensors in relativity
- Invariants of Lie algebras in quantum mechanics
- Lie pseudo-groups

The Basic Equivalence Problem

M — smooth m -dimensional manifold.

G — transformation group acting on M

- finite-dimensional Lie group
- infinite-dimensional Lie pseudo-group

Equivalence:

Determine when two p -dimensional submanifolds

$$N \quad \text{and} \quad \bar{N} \subset M$$

are *congruent*:

$$\bar{N} = g \cdot N \quad \text{for} \quad g \in G$$

Symmetry:

Find all **symmetries**,

i.e., self-equivalences or *self-congruences*:

$$N = g \cdot N$$

Classical Geometry — *F. Klein*

- **Euclidean group:** $G = \begin{cases} \text{SE}(m) = \text{SO}(m) \ltimes \mathbb{R}^m \\ \text{E}(m) = \text{O}(m) \ltimes \mathbb{R}^m \end{cases}$

$$\boxed{z \mapsto A \cdot z + b} \quad A \in \text{SO}(m) \text{ or } \text{O}(m), \quad b \in \mathbb{R}^m, \quad z \in \mathbb{R}^m$$

\Rightarrow isometries: rotations, translations, (reflections)

- **Equi-affine group:** $G = \text{SA}(m) = \text{SL}(m) \ltimes \mathbb{R}^m$
 $A \in \text{SL}(m)$ — volume-preserving

- **Affine group:** $G = \text{A}(m) = \text{GL}(m) \ltimes \mathbb{R}^m$
 $A \in \text{GL}(m)$

- **Projective group:** $G = \text{PSL}(m + 1)$
acting on $\mathbb{R}^m \subset \mathbb{RP}^m$

\Rightarrow Applications in computer vision

Tennis, Anyone?



Classical Invariant Theory

Binary form:

$$Q(x) = \sum_{k=0}^n \binom{n}{k} a_k x^k$$

Equivalence of polynomials (binary forms):

$$Q(x) = (\gamma x + \delta)^n \bar{Q} \left(\frac{\alpha x + \beta}{\gamma x + \delta} \right) \quad g = \begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} \in \mathrm{GL}(2)$$

- multiplier representation of $\mathrm{GL}(2)$
- modular forms

$$Q(x) = (\gamma x + \delta)^n \bar{Q} \left(\frac{\alpha x + \beta}{\gamma x + \delta} \right)$$

Transformation group:

$$g : (x, u) \longmapsto \left(\frac{\alpha x + \beta}{\gamma x + \delta}, \frac{u}{(\gamma x + \delta)^n} \right)$$

Equivalence of functions \iff equivalence of graphs

$$\Gamma_Q = \{ (x, u) = (x, Q(x)) \} \subset \mathbb{C}^2$$

Moving Frames

Definition.

A **moving frame** is a G -equivariant map

$$\rho : M \longrightarrow G$$

Equivariance:

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

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

The Main Result

Theorem. A moving frame exists in a neighborhood of a point $z \in M$ if and only if G acts **freely** and **regularly** near z .

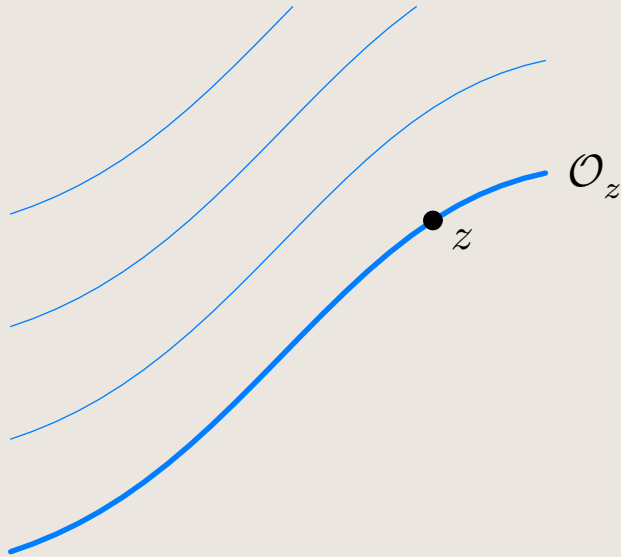
Isotropy & Freeness

Isotropy subgroup: $G_z = \{ g \mid g \cdot z = z \}$ for $z \in M$

- **free** — the only group element $g \in G$ which fixes *one* point $z \in M$ is the identity
 $\implies G_z = \{e\}$ for all $z \in M$
- **locally free** — the orbits all have the same dimension as G
 $\implies G_z \subset G$ is discrete for all $z \in M$
- **regular** — the orbits form a regular foliation
 $\not\approx$ irrational flow on the torus
- **effective** — the only group element which fixes *every* point in M is the identity: $g \cdot z = z$ for all $z \in M$ iff $g = e$:

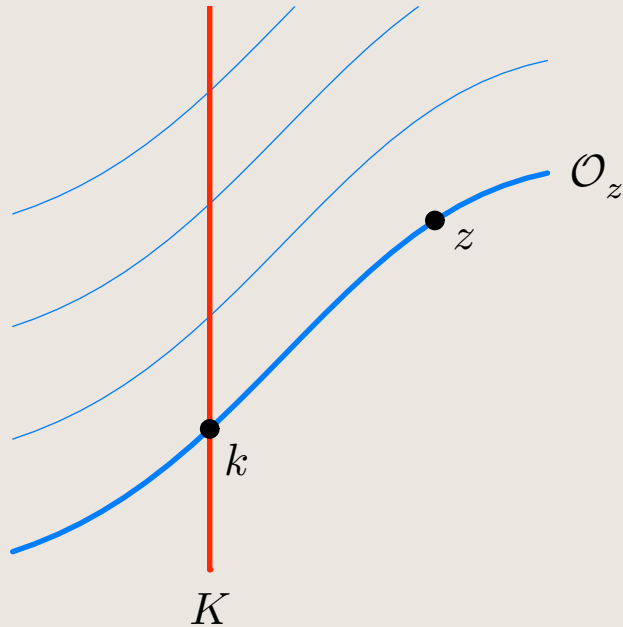
$$G_M^* = \bigcap_{z \in M} G_z = \{e\}$$

Geometric Construction



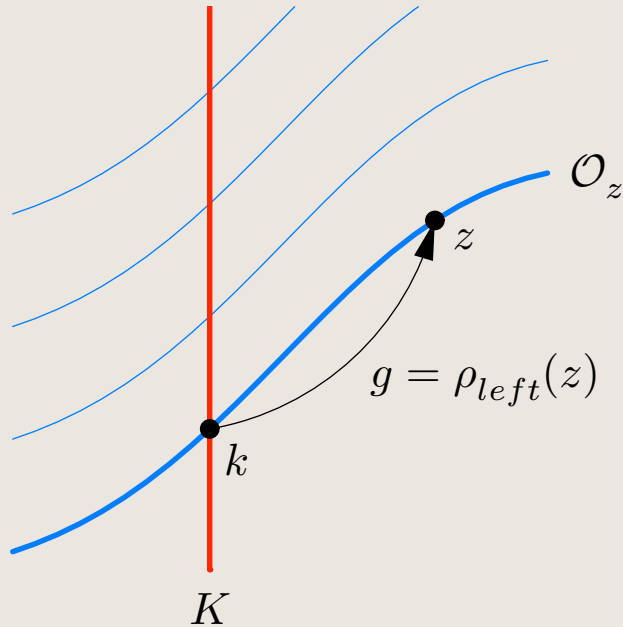
Normalization = choice of cross-section to the group orbits

Geometric Construction



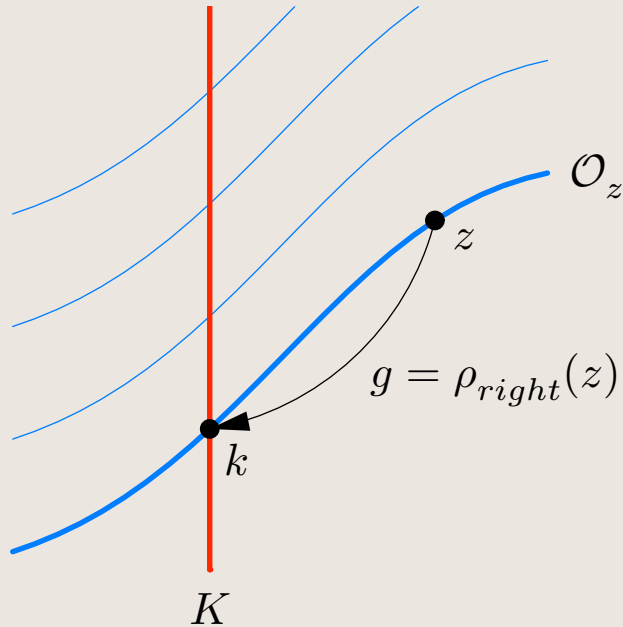
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Algebraic Construction

$$r = \dim G \leq m = \dim M$$

Coordinate cross-section

$$K = \{ z_1 = c_1, \dots, z_r = c_r \}$$

left	right
$w(g, z) = g^{-1} \cdot z$	$w(g, z) = g \cdot z$

$g = (g_1, \dots, g_r)$ — group parameters

$z = (z_1, \dots, z_m)$ — coordinates on M

Choose $r = \dim G$ components to *normalize*:

$$w_1(g, z) = c_1 \quad \dots \quad w_r(g, z) = c_r$$

Solve for the group parameters $g = (g_1, \dots, g_r)$

\implies Implicit Function Theorem

The solution

$$g = \rho(z)$$

is a (local) moving frame.

The Fundamental Invariants

Substituting the moving frame formulae

$$g = \rho(z)$$

into the unnormalized components of $w(g, z)$ produces the **fundamental invariants**

$$I_1(z) = w_{r+1}(\rho(z), z) \quad \dots \quad I_{m-r}(z) = w_m(\rho(z), z)$$

\implies These are the coordinates of the canonical form $k \in K$.

Completeness of Invariants

Theorem. Every invariant $I(z)$ can be (locally) uniquely written as a function of the fundamental invariants:

$$I(z) = H(I_1(z), \dots, I_{m-r}(z))$$

Invariantization

Definition. The *invariantization* of a function $F: M \rightarrow \mathbb{R}$ with respect to a right moving frame $g = \rho(z)$ is the the invariant function $I = \iota(F)$ defined by

$$I(z) = F(\rho(z) \cdot z).$$

$$\iota(z_1) = c_1, \dots, \iota(z_r) = c_r, \quad \iota(z_{r+1}) = I_1(z), \dots, \iota(z_m) = I_{m-r}(z).$$

cross-section variables

fundamental invariants

“phantom invariants”

$$\iota [F(z_1, \dots, z_m)] = F(c_1, \dots, c_r, I_1(z), \dots, I_{m-r}(z))$$

Invariantization amounts to restricting F to the cross-section

$$I|_K = F|_K$$

and then requiring that $I = \iota(F)$ be constant along the orbits.

In particular, if $I(z)$ is an invariant, then $\iota(I) = I$.

Invariantization defines a canonical projection

$$\iota : \text{functions} \longmapsto \text{invariants}$$

Prolongation

Most interesting group actions (Euclidean, affine, projective, etc.) are *not* free!

Freeness typically fails because the dimension of the underlying manifold is not large enough, i.e., $m < r = \dim G$.

Thus, to make the action free, we must increase the dimension of the space via some natural prolongation procedure.

-
- An effective action can usually be made free by:

- Prolonging to derivatives (jet space)

$$G^{(n)} : J^n(M, p) \longrightarrow J^n(M, p)$$

\implies differential invariants

- Prolonging to Cartesian product actions

$$G^{\times n} : M \times \cdots \times M \longrightarrow M \times \cdots \times M$$

\implies joint invariants

- Prolonging to “multi-space”

$$G^{(n)} : M^{(n)} \longrightarrow M^{(n)}$$

\implies joint or semi-differential invariants

\implies invariant numerical approximations

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Euclidean Plane Curves

Special Euclidean group: $G = \text{SE}(2) = \text{SO}(2) \ltimes \mathbb{R}^2$
acts on $M = \mathbb{R}^2$ via rigid motions: $w = Rz + b$

To obtain the classical (left) moving frame we invert the group transformations:

$$\left. \begin{aligned} y &= \cos \phi (x - a) + \sin \phi (u - b) \\ v &= -\sin \phi (x - a) + \cos \phi (u - b) \end{aligned} \right\} w = R^{-1}(z - b)$$

Assume for simplicity the curve is (locally) a graph:

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

\implies extensions to parametrized curves are straightforward

Prolong the action to J^n via implicit differentiation:

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

$$v = -\sin \phi (x - a) + \cos \phi (u - b)$$

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

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

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

\vdots

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

\vdots

Normalization: $r = \dim G = 3$

$$y = \cos \phi (x - a) + \sin \phi (u - b) = 0$$

$$v = -\sin \phi (x - a) + \cos \phi (u - b) = 0$$

$$v_y = \frac{-\sin \phi + u_x \cos \phi}{\cos \phi + u_x \sin \phi} = 0$$

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

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

⋮

Solve for the group parameters:

$$y = \cos \phi (x - a) + \sin \phi (u - b) = 0$$

$$v = -\sin \phi (x - a) + \cos \phi (u - b) = 0$$

$$v_y = \frac{-\sin \phi + u_x \cos \phi}{\cos \phi + u_x \sin \phi} = 0$$

\implies Left moving frame $\rho: J^1 \longrightarrow \text{SE}(2)$

$$a = x \quad b = u \quad \phi = \tan^{-1} u_x$$

$$a = x \quad b = u \quad \phi = \tan^{-1} u_x$$

Differential invariants

$$v_{yy} = \frac{u_{xx}}{(\cos \phi + u_x \sin \phi)^3} \longmapsto \kappa = \frac{u_{xx}}{(1 + u_x^2)^{3/2}}$$

$$v_{yyy} = \dots \longmapsto \frac{d\kappa}{ds} = \frac{(1 + u_x^2)u_{xxx} - 3u_x u_{xx}^2}{(1 + u_x^2)^3}$$

$$v_{yyyy} = \dots \longmapsto \frac{d^2\kappa}{ds^2} - 3\kappa^3 = \dots$$

\implies recurrence formulae

Contact invariant one-form — arc length

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

Dual invariant differential operator

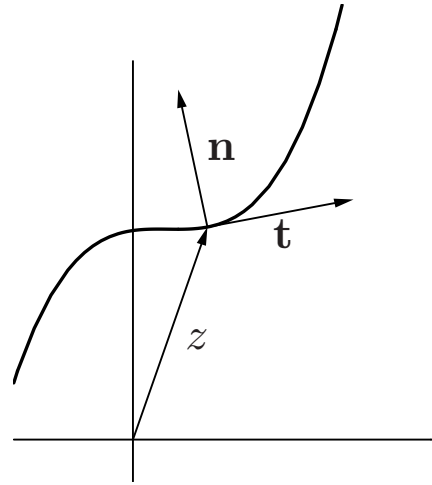
— arc length derivative

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

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

$$\kappa, \quad \frac{d\kappa}{ds}, \quad \frac{d^2\kappa}{ds^2}, \quad \dots$$

The Classical Picture:



Moving frame $\rho : (x, u, u_x) \mapsto (R, \mathbf{a}) \in \text{SE}(2)$

$$R = \frac{1}{\sqrt{1 + u_x^2}} \begin{pmatrix} 1 & -u_x \\ u_x & 1 \end{pmatrix} = (\mathbf{t}, \mathbf{n}) \quad \mathbf{a} = \begin{pmatrix} x \\ u \end{pmatrix}$$

Frenet frame

$$\mathbf{t} = \frac{d\mathbf{x}}{ds} = \begin{pmatrix} x_s \\ y_s \end{pmatrix}, \quad \mathbf{n} = \mathbf{t}^\perp = \begin{pmatrix} -y_s \\ x_s \end{pmatrix}.$$

Frenet equations = Pulled-back Maurer–Cartan forms:

$$\frac{d\mathbf{x}}{ds} = \mathbf{t}, \quad \frac{d\mathbf{t}}{ds} = \kappa \mathbf{n}, \quad \frac{d\mathbf{n}}{ds} = -\kappa \mathbf{t}.$$

Equi-affine Curves

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

$$z \longmapsto A z + \mathbf{b}$$

$$A \in \text{SL}(2),$$

$$\mathbf{b} \in \mathbb{R}^2$$

Invert for left moving frame:

$$y = \delta (x - a) - \beta (u - b)$$

$$v = -\gamma (x - a) + \alpha (u - b)$$

$$\alpha \delta - \beta \gamma = 1$$

$$\left. \begin{array}{l} y = \delta (x - a) - \beta (u - b) \\ v = -\gamma (x - a) + \alpha (u - b) \end{array} \right\} w = A^{-1}(z - b)$$

Prolong to J^3 via implicit differentiation

$$dy = (\delta - \beta u_x) dx$$

$$D_y = \frac{1}{\delta - \beta u_x} D_x$$

Prolongation:

$$y = \delta (x - a) - \beta (u - b)$$

$$v = -\gamma (x - a) + \alpha (u - b)$$

$$v_y = -\frac{\gamma - \alpha u_x}{\delta - \beta u_x}$$

$$v_{yy} = -\frac{u_{xx}}{(\delta - \beta u_x)^3}$$

$$v_{yyy} = -\frac{(\delta - \beta u_x) u_{xxx} + 3\beta u_{xx}^2}{(\delta - \beta u_x)^5}$$

$$v_{yyyy} = -\frac{u_{xxxx}(\delta - \beta u_x)^2 + 10\beta(\delta - \beta u_x)u_{xx}u_{xxx} + 15\beta^2 u_{xx}^3}{(\delta - \beta u_x)^7}$$

$$v_{yyyyy} = \dots$$

Normalization: $r = \dim G = 5$

$$y = \delta (x - a) - \beta (u - b) = 0$$

$$v = -\gamma (x - a) + \alpha (u - b) = 0$$

$$v_y = -\frac{\gamma - \alpha u_x}{\delta - \beta u_x} = 0$$

$$v_{yy} = -\frac{u_{xx}}{(\delta - \beta u_x)^3} = 1$$

$$v_{yyy} = -\frac{(\delta - \beta u_x) u_{xxx} + 3\beta u_{xx}^2}{(\delta - \beta u_x)^5} = 0$$

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$$v_{yyyyy} = \dots$$

Equi-affine Moving Frame

$$\rho : (x, u, u_x, u_{xx}, u_{xxx}) \longmapsto (A, \mathbf{b}) \in \text{SA}(2)$$

$$A = \begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} = \begin{pmatrix} \sqrt[3]{u_{xx}} & -\frac{1}{3} u_{xx}^{-5/3} u_{xxx} \\ u_x \sqrt[3]{u_{xx}} & u_{xx}^{-1/3} - \frac{1}{3} u_{xx}^{-5/3} u_{xxx} \end{pmatrix}$$

$$\mathbf{b} = \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} x \\ u \end{pmatrix}$$

Nondegeneracy condition:

$$u_{xx} \neq 0.$$

Totally Singular Submanifolds

Definition. A p -dimensional submanifold $N \subset M$ is **totally singular** if $G^{(n)}$ does *not* act freely on $j_n N$ for any $n \geq 0$.

Theorem. N is totally singular if and only if its symmetry group $G_N = \{g \mid g \cdot N \subset N\}$ has dimension $> p$, and so G_N does not act freely on N itself.

Thus, the totally singular submanifolds are the only ones that do not admit a moving frame of any order.

In equi-affine geometry, only the straight lines ($u_{xx} \equiv 0$) are totally singular since they admit a three-dimensional equi-affine symmetry group.

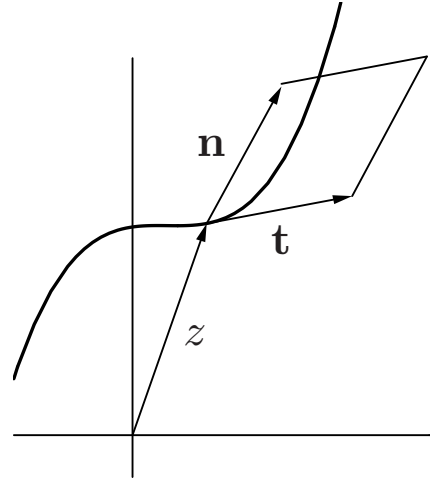
Equi-affine arc length

$$dy = (\delta - \beta u_x) dx \quad \longmapsto \quad ds = \sqrt[3]{u_{xx}} dx$$

Equi-affine curvature

$$\begin{aligned} v_{yyyy} &\longmapsto \kappa = \frac{5 u_{xx} u_{xxxx} - 3 u_{xxx}^2}{9 u_{xx}^{8/3}} \\ v_{yyyyy} &\longmapsto \frac{d\kappa}{ds} \\ v_{yyyyyy} &\longmapsto \frac{d^2\kappa}{ds^2} - 5\kappa^2 \end{aligned}$$

The Classical Picture:



$$A = \begin{pmatrix} \sqrt[3]{u_{xx}} & -\frac{1}{3} u_{xx}^{-5/3} u_{xxx} \\ u_x \sqrt[3]{u_{xx}} & u_{xx}^{-1/3} - \frac{1}{3} u_{xx}^{-5/3} u_{xxx} \end{pmatrix} = (\mathbf{t}, \mathbf{n}) \quad \mathbf{b} = \begin{pmatrix} x \\ u \end{pmatrix}$$

Frenet frame

$$\mathbf{t} = \frac{dz}{ds}, \quad \mathbf{n} = \frac{d^2z}{ds^2}.$$

Frenet equations = Pulled-back Maurer–Cartan forms:

$$\frac{dz}{ds} = \mathbf{t}, \quad \frac{d\mathbf{t}}{ds} = \mathbf{n}, \quad \frac{d\mathbf{n}}{ds} = \kappa \mathbf{t}.$$

Equivalence & Invariants

- Equivalent submanifolds $N \approx \bar{N}$
must have the same invariants: $I = \bar{I}$.
-

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Constant invariants provide immediate information:

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Equivalence & Invariants

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-

Constant invariants provide immediate information:

$$\text{e.g.} \quad \kappa = 2 \quad \iff \quad \bar{\kappa} = 2$$

Non-constant invariants are not useful in isolation, because an equivalence map can drastically alter the dependence on the submanifold parameters:

$$\text{e.g.} \quad \kappa = x^3 \quad \text{versus} \quad \bar{\kappa} = \sinh x$$

However, a functional dependency or **syzygy** among the invariants *is* intrinsic:

$$\text{e.g.} \quad \kappa_s = \kappa^3 - 1 \quad \iff \quad \bar{\kappa}_s = \bar{\kappa}^3 - 1$$

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- Universal syzygies — Gauss–Codazzi
 - Distinguishing syzygies.
-

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- Universal syzygies — Gauss–Codazzi
- Distinguishing syzygies.

Theorem. (**Cartan**) Two submanifolds are (locally) equivalent if and only if they have identical syzygies among *all* their differential invariants.

Finiteness of Generators and Syzygies

- ♠ There are, in general, an infinite number of differential invariants and hence an infinite number of syzygies must be compared to establish equivalence.
- ♥ But the higher order syzygies are all consequences of a **finite** number of low order syzygies!

Example — Plane Curves

If non-constant, both κ and κ_s depend on a single parameter, and so, locally, are subject to a syzygy:

$$\kappa_s = H(\kappa) \quad (*)$$

But then

$$\kappa_{ss} = \frac{d}{ds} H(\kappa) = H'(\kappa) \kappa_s = H'(\kappa) H(\kappa)$$

and similarly for κ_{sss} , etc.

Consequently, **all** the higher order syzygies are generated by the fundamental first order syzygy (*).

Thus, for Euclidean (or equi-affine or projective or ...) plane curves we need only know a single syzygy between κ and κ_s in order to establish equivalence!

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

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

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

Theorem. Two regular 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:

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

Symmetry and Signature

Theorem. The dimension of the symmetry group

$$G_N = \{ g \mid g \cdot N \subset N \}$$

of a nonsingular submanifold $N \subset M$ equals the codimension of its signature:

$$\dim G_N = \dim N - \dim \mathcal{S}$$

Corollary. For a nonsingular submanifold $N \subset M$,

$$0 \leq \dim G_N \leq \dim N$$

\implies Only totally singular submanifolds can have larger symmetry groups!

Maximally Symmetric Submanifolds

Theorem. The following are equivalent:

- The submanifold N has a p -dimensional symmetry group
- The signature \mathcal{S} degenerates to a point: $\dim \mathcal{S} = 0$
- The submanifold has all constant differential invariants
- $N = H \cdot \{z_0\}$ is the orbit of a p -dimensional subgroup $H \subset G$

\implies **Euclidean geometry:** circles, lines, helices, spheres, cylinders, planes, . . .

\implies **Equi-affine plane geometry:** conic sections.

\implies **Projective plane geometry:** W curves (*Lie & Klein*)

Discrete Symmetries

Definition. The **index** of a submanifold N equals the number of points in N which map to a generic point of its signature:

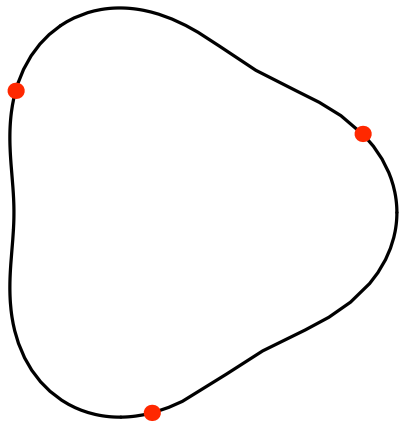
$$\iota_N = \min \left\{ \# \Sigma^{-1}\{w\} \mid w \in \mathcal{S} \right\}$$

\implies Self-intersections

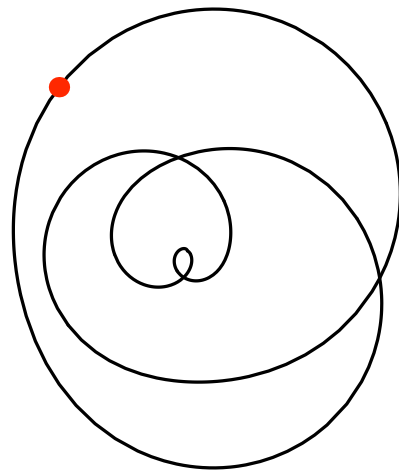
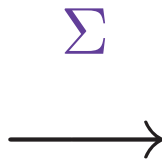
Theorem. The cardinality of the symmetry group of a submanifold N equals its index ι_N .

\implies Approximate symmetries

The Index

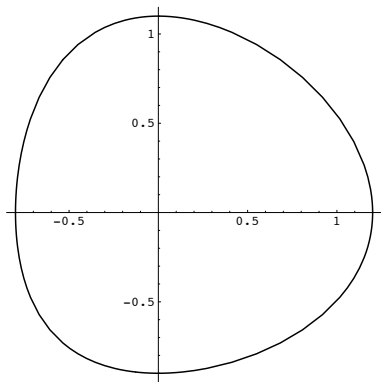


N

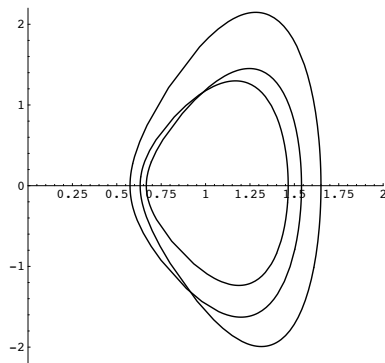


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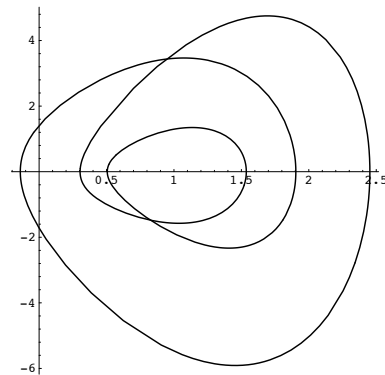
The Curve $x = \cos t + \frac{1}{5} \cos^2 t$, $y = \sin t + \frac{1}{10} \sin^2 t$



The Original Curve

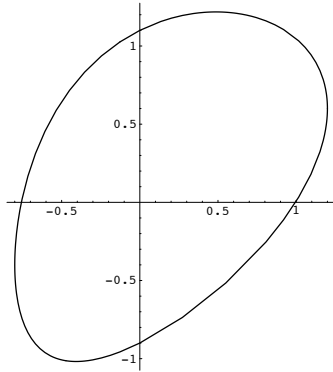


Euclidean Signature

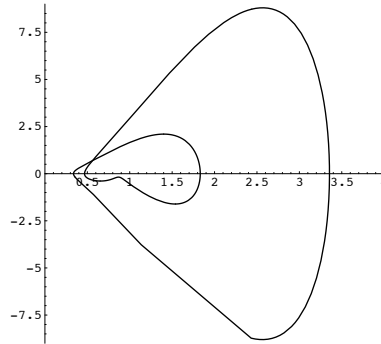


Affine Signature

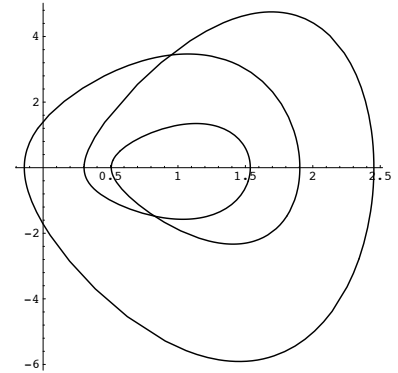
The Curve $x = \cos t + \frac{1}{5} \cos^2 t$, $y = \frac{1}{2} x + \sin t + \frac{1}{10} \sin^2 t$



The Original Curve

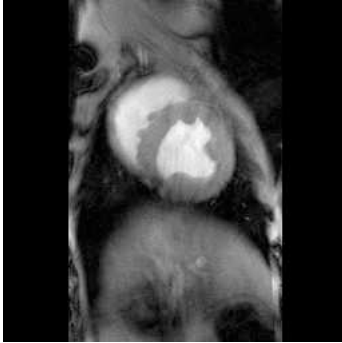


Euclidean Signature

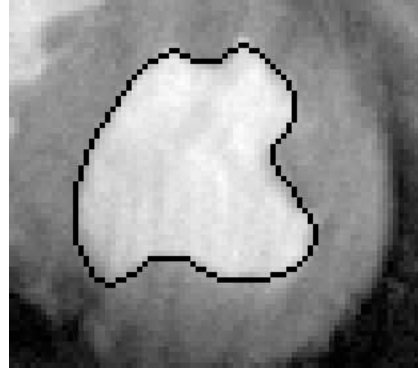


Affine Signature

Canine Left Ventricle Signature

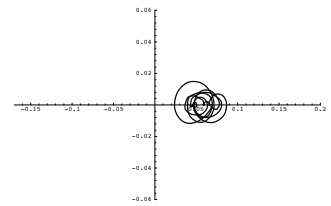
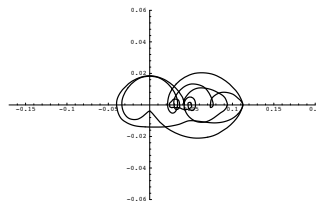
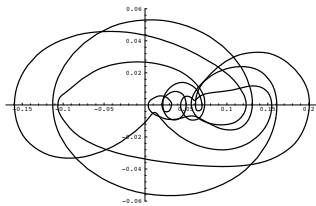
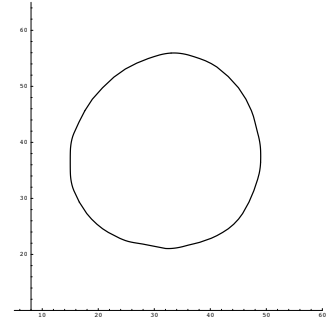
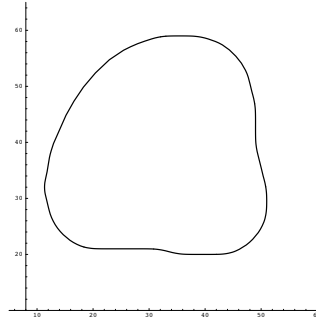
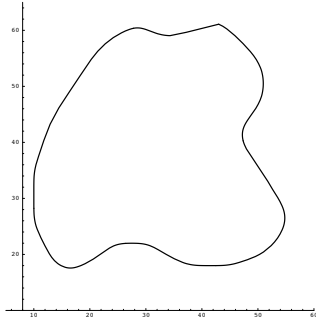


Original Canine Heart
MRI Image



Boundary of Left Ventricle

Smoothed Ventricle Signature



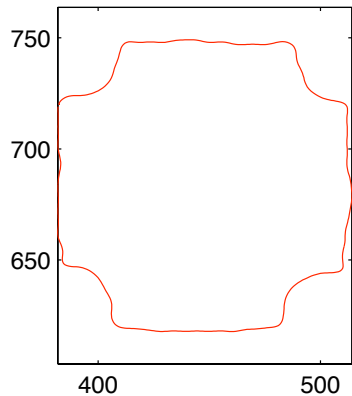
Evolution of Invariants and Signatures

Basic question: If the submanifold evolves according to an invariant evolution equation, how do its differential invariants & signatures evolve?

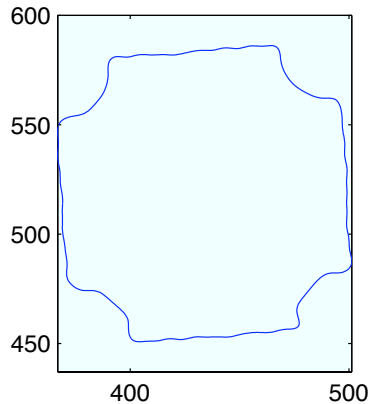
Theorem. Under the curve shortening flow $C_t = -\kappa \mathbf{n}$, the signature curve $\kappa_s = H(t, \kappa)$ evolves according to the parabolic equation

$$\frac{\partial H}{\partial t} = H^2 H_{\kappa\kappa} - \kappa^3 H_{\kappa} + 4\kappa^2 H$$

Nut 1

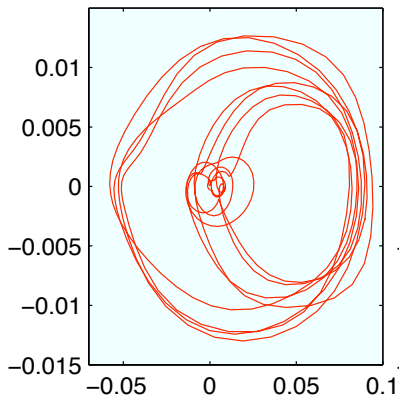


Nut 2

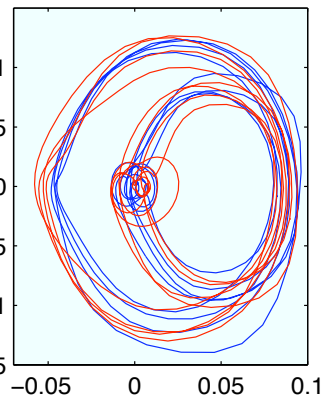
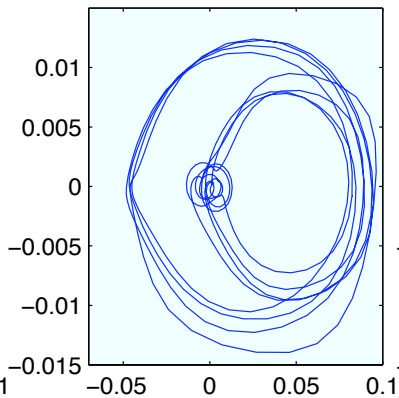


Closeness: 0.137673

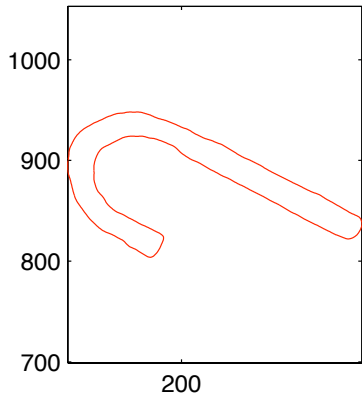
Signature Curve Nut 1



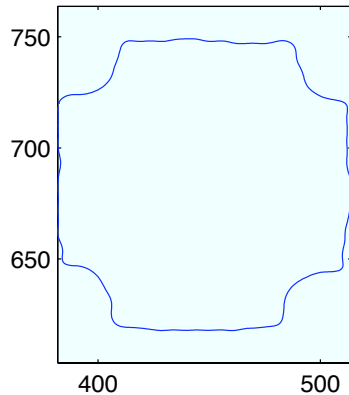
Signature Curve Nut 2



Hook 1

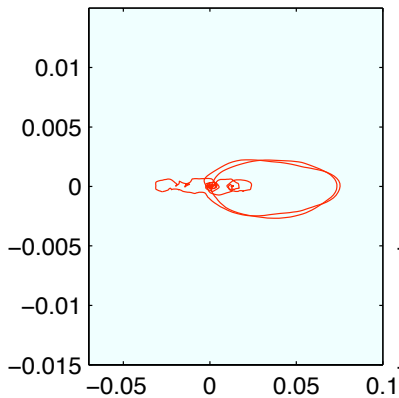


Nut 1

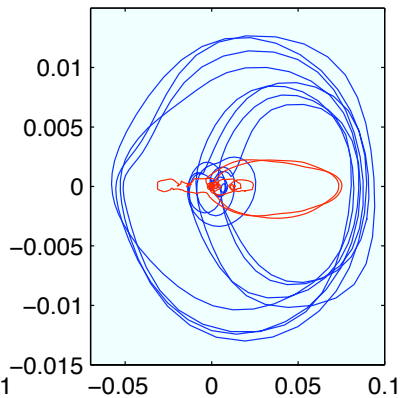
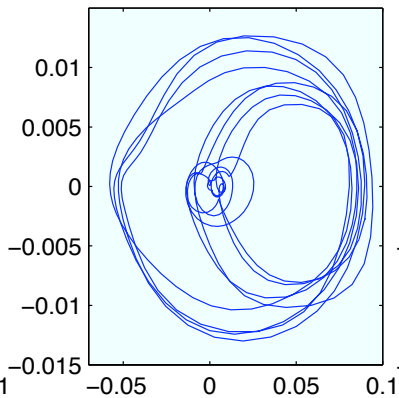


Closeness: 0.031217

Signature Curve Hook 1



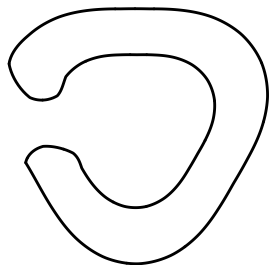
Signature Curve Nut 1



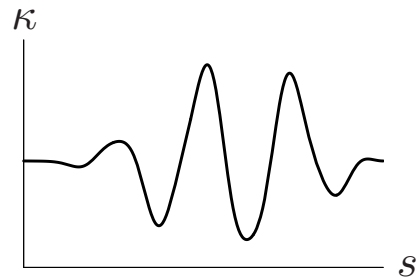
Signature Metrics

- Hausdorff
- Monge–Kantorovich transport
- **Electrostatic repulsion**
- Latent semantic analysis
- Histograms
- Gromov–Hausdorff & Gromov–Wasserstein

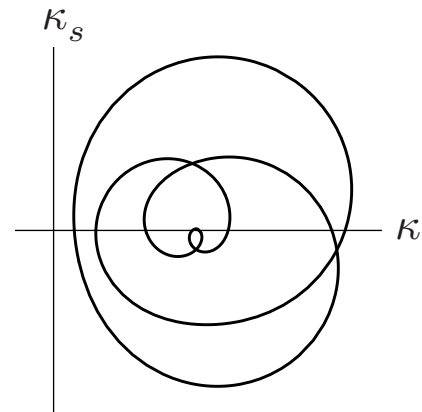
Signatures



Original curve

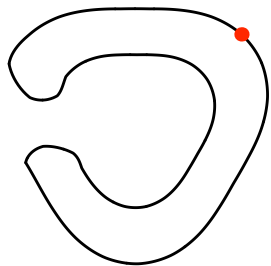


Classical Signature

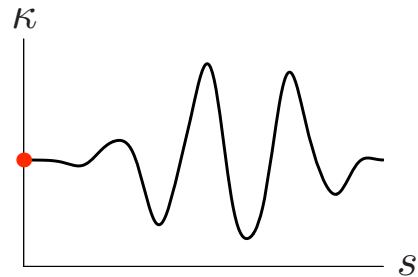


Differential invariant signature

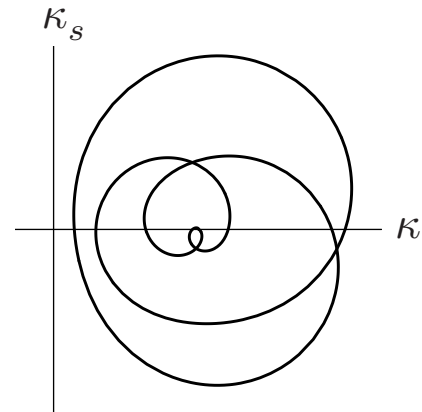
Signatures



Original curve

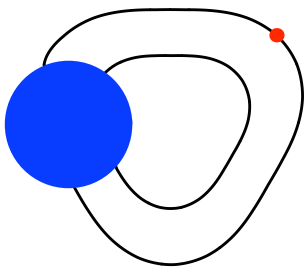


Classical Signature

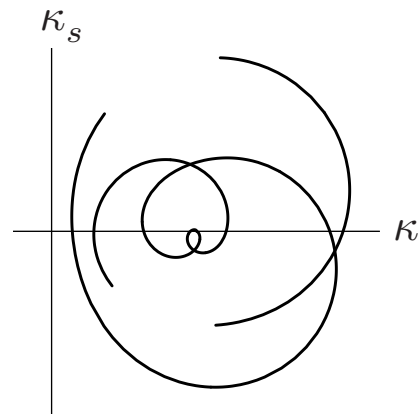
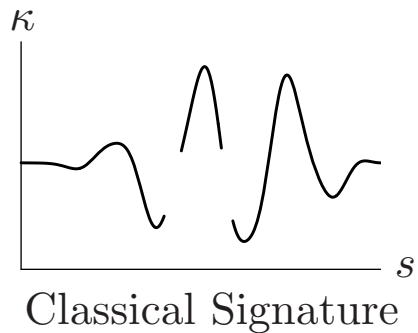


Differential invariant signature

Occlusions

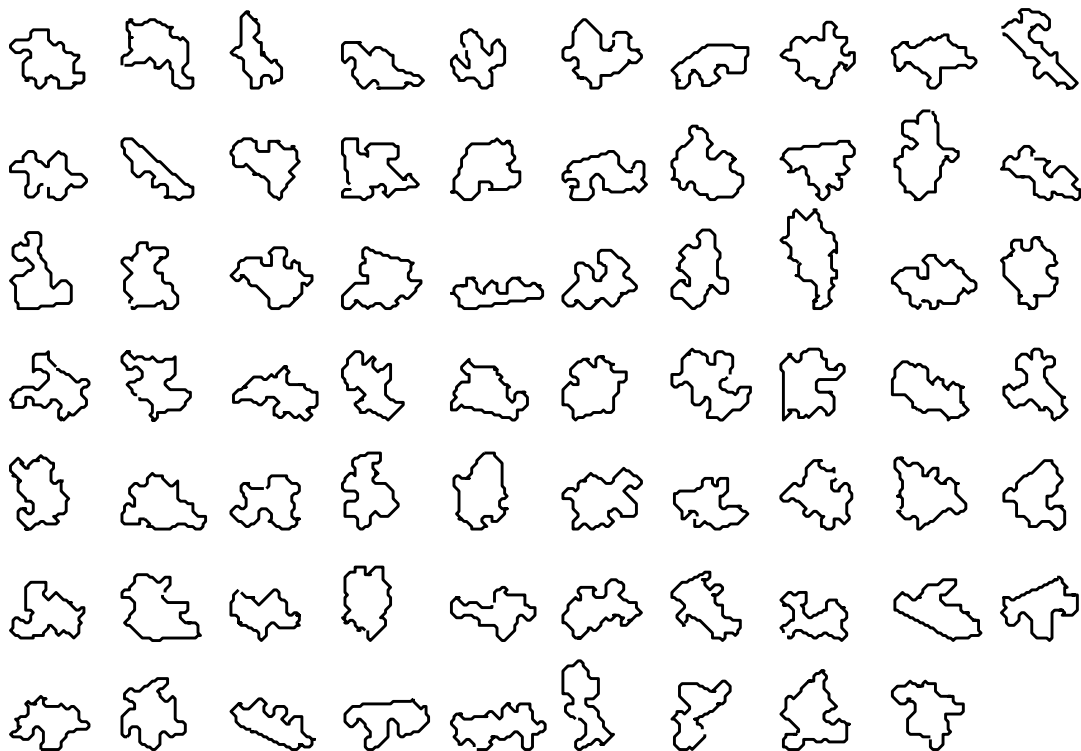


Original curve

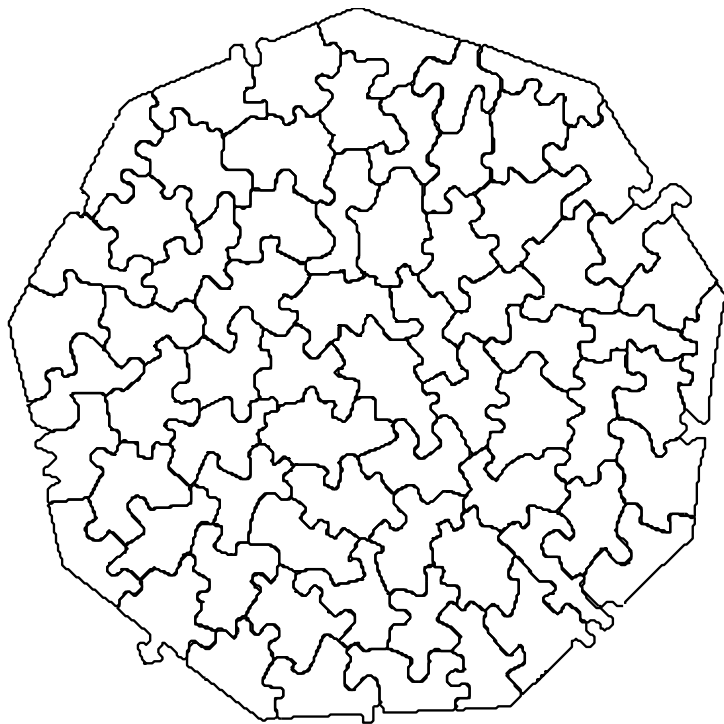


Differential invariant signature

The Baffler Jigsaw Puzzle



The Baffler Solved



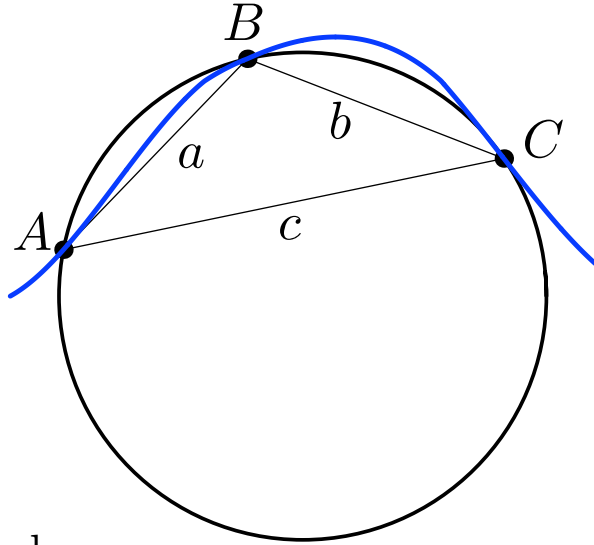
⇒ Dan Hoff

Symmetry–Preserving Numerical Methods

- Invariant numerical approximations to differential invariants.
- Invariantization of numerical integration methods.

\implies Structure-preserving algorithms

Numerical approximation to curvature



Heron's formula

$$\tilde{\kappa}(A, B, C) = 4 \frac{\Delta}{abc} = 4 \frac{\sqrt{s(s-a)(s-b)(s-c)}}{abc}$$

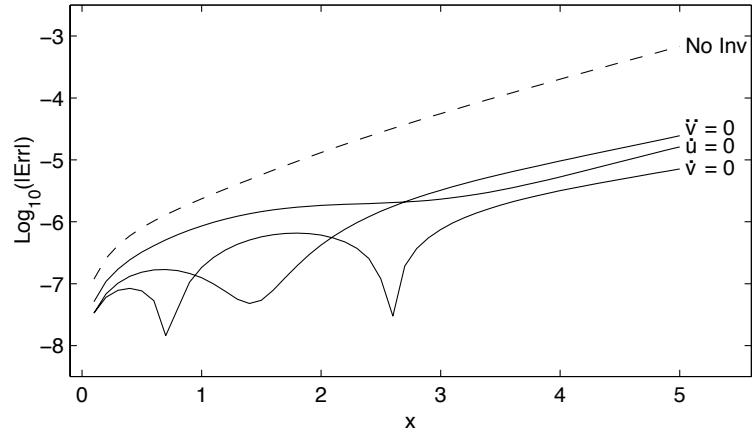
$$s = \frac{a+b+c}{2} \quad \text{— semi-perimeter}$$

Invariantization of Numerical Schemes

⇒ Pilwon Kim

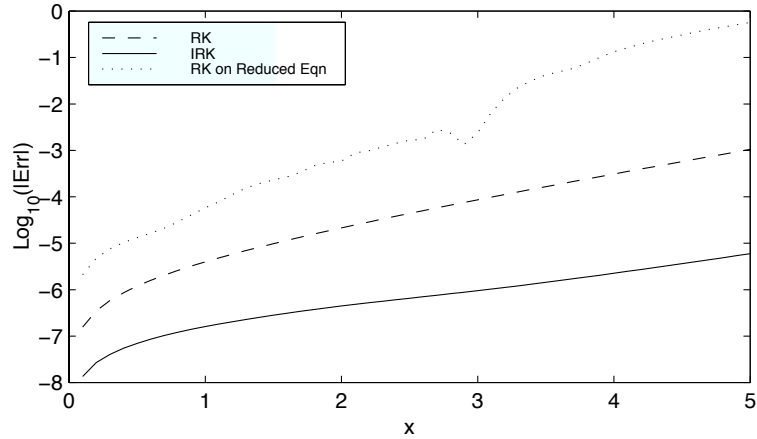
Suppose we are given a numerical scheme for integrating a differential equation, e.g., a Runge–Kutta Method for ordinary differential equations, or the Crank–Nicolson method for parabolic partial differential equations.

If G is a symmetry group of the differential equation, then one can use an appropriately chosen moving frame to **invariantize** the numerical scheme, leading to an invariant numerical scheme that preserves the symmetry group. In challenging regimes, the resulting invariantized numerical scheme can, with an inspired choice of moving frame, perform significantly better than its progenitor.



Invariant Runge–Kutta schemes

$$u_{xx} + x u_x - (x + 1)u = \sin x, \quad u(0) = u_x(0) = 1.$$

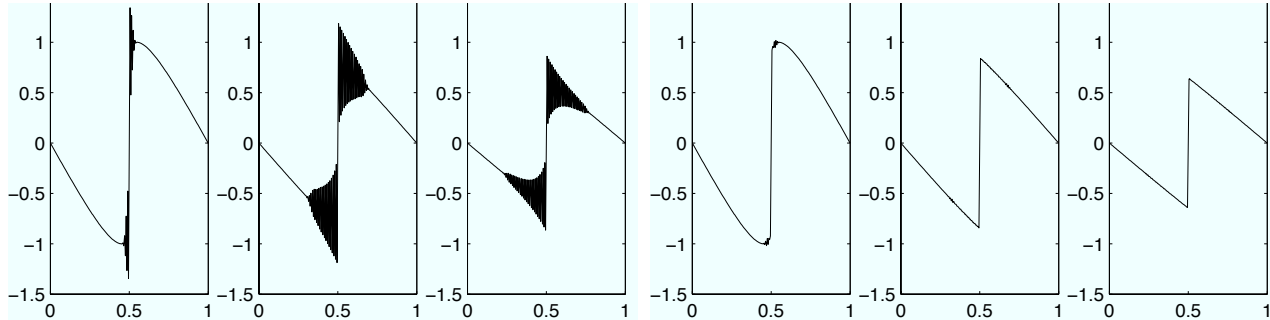


Comparison of symmetry reduction and invariantization for

$$u_{xx} + x u_x - (x + 1)u = \sin x, \quad u(0) = u_x(0) = 1.$$

Invariantization of Crank–Nicolson for Burgers' Equation

$$u_t = \varepsilon u_{xx} + u u_x$$



The Calculus of Variations

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

$L(x, u^{(n)})$ — Lagrangian

To construct the Euler-Lagrange equations: $\mathbf{E}(L) = 0$

- Take the first variation:

$$\delta(L d\mathbf{x}) = \sum_{\alpha, J} \frac{\partial L}{\partial u_J^\alpha} \delta u_J^\alpha d\mathbf{x}$$

- Integrate by parts:

$$\begin{aligned} \delta(L d\mathbf{x}) &= \sum_{\alpha, J} \frac{\partial L}{\partial u_J^\alpha} D_J(\delta u^\alpha) d\mathbf{x} \\ &\equiv \sum_{\alpha, J} (-D)^J \frac{\partial L}{\partial u_J^\alpha} \delta u^\alpha d\mathbf{x} = \sum_{\alpha=1}^q \mathbf{E}_\alpha(L) \delta u^\alpha d\mathbf{x} \end{aligned}$$

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

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

To construct the invariant Euler-Lagrange equations:

Take the first variation:

$$\delta(P ds) = \sum_j \frac{\partial P}{\partial \kappa_j} \delta \kappa_j ds + P \delta(ds)$$

Invariant variation of curvature:

$$\delta \kappa = \mathcal{A}_\kappa(\delta u) \quad \mathcal{A}_\kappa = \mathcal{D}^2 + \kappa^2$$

Invariant variation of arc length:

$$\delta(ds) = \mathcal{B}(\delta u) ds \quad \mathcal{B} = -\kappa$$

\implies moving frame recurrence formulae

Integrate by parts:

$$\begin{aligned}\delta(P ds) &\equiv [\mathcal{E}(P) \mathcal{A}(\delta u) - \mathcal{H}(P) \mathcal{B}(\delta u)] ds \\ &\equiv [\mathcal{A}^* \mathcal{E}(P) - \mathcal{B}^* \mathcal{H}(P)] \delta u ds = \mathbf{E}(L) \delta u ds\end{aligned}$$

Invariantized Euler–Lagrange expression

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

Invariantized Hamiltonian

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

Euclidean–invariant Euler-Lagrange formula

$$\mathbf{E}(L) = \mathcal{A}^* \mathcal{E}(P) - \mathcal{B}^* \mathcal{H}(P) = (\mathcal{D}^2 + \kappa^2) \mathcal{E}(P) + \kappa \mathcal{H}(P) = 0.$$

The Elastica:

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

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

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

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 NbSe₃ crystals under certain growth conditions involving a large temperature gradient¹¹.



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

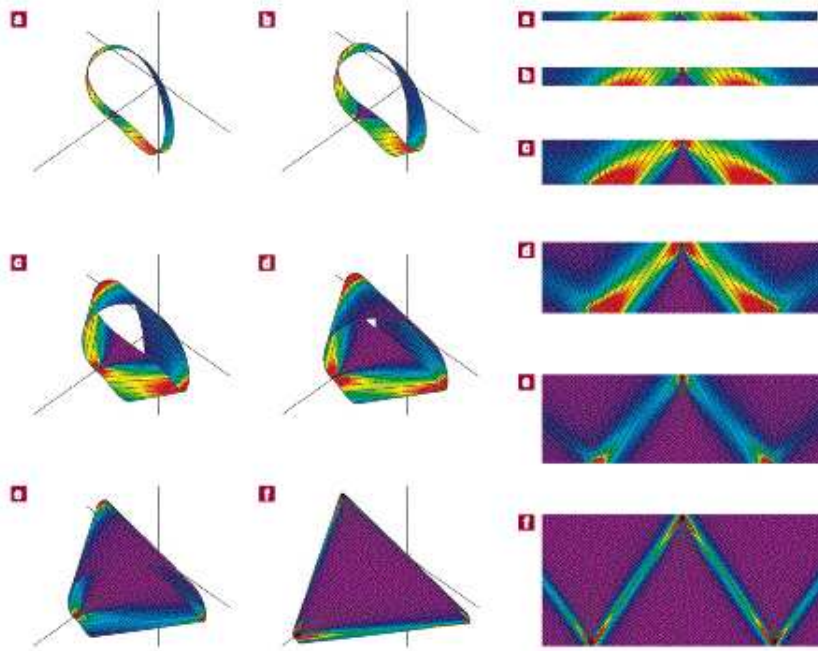


Figure 2 Computed Möbius strips. The left panel shows their three-dimensional shapes for $w = 0.1$ (a), 0.2 (b), 0.5 (c), 0.8 (d), 1.0 (e) and 1.5 (f), and the right panel the corresponding developments on the plane. The colouring changes according to the local bending energy density, from violet for 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.

Evolution of Invariants and Signatures

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”
- 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.

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

\mathcal{B} — invariant arc length variation

$$\delta(ds) = \mathcal{B}(\delta u) ds$$

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:

$$\delta \kappa = \mathcal{A}_\kappa(\delta u), \quad \delta \kappa_s = \mathcal{A}_{\kappa_s}(\delta u).$$

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

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

Euclidean-invariant Curve Evolution

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

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

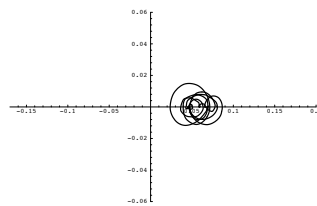
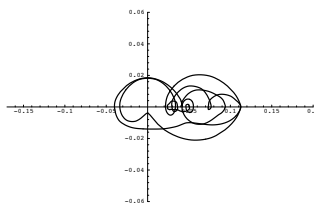
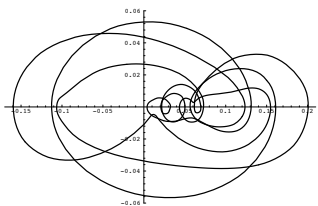
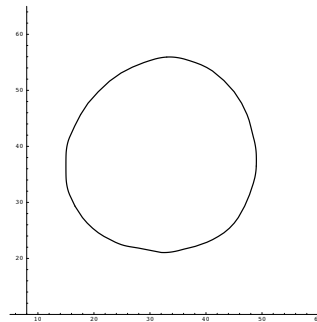
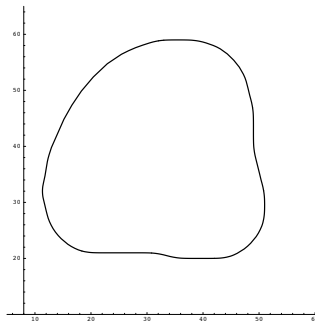
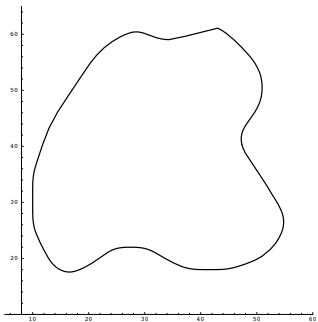
$$\frac{\partial \kappa_s}{\partial t} = \mathcal{A}_{\kappa_s}(J) = (\mathcal{D}^3 + \kappa^2 \mathcal{D} + 3\kappa \kappa_s) J.$$

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

Theorem. Under the curve shortening flow $C_t = -\kappa \mathbf{n}$, the signature curve $\kappa_s = H(t, \kappa)$ evolves according to the parabolic equation

$$\frac{\partial H}{\partial t} = H^2 H_{\kappa\kappa} - \kappa^3 H_\kappa + 4\kappa^2 H$$

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

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

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

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

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

\implies modified Korteweg-deVries equation

Equi-affine plane curves

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

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

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

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

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

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

\implies Sawada–Kotera equation

Recursion operator: $\widehat{\mathcal{R}} = \mathcal{R} \cdot (\mathcal{D}^2 + \frac{1}{3} \kappa + \frac{1}{3} \kappa_s \mathcal{D}^{-1})$

Euclidean space curves

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

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

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

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

$$\boxed{\begin{pmatrix} \kappa_t \\ \tau_t \end{pmatrix} = \mathcal{R} \begin{pmatrix} \kappa_s \\ \tau_s \end{pmatrix}}$$

\implies vortex filament flow (Hasimoto)

The Recurrence Formula

For *any* function or differential form Ω :

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

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

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

★ ★ The ν^k are uniquely determined by the recurrence formulae for the phantom differential invariants

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

★ ★ ★ All identities, commutation formulae, syzygies, etc., among differential invariants and, more generally, the invariant variational bicomplex follow from this **universal recurrence 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 recurrence formula** by letting Ω range over the basic functions and differential forms!
- ★ ★ ★ Therefore, the entire structure of the differential invariant algebra and invariant variational bicomplex can be completely determined using only linear differential algebra; this does **not** require explicit formulas for the moving frame, the differential invariants, the invariant differential forms, or the group transformations!

The Basis Theorem

Theorem. The differential invariant algebra \mathcal{I} is generated by a finite number of differential invariants

$$I_1, \dots, I_\ell$$

and $p = \dim N$ invariant differential operators

$$\mathcal{D}_1, \dots, \mathcal{D}_p$$

meaning that *every* differential invariant can be locally expressed as a function of the generating invariants and their invariant derivatives:

$$\mathcal{D}_J I_\kappa = \mathcal{D}_{j_1} \mathcal{D}_{j_2} \cdots \mathcal{D}_{j_n} I_\kappa.$$

\implies *Lie, Tresse, Ovsianikov, Kumpera*

★ Moving frames provides a constructive proof.

Minimal Generating Invariants

A set of differential invariants is a **generating system** if all other differential invariants can be written in terms of them and their invariant derivatives.

Euclidean curves $C \subset \mathbb{R}^3$:

- curvature κ and torsion τ

Equi-affine curves $C \subset \mathbb{R}^3$:

- affine curvature κ and torsion τ

Euclidean surfaces $S \subset \mathbb{R}^3$:

- mean curvature H
- ★ Gauss curvature $K = \Phi(\mathcal{D}^{(4)}H)$.

Equi-affine surfaces $S \subset \mathbb{R}^3$:

- Pick invariant P .