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TOTALLY GEODESIC FOLIATIONS AND KILLING FIELDS, II

Gen-ichi Oshikiri

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1. Introduction. A foliation \mathscr{F} of a Riemannian manifold (M, g) is said to be totally geodesic if every leaf of \mathscr{F} is a totally geodesic submanifold of (M, g). In [6], Johnson and Whitt studied some properties of Killing fields on complete connected Riemannian manifolds admitting codimension-one totally geodesic foliations by compact leaves. In [7], the author studied one of these properties of Killing fields on closed Riemannian manifolds admitting not necessarily compact codimension-one totally geodesic foliations and proved the following: Let (M, g) be a closed connected Riemannian manifold and \mathscr{F} be a codimension-one totally geodesic foliation of (M, g). Then any Killing field Z on (M, g) preserves \mathscr{F} , that is, the flow of Z maps each leaf of \mathscr{F} to a leaf of \mathscr{F} .

In this paper, we extend this result to higher codimensions by studying Jacobi fields along geodesics on totally geodesic leaves. We prove the following.

THEOREM. Let (M, g) be a connected complete Riemannian manifold and \mathscr{F} be a totally geodesic foliation of (M, g). Assume that the bundle orthogonally complement to \mathscr{F} is also integrable. Then any Killing field Z on (M, g) with bounded length, i.e., $g(Z, Z) \leq \text{const.} < \infty$ on M, preserves \mathscr{F} .

The proof will be given in Section 3. In Section 4, we give some examples and study a related topic.

2. Preliminaries. Let (M, g) be a connected complete Riemannian manifold and \mathscr{F} be a codimension-q totally geodesic foliation of (M, g). Denote by D the Riemannian connection of (M, g) and by R the curvature tensor of D. We also denote g(X, Y) by $\langle X, Y \rangle$. Let $c: \mathbb{R} \to M$ be a geodesic parametrized by arc length on a totally geodesic leaf L of \mathscr{F} and Y(t) be a Jacobi field along c. Then Y(t) satisfies the Jacobi equation $D_{c'(t)}D_{c'(t)}Y(t) + R_tY(t) = 0$ where $R_tY(t) = R(Y(t), c'(t))c'(t)$. Set x = c(0). We choose an orthonormal basis $\{E_1, \dots, E_p, X_1, \dots, X_q\}$ of T_xM with $E_1 = c'(0), E_2, \dots, E_p \in T_x\mathscr{F}$ and $X_1, \dots, X_q \in T_x\mathscr{F}^{\perp}$ where $\dim(L) = p$

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and dim(M) = n = p + q. By the parallel translation along c, we get a parallel frame field $\{E_i, X_a\} = \{E_1(t), \dots, E_p(t), X_1(t), \dots, X_q(t)\}$ along c. As L is a totally geodesic submanifold of (M, g), the frame field $\{E_i, X_a\}$ satisfies the following properties: $E_1(t) = c'(t)$, $E_i(t) \in T_{c(t)}L$ for $i = 1, \dots, p$ and $X_a(t) \in T_{c(t)}L^{\perp}$ for $a = 1, \dots, q$. With respect to this frame field $\{E_i, X_a\}$ we represent Y(t) as $Y(t) = \sum_{i=1}^{p} u_i(t)E_i(t) + \sum_{a=1}^{q} v_a(t)X_a(t)$. Note that $\langle R(E_i(t), c'(t))c'(t), X_a(t) \rangle = \langle R(X_a(t), c'(t))c'(t), E_i(t) \rangle = 0$, since L is totally geodesic. Thus $u_i(t)$ and $v_a(t)$ satisfy the following differential equations

$$egin{aligned} d^2 u_i(t)/dt^2 &+ \sum\limits_{j=1}^p u_j(t) R_{ij}(t) = 0 & ext{for} \quad i=1,\ \cdots,\ p \ d^2 v_a(t)/dt^2 &+ \sum\limits_{b=1}^q v_b(t) R_{ab}(t) = 0 & ext{for} \quad a=1,\ \cdots,\ q \ , \end{aligned}$$

where $R_{ij}(t) = \langle R(E_i(t), c'(t))c'(t), E_j(t) \rangle$ and $R_{ab}(t) = \langle R(X_a(t), c'(t))c'(t), X_b(t) \rangle$. Hence we have the following.

LEMMA 1. Let Y(t) be a Jacobi field along c. Then the orthogonal projections V(t) and H(t) of Y(t) to TL and TL^{\perp} are also Jacobi fields.

Now assume that the bundle $\mathscr{H} = \{(x, v) \in TM; v \perp T_x \mathscr{F}, x \in M\}$ orthogonally complement to \mathscr{F} is integrable. Then the following is known.

THEOREM (Blumenthal and Hebda [1]). Let (M, g, \mathscr{F}) be as above. Then the universal covering space \widetilde{M} of M is topologically a product $L \times H$, where

(1) L (resp. H) is the universal covering space of the leaves of \mathscr{F} (resp. \mathscr{H}),

(2) the canonical lifting $\widetilde{\mathscr{F}}$ (resp. $\widetilde{\mathscr{H}}$) of \mathscr{F} (resp. \mathscr{H}) to \widetilde{M} is the foliation by leaves of the form $L \times \{h\}$, $h \in H$ (resp. $\{l\} \times H$, $l \in L$), and

(3) the projection $P: \dot{M} \rightarrow L$ onto the first factor is a Riemannian submersion.

We identify a vector field X on L with the one \tilde{X} on \tilde{M} that is tangent to $\tilde{\mathscr{F}}$ and is P-related to X. We call \tilde{X} the canonical lifting of X. When X is defined only on a subset A of L (e.g., A is a geodesic on L), we also define the canonical lifting \tilde{X} of X to \tilde{M} that is defined only on the subset $P^{-1}(A)$ in \tilde{M} and satisfies the above conditions.

3. Proof of Theorem. Let \widetilde{M} be the universal covering space of M and $\widetilde{\mathscr{F}}$ (resp. $\widetilde{\mathscr{H}}$) be the canonical lifting of \mathscr{F} (resp. \mathscr{H}) to \widetilde{M} . We continue to use the notations in Section 2. Let $L \times \{h\}$, $h \in H$, be a leaf of $\widetilde{\mathscr{F}}$ and $c: \mathbb{R} \to L \times \{h\}$ be a geodesic parametrized by arc length. By

Lemma 1, any Jacobi field Y(t) along c decomposes into the sum of two Jacobi fields W(t) + H(t), where $W(t) \in T \widetilde{\mathscr{F}}$ and $H(t) \in T \widetilde{\mathscr{H}}$. Hereafter, we consider only the $T \widetilde{\mathscr{H}}$ -component H(t) of Y(t) and call it an H-Jacobi field. Note that the dimension of the space of H-Jacobi fields along c is equal to 2q. Let $\{E_i(t), X_a(t)\}$ be a parallel frame field along c given in Section 2. Denote by $H_{e(t)}$ the leaf of $\widetilde{\mathscr{H}}$ passing through c(t), that is, $H_{e(t)} = \{P(c(t))\} \times H$.

LEMMA 2. There exist q H-Jacobi fields $V_1(t), \dots, V_q(t)$ along c with the following properties:

(1) $V_a(0) = X_a(0)$ for $a = 1, \dots, q$,

(2) $S_{c'(t)}V_a(t) = V'_a(t)$ where "'" means the covariant differentiation with respect to c'(t) and $S_{c'(t)}$ is the second fundamental form of the leaf $H_{c(t)}$ in the normal direction c'(t) given by $\langle S_{c'(t)}X, Y \rangle = -\langle c'(t), D_XY \rangle$ for X, $Y \in T_{c(t)}H_{c(t)}$, and

(3) $V_1(t), \dots, V_q(t)$ are linearly independent for all $t \in \mathbf{R}$.

PROOF. For each $a = 1, \dots, q$, take a smooth curve $c_a: (-\varepsilon, \varepsilon) \to \widetilde{M}$ in $H_{c(0)}$ with $c_a(0) = c(0)$ and $c'_a(0) = X_a(0)$. Identify c with the geodesic $P \circ c$ on L, where $P: \widetilde{M} \to L$ is the natural projection, and lift c'(0) canonically along curves c_a for $a = 1, \dots, q$. For each $a = 1, \dots, q$ define $F_a: (-\varepsilon, \varepsilon) \times \mathbf{R} \to \widetilde{M} \text{ by } F_a(s, t) = \exp_{c_a(s)} tc'(0), \text{ and set } V_a(t) = F_{a^*}(\partial/\partial s|_{(0,t)}).$ We show that V_a 's satisfy the above properties. By the construction, we have $P \circ F_a(s, t) = c(t)$. It follows that $V_a(t)$ is an H-Jacobi field for each a. Clearly V_a satisfies Property (1). For each X_b , we have $\langle S_{c'(t)}V_a$, $\langle X_b \rangle = -\langle D_{V_a} X_b, c'(t) \rangle = \langle X_b, D_{V_a} c'(t) \rangle = \langle X_b, D_{c'(t)} V_a \rangle$ if we locally extend V_a , X_b and c'(t) to suitable vector fields. On the other hand, for each $E_i, \ \langle D_{c'(t)}V_a, E_i
angle = -\langle V_a, D_{c'(t)}E_i
angle = 0$ as \mathscr{F} is totally geodesic. Thus we have $S_{a'(t)}V_a(t) = V'_a(t)$ which is Property (2). Finally we show that $V_a(t)$'s are linearly independent. Suppose not. Then there exist t_0 and $(x_a) \in \mathbf{R}^q$ with $(x_a) \neq 0$ and $\sum_{a=1}^q x_a V_a(t_0) = 0$. Set $W(t) = \sum_{a=1}^{q} x_a V_a(t)$, hence $W(t_0) = 0$. Further, by Property (2), we have $W'(t_0) = \sum_{a=1}^{q} x_a V'_a(t_0) =$ $\sum_{a=1}^{q} x_a S_{c'(t_0)} V_a(t_0) = S_{c'(t_0)} W(t_0) = 0$. As W(t) is an H-Jacobi field, we have W(t) = 0 and $(x_a) = 0$, which is a contradiction.

Now represent $V_a(t)$ as $V_a(t) = \sum_{b=1}^{q} A_{ba}(t) X_b(t)$ and set $S_{ab} = \langle S_{a'(t)} X_a(t), X_b(t) \rangle$. Let A(t) (resp. S(t)) be a (q, q)-matrix whose (a, b)-component is $A_{ab}(t)$ (resp. $S_{ab}(t)$). Denote by A'(t) (resp. $\int_a^b A(t) dt$) the componentwise differentiation (resp. integration) with respect to the parameter t. Then, by Lemma 2, (2), we have A'(t) = S(t)A(t). Note that det $A(t) \neq 0$ by Lemma 2, (3), and A''(t) + R(t)A(t) = 0, where R(t) is a (q, q)-matrix $(R_{ab}(t))$.

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The following lemma is proved in Goto [4] and Eschenburg and O'Sullivan [3] (A(t) is a Legendre tensor in the sense of [3]). But we give a proof for convenience. We also refer to these literatures and Eschenburg and O'Sullivan [2] for generalities on Jacobi fields.

LEMMA 3. Set $B(t) = A(t) \int_{0}^{t} A^{-1}(s) * A^{-1}(s) ds$, where *A is the transposed matrix of A. Then B(t) satisfies the following matrix Jacobi equation

$$B''(t) + R(t)B(t) = 0$$
.

PROOF. By differentiating B(t) with respect to t, we have $B'(t) = A'(t) \int_{0}^{t} A^{-1}(s) * A^{-1}(s) ds + *A^{-1}(t)$ and $B''(t) = A''(t) \int_{0}^{t} A^{-1}(s) * A^{-1}(s) ds + A'(t) A^{-1}(t) * A^{-1}(t) + (*A^{-1})'(t)$. As $(*A * A^{-1})'(t) = *A'(t) * A^{-1}(t) + *A(t)(*A^{-1})'(t)$, we have $(*A^{-1})'(t) = -*A^{-1}(t) * A'(t) * A^{-1}(t)$. It follows that $B''(t) + R(t)B(t) = *A^{-1}(t)(*A(t)A'(t) - *A'(t)A(t))A^{-1}(t) * A^{-1}(t) = *A^{-1}(t)(*A(t)S(t)A(t) - *A(t)S(t)A(t))A^{-1}(t) * A^{-1}(t) = 0$ by the remark preceding Lemma 3.

It follows from Lemma 3 that the space of H-Jacobi fields consists of the elements of the form A(t)x + B(t)y for $x, y \in \mathbb{R}^{q}$.

LEMMA 4. Let Y(t) be an H-Jacobi field given by A(t)x + B(t)y for $x, y \in \mathbb{R}^{q}$. If $B(t)y \neq 0$ for some t, then the norm $|Y(t)| = \langle Y(t), Y(t) \rangle^{1/2}$ of Y(t) is unbounded.

PROOF. Assume that $|Y(t)| \leq N < \infty$ for $t \in (-\infty, \infty)$. Set

$$h(t) = |(Y(t), *A^{-1}(t)y)| = \left| \left(\int_0^t A^{-1}(s) *A^{-1}(s) ds \ y + x, \ y \right) \right|,$$

where (x, y) denotes the standard inner product of $x, y \in \mathbb{R}^{q}$. By assumption we have $|(Y(t), *A^{-1}(t)y)| \leq N|*A^{-1}(t)y|$, that is, $h(t) \leq N|*A^{-1}(t)y|$. Note that $*A^{-1}(t)y \neq 0$ for all $t \in \mathbb{R}$ because $y \neq 0$ and A(t) is invertible for all $t \in \mathbb{R}$.

Case 1: $(x, y) \ge 0$. For $t \ge 0$, we have $h(t) = \int_0^t |*A^{-1}(s)y|^2 ds + (x, y)$. Thus h(t) > 0 for t > 0. Set k(t) = 1/h(t) for t > 0. Then $k'(t) = -|*A^{-1}(t)y|^2/h^2(t)$. Hence we have $k'(t) \le -1/N^2 < 0$, which is impossible because k(t) is defined on $(0, \infty)$ and positive everywhere on $(0, \infty)$.

Case 2: (x, y) < 0. For $t \in (-\infty, 0)$ we have $h(t) = -\int_0^t |*A^{-1}(s)y|^2 ds - (x, y)$. Then h(t) is positive on $(-\infty, 0)$. Set k(t) = 1/h(t). Then by the same computation as in Case 1, we have $k'(t) = |*A^{-1}(t)y|^2/h^2(t) \ge 1/N^2 > 0$ which is impossible because k(t) is defined on $(-\infty, 0)$ and positive everywhere on $(-\infty, 0)$.

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We now finish the proof of Theorem. Recall that Z preserves \mathscr{F} if and only if $[Z, E] \in \Gamma(T\mathcal{F})$ for all $E \in \Gamma(T\mathcal{F})$. Let Z be a Killing field with bounded length. We denote also by Z the canonical lifting of Z to \hat{M} and perform the proof on \hat{M} . As Z is a Killing field, the restriction to c is a Jacobi field along c. By Lemma 1, the $\widetilde{\mathscr{H}}$ -component $Z^{\scriptscriptstyle H}$ of Z is an H-Jacobi field. By the assumption that $\langle Z, Z \rangle$ is bounded on c and by Lemma 4, Z^{H} is of the form A(t)u for some $u \in \mathbb{R}^{q}$. Thus $Z^{H}(t) = \sum_{a=1}^{q} u_{a} V_{a}(t)$. Let E be the canonical lifting of a vector field on L. In order to prove that Z preserves $\widetilde{\mathscr{F}}$ it suffices to see that $[Z^{H}, E] = 0$. Now let x be any point of M and c be a geodesic with c(0) = x and $c'(0) = E_x$. We use the same notation as above. Lift $P \circ c'$ canonically on the vertical leaf H_x passing through x and denote it by c', too. Then E = c' along the orbit of the flow generating Z^{H} and passing through x. It follows that $[Z^{H}, E] = D_{Z^{H}}E - D_{E}Z^{H} = D_{Z^{H}}c' - D_{c'}Z^{H} =$ $[Z^{\scriptscriptstyle H},\,c']=\sum_{a=1}^{q}u_a[V_a,\,c']=0$ by Lemma 2 and the fact that $[V_a,\,c']=$ $F_{a^*}([\partial/\partial s, \partial/\partial t]|_{(0,t)}) = 0.$

4. Concluding remarks. First we give two examples.

EXAMPLE 1. Let E^2 be the flat Euclidean plane with coordinates (x, y). Define \mathscr{F} to be the orbits of the flow $\partial/\partial x$. Then \mathscr{F} is a codimension-one totally geodesic foliation of E^2 . Let Z be a Killing field generated by rotations, e.g., $Z = y \partial/\partial x - x \partial/\partial y$. Then the function $\langle Z, Z \rangle$ is unbounded and Z does not preserve \mathscr{F} . This implies that we cannot drop the assumption on the boundedness of $\langle Z, Z \rangle$.

EXAMPLE 2. Let E^3 be the flat Euclidean space with coordinates (x, y, z). Define \mathscr{F} to be the orbits of the flow $\sin(2\pi z)\partial/\partial x + \cos(2\pi z)\partial/\partial y$. Then \mathscr{F} is a one-dimensional totally geodesic foliation of E^3 . Note that the complementary orthogonal bundle is not integrable. The parallel vector field $Z = \partial/\partial z$ does not preserve \mathscr{F} . This implies that we cannot drop the integrability condition of the complementary orthogonal bundle. In this case, we can define V_a as in Lemma 2. But they do not satisfy Property (2) of Lemma 2. Consequently, Lemma 3 no longer holds good.

On the behavior of compact leaves of \mathscr{F} by the flow of a Killing field Z, we have the following under weaker assumptions.

PROPOSITION. Let (M, g) be a complete connected Riemannian manifold and \mathscr{F} be a minimal foliation with integrable complementary orthogonal bundle. Assume that \mathscr{F} has a compact leaf L_0 . Then any flow-generating Killing field maps L_0 to a leaf of \mathscr{F} .

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For the proof, we use the notion of calibration introduced by Harvey and Lawson [5]. In this case, the volume form $\chi_{\mathscr{F}}$ of leaves, which is a smooth *p*-form on *M*, gives a calibration of \mathscr{F} . The existence of a calibration implies the homologically mass-minimizing property of compact leaves. It follows that any flow-generating Killing field maps L_0 to a leaf of \mathscr{F} .

Note that the assumption on the integrability of the complementary orthogonal bundle cannot be removed. In fact, we can construct a codimension-2 totally geodesic foliation on the flat torus T^{3} from Example 2. This example shows that Proposition does not hold good in this case.

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DEPARTMENT OF MATHEMATICS College of General Education Tôhoku University Kawauchi, Sendai 980 Japan

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