

# Chapter 13

## Geodesics on Riemannian Manifolds

### 13.1 Geodesics, Local Existence and Uniqueness

If  $(M, g)$  is a Riemannian manifold, then the concept of *length* makes sense for any piecewise smooth (in fact,  $C^1$ ) curve on  $M$ .

Then, it is possible to define the structure of a metric space on  $M$ , where  $d(p, q)$  is the greatest lower bound of the length of all curves joining  $p$  and  $q$ .

Curves on  $M$  which locally yield the shortest distance between two points are of great interest. These curves called *geodesics* play an important role and the goal of this chapter is to study some of their properties.

Given any  $p \in M$ , for every  $v \in T_pM$ , the (*Riemannian norm*) of  $v$ , denoted  $\|v\|$ , is defined by

$$\|v\| = \sqrt{g_p(v, v)}.$$

The Riemannian inner product,  $g_p(u, v)$ , of two tangent vectors,  $u, v \in T_pM$ , will also be denoted by  $\langle u, v \rangle_p$ , or simply  $\langle u, v \rangle$ .

**Definition 13.1.** Given any Riemannian manifold,  $M$ , a *smooth parametric curve* (for short, *curve*) on  $M$  is a map,  $\gamma: I \rightarrow M$ , where  $I$  is some open interval of  $\mathbb{R}$ . For a closed interval,  $[a, b] \subseteq \mathbb{R}$ , a map  $\gamma: [a, b] \rightarrow M$  is a *smooth curve from  $p = \gamma(a)$  to  $q = \gamma(b)$*  iff  $\gamma$  can be extended to a smooth curve  $\tilde{\gamma}: (a - \epsilon, b + \epsilon) \rightarrow M$ , for some  $\epsilon > 0$ . Given any two points,  $p, q \in M$ , a continuous map,  $\gamma: [a, b] \rightarrow M$ , is a *piecewise smooth curve from  $p$  to  $q$*  iff

- (1) There is a sequence  $a = t_0 < t_1 < \cdots < t_{k-1} < t_k = b$  of numbers,  $t_i \in \mathbb{R}$ , so that each map,  $\gamma_i = \gamma \upharpoonright [t_i, t_{i+1}]$ , called a *curve segment* is a smooth curve, for  $i = 0, \dots, k - 1$ .
- (2)  $\gamma(a) = p$  and  $\gamma(b) = q$ .

The set of all piecewise smooth curves from  $p$  to  $q$  is denoted by  $\Omega(M; p, q)$  or briefly by  $\Omega(p, q)$  (or even by  $\Omega$ , when  $p$  and  $q$  are understood).

The set  $\Omega(M; p, q)$  is an important object sometimes called the *path space* of  $M$  (from  $p$  to  $q$ ).

Unfortunately it is an infinite-dimensional manifold, which makes it hard to investigate its properties.

Observe that at any junction point,  $\gamma_{i-1}(t_i) = \gamma_i(t_i)$ , there may be a jump in the velocity vector of  $\gamma$ .

We let  $\gamma'((t_i)_+) = \gamma'_i(t_i)$  and  $\gamma'((t_i)_-) = \gamma'_{i-1}(t_i)$ .

Given any curve,  $\gamma \in \Omega(M; p, q)$ , the *length*,  $L(\gamma)$ , of  $\gamma$  is defined by

$$\begin{aligned} L(\gamma) &= \sum_{i=0}^{k-1} \int_{t_i}^{t_{i+1}} \|\gamma'(t)\| dt \\ &= \sum_{i=0}^{k-1} \int_{t_i}^{t_{i+1}} \sqrt{g(\gamma'(t), \gamma'(t))} dt. \end{aligned}$$

It is easy to see that  $L(\gamma)$  is unchanged by a monotone reparametrization (that is, a map  $h: [a, b] \rightarrow [c, d]$ , whose derivative,  $h'$ , has a constant sign).

Now let  $M$  be any smooth manifold equipped with an arbitrary connection  $\nabla$ .

For every curve  $\gamma$  on  $M$ , recall that  $\frac{D}{dt}$  is the associated covariant derivative along  $\gamma$ , also denoted  $\nabla_{\gamma'}$ .

**Definition 13.2.** Let  $(M, g)$  be a Riemannian manifold. A curve,  $\gamma: I \rightarrow M$ , (where  $I \subseteq \mathbb{R}$  is any interval) is a *geodesic* iff  $\gamma'(t)$  is parallel along  $\gamma$ , that is, iff

$$\frac{D\gamma'}{dt} = \nabla_{\gamma'}\gamma' = 0.$$

Observe that the notion of geodesic only requires a connection on a manifold, and that geodesics can be defined in manifolds that are *not endowed with a Riemannian metric*.

However, most useful properties of geodesics involve metric notions, and their proofs use the fact that the connection on the manifold is compatible with the metric and torsion-free.

*Therefore, from now on, we assume unless otherwise specified that our Riemannian manifold  $(M, g)$  is equipped with the Levi-Civita connection.*

If  $M$  was embedded in  $\mathbb{R}^d$ , a geodesic would be a curve,  $\gamma$ , such that the acceleration vector,  $\gamma'' = \frac{D\gamma'}{dt}$ , is normal to  $T_{\gamma(t)}M$ .

Since our connection is compatible with the metric, Proposition 12.11 implies that for a geodesic  $\gamma$ ,

$$\|\gamma'(t)\| = \sqrt{g(\gamma'(t), \gamma'(t))}$$

is constant, say  $\|\gamma'(t)\| = c$ .

If we define the *arc-length* function,  $s(t)$ , relative to  $a$ , where  $a$  is any chosen point in  $I$ , by

$$s(t) = \int_a^t \sqrt{g(\gamma'(t), \gamma'(t))} dt = c(t - a), \quad t \in I,$$

we conclude that for a geodesic,  $\gamma(t)$ , the parameter,  $t$ , is an affine function of the arc-length.

The geodesics in  $\mathbb{R}^n$  are the straight lines parametrized by constant velocity.

The geodesics of the 2-sphere are the great circles, parametrized by arc-length.

The geodesics of the Poincaré half-plane are the lines  $x = a$  and the half-circles centered on the  $x$ -axis.

The geodesics of an ellipsoid are quite fascinating. They can be completely characterized and they are parametrized by elliptic functions (see Hilbert and Cohn-Vossen [22], Chapter 4, Section and Berger and Gostiaux [6], Section 10.4.9.5).

In a local chart,  $(U, \varphi)$ , since a geodesic is characterized by the fact that its velocity vector field,  $\gamma'(t)$ , along  $\gamma$  is parallel, by Proposition 12.5, it is the solution of the following system of second-order ODE's in the unknowns,  $u_k$ :

$$\frac{d^2 u_k}{dt^2} + \sum_{ij} \Gamma_{ij}^k \frac{du_i}{dt} \frac{du_j}{dt} = 0, \quad k = 1, \dots, n, \quad (*)$$

with  $u_i = pr_i \circ \varphi \circ \gamma$  ( $n = \dim(M)$ ).

The standard existence and uniqueness results for ODE's can be used to prove the following proposition:



**Proposition 13.1.** *Let  $(M, g)$  be a Riemannian manifold. For every point,  $p \in M$ , and every tangent vector,  $v \in T_pM$ , there is some interval,  $(-\eta, \eta)$ , and a unique geodesic,*

$$\gamma_v: (-\eta, \eta) \rightarrow M,$$

*satisfying the conditions*

$$\gamma_v(0) = p, \quad \gamma'_v(0) = v.$$

From a practical point of view, Proposition 13.1 is useless.

In general, for an arbitrary manifold  $M$ , it is impossible to solve explicitly the second-order equations (\*); even for familiar manifolds it is very hard to solve explicitly the second-order equations (\*).

Riemannian covering maps and Riemannian submersions are notions that can be used for finding geodesics; see Chapter 15.

In the case of a Lie group with a bi-invariant metric, geodesics can be described explicitly; see Chapter 18.

Geodesics can also be described explicitly for certain classes of reductive homogeneous manifolds; see Chapter 20.

The following proposition is used to prove that every geodesic is contained in a unique maximal geodesic (*i.e.*, with largest possible domain):

**Proposition 13.2.** *For any two geodesics,*

*$\gamma_1: I_1 \rightarrow M$  and  $\gamma_2: I_2 \rightarrow M$ , if  $\gamma_1(a) = \gamma_2(a)$  and  $\gamma_1'(a) = \gamma_2'(a)$ , for some  $a \in I_1 \cap I_2$ , then  $\gamma_1 = \gamma_2$  on  $I_1 \cap I_2$ .*

Propositions 13.1 and 13.2 imply the following definition:

**Definition 13.3.** Let  $M$  be a smooth manifold equipped with an arbitrary connection. For every  $p \in M$  and every  $v \in T_pM$ , there is a unique geodesic, denoted  $\gamma_v$ , such that  $\gamma(0) = p$ ,  $\gamma'(0) = v$ , and the domain of  $\gamma$  is the largest possible, that is, cannot be extended. We call  $\gamma_v$  a *maximal geodesic* (with initial conditions  $\gamma_v(0) = p$  and  $\gamma'_v(0) = v$ ).

Observe that the system of differential equations satisfied by geodesics has the following homogeneity property: If  $t \mapsto \gamma(t)$  is a solution of the above system, then for every constant,  $c$ , the curve  $t \mapsto \gamma(ct)$  is also a solution of the system.

We can use this fact together with standard existence and uniqueness results for ODE's to prove the proposition below.

**Proposition 13.3.** *Let  $(M, g)$  be a Riemannian manifold. For every point,  $p_0 \in M$ , there is an open subset,  $U \subseteq M$ , with  $p_0 \in U$ , and some  $\epsilon > 0$ , so that: For every  $p \in U$  and every tangent vector,  $v \in T_p M$ , with  $\|v\| < \epsilon$ , there is a unique geodesic,*

$$\gamma_v: (-2, 2) \rightarrow M,$$

*satisfying the conditions*

$$\gamma_v(0) = p, \quad \gamma'_v(0) = v.$$

A major difference between Proposition 13.1 and Proposition 13.3 is that Proposition 13.1 yields for any  $p \in M$  and any  $v \in T_pM$  a *single* geodesic  $\gamma_v: (-\eta, \eta) \rightarrow M$  such that  $\gamma_v(0) = p$  and  $\gamma'_v(0) = v$ , but Proposition 13.3 yields a *family* of geodesics  $\gamma_v: (-2, 2) \rightarrow M$  such that  $\gamma_v(0) = p$  and  $\gamma'_v(0) = v$ , with the *same domain*, for every  $p$  in some small enough open subset  $U$ , and for small enough  $v \in T_pM$ .

**Remark:** Proposition 13.3 holds for a Riemannian manifold equipped with an arbitrary connection.

## 13.2 The Exponential Map

The idea behind the exponential map is to parametrize a Riemannian manifold,  $M$ , locally near any  $p \in M$  in terms of a map from the tangent space  $T_pM$  to the manifold, this map being defined in terms of geodesics.

**Definition 13.4.** Let  $(M, g)$  be a Riemannian manifold. For every  $p \in M$ , let  $\mathcal{D}(p)$  (or simply,  $\mathcal{D}$ ) be the open subset of  $T_pM$  given by

$$\mathcal{D}(p) = \{v \in T_pM \mid \gamma_v(1) \text{ is defined}\},$$

where  $\gamma_v$  is the unique maximal geodesic with initial conditions  $\gamma_v(0) = p$  and  $\gamma'_v(0) = v$ . The *exponential map* is the map,  $\exp_p: \mathcal{D}(p) \rightarrow M$ , given by

$$\exp_p(v) = \gamma_v(1).$$

It is easy to see that  $\mathcal{D}(p)$  is *star-shaped*, which means that if  $w \in \mathcal{D}(p)$ , then the line segment  $\{tw \mid 0 \leq t \leq 1\}$  is contained in  $\mathcal{D}(p)$ . See Figure 13.1.

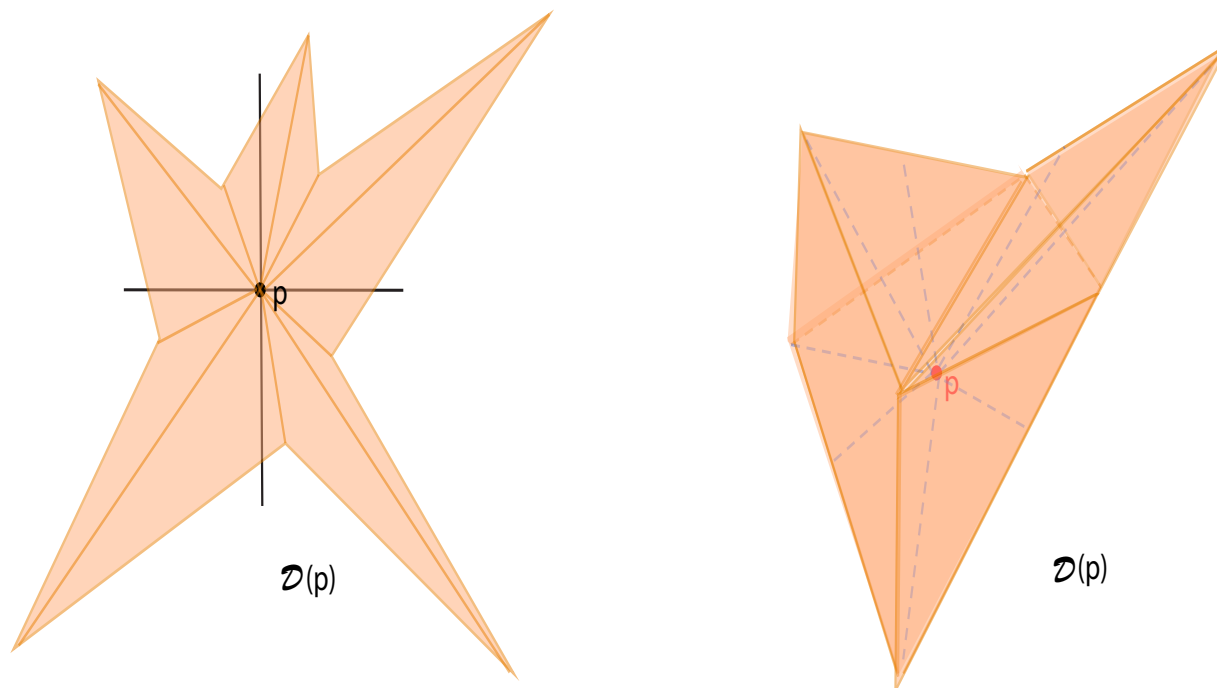


Figure 13.1: The left figure is a star-shaped region in  $\mathbb{R}^2$  (with respect to  $p$ ), while the right figure is a star-shaped region in  $\mathbb{R}^3$  (with respect to  $p$ ). Both regions contain line segments radiating from  $p$ .

In view of the fact that if  $\gamma_v: (-\eta, \eta) \rightarrow M$  is a geodesic through  $p$  with initial velocity  $v$ , then for any  $c \neq 0$ ,

$$\gamma_v(ct) = \gamma_{cv}(t), \quad ct \in (-\eta, \eta),$$

we have

$$\exp_p(tv) = \gamma_{tv}(1) = \gamma_v(t), \quad tv \in \mathcal{D}(p),$$

so the curve

$$t \mapsto \exp_p(tv), \quad tv \in \mathcal{D}(p),$$

is the geodesic  $\gamma_v$  through  $p$  such that  $\gamma'_v(0) = v$ .

Such geodesics are called *radial geodesics*.



In a Riemannian manifold with the Levi-Civita connection, the point  $\exp_p(tv)$  is obtained by running along the geodesic  $\gamma_v$  an arc length equal to  $t \|v\|$ , starting from  $p$ .

If the tangent vector  $tv$  at  $p$  is a flexible wire, the exponential map wraps the wire along the geodesic curve without stretching its length. See Figure 13.2.

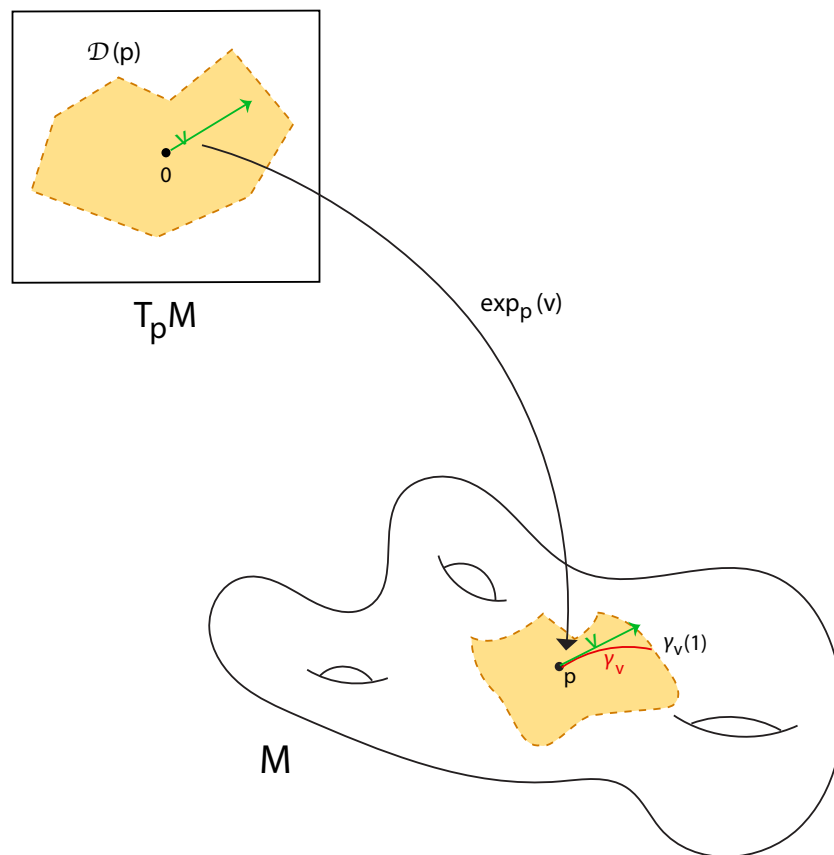


Figure 13.2: The image of  $v$  under  $\exp_p$ .

In general,  $\mathcal{D}(p)$  is a proper subset of  $T_pM$ .

**Definition 13.5.** A Riemannian manifold,  $(M, g)$ , is *geodesically complete* iff  $\mathcal{D}(p) = T_pM$ , for all  $p \in M$ , that is, iff the exponential,  $\exp_p(v)$ , is defined for all  $p \in M$  and for all  $v \in T_pM$ .

Equivalently,  $(M, g)$  is geodesically complete iff every geodesic can be extended indefinitely.

Geodesically complete Riemannian manifolds (with the Levi-Civita connection) have nice properties, some of which will be investigated later.

**Proposition 13.4.** *Let  $M$  be a Riemannian manifold. For any  $p \in M$  we have  $d(\exp_p)_0 = \text{id}_{T_pM}$ .*

It follows from the inverse function theorem that  $\exp_p$  is a diffeomorphism from some open ball in  $T_pM$  centered at 0 to  $M$ .

By using the curve  $t \mapsto (t + 1)v$  passing through  $v$  in  $T_pM$  and with initial velocity  $v \in T_v(T_pM) \approx T_pM$ , we get

$$d(\exp_p)_v(v) = \frac{d}{dt}(\gamma_v(t + 1))|_{t=0} = \gamma'_v(1).$$

The following stronger proposition plays a crucial role in the proof of the Hopf-Rinow Theorem; see Theorem 13.15.

**Proposition 13.5.** *Let  $(M, g)$  be a Riemannian manifold. For every point,  $p \in M$ , there is an open subset,  $W \subseteq M$ , with  $p \in W$  and a number  $\epsilon > 0$ , so that*

- (1) *Any two points  $q_1, q_2$  of  $W$  are joined by a unique geodesic of length  $< \epsilon$ .*
- (2) *This geodesic depends smoothly upon  $q_1$  and  $q_2$ , that is, if  $t \mapsto \exp_{q_1}(tv)$  is the geodesic joining  $q_1$  and  $q_2$  ( $0 \leq t \leq 1$ ), then  $v \in T_{q_1}M$  depends smoothly on  $(q_1, q_2)$ .*
- (3) *For every  $q \in W$ , the map  $\exp_q$  is a diffeomorphism from the open ball,  $B(0, \epsilon) \subseteq T_qM$ , to its image,  $U_q = \exp_q(B(0, \epsilon)) \subseteq M$ , with  $W \subseteq U_q$  and  $U_q$  open.*

**Definition 13.6.** Let  $(M, g)$  be a Riemannian manifold. For any  $q \in M$ , an open neighborhood of  $q$  of the form  $U_q = \exp_q(B(0, \epsilon))$  where  $\exp_q$  is a diffeomorphism from the open ball  $B(0, \epsilon)$  onto  $U_q$ , is called a *normal neighborhood*.

**Remark:** The proof of the previous proposition can be sharpened to prove that for any  $p \in M$ , there is some  $\beta > 0$  such that any two points  $q_1, q_2 \in \exp(B(0, \beta))$ , there is a unique geodesic from  $q_1$  to  $q_2$  that stays within  $\exp(B(0, \beta))$ ; see Do Carmo [13] (Chapter 3, Proposition 4.2).

We say that  $\exp(B(0, \beta))$  is *strongly convex*. The least upper bound of these  $\beta$  is called the *convexity radius* at  $p$ .

**Definition 13.7.** Let  $(M, g)$  be a Riemannian manifold. For every point,  $p \in M$ , the *injectivity radius of  $M$  at  $p$* , denoted  $i(p)$ , is the least upper bound of the numbers,  $r > 0$ , such that  $\exp_p$  is a diffeomorphism on the open ball  $B(0, r) \subseteq T_p M$ . The *injectivity radius,  $i(M)$ , of  $M$*  is the greatest lower bound of the numbers,  $i(p)$ , where  $p \in M$ .

**Definition 13.8.** Let  $(M, g)$  be a Riemannian manifold. For every  $p \in M$ , we get a chart  $(U_p, \varphi)$ , where  $U_p = \exp_p(B(0, i(p)))$  and  $\varphi = \exp^{-1}$ , called a *normal chart*. If we pick any orthonormal basis  $(e_1, \dots, e_n)$  of  $T_pM$ , then the  $x_i$ 's, with  $x_i = pr_i \circ \exp^{-1}$  and  $pr_i$  the projection onto  $\mathbb{R}e_i$ , are called *normal coordinates* at  $p$  (here,  $n = \dim(M)$ ).

Normal coordinates are defined up to an isometry of  $T_pM$ .

The following proposition shows that Riemannian metrics do not admit any local invariants of order one:

**Proposition 13.6.** *Let  $(M, g)$  be a Riemannian manifold. For every point,  $p \in M$ , in normal coordinates at  $p$ ,*

$$g \left( \frac{\partial}{\partial x_i}, \frac{\partial}{\partial x_j} \right)_p = \delta_{ij} \quad \text{and} \quad \Gamma_{ij}^k(p) = 0.$$

The need to consider vector fields along a surface and the partial derivatives of such vector fields arises in several proofs to be presented shortly.

**Definition 13.9.** If  $\alpha: U \rightarrow M$  is a parametrized surface, where  $M$  is a smooth manifold and  $U$  is some open subset of  $\mathbb{R}^2$ , we say that a vector field  $V \in \mathfrak{X}(M)$  is a *vector field along  $\alpha$*  iff  $V(x, y) \in T_{\alpha(x, y)}M$ , for all  $(x, y) \in U$ .

For any smooth vector field  $V$  along  $\alpha$ , we also define the covariant derivatives  $DV/\partial x$  and  $DV/\partial y$  as follows.

For each fixed  $y_0$ , if we restrict  $V$  to the curve

$$x \mapsto \alpha(x, y_0)$$

we obtain a vector field  $V_{y_0}$  along this curve, and we set

$$\frac{DV}{\partial x}(x, y_0) = \frac{DV_{y_0}}{dx}.$$

Then we let  $y_0$  vary so that  $(x, y_0) \in U$ , and this yields  $DV/\partial x$ . We define  $DV/\partial y$  in a similar manner, using a fixed  $x_0$ .

The following technical result will be used several times.

**Proposition 13.7.** *For any surface  $\alpha: U \rightarrow M$ , for any torsion-free connection on  $M$ , we have*

$$\frac{D}{\partial y} \frac{\partial \alpha}{\partial x} = \frac{D}{\partial x} \frac{\partial \alpha}{\partial y}.$$

For the next proposition, known as *Gauss Lemma*, we need to define *polar coordinates* on  $T_pM$ .

If  $n = \dim(M)$ , observe that the map,  $(0, \infty) \times S^{n-1} \rightarrow T_pM - \{0\}$ , given by

$$(r, v) \mapsto rv, \quad r > 0, v \in S^{n-1}$$

is a diffeomorphism, where  $S^{n-1}$  is the sphere of radius  $r = 1$  in  $T_pM$ .

Then, the map,  $(0, i(p)) \times S^{n-1} \rightarrow U_p - \{p\}$  given by

$$(r, v) \mapsto \exp_p(rv), \quad 0 < r < i(p), v \in S^{n-1}$$

is also a diffeomorphism.



**Proposition 13.8.** (*Gauss Lemma*) *Let  $(M, g)$  be a Riemannian manifold. For every point,  $p \in M$ , the images,  $\exp_p(S(0, r))$ , of the spheres,  $S(0, r) \subseteq T_pM$ , centered at 0 by the exponential map,  $\exp_p$ , are orthogonal to the radial geodesics  $r \mapsto \exp_p(rv)$  through  $p$  for all  $r < i(p)$ , with  $v \in S^{n-1}$ . This means that for any differentiable curve  $t \mapsto v(t)$  on the unit sphere  $S^{n-1}$ , the corresponding curve on  $M$*

$$t \mapsto \exp_p(rv(t)) \quad \text{with } r \text{ fixed,}$$

*is orthogonal to the radial geodesic*

$$r \mapsto \exp_p(rv(t)) \quad \text{with } t \text{ fixed } (0 < r < i(p)).$$

*See Figure 13.3. Furthermore, in polar coordinates, the pull-back metric,  $\exp^*g$ , induced on  $T_pM$  is of the form*

$$\exp^*g = dr^2 + g_r,$$

*where  $g_r$  is a metric on the unit sphere,  $S^{n-1}$ , with the property that  $g_r/r^2$  converges to the standard metric on  $S^{n-1}$  (induced by  $\mathbb{R}^n$ ) when  $r$  goes to zero (here,  $n = \dim(M)$ ).*

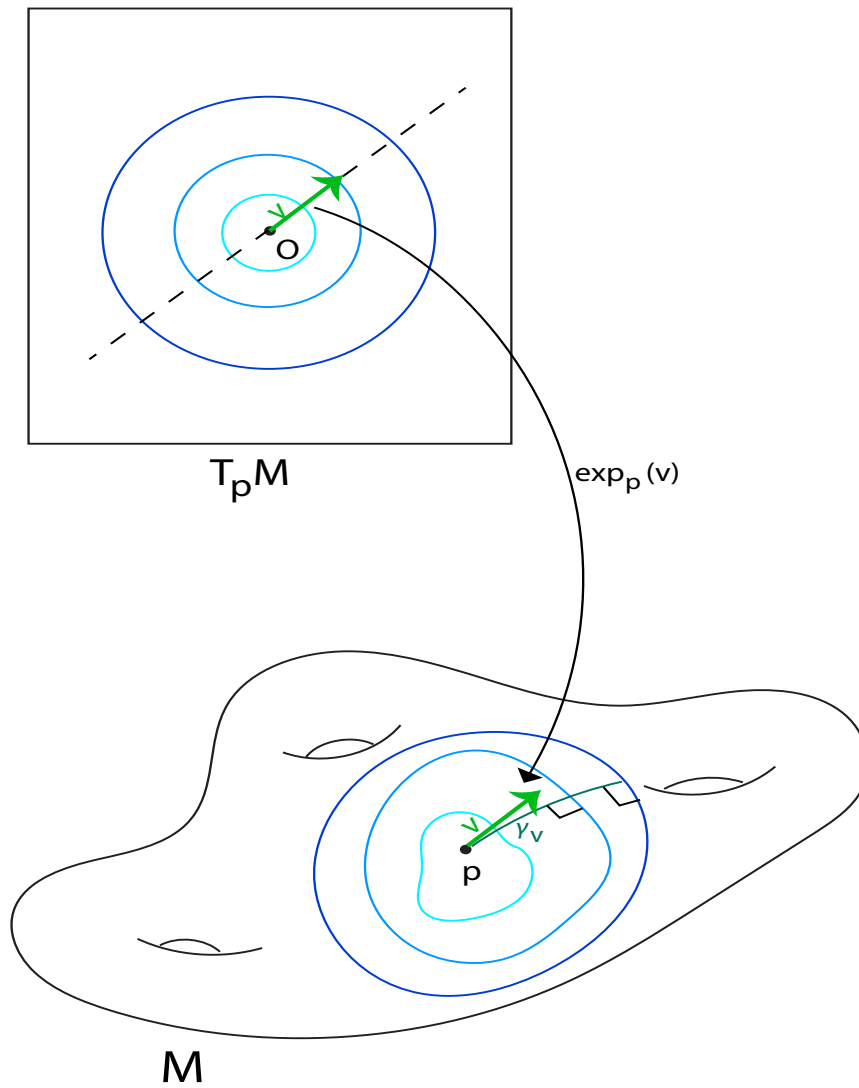


Figure 13.3: An illustration of the Gauss lemma for a two-dimensional manifold.

The next three results use the fact that the connection is compatible with the metric and torsion-free.

Consider any piecewise smooth curve

$$\omega: [a, b] \rightarrow U_p - \{p\}.$$

We can write each point  $\omega(t)$  uniquely as

$$\omega(t) = \exp_p(r(t)v(t)),$$

with  $0 < r(t) < i(p)$ ,  $v(t) \in T_pM$  and  $\|v(t)\| = 1$ .

**Proposition 13.9.** *Let  $(M, g)$  be a Riemannian manifold. We have*

$$\int_a^b \|\omega'(t)\| dt \geq |r(b) - r(a)|,$$

where equality holds only if the function  $r$  is monotone and the function  $v$  is constant. Thus, the shortest path joining two concentric spherical shells,  $\exp_p(S(0, r(a)))$  and  $\exp_p(S(0, r(b)))$ , is a radial geodesic.

We now get the following important result from Proposition 13.8 and Proposition 13.9:

**Theorem 13.10.** *Let  $(M, g)$  be a Riemannian manifold. Let  $W$  and  $\epsilon$  be as in Proposition 13.5 and let  $\gamma: [0, 1] \rightarrow M$  be the geodesic of length  $< \epsilon$  joining two points  $q_1, q_2$  of  $W$ . For any other piecewise smooth path,  $\omega$ , joining  $q_1$  and  $q_2$ , we have*

$$\int_0^1 \|\gamma'(t)\| dt \leq \int_0^1 \|\omega'(t)\| dt$$

*where equality holds only if the images  $\omega([0, 1])$  and  $\gamma([0, 1])$  coincide. Thus,  $\gamma$  is the shortest path from  $q_1$  to  $q_2$ .*

Here is an important consequence of Theorem 13.10.

**Corollary 13.11.** *Let  $(M, g)$  be a Riemannian manifold. If  $\omega: [0, b] \rightarrow M$  is any curve parametrized by arc-length and  $\omega$  has length less than or equal to the length of any other curve from  $\omega(0)$  to  $\omega(b)$ , then  $\omega$  is a geodesic.*

Corollary 13.11 together with the fact that isometries preserve geodesics can be used to determine the geodesics in various spaces, for example in the Poincaré half-plane.

**Definition 13.10.** *Let  $(M, g)$  be a Riemannian manifold. A geodesic,  $\gamma: [a, b] \rightarrow M$ , is *minimal* iff its length is less than or equal to the length of any other piecewise smooth curve joining its endpoints.*

Theorem 13.10 asserts that any sufficiently small segment of a geodesic is minimal.

On the other hand, a long geodesic may not be minimal. For example, a great circle arc on the unit sphere is a geodesic. If such an arc has length greater than  $\pi$ , then it is not minimal. This is illustrated by the magenta equatorial geodesic connecting points  $a$  and  $b$  of Figure 13.4 (i.).

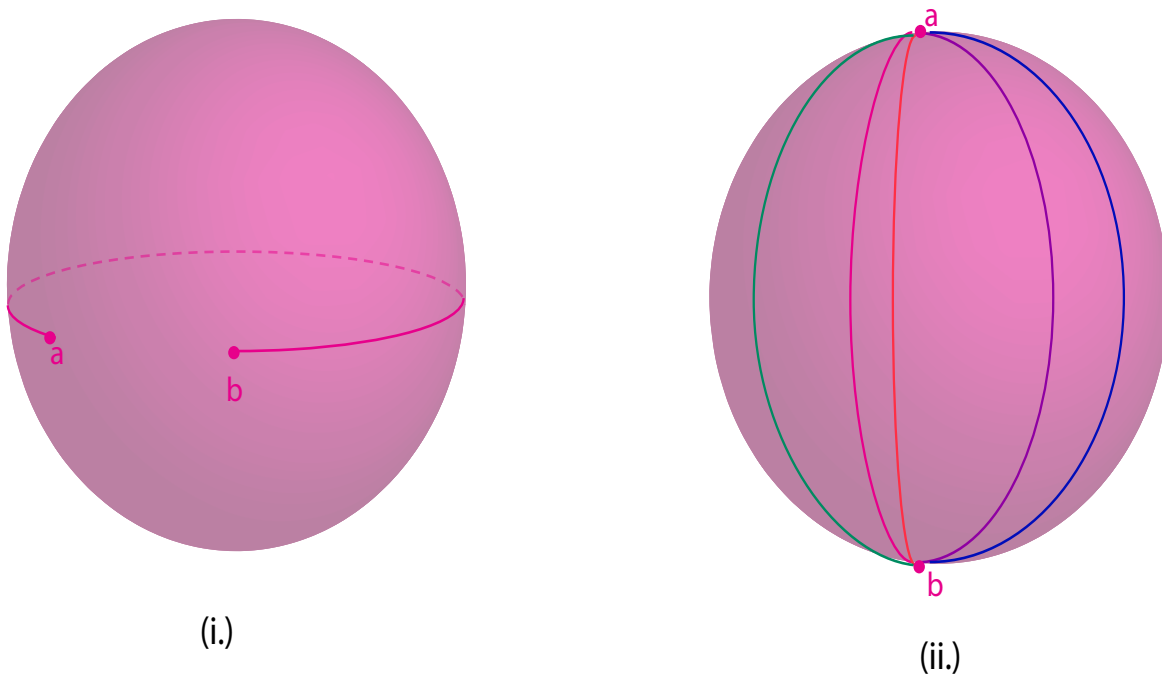


Figure 13.4: Examples of geodesics, i.e. arcs of great circles, on  $S^2$ .

Minimal geodesics are generally not unique. For example, any two antipodal points on a sphere are joined by an infinite number of minimal geodesics. Figure 13.4 (ii.) illustrates five geodesics connecting the antipodal points  $a$  and  $b$ .

A *broken geodesic* is a piecewise smooth curve as in Definition 13.1, where each curve segment is a geodesic.

**Proposition 13.12.** *A Riemannian manifold,  $(M, g)$ , is connected iff any two points of  $M$  can be joined by a broken geodesic.*

In general, if  $M$  is connected, then it is not true that any two points are joined by a geodesic. However, this will be the case if  $M$  is geodesically complete, as we will see in the next section.

Next, we will see that a Riemannian metric induces a distance on the manifold whose induced topology agrees with the original metric.

### 13.3 Complete Riemannian Manifolds, the Hopf-Rinow Theorem and the Cut Locus

Every connected Riemannian manifold,  $(M, g)$ , is a metric space in a natural way.

Furthermore,  $M$  is a complete metric space iff  $M$  is geodesically complete.

In this section, we explore briefly some properties of complete Riemannian manifolds equipped with the Levi-Civita connection.

**Proposition 13.13.** *Let  $(M, g)$  be a connected Riemannian manifold. For any two points,  $p, q \in M$ , let  $d(p, q)$  be the greatest lower bound of the lengths of all piecewise smooth curves joining  $p$  to  $q$ . Then,  $d$  is a metric on  $M$  and the topology of the metric space,  $(M, d)$ , coincides with the original topology of  $M$ .*



The distance,  $d$ , is often called the *Riemannian distance* on  $M$ . For any  $p \in M$  and any  $\epsilon > 0$ , the *metric ball of center  $p$  and radius  $\epsilon$*  is the subset,  $B_\epsilon(p) \subseteq M$ , given by

$$B_\epsilon(p) = \{q \in M \mid d(p, q) < \epsilon\}.$$

The next proposition follows easily from Proposition 13.5:

**Proposition 13.14.** *Let  $(M, g)$  be a connected Riemannian manifold. For any compact subset,  $K \subseteq M$ , there is a number  $\delta > 0$  so that any two points,  $p, q \in K$ , with distance  $d(p, q) < \delta$  are joined by a unique geodesic of length less than  $\delta$ . Furthermore, this geodesic is minimal and depends smoothly on its endpoints.*

Recall from Definition 13.5 that  $(M, g)$  is geodesically complete iff the exponential map,  $v \mapsto \exp_p(v)$ , is defined for all  $p \in M$  and for all  $v \in T_pM$ .

We now prove the following important theorem due to *Hopf and Rinow* (1931):

**Theorem 13.15.** (*Hopf-Rinow*) *Let  $(M, g)$  be a connected Riemannian manifold. If there is a point,  $p \in M$ , such that  $\exp_p$  is defined on the entire tangent space,  $T_pM$ , then any point,  $q \in M$ , can be joined to  $p$  by a minimal geodesic. As a consequence, if  $M$  is geodesically complete, then any two points of  $M$  can be joined by a minimal geodesic.*

*Proof.* The most beautiful proof is Milnor's proof in [33], Chapter 10, Theorem 10.9.

Theorem 13.15 implies the following result (often known as the *Hopf-Rinow Theorem*):

**Theorem 13.16.** *Let  $(M, g)$  be a connected, Riemannian manifold. The following statements are equivalent:*

- (1) *The manifold  $(M, g)$  is geodesically complete, that is, for every  $p \in M$ , every geodesic through  $p$  can be extended to a geodesic defined on all of  $\mathbb{R}$ .*
- (2) *For every point,  $p \in M$ , the map  $\exp_p$  is defined on the entire tangent space,  $T_pM$ .*
- (3) *There is a point,  $p \in M$ , such that  $\exp_p$  is defined on the entire tangent space,  $T_pM$ .*
- (4) *Any closed and bounded subset of the metric space,  $(M, d)$ , is compact.*
- (5) *The metric space,  $(M, d)$ , is complete (that is, every Cauchy sequence converges).*

In view of Theorem 13.16, a connected Riemannian manifold,  $(M, g)$ , is geodesically complete iff the metric space,  $(M, d)$ , is complete.

We will refer simply to  $M$  as a *complete Riemannian manifold* (it is understood that  $M$  is connected).

Also, by (4), every compact, Riemannian manifold is complete.

If we remove any point,  $p$ , from a Riemannian manifold,  $M$ , then  $M - \{p\}$  is not complete since every geodesic that formerly went through  $p$  yields a geodesic that can't be extended.

**Definition 13.11.** Let  $(M, g)$  be a complete Riemannian manifold. Given any point  $p \in M$ , let  $\mathcal{U}_p \subseteq T_pM$  be the subset consisting of all  $v \in T_pM$  such that the geodesic

$$t \mapsto \exp_p(tv)$$

is a minimal geodesic up to  $t = 1 + \epsilon$ , for some  $\epsilon > 0$ . The left-over part  $M - \exp_p(\mathcal{U}_p)$  (if nonempty) is actually equal to  $\exp_p(\partial\mathcal{U}_p)$ , and it is an important subset of  $M$  called the *cut locus of  $p$* .

**Remark:** The subset  $\mathcal{U}_p$  is open and star-shaped and it turns out that  $\exp_p$  is a diffeomorphism from  $\mathcal{U}_p$  onto its image,  $\exp_p(\mathcal{U}_p)$ , in  $M$ .

**Proposition 13.17.** *Let  $(M, g)$  be a complete Riemannian manifold. For any geodesic,*

*$\gamma: [0, a] \rightarrow M$ , from  $p = \gamma(0)$  to  $q = \gamma(a)$ , the following properties hold:*

- (i) If there is no geodesic shorter than  $\gamma$  between  $p$  and  $q$ , then  $\gamma$  is minimal on  $[0, a]$ .*
- (ii) If there is another geodesic of the same length as  $\gamma$  between  $p$  and  $q$ , then  $\gamma$  is no longer minimal on any larger interval,  $[0, a + \epsilon]$ .*
- (iii) If  $\gamma$  is minimal on any interval,  $I$ , then  $\gamma$  is also minimal on any subinterval of  $I$ .*

Again, assume  $(M, g)$  is a complete Riemannian manifold and let  $p \in M$  be any point. For every  $v \in T_pM$ , let

$$I_v = \{s \in \mathbb{R} \cup \{\infty\} \mid \text{the geodesic } t \mapsto \exp_p(tv) \\ \text{is minimal on } [0, s]\}.$$

It is easy to see that  $I_v$  is a closed interval, so  $I_v = [0, \rho(v)]$  (with  $\rho(v)$  possibly infinite).

It can be shown that if  $w = \lambda v$ , then  $\rho(v) = \lambda\rho(w)$ , so we can restrict our attention to unit vectors,  $v$ .

It can also be shown that the map,  $\rho: S^{n-1} \rightarrow \mathbb{R}$ , is continuous, where  $S^{n-1}$  is the unit sphere of center 0 in  $T_pM$ , and that  $\rho(v)$  is bounded below by a strictly positive number.

By using  $\rho(v)$ , we are able to restate Definition 13.11 as follows:

**Definition 13.12.** Let  $(M, g)$  be a complete Riemannian manifold and let  $p \in M$  be any point. Define  $\mathcal{U}_p$  by

$$\begin{aligned}\mathcal{U}_p &= \left\{ v \in T_p M \mid \rho \left( \frac{v}{\|v\|} \right) > \|v\| \right\} \\ &= \{ v \in T_p M \mid \rho(v) > 1 \}\end{aligned}$$

and the *cut locus* of  $p$  by

$$\text{Cut}(p) = \exp_p(\partial\mathcal{U}_p) = \{ \exp_p(\rho(v)v) \mid v \in S^{n-1} \}.$$

The set  $\mathcal{U}_p$  is open and star-shaped.

The boundary,  $\partial\mathcal{U}_p$ , of  $\mathcal{U}_p$  in  $T_p M$  is sometimes called the *tangential cut locus* of  $p$  and is denoted  $\widetilde{\text{Cut}}(p)$ .

**Remark:** The cut locus was first introduced for convex surfaces by Poincaré (1905) under the name *ligne de partage*.

According to Do Carmo [13] (Chapter 13, Section 2), for Riemannian manifolds, the cut locus was introduced by J.H.C. Whitehead (1935).

But it was Klingenberg (1959) who revived the interest in the cut locus and showed its usefulness.

**Proposition 13.18.** *Let  $(M, g)$  be a complete Riemannian manifold. For any point,  $p \in M$ , the sets  $\exp_p(\mathcal{U}_p)$  and  $\text{Cut}(p)$  are disjoint and*

$$M = \exp_p(\mathcal{U}_p) \cup \text{Cut}(p).$$

We can now restate Definition 13.7 as follows:

**Definition 13.13.** Let  $(M, g)$  be a complete Riemannian manifold and let  $p \in M$  be any point. The *injectivity radius  $i(p)$  of  $M$  at  $p$*  is equal to the distance from  $p$  to the cut locus of  $p$ :

$$i(p) = d(p, \text{Cut}(p)) = \inf_{q \in \text{Cut}(p)} d(p, q).$$

Consequently, the *injectivity radius  $i(M)$  of  $M$*  is given by

$$i(M) = \inf_{p \in M} d(p, \text{Cut}(p)).$$



If  $M$  is compact, it can be shown that  $i(M) > 0$ . It can also be shown using Jacobi fields that  $\exp_p$  is a diffeomorphism from  $\mathcal{U}_p$  onto its image,  $\exp_p(\mathcal{U}_p)$ .

Thus,  $\exp_p(\mathcal{U}_p)$  is diffeomorphic to an open ball in  $\mathbb{R}^n$  (where  $n = \dim(M)$ ) and the cut locus is closed.

Hence, the manifold,  $M$ , is obtained by gluing together an open  $n$ -ball onto the cut locus of a point. In some sense the topology of  $M$  is “contained” in its cut locus.

Given any sphere,  $S^{n-1}$ , the cut locus of any point,  $p$ , is its antipodal point,  $\{-p\}$ .

In general, the cut locus is very hard to compute. In fact, even for an ellipsoid, the determination of the cut locus of an arbitrary point was a matter of conjecture for a long time. This conjecture was settled around 2011.

### 13.4 Convexity, Convexity Radius

Proposition 13.5 shows that if  $(M, g)$  is a Riemannian manifold, then for every point  $p \in M$ , there is an open subset  $W \subseteq M$  with  $p \in W$  and a number  $\epsilon > 0$ , so that any two points  $q_1, q_2$  of  $W$  are joined by a unique geodesic of length  $< \epsilon$ .

However, there is no guarantee that this unique geodesic between  $q_1$  and  $q_2$  stays inside  $W$ . Intuitively this says that  $W$  may not be convex.

The notion of convexity can be generalized to Riemannian manifolds, but there are some subtleties.

**Definition 13.14.** Let  $C \subseteq M$  be a nonempty subset of some Riemannian manifold  $M$ .

- (1) The set  $C$  is called *strongly convex* iff for any two points  $p, q \in C$ , there exists a unique minimal geodesic  $\gamma$  from  $p$  to  $q$  in  $M$  and  $\gamma$  is contained in  $C$ .
- (2) If for every point  $p \in \overline{C}$ , there is some  $\epsilon(p) > 0$  so that  $C \cap B_{\epsilon(p)}(p)$  is strongly convex, then we say that  $C$  is *locally convex* (where  $B_{\epsilon(p)}(p)$  is the metric ball of center  $p$  and radius  $\epsilon(p)$ ).
- (3) The set  $C$  is called *totally convex* iff for any two points  $p, q \in C$ , all geodesics from  $p$  to  $q$  in  $M$  are contained in  $C$ .

It is clear that if  $C$  is strongly convex or totally convex, then  $C$  is locally convex. If  $M$  is complete and any two points are joined by a unique geodesic, then the three conditions of Definition 13.14 are equivalent.

**Definition 13.15.** For any  $p \in M$ , the *convexity radius at  $p$* , denoted  $r(p)$ , is the least upper bound of the numbers  $r > 0$  such that for any metric ball  $B_\epsilon(q)$ , if  $B_\epsilon(q) \subseteq B_r(p)$ , then  $B_\epsilon(q)$  is strongly convex and every geodesic contained in  $B_r(p)$  is a minimal geodesic joining its endpoints. The *convexity radius of  $M$* ,  $r(M)$ , is the greatest lower bound of the set  $\{r(p) \mid p \in M\}$ .

Note that it is possible that  $r(M) = 0$  if  $M$  is not compact.

The following proposition proved in Sakai [43] (Chapter IV, Section 5, Theorem 5.3) shows that a metric ball with sufficiently small radius is strongly convex.

**Proposition 13.19.** *If  $M$  is a Riemannian manifold, then  $r(p) > 0$  for every  $p \in M$ , and the map  $p \mapsto r(p) \in \mathbb{R}_+ \cup \{\infty\}$  is continuous. Furthermore, if  $r(p) = \infty$  for some  $p \in M$ , then  $r(q) = \infty$  for all  $q \in M$ .*

That  $r(p) > 0$  is also proved in Do Carmo [13] (Chapter 3, Section 4, Proposition 4.2).

More can be said about the structure of connected locally convex subsets of  $M$ ; see Sakai [43] (Chapter IV, Section 5).

**Remark:** The following facts are stated in Berger [5] (Chapter 6):

- (1) If  $M$  is compact, then the convexity radius  $r(M)$  is strictly positive.
- (2)  $r(M) \leq \frac{1}{2}i(M)$ , where  $i(M)$  is the injectivity radius of  $M$ .

Berger also points out that if  $M$  is compact, then the existence of a finite cover by convex balls can be used to triangulate  $M$ .

### 13.5 Hessian of a Function on a Riemannian Manifold

Besides the notion of the gradient of a function, there is also the notion of Hessian.

Now that we have geodesics at our disposal, we also have a method to compute the Hessian, a task which is generally quite complex.

Given a smooth function  $f: M \rightarrow \mathbb{R}$  on a Riemannian manifold  $M$ , recall that the *gradient*  $\text{grad } f$  of  $f$  is the vector field uniquely defined by the condition

$$\langle (\text{grad } f)_p, u \rangle_p = df_p(u) = u(f),$$

for all  $u \in T_p M$  and all  $p \in M$ .

**Definition 13.16.** The *Hessian*  $\text{Hess}(f)$  (or  $\nabla^2(f)$ ) of a function  $f \in C^\infty(M)$  is defined by

$$\begin{aligned}\text{Hess}(f)(X, Y) &= X(Y(f)) - (\nabla_X Y)(f) \\ &= X(df(Y)) - df(\nabla_X Y),\end{aligned}$$

for all vector fields  $X, Y \in \mathfrak{X}(M)$ .

Since  $\nabla$  is torsion-free, we get

$$\begin{aligned}\text{Hess}(f)(X, Y) &= X(Y(f)) - (\nabla_X Y)(f) \\ &= Y(X(f)) - (\nabla_Y X)(f) \\ &= \text{Hess}(f)(Y, X),\end{aligned}$$

which means that the Hessian is *symmetric*.

**Proposition 13.20.** *The Hessian is given by the equation*

$$\text{Hess}(f)(X, Y) = \langle \nabla_X(\text{grad } f), Y \rangle, \quad X, Y \in \mathfrak{X}(M).$$

Given any function  $f \in C^\infty(M)$ , for any  $p \in M$  and for any  $u \in T_pM$ , the value of the Hessian  $\text{Hess}_p(f)(u, u)$  can be computed using geodesics.

Indeed, for any geodesic  $\gamma: [0, \epsilon] \rightarrow M$  such that  $\gamma(0) = p$  and  $\gamma'(0) = u$ , we have

$$\text{Hess}_p(u, u) = \left. \frac{d^2}{dt^2} f(\gamma(t)) \right|_{t=0}.$$

Since the Hessian is a symmetric bilinear form, we obtain  $\text{Hess}_p(u, v)$  by polarization; that is,

$$\begin{aligned} \text{Hess}_p(u, v) &= \frac{1}{2}(\text{Hess}_p(u + v, u + v) \\ &\quad - \text{Hess}_p(u, u) - \text{Hess}_p(v, v)). \end{aligned}$$



Let us find the Hessian of the function  $f: \mathbf{SO}(3) \rightarrow \mathbb{R}$  defined in the second example of Section 7.5, with

$$f(R) = (u^\top Rv)^2.$$

We found that

$$df_R(X) = 2u^\top Xvu^\top Rv, \quad X \in R\mathfrak{so}(3)$$

and that the gradient is given by

$$(\text{grad}(f))_R = u^\top RvR(R^\top uv^\top - vu^\top R).$$

To compute the Hessian, we use the curve  $\gamma(t) = Re^{tB}$ , where  $B \in \mathfrak{so}(3)$ .

Indeed, it can be shown (see Section 18.3, Proposition 18.20) that the metric induced by the inner product

$$\langle B_1, B_2 \rangle = \text{tr}(B_1^\top B_2) = -\text{tr}(B_1 B_2)$$

on  $\mathfrak{so}(n)$  is bi-invariant, and so the curve  $\gamma$  is a geodesic.

First, we compute

$$\begin{aligned} (f(\gamma(t)))'(t) &= ((u^\top R e^{tB} v)^2)'(t) \\ &= 2u^\top R e^{tB} v u^\top R B e^{tB} v, \end{aligned}$$

and then

$$\begin{aligned} \text{Hess}_R(RB, RB) &= (f(\gamma(t)))''(0) \\ &= (2u^\top R e^{tB} v u^\top R B e^{tB} v)'(0) \\ &= 2u^\top R B v u^\top R B v \\ &\quad + 2u^\top R v u^\top R B R^\top R B v. \end{aligned}$$

By polarization, we obtain

$$\begin{aligned} \text{Hess}_R(X, Y) &= 2u^\top X v u^\top Y v \\ &\quad + u^\top R v u^\top X R^\top Y v \\ &\quad + u^\top R v u^\top Y R^\top X v, \end{aligned}$$

with  $X, Y \in \mathfrak{Rso}(3)$ .

### 13.6 The Calculus of Variations Applied to Geodesics; The First Variation Formula

Given a Riemannian manifold,  $(M, g)$ , the path space,  $\Omega(p, q)$ , was introduced in Definition 13.1.

It is an “infinite dimensional” manifold. By analogy with finite dimensional manifolds we define a kind of tangent space to  $\Omega(p, q)$  at a point  $\omega$ .

In this section, it is convenient to assume that paths in  $\Omega(p, q)$  are parametrized over the interval  $[0, 1]$ .

**Definition 13.17.** For every “point”  $\omega \in \Omega(p, q)$ , we define the “*tangent space*”,  $T_\omega\Omega(p, q)$ , of  $\Omega(p, q)$  at  $\omega$ , to be the space of all piecewise smooth vector fields,  $W$ , along  $\omega$ , for which  $W(0) = W(1) = 0$  (we may assume that our paths,  $\omega$ , are parametrized over  $[0, 1]$ ). See Figure 13.5.

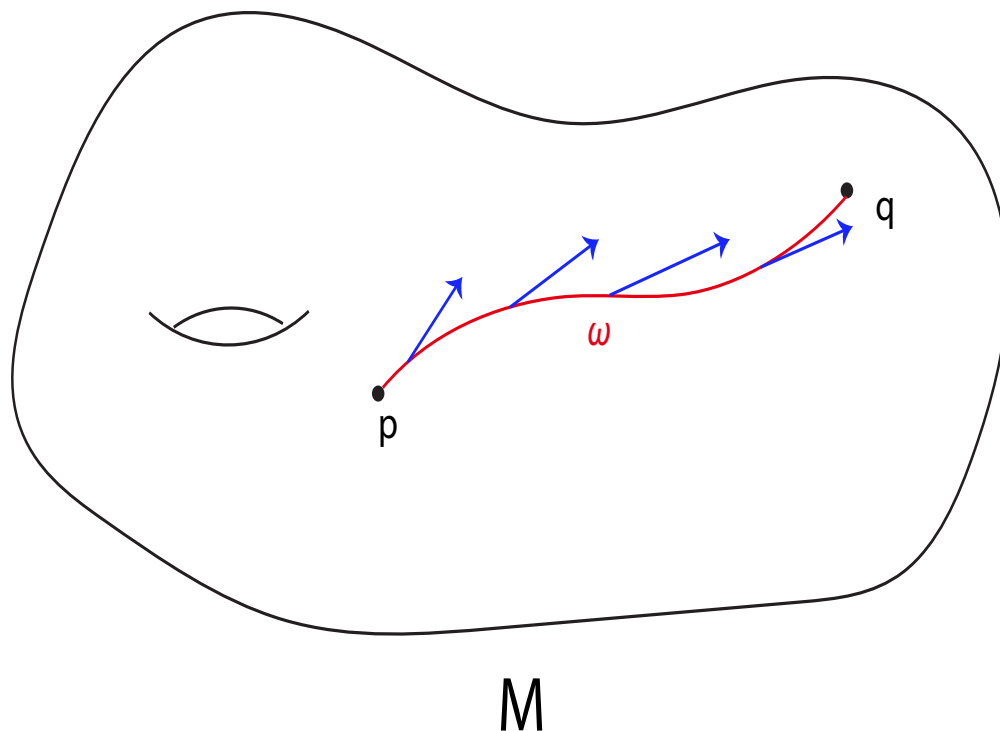


Figure 13.5: The point  $\omega$  in  $\Omega(p, q)$  and its associated tangent vector, the blue vector field. Each blue vector is contained in a tangent space for  $\omega(t)$ .

Now, if  $F: \Omega(p, q) \rightarrow \mathbb{R}$  is a real-valued function on  $\Omega(p, q)$ , it is natural to ask what the induced “tangent map”,

$$dF_\omega: T_\omega\Omega(p, q) \rightarrow \mathbb{R},$$

should mean (here, we are identifying  $T_{F(\omega)}\mathbb{R}$  with  $\mathbb{R}$ ).

Observe that  $\Omega(p, q)$  is not even a topological space so the answer is far from obvious!

In the case where  $f: M \rightarrow \mathbb{R}$  is a function on a manifold, there are various equivalent ways to define  $df$ , one of which involves curves.

For every  $v \in T_p M$ , if  $\alpha: (-\epsilon, \epsilon) \rightarrow M$  is a curve such that  $\alpha(0) = p$  and  $\alpha'(0) = v$ , then we know that

$$df_p(v) = \left. \frac{d(f(\alpha(t)))}{dt} \right|_{t=0}.$$

We may think of  $\alpha$  as a small *variation* of  $p$ . Recall that  $p$  is a *critical point* of  $f$  iff  $df_p(v) = 0$ , for all  $v \in T_pM$ .

Rather than attempting to define  $dF_\omega$  (which requires some conditions on  $F$ ), we will mimic what we did with functions on manifolds and define what is a *critical path* of a function,  $F: \Omega(p, q) \rightarrow \mathbb{R}$ , using the notion of *variation*.

Now, geodesics from  $p$  to  $q$  are special paths in  $\Omega(p, q)$  and they turn out to be the critical paths of the *energy function*,

$$E_a^b(\omega) = \int_a^b \|\omega'(t)\|^2 dt,$$

where  $\omega \in \Omega(p, q)$ , and  $0 \leq a < b \leq 1$ .

**Definition 13.18.** Given any path,  $\omega \in \Omega(p, q)$ , a *variation of  $\omega$  (keeping endpoints fixed)* is a function,  $\tilde{\alpha}: (-\epsilon, \epsilon) \rightarrow \Omega(p, q)$ , for some  $\epsilon > 0$ , such that

$$(1) \quad \tilde{\alpha}(0) = \omega$$

(2) There is a subdivision,  $0 = t_0 < t_1 < \cdots < t_{k-1} < t_k = 1$  of  $[0, 1]$  so that the map

$$\alpha: (-\epsilon, \epsilon) \times [0, 1] \rightarrow M$$

defined by  $\alpha(u, t) = \tilde{\alpha}(u)(t)$  is smooth on each strip  $(-\epsilon, \epsilon) \times [t_i, t_{i+1}]$ , for  $i = 0, \dots, k - 1$ .

See Figure 13.6. If  $U$  is an open subset of  $\mathbb{R}^n$  containing the origin and if we replace  $(-\epsilon, \epsilon)$  by  $U$  in the above, then  $\tilde{\alpha}: U \rightarrow \Omega(p, q)$  is called an  *$n$ -parameter variation* of  $\omega$ .

The function  $\alpha$  is also called a *variation* of  $\omega$ .

Since each  $\tilde{\alpha}(u)$  belongs to  $\Omega(p, q)$ , note that

$$\alpha(u, 0) = p, \quad \alpha(u, 1) = q, \quad \text{for all } u \in (-\epsilon, \epsilon).$$

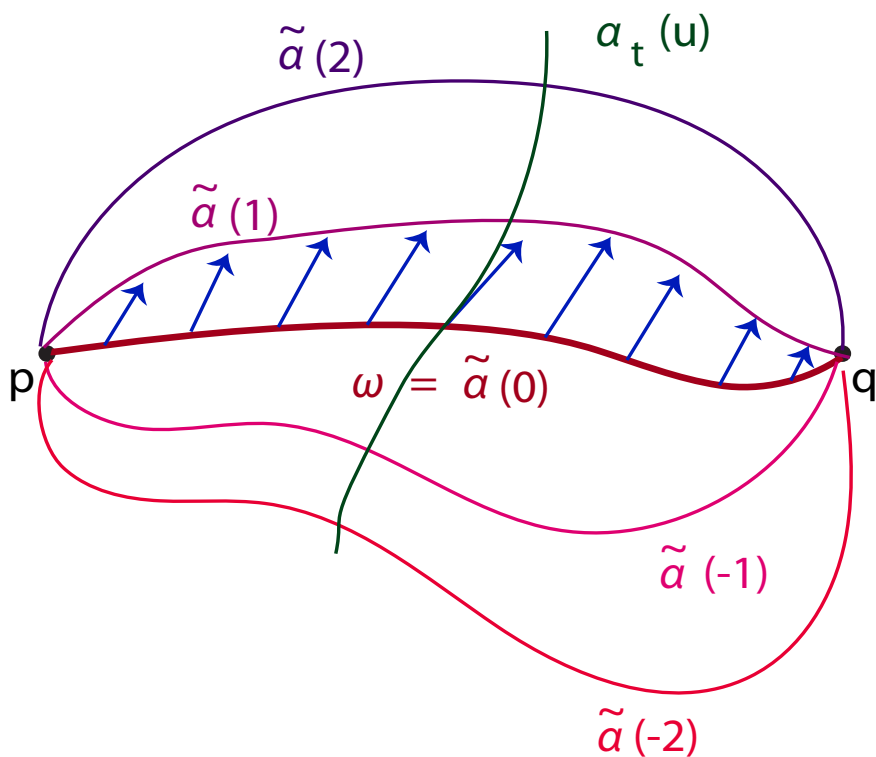


Figure 13.6: A variation of  $\omega$  in  $\mathbb{R}^2$  with transversal curve  $\alpha_t(u)$ . The blue vector field is the variational vector field  $W_t$ .

The function,  $\tilde{\alpha}$ , may be considered as a “smooth path” in  $\Omega(p, q)$ , since for every  $u \in (-\epsilon, \epsilon)$ , the map  $\tilde{\alpha}(u)$  is a curve in  $\Omega(p, q)$  called a *curve in the variation (or longitudinal curve of the variation)*.



**Definition 13.19.** Let  $\omega \in \Omega(p, q)$ , and let  $\tilde{\alpha}: (-\epsilon, \epsilon) \rightarrow \Omega(p, q)$  be a variation of  $\omega$  as defined in Definition 13.18. The “**tangent vector**”  $\frac{d\tilde{\alpha}}{du}(0) \in T_\omega\Omega(p, q)$  is defined to be the vector field  $W$  along  $\omega$  given by

$$W_t = \left. \frac{\partial \alpha}{\partial u}(u, t) \right|_{u=0}.$$

By definition,

$$\frac{d\tilde{\alpha}}{du}(0)_t = W_t, \quad t \in [0, 1].$$

Clearly,  $W \in T_\omega\Omega(p, q)$ . In particular,  $W(0) = W(1) = 0$ .

The vector field,  $W$ , is also called the *variation vector field* associated with the variation  $\alpha$ . See Figure 13.6.

Besides the curves in the variation,  $\tilde{\alpha}(u)$  (with  $u \in (-\epsilon, \epsilon)$ ), for every  $t \in [0, 1]$ , we have a curve,  $\alpha_t: (-\epsilon, \epsilon) \rightarrow M$ , called a *transversal curve of the variation*, defined by

$$\alpha_t(u) = \tilde{\alpha}(u)(t),$$

and  $W_t$  is equal to the velocity vector,  $\alpha'_t(0)$ , at the point  $\omega(t) = \alpha_t(0)$ .

For  $\epsilon$  sufficiently small, the vector field,  $W_t$ , is an infinitesimal model of the variation  $\tilde{\alpha}$ .

**Proposition 13.21.** *For any  $W \in T_\omega\Omega(p, q)$ , there is a variation  $\tilde{\alpha}: (-\epsilon, \epsilon) \rightarrow \Omega(p, q)$  which satisfies the conditions*

$$\tilde{\alpha}(0) = \omega, \quad \frac{d\tilde{\alpha}}{du}(0) = W.$$

As we said earlier, given a function,  $F: \Omega(p, q) \rightarrow \mathbb{R}$ , we do not attempt to define the differential,  $dF_\omega$ , but instead, the notion of critical path.

**Definition 13.20.** Given a function,  $F: \Omega(p, q) \rightarrow \mathbb{R}$ , we say that a path,  $\omega \in \Omega(p, q)$ , is a *critical path* for  $F$  iff

$$\left. \frac{dF(\tilde{\alpha}(u))}{du} \right|_{u=0} = 0,$$

for every variation,  $\tilde{\alpha}$ , of  $\omega$  (which implies that the derivative  $\left. \frac{dF(\tilde{\alpha}(u))}{du} \right|_{u=0}$  is defined for every variation,  $\tilde{\alpha}$ , of  $\omega$ ).

For example, if  $F$  takes on its minimum on a path  $\omega_0$  and if the derivatives  $\frac{dF(\tilde{\alpha}(u))}{du}$  are all defined, then  $\omega_0$  is a critical path of  $F$ .

We will apply the above to two functions defined on  $\Omega(p, q)$ :

(1) The *energy function* (also called *action integral*):

$$E_a^b(\omega) = \int_a^b \|\omega'(t)\|^2 dt.$$

(We write  $E = E_0^1$ .)

(2) The *arc-length function*,

$$L_a^b(\omega) = \int_a^b \|\omega'(t)\| dt.$$

The quantities  $E_a^b(\omega)$  and  $L_a^b(\omega)$  can be compared as follows: if we apply the Cauchy-Schwarz's inequality,

$$\left( \int_a^b f(t)g(t)dt \right)^2 \leq \left( \int_a^b f^2(t)dt \right) \left( \int_a^b g^2(t)dt \right)$$

with  $f(t) \equiv 1$  and  $g(t) = \|\omega'(t)\|$ , we get

$$(L_a^b(\omega))^2 \leq (b - a)E_a^b,$$

where equality holds iff  $g$  is constant; that is, iff the parameter  $t$  is proportional to arc-length.

Now, suppose that there exists a minimal geodesic,  $\gamma$ , from  $p$  to  $q$ . Then,

$$E(\gamma) = L(\gamma)^2 \leq L(\omega)^2 \leq E(\omega),$$

where the equality  $L(\gamma)^2 = L(\omega)^2$  holds only if  $\omega$  is also a minimal geodesic, possibly reparametrized.

On the other hand, the equality  $L(\omega) = E(\omega)^2$  can hold only if the parameter is proportional to arc-length along  $\omega$ .

This proves that  $E(\gamma) < E(\omega)$  unless  $\omega$  is also a minimal geodesic. We just proved:

**Proposition 13.22.** *Let  $(M, g)$  be a complete Riemannian manifold. For any two points,  $p, q \in M$ , if  $d(p, q) = \delta$ , then the energy function,  $E: \Omega(p, q) \rightarrow \mathbb{R}$ , takes on its minimum,  $\delta^2$ , precisely on the set of minimal geodesics from  $p$  to  $q$ .*

Next, we are going to show that the critical paths of the energy function are exactly the geodesics. For this, we need the *first variation formula*.

Let  $\tilde{\alpha}: (-\epsilon, \epsilon) \rightarrow \Omega(p, q)$  be a variation of  $\omega$  and let

$$W_t = \left. \frac{\partial \alpha}{\partial u}(u, t) \right|_{u=0}$$

be its associated variation vector field.

Furthermore, let

$$V_t = \frac{d\omega}{dt} = \omega'(t),$$

the velocity vector of  $\omega$  and

$$\Delta_t V = V_{t_+} - V_{t_-},$$

the discontinuity in the velocity vector at  $t$ , which is nonzero only for  $t = t_i$ , with  $0 < t_i < 1$  (see the definition of  $\gamma'((t_i)_+)$  and  $\gamma'((t_i)_-)$  just after Definition 13.1). See Figure 13.7.

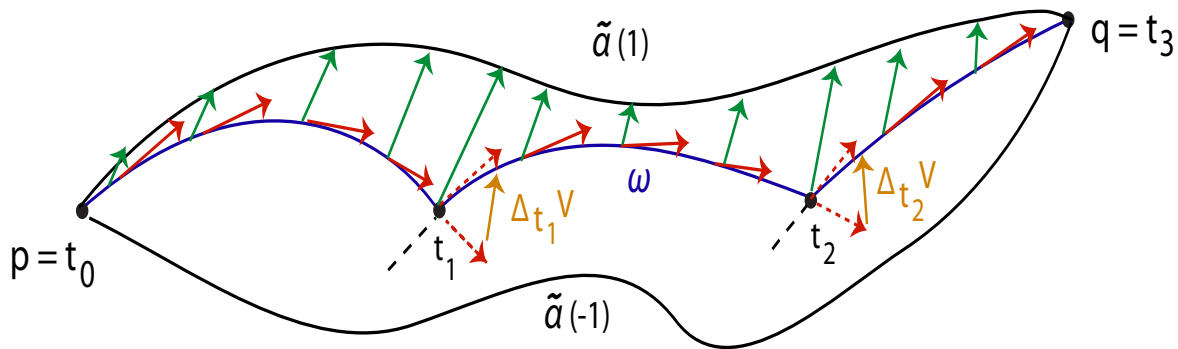


Figure 13.7: The point  $\omega$  in blue with  $V_t$  in red,  $W_t$  in green, and  $\Delta_t V$  in orange.

**Theorem 13.23.** (*First Variation Formula*) For any path,  $\omega \in \Omega(p, q)$ , we have

$$\frac{1}{2} \frac{dE(\tilde{\alpha}(u))}{du} \Big|_{u=0} = - \sum_i \langle W_t, \Delta_t V \rangle - \int_0^1 \left\langle W_t, \frac{D}{dt} V_t \right\rangle dt,$$

where  $\tilde{\alpha}: (-\epsilon, \epsilon) \rightarrow \Omega(p, q)$  is any variation of  $\omega$ .

Intuitively, the first term on the right-hand side shows that varying the path  $\omega$  in the direction of decreasing “kink” tends to decrease  $E$ .

The second term shows that varying the curve in the direction of its acceleration vector,  $\frac{D}{dt} \omega'(t)$ , also tends to reduce  $E$ .

A geodesic,  $\gamma$ , (parametrized over  $[0, 1]$ ) is smooth on the entire interval  $[0, 1]$  and its acceleration vector,  $\frac{D}{dt} \gamma'(t)$ , is identically zero along  $\gamma$ . This gives us half of



**Theorem 13.24.** *Let  $(M, g)$  be a Riemannian manifold. For any two points,  $p, q \in M$ , a path,  $\omega \in \Omega(p, q)$  (parametrized over  $[0, 1]$ ), is critical for the energy function,  $E$ , iff  $\omega$  is a geodesic.*

**Remark:** If  $\omega \in \Omega(p, q)$  is parametrized by arc-length, it is easy to prove that

$$\left. \frac{dL(\tilde{\alpha}(u))}{du} \right|_{u=0} = \frac{1}{2} \left. \frac{dE(\tilde{\alpha}(u))}{du} \right|_{u=0}.$$

As a consequence, a path,  $\omega \in \Omega(p, q)$  is critical for the arc-length function,  $L$ , iff it can be reparametrized so that it is a geodesic

In order to go deeper into the study of geodesics we need Jacobi fields and the “second variation formula”, both involving a curvature term.

Therefore, we now proceed with a more thorough study of curvature on Riemannian manifolds.

