

Foliations and Global Inversion

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Program: Understand injectivity mechanism for a local diffeomorphism $f: M \rightarrow N$ to be invertible. (*M* and *N* are non-compact manifolds)

Focus: Use Geometric and Topological methods to understand global invertibility of maps on \mathbb{R}^n .

Outline:

I) Motivation

II) Classical results

III) Topological Results

IV) Recent Progress and Holomorphic Results

Motivation:

1. Algebraic Geometry.

Jacobian Conjecture: Let $F : \mathbb{C}^n \to \mathbb{C}^n$ be a local polynomial biholomorphism, i.e., det(DF(z)) = 1, then *F* admits a polynomial inverse.

• It suffices to show injectivity.

• Pinchuck has examples of real polynomial maps with non-zero Jacobian determinant everywhere and not injective

Understanding the structure of $Aut(\mathbb{C}^n)$, n > 1.

2. Dynamical Systems.

Markus-Yamabe Conjecture: Let $f : \mathbb{R}^n \to \mathbb{R}^n$ be a C^1 map with $Spec(Df) \subseteq \{\mathbb{R}e < 0\}$ and f(0) = 0, then 0 is a global attractor of $\dot{x} = f(x)$.

• Solved when n = 2 by Fessler, Glutsiuk, Gutierrez, 95.

[Gutierrez] If $f : \mathbb{R}^2 \to \mathbb{R}^2$ is a C^1 map with $Spec(Df) \cap [0, \infty) = \emptyset$, then f is injective.

[Fernandes, Gutierrez, Rabanal, 04] Let $f : \mathbb{R}^2 \to \mathbb{R}^2$ be a differentiable map, not necessarily C^1 . If there is $\varepsilon > 0$ such that $Spec(Df) \cap [0, \varepsilon) = \emptyset$, then f is injective.

• Consider the structure of codimension one foliations of \mathbb{R}^2 and its half Reeb components.

3. Applied Mathematics - Financial Mathematics

Results to give global invertibility conditions for large supply-demand systems.

[Gale-Nikaido, 72] Let $F = (f,g) : \mathbb{R}^2 \to \mathbb{R}^2$. *F* is a bijection provided there are positive numbers *m*,*n* and *M*,*N* such that

$$m \le |f_x| \le M$$
$$n \le |f_x g_y - f_y g_x| \le N$$

4. Non-linear Analysis.

In solving PDEs it is desirable to reformulate the problem in operator form and discuss invertibility, i.e., existence and uniqueness.

• Uniformization Theorem for surfaces M^2 with $\chi(M^2) < 0$.

The Classical Approach

Hadamard's "observation". A local homeomorphism $f : \mathbb{R}^n \to \mathbb{R}^n$ is bijective if and only if it is a proper map.

Recall, a map is **proper** if the pre-image of every compact set is compact. Analytically, f is proper if and only if

$$\lim_{|x|\to\infty} \|f(x)\| = \infty.$$

Idea: Show that f is a covering map.

Def: f is a **cover map** if and only if f lifts line segments [Plastock].

When $f \in C^1$, this is equivalent to find a **global** solution ($t \in [0, 1]$) to the following ODE:

$$\frac{dx}{dt} = [Df(x)]^{-1}(y - y_0), \ x(0) = x_0$$

Analytical - Result

Theorem A (Hadamard-Plastock, 74). Let $f : X \rightarrow Y$ be a Banach space local diffeomorphism. If

$$\inf_{x \in \mathbb{R}^n} \|Df(x)^{-1}\|^{-1} > 0,$$

then f is a **diffeomorphism** of X onto Y.

• The finite dimensional case is due to Hadamard (1906).

Well-known application of the result above in Geometry:

[Hadamard] A simply-connected manifold with non-positive sectional curvature is diffeomorphic to \mathbb{R}^n .

• Curvature condition implies that the exponential map is a cover.

Analytical - Result

• Arguments are of great conceptual value, but of little use in applications:

It does **not** predict that $(x, y) \mapsto (x + y^3, y)$ is invertible.

Notice that
$$Df(x,y) = \begin{pmatrix} 1 & 3y^2 \\ 0 & 1 \end{pmatrix} \rightsquigarrow Df(x,y)^{-1} = \begin{pmatrix} 1 & -3y^2 \\ 0 & 1 \end{pmatrix}$$

$$\inf_{(x,y)\in\mathbb{R}^2} \|Df(x,y)^{-1}\|^{-1} = \inf_{(x,y)\in\mathbb{R}^2} \frac{1}{\sqrt{2+9y^4}} = 0.$$

Current Developments

• Substantial improvement to Hadamard-Plastock in **finite** dimensions by Nollet-Xavier using **Degree Theory**.

For $f : \mathbb{R}^n \to \mathbb{R}^n$ and $v \in S^{n-1}$, consider the **height function** $f_v : \mathbb{R}^n \to \mathbb{R}, f_v(x) = \langle f(x), v \rangle.$



Theorem B (Nollet-Xavier, 02). Let $f : \mathbb{R}^n \to \mathbb{R}^n$ be a local diffeomorphism and g a complete metric on \mathbb{R}^n . Then f is bijective if, for all $v \in S^{n-1}$,

 $\inf_{x\in\mathbb{R}^n} |\nabla^g f_v(x)| > 0.$

Improvement over Hadamard

Hadamard's condition:

$$\begin{aligned} \|Df(x)^{-1}\|^{-1} &= \|Df(x)^{-1*}\|^{-1} = \|Df(x)^{*-1}\|^{-1} \\ &= \inf_{|v|=1} |Df(x)^*v| = \inf_{|v|=1} |\nabla f_v(x)| \end{aligned}$$

Condition of Theorem A:

$$\inf_{x \in \mathbb{R}^n} \|Df(x)^{-1}\|^{-1} = \inf_{x \in \mathbb{R}^n} \inf_{|v|=1} |\nabla f_v(x)| > 0.$$

Compare to condition in Theorem B:

$$\inf_{x \in \mathbb{R}^n} |\nabla f_v(x)| > 0.$$

This **does** show that $(x, y) \mapsto (x + y^3, y)$ is invertible.
For $v = (v_1, v_2), |\nabla f_v(x, y)| = \sqrt{v_1^2 + (3y^2v_1 + v_2)^2}.$
$$|\nabla f_v(x, y)| > |v_2| \text{ if } v_1 = 0 \text{ while } |\nabla f_v(x, y)| > |v_1| \text{ otherwise.}$$

Improvement on Set of Metrics

We generalize Theorem B as follows:

Theorem 1. A local diffeomorphism $f : \mathbb{R}^n \to \mathbb{R}^n$ is bijective if, for each $v \in S^{n-1}$ there exists a complete Riemannian metric g_v on \mathbb{R}^n , such that

 $\inf_{x\in\mathbb{R}^n}|\nabla^{g_v}f_v(x)|>0.$

• Note the change in the order of quantifiers. $(\forall v \exists g \text{ vs. } \exists g \forall v)$

• The result above is a consequence of two topological results developed to detect **Injectivity** and **Surjectivity** using **Intersection Theory** (Linking numbers).

Topological Results

Definition: A space is **acyclic** if it has the **homology** of a point.

Theorem 2. A local diffeomorphism $f : \mathbb{R}^n \to \mathbb{R}^n$ is **bijective** if and only if the pre-image of every affine hyperplane is non-empty and acyclic.

Theorem 3. A local diffeomorphism $f : \mathbb{R}^n \to \mathbb{R}^n$ is **injective** if the pre-image of every affine hyperplane is either empty or acyclic.

Analytical Condition and Topology

Topological conditions are natural.

Proposition. If $\inf_{x \in \mathbb{R}^n} |\nabla f_v(x)| > 0$, then $f_v^{-1}(c)$ is nonempty and homotopically trivial for any $c \in \mathbb{R}$.

• $f_v^{-1}(c) = f^{-1}(\text{Hyperplane})$ • $\inf_{x \in \mathbb{R}^n} |\nabla f_v(x)| > 0 \Longrightarrow X_v = \frac{\nabla f_v}{|\nabla f_v|^2} \text{ is complete.}$

For $p \in \mathbb{R}^n$, let φ_p be the maximal integral curve of X_v at p.

$$\frac{d}{dt}f_{\nu}(\mathbf{\varphi}_{p}(t)) = \nabla f_{\nu}(\mathbf{\varphi}_{p}(t)) \cdot \mathbf{\varphi}_{p}'(t) = \langle \nabla f_{\nu}(\mathbf{\varphi}_{p}(t)), X_{\nu}(\mathbf{\varphi}_{p}(t)) \rangle = 1$$

By integration between t = 0 and $t = \tau$

$$f_{v}(\varphi_{p}(\tau)) - f_{v}(\varphi_{p}(0)) = \tau \Rightarrow f_{v}(\varphi_{p}(\tau)) = \tau + f_{v}(p)$$

Thus $f_v^{-1}(c)$ is non-empty.

Analytical Condition and Topology

Define $f_v^{-1}(c) \times \mathbb{R} \xrightarrow{\phi} \mathbb{R}^n$, by $\phi(p,t) = \phi_p(t)$. Claim: ϕ is a diffeomorphism.

• ϕ is a local diffeomorphism by transversality of ∇f_v .

•
$$\varphi$$
 is proper. $\left(\lim_{|(p,t)|\to\infty} |\varphi(p,t)| = \infty\right)$.

If $|t_n| \to \infty$, done. ($|\varphi(p_n, t_n)| \ge |t_n + c| \to \infty$). Else, if $|t_n| \le \tau$;

Consider $|\phi_{p_n}(t_n) - p_n| \le \int_0^\tau |\phi'_{p_n}(t)| dt = \int_0^\tau \frac{1}{|\nabla f_v|} dt \le M.$



Injectivity is closely related to the topology of the pullback of hyperplanes.

Consider the following near tautology:

"A local diffeomorphism is injective if and only if the pre-images of every point is connected or empty."

Observation. A local diffeomorphism is injective provided that the pre-image of every line is connected or empty.



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Q: Can one infer global injectivity from topological information of the pre-images of **higher dimensional** manifolds?

Nollet-Xavier Conjecture. A local diffeomorphism $f : \mathbb{R}^n \to \mathbb{R}^n$ is injective if the pre-images of every affine hyperplane is **connected** or empty.

Importance: If the conjecture above is true, then the Jacobian Conjecture follows.

• $F: \mathbb{C}^n \to \mathbb{C}^n$ a polynomial local biholomorphism and $H \subseteq \mathbb{C}^n$ a real hypersurface foliated by complex hyperplanes V

• A Bertini type Theorem [Schinzel] implies that $F^{-1}(V)$ is generically connected.

• Thus $F^{-1}(H)$ is connected.

Proposition. Let $f : \mathbb{R}^3 \to \mathbb{R}^3$ be a local diffeomorphism so that the pre-image of every affine plane is connected and simply-connected, i.e., a topological plane, then f is injective.

Outline of Proof - Injectivity



Outline of Proof - Injectivity



Computation of Intersection Number



General Injectivity Result

Theorem 4. For $n \ge 3$, let M be a connected smooth manifold with $H_{n-1}(M) = 0$ and $f: M \to \mathbb{R}^n$ be a local diffeomorphism. If there is a line ℓ such that the pre-image of every affine hyperplane parallel to ℓ is either empty or acyclic, then f is injective.

Idea of proof (by contradiction)

- Construct a closed (geometric) chain complex Γⁿ⁻¹
 [Topological Cylinder]
- Combinatorial topology to keep track of intersections [Triangulation of S^{n-2}].
- Inductive process from top dimensional cells to vertices.

• Compute the intersection number in domain *M*, the hypotheses of $H_{n-1}(M) = 0$ implies that $\#(\Gamma^{n-1}, \gamma) = 0$.

Cycle Construction - Step 0



Cycle Construction - Step 1



Cycle Construction - General Step k

• Given $\sigma = e(n-2-k)_{\ell}$ a cell of S^{n-2} , we must find all (n-1-k)-cells that contain σ .

• Take all (k-1)-cells in $\partial e^{\vee}(k)_{\ell}$ (or the vertices in $\text{Link}(\sigma, S^{n-2})$).



Cycle Construction

• Define

$$W^{n-1} = \sum_{k=0}^{n-2} \underbrace{\sum_{\ell \in E(n-2-k)} W_{\ell}^{k+1} \times e(n-2-k)_{\ell}}_{\ell \in E(n-2-k)} \underbrace{\sum_{\ell \in E(n-2-k)} W_{\ell}^{k+1} \times e(n-2-k)_{\ell}}_{\ell \in E(n-2-k)}}$$

$$\partial S_0 = (\partial X_0 + \partial X_1) + \sum_{\ell \in E(n-2)} \sum_{j_{n-3}} W_\ell^1 \times e(n-3)_{j_{n-3}}$$

$$\partial S_1 = \sum_{\ell \in E(n-3)} \left[\sum_{j_{n-2}} W_{j_{n-2}}^1 \times e(n-3)_\ell + \sum_{j_{n-4}} W_\ell^2 \times e(n-4)_{j_{n-4}} \right]$$

$$\partial S_k = \sum_{\ell \in E(n-2-k)} \left[\sum_{j_{n-1-k}} W_{j_{n-1-k}}^k \times e(n-2-k)_\ell + \sum_{j_{n-3-k}} W_{\ell}^{k+1} \times e(n-3-k)_{j_{n-3-k}} \right]$$

$$\partial S_{n-2} = \sum_{\ell \in E(0)} \sum_{j_1} W_{j_1}^{n-2} \times e(0)_{\ell} + 0$$

General Surjectivity Result

Theorem 5. Let *M* be a connected smooth manifold and $f: M \to \mathbb{R}^n$ be a local diffeomorphism. If the pre-image of every affine hyperplane is non-empty and acyclic, then *f* is surjective.

• Argument with intersection numbers (Linking numbers) is done in \mathbb{R}^n , hence no need of homological hypotheses on domain M.

• If one allows the pre-image of one hyperplane to be non-empty, f is not surjective, $(x, y) \mapsto (y - e^x, y + e^x)$.

Outline of Surjectivity

Expand the image around a point, say $f(o) = 0 \in f(\mathbb{R}^n)$, until $B(0,R) \subset f(\mathbb{R}^n)$ for some R > 0.

Trivial example: $f = Id : \mathbb{R}^n \to \mathbb{R}^n$.

For $v \in S^{n-1}$, let \mathcal{H}_v be the canonical hyperplane foliation of \mathbb{R}^n by parallel hyperplanes orthogonal to v.

Extend $B(0,\varepsilon)$ in domain along radial paths γ_{ν} which are global transversals to the pullback foliation $f^* \mathcal{H}_{\nu}$.

Global Transversal

The **non-emptiness** and **connectedness** of pre-images of hyperplanes ensures the existence of a global transversal γ_{ν} to $f^* \mathcal{H}_{\nu}$.

This is not true in general for a codimension 1 foliation.

•
$$f: \mathbb{R}^2 \to \mathbb{R}, f(x, y) = (x^2 - 1)e^y$$
.



Global Transversal

In general, γ_{ν} is constructed using Transverse Modification techniques and the **Global Trivialization Lemma**.



Idea of Surjectivity

• Construct a family of geometric chain complexes $W^{n-1}(t)$ that represent homologous cycles in $M \setminus \{o\}$ relative to t, for $t \in [\varepsilon, R]$.

(Intuitively, a family of expanding spheres)

• Computation of Linking number between $p \in \partial B(0,R)$ and $f(W^{n-1}(t))$.

A bit of notation:

- Let $N_{\nu}(t) = f^{-1}(\mathcal{H}_{\nu}(t))$ (leaves of pullback foliation).
- $W = W^{n-1}(\varepsilon) = f^{-1}(\partial B(0,\varepsilon))$ (component near *o*).

Linking Numbers

Let X^p and Y^{q-1} be two nonintersecting **cycles** in \mathbb{R}^n with p+q=n. Suppose $X^p = \partial Z^{p+1}$. The **linking number** $Lk(X^p, Y^{q-1})$ is given by:

$$Lk(X^{p}, Y^{q-1}) = \#(Z^{p+1}, Y^{q-1})$$

Fact: This is independent of the choice of the bounding chain. Example:



Cycle Construction - Initial Step

Triangulate $\partial B(0,\varepsilon)$ and consider the induced triangulation on *W*.

From connectedness (0-homology), it is possible to find **local** (*continuous*) assignments $v \mapsto \gamma_v$.



- The main difficulty is a **global assignment** $S^{n-1} \ni v \mapsto \gamma_v$.
- Locally, obtain 1-parameter family of (n-1)-chains

Cycle Construction - Step 0



Cycle Construction - Step 1



Cycle Construction - Step k



Surjectivity argument



For $p \in \partial B(0, R)$, compute $Lk(p, Z^{n-1}(\varepsilon))$ and $Lk(p, Z^{n-1}(R))$.

 $Lk(p, Z^{n-1}(R)) = Lk(0, Z^{n-1}(R)) = Lk(0, Z^{n-1}(\epsilon)).$

•
$$Z^{n-1}(t) \sim Z^{n-1}(s)$$
 in $f(\mathbb{R}^n) \setminus \{0\}$.

Thus, $p \in Z^{n-1}(t)$ for some t.

Recent Progress

• It is desirable to find Analytic Conditions to detect Topological Information.

• How simple does the Topology need to be?

• Use the structure of Algebraic Geometry to global injectivity of local biholomorphism.

Theorem C (Sabatini, 93). Let $f = (f_1, f_2) : \mathbb{R}^2 \to \mathbb{R}^2$ be a local diffeomorphism. If

$$\int_0^\infty \inf_{\|x\|=r} \|\nabla f_1(x)\| dr = \infty,$$

then f_1 assumes every real value and f is injective.

Theorem D (Sabatini, 93). Let $f = (f_1, f_2) : \mathbb{R}^2 \to \mathbb{R}^2$ be a local diffeomorphism. If

$$\int_0^\infty \inf_{\|x\|=r} \frac{|\det Df(x)|}{\|\nabla f_2(x)\|} dr = \int_0^\infty \inf_{\|x\|=r} \frac{|\det Df(x)|}{\|\nabla f_1(x)\|} dr = \infty,$$

then f is a diffeomorphism of \mathbb{R}^2 onto \mathbb{R}^2 .

• Although methods are two dimensional in nature, we extend this to all dimensions.

Since
$$\|\nabla f_1(x)\| \ge \frac{|\det Df(x)|}{\|\nabla f_2(x)\|}$$
, Theorem D implies Theorem C.

Notation:

$$|\det Df(x)| = ||\wedge_{1 \le j \le n} \nabla f_j(x)|| = |\det (\langle \nabla f_j(x), \nabla f_k(x) \rangle)_{1 \le j,k \le n}|^{1/2},$$

$$\|\wedge_{\substack{1\leq j\leq n\\ j\neq i}} \nabla f_j(x)\| = |\det(\langle \nabla f_j(x), \nabla f_k(x)\rangle)_{\substack{1\leq j,k\leq n\\ j,k\neq i}}|^{1/2}.$$

Conditions of Sabatini actually detect topological conditions on the pre-images of affine subspaces.

Theorem 6. For $n \ge 2$, let $f = (f_1, f_2, ..., f_n) : \mathbb{R}^n \to \mathbb{R}^n$ be a local diffeomorphism, k an integer with $1 \le k \le n$, and H an affine subspace of codimension k. Assume that

$$\int_0^{\infty} \inf_{\|x\|=r} \frac{\|\bigwedge_{1 \le j \le n} \nabla f_j(x)\|}{\|\bigwedge_{1 \le j \le n} \nabla f_j(x)\|} dr = \infty, \text{ for each } i = 1, \dots, k.$$

Then $f^{-1}(H)$ is non-empty and (n-k)-connected.

Corollary 1. For $n \ge 2$, let $f = (f_1, f_2, \dots, f_n) : \mathbb{R}^n \to \mathbb{R}^n$ be a local diffeomorphism such that, for each $i = 1, \dots, n-1$, we have

$$\int_0^\infty \inf_{\|x\|=r} \frac{\|\bigwedge_{1 \le j \le n} \nabla f_j(x)\|}{\|\bigwedge_{1 \le j \le n} \nabla f_j(x)\|} dr = \infty ,$$

then f is injective.

Corollary 2. For $n \ge 2$ a local diffeomorphism $f = (f_1, f_2, \dots, f_n) : \mathbb{R}^n \to \mathbb{R}^n$ is bijective provided that, for all $i = 1, \dots, n$,

$$\inf_{x\in\mathbb{R}^n}\frac{|\det Df(x)|}{\prod_{1\leq j\leq n, j\neq i}\|\nabla f_j(x)\|}>0.$$

• One can view condition in Cor. 2 as an incompressibility condition of the faces of $Df(x)([0,1]^n)$.

Recent Progress - Topological Results

Ideas from Foliation Theory

Theorem 6 (Andrade, ____, 08). Let $f : \mathbb{R}^3 \to \mathbb{R}^3$ be a local diffeomorphism. If the pre-image of every affine plane is either empty or connected and diffeomorphic to a finitely punctured plane, then f is injective.

• Iteration argument of the Cylinder construction.

• Careful choice of paths at each vertex of triangulation.

Recent Progress - Topological Results

General Result:

Theorem 7 (Andrade, ____, **08).** Let $f: M \to \mathbb{R}^3$ be a local diffeomorphism where M is a connected smooth manifold with $H_2(M) = 0$. If there is a line $\ell \subseteq \mathbb{R}^3$ such that the pre-image of every affine hyperplane H parallel to ℓ is either empty or connected with $H_1(f^{-1}(M))$ finitely generated, then f is injective.

Recent Progress - Holomorphic Results

Theorem E (Nollet, Xavier, 04). For $n \ge 2$, let $f : \mathbb{C}^n \to \mathbb{C}^n$ be a local biholomorphism. If $f^{-1}(\ell)$ is 1-connected for every complex line ℓ , then f is injective.

Idea: Assume f(a) = f(b) = 0.

 $f^{-1}(\ell)$ = Hadamard surface $\Longrightarrow \exists !$ geodesic joining *a* to *b*.

$$\mathbb{C}P^{n-1} \xrightarrow{s} S^{2n-1} \cap \ell \text{ given by } \ell \mapsto \frac{df(a)v_{\ell}}{|df(a)v_{\ell}|}$$

s =**continuous** restriction of the Hopf map $S^{2n-1} \xrightarrow{\pi} \mathbb{C}P^{n-1}$, a contradiction.

$$H^2(\mathbb{C}P^{n-1}) \xrightarrow{\pi^*} H^2(S^{2n-1}) \xrightarrow{s^*} H^2(\mathbb{C}P^{n-1})$$

Recent Progress - Holomorphic Results

Theorem 8 (_____, Xavier, 08). Let $F : \mathbb{C}^2 \to \mathbb{C}^2$ be a polynomial local biholomorphism, then the pre-image of **every** complex line is connected.

- From Algebraic and Complex structure, generically always true.
- View $\mathbb{C}^2 \approx \mathbb{R}^4$.

• Implement geometric construction and intersection number argument for 2-dim complexes.

Let $f = (f_1, f_2, f_3) : \mathbb{R}^3 \to \mathbb{R}^3$ be a C^2 map.

The level surfaces $\{f_i = \text{constant}\}$ make up a codimension one C^2 -foliation \mathcal{F}_i on \mathbb{R}^3 .

Theorem G (Gutierrez, Maquera, 06). If, for some $\varepsilon > 0$, $Spec(Df) \cap (-\varepsilon, \varepsilon) = \emptyset$, then \mathcal{F}_i is a foliation by planes.

• Consequently, there is a foliation \mathcal{F} in \mathbb{R}^2 such that \mathcal{F}_i is conjugate to the product of \mathcal{F} by \mathbb{R} .