Derivations of the Lie algebras of differential operators *

J. Grabowski, N. Poncin February 1, 2008

Abstract

This paper encloses a complete and explicit description of the derivations of the Lie algebra $\mathcal{D}(M)$ of all linear differential operators of a smooth manifold M, of its Lie subalgebra $\mathcal{D}^1(M)$ of all linear first-order differential operators of M, and of the Poisson algebra $\mathcal{S}(M) = \operatorname{Pol}(T^*M)$ of all polynomial functions on T^*M , the symbols of the operators in $\mathcal{D}(M)$. It turns out that, in terms of the Chevalley cohomology, $H^1(\mathcal{D}(M), \mathcal{D}(M)) = H^1_{\operatorname{DR}}(M)$, $H^1(\mathcal{D}^1(M), \mathcal{D}^1(M)) = H^1_{\operatorname{DR}}(M) \oplus \mathbf{R}^2$, and $H^1(\mathcal{S}(M), \mathcal{S}(M)) = H^1_{\operatorname{DR}}(M) \oplus \mathbf{R}$. The problem of distinguishing those derivations that generate one-parameter groups of automorphisms and describing these one-parameter groups is also solved.

1 Introduction

In [PS54], Pursell and Shanks proved the well-known result stating that the Lie algebra of all smooth compactly supported vector fields of a smooth manifold characterizes the differentiable structure of the variety. Similar upshots were obtained in numerous subsequent papers dealing with different Lie algebras of vector fields and related algebras (see e.g. [Abe82, Ame75, AG90, Gra78, Gra93, HM93, Omo76, Skr87]).

Derivations of certain infinite-dimensional Lie algebras arising in Geometry were also studied in different situations (note that in infinite dimension there is no such a clear correspondence between derivations and one-parameter groups of automorphisms as in the finite-dimensional case). Let us mention a result of L. S. Wollenberg [Wol69] who described all derivations of the Lie algebra of polynomial functions on the canonical symplectic space \mathbb{R}^2 with respect to the Poisson bracket. It turned out that there are outer derivations of this algebra in contrast to the corresponding Weyl algebra. This can be viewed as a variant of a "no-go" theorem (see [Jos70]) stating that the Dirac quantization problem [Dir58] cannot be solved satisfactorily because the classical and the corresponding quantum algebras are not isomorphic as Lie algebras. An algebraic generalization of the latter fact, known as the algebraic "no-go" theorem, has been proved in [GG01] by different methods. Derivations of the Poisson bracket of all smooth functions on a symplectic manifold have been determined in [ADML74] (for the real-analytic case, see [Gra86]). Another important result is the one by F. Takens [Tak73] stating that all derivations of the Lie algebra $\mathcal{X}(\mathcal{M})$ of smooth vector fields on a manifold M are inner. The same turned out to be valid for analytic cases [Gra81]. Some cases of the Lie algebras of vector fields associated with different geometric structures were studied in a series of papers by Y. Kanie [Kan75]-[Kan81].

Our work [GP03] contains Shanks-Pursell type results for the Lie algebra $\mathcal{D}(M)$ of all linear differential operators of a smooth manifold M, for its Lie subalgebra $\mathcal{D}^1(M)$ of all linear first-order differential operators of M, and for the Poisson algebra $\mathcal{S}(M) = \operatorname{Pol}(T^*M)$ of all polynomial functions on T^*M , the symbols of the operators in $\mathcal{D}(M)$. Furthermore, we computed all the automorphisms of these algebras and showed that $\mathcal{D}(M)$ and $\mathcal{S}(M)$ are not integrable. The current paper contains a description of their derivations, so it is a natural continuation of this previous work and can be considered as a generalization of the results of Wollenberg and Takens. It is also shown which derivations

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generate one-parameter groups of automorphisms and the explicit form of such one-parameter groups is provided.

2 Notations and definitions

Throughout this paper, M is as usually assumed to be a smooth, Hausdorff, second countable, connected manifold of dimension n.

Recall that the space $\mathcal{D}(M)$ (or \mathcal{D} for short) of linear differential operators on $C^{\infty}(M)$ (or \mathcal{A} for short) is filtered by the order of differentiation, \mathcal{D}^i being the space of at most i-th order operators (for $i \geq 0$; $\mathcal{D}^i = \{0\}$ for i < 0), and is equipped with an associative and so a Lie algebra structure, \circ and [.,.] respectively, such that $\mathcal{D}^i \circ \mathcal{D}^j \subset \mathcal{D}^{i+j}$ and $[\mathcal{D}^i, \mathcal{D}^j] \subset \mathcal{D}^{i+j-1}$. Obviously, $\mathcal{D}^0 = \mathcal{A}$ is an associative commutative subalgebra and \mathcal{D}^1 is a Lie subalgebra of \mathcal{D} . We denote by \mathcal{D}_c (respectively \mathcal{D}^i_c) the algebra of differential operators (respectively the space of (at most) i-th order operators) that vanish on constants. For instance \mathcal{D}^1_c is the Lie algebra $\mathcal{X}(M) = \mathrm{Vect}(M)$ (or \mathcal{X} for short) of vector fields of M, i.e. the Lie algebra $\mathrm{Der}\,\mathcal{A}$ of derivations of the algebra of functions. Observe also that we have the canonical splittings $\mathcal{D} = \mathcal{A} \oplus \mathcal{D}_c$, $\mathcal{D}^i = \mathcal{A} \oplus \mathcal{D}_c^i$.

The classical counterpart of \mathcal{D} , the space $\mathcal{S}(M)$ (or \mathcal{S} for short) of symmetric contravariant tensor fields on M, is of course naturally graded, \mathcal{S}_i being the space of i-tensor fields (for $i \geq 0$; $\mathcal{S}_i = \{0\}$ for i < 0). This counterpart \mathcal{S} is isomorphic— even as a \mathcal{D}_c^1 -module—to the space $\operatorname{Pol}(T^*M)$ of smooth functions on T^*M that are polynomial on the fibers. Furthermore, it is a commutative associative and a Poisson algebra. These structures \cdot and $\{.,.\}$ verify $\mathcal{S}_i \cdot \mathcal{S}_j \subset \mathcal{S}_{i+j}$ and $\{\mathcal{S}_i, \mathcal{S}_j\} \subset \mathcal{S}_{i+j-1}$ respectively. The Poisson bracket can be viewed as the symmetric Schouten bracket or the standard symplectic bracket. Note that $\mathcal{S}_0 = \mathcal{A}$ is an associative and Lie-commutative subalgebra of \mathcal{S} . Clearly, \mathcal{S} is filtered by $\mathcal{S}^i = \oplus_{j \leq i} \mathcal{S}_j$ and \mathcal{S}^1 is a Lie subalgebra of \mathcal{S} isomorphic to \mathcal{D}^1 and $\mathcal{A} \oplus \mathcal{X}$.

The algebras \mathcal{D} and \mathcal{S} are models of a quantum and a classical Poisson algebra in the sense of [GP03]. All the results of this paper apply to these algebras. It is well known that \mathcal{D}^i , \mathcal{S}_i , and \mathcal{S}^i are algebraically characterized in the following way:

$$\{D \in \mathcal{D} : [D, \mathcal{A}] \subset \mathcal{D}^i\} = \mathcal{D}^{i+1} \ (i \ge -1),\tag{1}$$

$$\{S \in \mathcal{S} : \{S, \mathcal{A}\} \subset \mathcal{S}_i\} = \mathcal{A} + \mathcal{S}_{i+1} \ (i \ge -1),\tag{2}$$

and

$$\{S \in \mathcal{S} : \{S, \mathcal{A}\} \subset \mathcal{S}^i\} = \mathcal{S}^{i+1} \ (i \ge -1). \tag{3}$$

Moreover, \mathcal{S} is the classical algebra induced by the quantum algebra \mathcal{D} . Thus, $\mathcal{S}_i = \mathcal{D}^i/\mathcal{D}^{i-1}$. For any non-zero $D \in \mathcal{D}$, the degree $\deg(D)$ of D is the lowest i, such that $D \in \mathcal{D}^i \setminus \mathcal{D}^{i-1}$. If cl_j is the class in the quotient \mathcal{S}_j , the (principal) symbol $\sigma(D)$ of D is

$$\sigma(D) = \operatorname{cl}_{\deg(D)}(D)$$

and the symbol $\sigma_i(D)$ of order $i \geq \deg(D)$ is defined by

$$\sigma_i(D) = \operatorname{cl}_i(D) = \begin{cases} 0, & \text{if } i > \deg(D), \\ \sigma(D), & \text{if } i = \deg(D). \end{cases}$$

Then, the commutative multiplication and the Poisson bracket of $\mathcal S$ verify

$$\sigma(D_1) \cdot \sigma(D_2) = \sigma_{\deg(D_1) + \deg(D_2)}(D_1 \circ D_2) \quad (D_1, D_2 \in \mathcal{D})$$

$$\tag{4}$$

and

$$\{\sigma(D_1), \sigma(D_2)\} = \sigma_{\deg(D_1) + \deg(D_2) - 1}([D_1, D_2]) \ (D_1, D_2 \in \mathcal{D}). \tag{5}$$

3 Locality and weight

The characterizations (1), (2), and (3) of the filters \mathcal{D}^{i+1} of \mathcal{D} and the terms \mathcal{S}_{i+1} and filters \mathcal{S}^{i+1} of \mathcal{S} ($i \geq -1$), can be "extended" in the following way:

Lemma 1 For any $i \ge -1$ and any $k \ge 1$, we have

$$\{D \in \mathcal{D} : [D, \mathcal{D}^k] \subset \mathcal{D}^i\} = \mathbf{R} \cdot 1 + \mathcal{D}^{i-k+1},\tag{6}$$

$$\{S \in \mathcal{S} : \{S, \mathcal{S}_k\} \subset \mathcal{S}_i\} = \mathbf{R} \cdot 1 + \mathcal{S}_{i-k+1},\tag{7}$$

and

$$\{S \in \mathcal{S} : \{S, \mathcal{S}_k\} \subset \mathcal{S}^i\} = \mathbf{R} \cdot 1 + \mathcal{S}^{i-k+1}. \tag{8}$$

Proof. (i) Note first that $\{S \in \mathcal{S} : \{S, \mathcal{S}_k\} = 0\} = \mathbf{R} \cdot 1$. Of course, we need only show that the commutation of S with \mathcal{S}_k implies $S \in \mathbf{R} \cdot 1$. But this is obvious: on a connected Darboux chart domain U, take for instance the polynomials $S_k \in \mathcal{S}_k$ defined by $S_k(x;\xi) = (\xi_i)^k$ and $S_k(x;\xi) = x^i(\xi_i)^k$ $(x \in U, \xi \in (\mathbf{R}^n)^*, \{\xi_j, x^i\} = \delta_i^i, i, j \in \{1, \ldots, n\})$.

More generally, we have $\{S \in \mathcal{S} : \{S, \mathcal{S}_k\} \subset \mathcal{S}_i\} = \mathbf{R} \cdot 1 + \mathcal{S}_{i-k+1} \text{ for all } i \geq -1.$ Take $i \geq 0$. Writing $S = S_{i-k+1} + S'$ with $S_{i-k+1} \in \mathcal{S}_{i-k+1}$ and $S' \in \mathcal{S} \ominus \mathcal{S}_{i-k+1}$, we get $\{S', \mathcal{S}_k\} \subset \mathcal{S}_i \cap (\mathcal{S} \ominus \mathcal{S}_i)$, so $\{S', \mathcal{S}_k\} = 0$ and $S' \in \mathbf{R} \cdot 1$. Hence the conclusion.

- (ii) In order to prove (8), observe that it is enough to consider the case $i \geq 0$. If $\{S, \mathcal{S}_k\} \subset \mathcal{S}^i$ and $S = \sum_j S_j$, $S_j \in \mathcal{S}_j$, we have $\{S_j, \mathcal{S}_k\} = 0$ for all j > i k + 1. So $S_j \in \mathbf{R} \cdot 1$ and $S \in \mathbf{R} \cdot 1 + \mathcal{S}^{i-k+1}$.
- (iii) Assume $[D, \mathcal{D}^k] \subset \mathcal{D}^i$ and $D \in \mathcal{D} \setminus \mathcal{D}^{i-k+1}$, so that $\deg(D) > i k + 1$. Clearly, $\sigma_k : \mathcal{D}^k \to \mathcal{S}_k$ is surjective, so any $S_k \in \mathcal{S}_k \setminus \{0\}$ reads $S_k = \sigma(\Delta)$, $\deg(\Delta) = k$. Thus,

$$\{\sigma(D), S_k\} = \{\sigma(D), \sigma(\Delta)\} = \sigma_{\deg(D)+k-1}([D, \Delta]) = 0.$$

So $\sigma(D) \in \mathbf{R} \cdot 1$ and $D \in \mathbf{R} \cdot 1$. Eventually, $D \in \mathbf{R} \cdot 1 + \mathcal{D}^{i-k+1}$.

Let $(\mathcal{P}, [., .])$ be either the Lie algebra $(\mathcal{D}, [., .])$, its Lie subalgebra $(\mathcal{D}^1, [., .])$, or the Poisson algebra $(\mathcal{S}, \{., .\})$. The sign "·" stands for the multiplication "o" of differential operators and the multiplication "·" of polynomials of T^*M . We denote by $\operatorname{Der} \mathcal{P}$ the Lie algebra of all derivations of the Lie algebra $(\mathcal{P}, [., .])$.

Proposition 1 Any derivation of the Lie algebra \mathcal{P} is a local operator.

Proof. If $P \in \mathcal{P}^i$ vanishes on an open $U \subset M$ and if $x_0 \in U$, we have

$$P = \sum_{k} [X_k, P_k]$$

for certain $X_k \in \mathcal{X}$, $P_k \in \mathcal{P}^i$ with $X_k|_V = P_k|_V = 0$ for some neighborhood $V \subset U$ of x_0 . In the quantum case, this follows for instance from [Pon02]. In the classical case, a straightforward adaptation of [DWL81, Ex. 12] shows that the set $\{L_X : \Gamma(\mathcal{S}^{\leq i}TM) \to \Gamma(\mathcal{S}^{\leq i}TM) \mid X \in \mathcal{X}\}$, where $\Gamma(\mathcal{S}^{\leq i}TM)$ is the space of smooth sections of the tensor bundle $\bigoplus_{j\leq i} \mathcal{S}^jTM$, is locally transitive. Since it is obviously stable under locally finite sums, the announced result is a direct consequence of [DWL81, Prop. 3, Def. 2].

For any $C \in \text{Der } \mathcal{P}$, the preceding decomposition of P and the derivation property then imply that $(CP)(x_0) = 0$.

Lemma 2 There is a finite set $\mathcal{F} = \{f_1, \ldots, f_m\} \subset C^{\infty}(M) \ (m \leq 2n+1)$, such that (j) the $C^{\infty}(M)$ -module $\Omega^1(M)$ of differential 1-forms on M is spanned by $d\mathcal{F} = \{df_1, \ldots, df_m\}$, (jj) if $P \in \mathcal{P}$ verifies $[P, \mathcal{F}] \subset \mathcal{P}^i$ then $P \in \mathcal{P}^{i+1}$, for any $i \geq -1$.

Proof. Assertion (j) is a consequence of Whitney's embedding theorem (see [AG90, Prop. 2.6], [Whi36]). It suffices to prove (jj) for i = -1. Indeed, by induction, if (jj) is verified for $i \ (i \ge -1)$ then it is for i + 1:

$$\begin{split} [P,\mathcal{F}] \subset \mathcal{P}^{i+1} & \Rightarrow [[P,\mathcal{F}],\mathcal{A}] \subset \mathcal{P}^i \\ & \Rightarrow [[P,\mathcal{A}],\mathcal{F}] \subset \mathcal{P}^i \\ & \Rightarrow [P,\mathcal{A}] \subset \mathcal{P}^{i+1} \\ & \Rightarrow P \in \mathcal{P}^{i+2}. \end{split}$$

As

$$[D, \mathcal{F}] = 0 \Rightarrow {\sigma(D), \mathcal{F}} = 0, \forall D \in \mathcal{D},$$

it is enough to consider the classical case, which is obvious in view of (j). Indeed, if $f \in \mathcal{A}$ we have $df = \sum_{s=1}^{m} g_s df_s \ (g_s \in \mathcal{A})$ and if $S \in \mathcal{S} = \mathcal{S}(M) = \text{Pol}(T^*M)$ and Λ denotes the canonical Poisson tensor of T^*M , then

$${S, f} = \Lambda(dS, df) = \sum_{s=1}^{m} g_s {S, f_s} = 0.$$

Hence the result.

Proposition 2 Any derivation C of the Lie algebra \mathcal{P} has a bounded weight, i.e. there is $d \in \mathbb{N}$, such that

$$C(\mathcal{P}^i) \subset \mathcal{P}^{i+d}, \forall i \in \mathbf{N}.$$

Proof. Set $d = \max\{\deg(Cf_s), s \in \{1, \dots, m\}\}$, where deg is the degree in the filtered algebra \mathcal{P} and where the set $\mathcal{F} = \{f_1, \dots, f_m\}$ is that of Lemma 2. Then C maps all functions into $\mathcal{P}^{\bar{d}}$. Indeed, if $f \in \mathcal{A}$ we have for any $f_s \in \mathcal{F}$,

$$0 = C[f, f_s] = [Cf, f_s] + [f, Cf_s]$$

and $[Cf, f_s] \in \mathcal{P}^{d-1}$, so that $Cf \in \mathcal{P}^d$. The announced result can then once more be obtained by induction. Take $P \in \mathcal{P}^{i+1}$ $(i \ge 0)$ and apply again the derivation property:

$$C[P, f_s] = [CP, f_s] + [P, Cf_s], \forall s \in \{1, \dots, m\}.$$

Hence the conclusion.

Remark: Evidently, for $C \in \text{Der } \mathcal{D}^1$, we have $C(\mathcal{D}^0) \subset \mathcal{D}^1$ and $C(\mathcal{D}^1) \subset \mathcal{D}^1 \subset \mathcal{D}^2$.

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Proposition 3 Let $C \in \text{Der } \mathcal{P}$. There is (a non-unique) $P \in \mathcal{P}$, such that $C - \text{ad } P \in \text{Der } \mathcal{P}$ respects the filtration. The set of all elements of \mathcal{P} that have this property is then $P + \mathcal{P}^1$.

Proof. Take an arbitrary derivation C of the Lie algebra \mathcal{P} . Let $(U_{\iota}, \varphi_{\iota})_{\iota \in I}$ be an atlas of M and $\mathcal{U}=(U,\varphi=(x^1,\ldots,x^n))$ any chart of this atlas. The restriction $C|_U$ of the local operator C to the domain U is of course a derivation of the Lie algebra \mathcal{P}_U , similar to \mathcal{P} but defined on U instead of M. Set now

$$P_C^{\mathcal{U},i} = C|_U(x^i) \in \mathcal{P}_U^d.$$

This element $P_C^{\mathcal{U},i}$ is equal to or symbolically represented by a polynomial of T^*U of type

$$P_C^{\mathcal{U},i}(x;\xi) = \sum_{|\alpha| < d} \gamma_\alpha^i(x) \, \xi^\alpha,$$

where we used standard notations, $\gamma_{\alpha}^{i} \in C^{\infty}(U)$ and $\xi \in (\mathbf{R}^{n})^{*}$. Since it follows from $C|_{U}[x^{i}, x^{j}] = 0$ that $[P_{C}^{\mathcal{U}, i}, x^{j}] = [P_{C}^{\mathcal{U}, j}, x^{i}]$, we get

$$\partial_{\xi_j} P_C^{\mathcal{U},i}(x;\xi) = \partial_{\xi_i} P_C^{\mathcal{U},j}(x;\xi).$$

Thus, there is a polynomial of T^*U ,

$$P_C^{\mathcal{U}}(x;\xi) = \sum_{|\alpha| \le d+1} \gamma_{\alpha}(x)\xi^{\alpha}$$

(polynomial character in ξ and smooth dependence on x easily checked), such that

$$\partial_{\xi_i} P_C^{\mathcal{U}}(x;\xi) = P_C^{\mathcal{U},i}(x;\xi), \forall i \in \{1,\dots,n\}.$$

Finally, $P_C^{\mathcal{U}} \in \mathcal{P}_U^{d+1}$ (interpret—if necessary—the polynomial as differential operator) and

$$C|_{U}(x^{i}) = [P_{C}^{\mathcal{U}}, x^{i}], \forall i.$$

For any function $f \in \mathcal{A}$ and any $i \in \{1, ..., n\}$, we then have

$$0 = C|_{U} [f|_{U}, x^{i}] = [(Cf)|_{U}, x^{i}] + [f|_{U}, [P_{C}^{\mathcal{U}}, x^{i}]]$$

= $[(Cf)|_{U} - [P_{C}^{\mathcal{U}}, f|_{U}], x^{i}].$

In view of Lemma 2, this entails that

$$(Cf)|_{U} - [P_C^{\mathcal{U}}, f|_{U}] \in C^{\infty}(U). \tag{9}$$

Now we will glue together the elements $P_C^{\mathcal{U}} \in \mathcal{P}_U^{d+1}$. Let $(U_{\iota}, \varphi_{\iota}, \psi_{\iota})_{\iota \in I}$ be a partition of unity subordinated to the considered atlas and set

$$P_C = \sum_{\iota} \psi_{\iota} P_C^{\mathcal{U}_{\iota}}.$$

Clearly $P_C \in \mathcal{P}^{c+1}$. Furthermore, C – ad P_C is a derivation of $\mathcal{P} = \mathcal{D}$ and of $\mathcal{P} = \mathcal{S}$. Let us emphasize that for $\mathcal{P} = \mathcal{D}^1$, this map C – ad P_C verifies the derivation property in \mathcal{D}^1 , but is a priori only linear from \mathcal{D}^1 into \mathcal{D} . For any \mathcal{P} , it respects the filtration. Indeed, for any $f \in \mathcal{A}$ and any open $V \subset M$, we have

$$(Cf - [P_C, f])|_V = (Cf)|_V - [\sum_i \psi_i|_V P_C^{\mathcal{U}_i}|_{U_i \cap V}, f|_V]$$

= $\sum_i \psi_i|_V ((Cf)|_{U_i} - [P_C^{\mathcal{U}_i}, f|_{U_i}])|_{U_i \cap V} \in C^{\infty}(V),$ (10)

in view of (9). We can now proceed by induction. So assume that $CP - [P_C, P] \in \mathcal{P}^i, \forall P \in \mathcal{P}^i \ (i \ge 0)$. Then, if $P \in \mathcal{P}^{i+1}$ and $f \in \mathcal{A}$,

$$[CP - [P_C, P], f] = C[P, f] - [P, Cf] - [P_C, [P, f]] + [P, [P_C, f]]$$

= $(C[P, f] - [P_C, [P, f]]) - [P, Cf - [P_C, f]] \in \mathcal{P}^i.$ (11)

Hence the result for $\mathcal{P} = \mathcal{D}$ and $\mathcal{P} = \mathcal{S}$. For $\mathcal{P} = \mathcal{D}^1$, Equation (11) shows that $[P_C, \mathcal{D}^1] \subset \mathcal{D}^1$. In view of Lemma 1, this means that $P_C \in \mathcal{D}^1$. Finally, Equation (10) allows to see that $C(\mathcal{D}^0) \subset \mathcal{D}^0$, so that C respects the filtration.

Remark: Thus the inner derivation of Proposition 3 can be taken equal to 0, in the case $\mathcal{P} = \mathcal{D}^1$.

Proposition 4 If $C \in \text{Der } \mathcal{P}$ respects the filtration, there is a unique vector field $Y \in \text{Der } \mathcal{A} \subset \mathcal{P}$ such that $C - \text{ad } Y \in \text{Der } \mathcal{P}$ respects the filtration and

$$(C - \operatorname{ad} Y)|_{\mathcal{A}} = \kappa \operatorname{id},$$

where $\kappa \in \mathbf{R}$ is uniquely determined by C.

Proof. Consider a derivation C of \mathcal{P} that respects the filtration and denote by $\mathcal{C}(\mathcal{P})$ the centralizer of ad \mathcal{A} in the Lie algebra $\mathcal{E} = \operatorname{End} \mathcal{P}$ of endomorphisms of \mathcal{P} , i.e. the Lie subalgebra $\mathcal{C}(\mathcal{P}) = \{\psi \in \mathcal{E} : [\psi, \operatorname{ad} \mathcal{A}]_{\mathcal{E}} = 0\}$, where $[.,.]_{\mathcal{E}}$ is the commutator of endomorphisms of \mathcal{P} . The derivation $C \in \operatorname{Der} \mathcal{P}$ induces a derivation $\operatorname{ad}_{\mathcal{E}} C \in \operatorname{Der} \mathcal{E}$, which respects the centralizer. Indeed, for any $\psi \in \mathcal{C}(\mathcal{P})$, we have

$$\begin{split} [(\operatorname{ad}_{\mathcal{E}}C)\,(\psi),\operatorname{ad}\,\mathcal{A}]_{\mathcal{E}} &= [[C,\psi]_{\mathcal{E}},\operatorname{ad}\,\mathcal{A}]_{\mathcal{E}} \\ &= -[[\psi,\operatorname{ad}\,\mathcal{A}]_{\mathcal{E}},C]_{\mathcal{E}} - [\psi,[C,\operatorname{ad}\,\mathcal{A}]_{\mathcal{E}}]_{\mathcal{E}} = 0, \end{split}$$

as $[C, \text{ad } f]_{\mathcal{E}} = \text{ad}(Cf) \in \text{ad } \mathcal{A}$ for each $f \in \mathcal{A}$, since C is a derivation that respects the filtration.

It follows from the description of the centralizer, see [GP03, Theo. 3], that if $\psi \in \mathcal{C}(\mathcal{P})$, then ψ respects the filtration and there is $\psi_1 \in \mathcal{C}(\mathcal{P})$, such that $\psi_1(\mathcal{P}^i) \subset \mathcal{P}^{i-1}$ and $\psi = \ell_{\psi(1)} + \psi_1$. Obviously, the left multiplication $\ell_f : \mathcal{P} \ni P \to f \cdot P \in \mathcal{P}$ by an arbitrary $f \in \mathcal{A}$ belongs to the centralizer $\mathcal{C}(\mathcal{P})$. So $(\operatorname{ad}_{\mathcal{E}}C)(\ell_f) \in \mathcal{C}(\mathcal{P})$ and for any $g \in \mathcal{A}$, $[C,\ell_f]_{\mathcal{E}}(g) = [C,\ell_f]_{\mathcal{E}}(1) \cdot g$, i.e. $(C-C(1))(f \cdot g) = (C-C(1))(f) \cdot g + f \cdot (C-C(1))(g)$. As constants are the only central elements and as derivations map central elements to central elements, $C(1) = \kappa$ ($\kappa \in \mathbf{R}$), and the preceding result means that $(C-\kappa \operatorname{id})|_{\mathcal{A}}$ is a vector field Y. Finally, $C-\operatorname{ad} Y \in \operatorname{Der} \mathcal{P}$ respects the filtration and $(C-\operatorname{ad} Y)|_{\mathcal{A}} = \kappa \operatorname{id}|_{\mathcal{A}}$. Uniqueness of Y is readily obtained. Indeed, if Y is a suitable vector field, then the corresponding constant is necessarily $\kappa = C(1)$ and Y is unique.

5 Characterization of the derivations for the Lie algebra $\mathcal{D}^1(\mathbf{M})$

Let $|\eta|$ be a fixed smooth nowhere zero 1-density. The associated divergence $\operatorname{div}_{|\eta|}$ (or simply div) is defined for any vector field X as the unique function $\operatorname{div}_{|\eta|} X$ that verifies $L_X |\eta| = \left(\operatorname{div}_{|\eta|} X\right) |\eta|$, where $L_X |\eta|$ is the Lie derivative of $|\eta|$ in the direction of X. In any local coordinate system in which $|\eta|$ is a constant multiple of the standard density, this divergence reads $\operatorname{div}_{|\eta|} X = \sum_i \partial_{x^i} X^i$, with self-explaining notations. For details regarding the origin of the class of the divergence, we refer the reader to [Lec02].

Theorem 1 A map $C: \mathcal{D}^1(M) \to \mathcal{D}^1(M)$ is a derivation of the Lie algebra $\mathcal{D}^1(M) = C^{\infty}(M) \oplus \operatorname{Vect}(M)$ of first order differential operators on $C^{\infty}(M)$, if and only if it can be written in the form

$$C_{Y,\kappa,\lambda,\omega}(X+f) = [Y, X+f] + \kappa f + \lambda \operatorname{div} X + \omega(X), \tag{12}$$

where $Y \in \text{Vect}(M)$, $\kappa, \lambda \in \mathbf{R}$, and $\omega \in \Omega^1(M) \cap \ker d$. All these objects $Y, \kappa, \lambda, \omega$ are uniquely determined by C.

Corollary 1 The first group of the Chevalley-Eilenberg cohomology of the Lie algebra $\mathcal{D}^1(M)$ of first order differential operators on $C^{\infty}(M)$ with coefficients in the adjoint representation, is given by

$$H^1(\mathcal{D}^1(M), \mathcal{D}^1(M)) \simeq \mathbf{R}^2 \oplus H^1_{\mathrm{DR}}(M),$$

where $H^1_{\mathrm{DR}}(M)$ stands for the first space of the de Rham cohomology of M.

Proof. Let C_1 be a derivation of \mathcal{P} that respects the filtration and reduces to κ id $(\kappa \in \mathbf{R})$ on functions. The derivation property, written for $f \in \mathcal{A}$ and $X \in \mathcal{X}$, shows that $C_1(\mathcal{X}) \subset \mathcal{A}$, and written for $X, Y \in \mathcal{X}$, it means that $C_1|_{\mathcal{X}}$ is a 1-cocycle of the Lie algebra \mathcal{X} canonically represented upon \mathcal{A} . The cohomology $H(\mathcal{X}, \mathcal{A})$ is known (see e.g. [Fuc87] or [DWL83]). Having fixed a divergence on \mathcal{X} , we get

$$C_1|_{\mathcal{X}} = \lambda \operatorname{div} + \omega$$
,

with $\lambda \in \mathbf{R}$ and $\omega \in \Omega^1(M) \cap \ker d$. Finally,

$$C_1(X+f) = \kappa f + \lambda \operatorname{div} X + \omega(X), \forall X \in \mathcal{X}, \forall f \in \mathcal{A}.$$

To prove uniqueness of $Y, \omega, \kappa, \lambda$, it suffices to write Equation (12) successively for $1 \in \mathcal{A}$, $f \in \mathcal{A}$, and $X \in \mathcal{X}$. Hence Theorem 1. Corollary 1 is clear. Indeed, if C and $C' = C + \operatorname{ad}(Z + h)$ ($Z \in \mathcal{X}$, $h \in \mathcal{A}$) are two cohomologous 1-cocycles and if we denote by $(Y, \omega, \kappa, \lambda)$ and $(Y', \omega', \kappa', \lambda')$ the respective unique quadruples, then necessarily $\kappa' = \kappa$, $\lambda' = \lambda$, and $\omega' = \omega - dh$, so that the map

$$H^1(\mathcal{D}^1, \mathcal{D}^1) \ni [C] \to \kappa + \lambda + [\omega] \in \mathbf{R}^2 \oplus H^1_{\mathrm{DR}}(M)$$

is a well-defined vector space isomorphism.

Remarks: 1. Observe that the preceding proof is valid for the generic algebra \mathcal{P} , so not only for \mathcal{D}^1 but also for \mathcal{S} and \mathcal{D} .

- 2. Note that, for $\lambda \neq 0$ and $\omega = df$ $(f \in A)$, $\lambda \operatorname{div} X + \omega(X) = \lambda \operatorname{div}' X$, where $\operatorname{div}' X = \operatorname{div} X + \lambda^{-1}\omega(X)$ is another divergence.
- 3. Denote $C_{Y,0,0,0} = C_Y$, $C_{0,1,0,0} = C_A$, $C_{0,0,1,0} = C_{\text{div}}$, $C_{0,0,0,\omega} = C_{\omega}$. The Lie algebra structure of Der \mathcal{D}^1 is determined by the following commutation relations (the commutators we miss are just 0):

$$[C_Y, C_{Y'}] = C_{[Y,Y']}, [C_Y, C_{\text{div}}] = C_{d(\text{div }Y)}, [C_Y, C_{\omega}] = C_{d(\omega(Y))}, [C_{\mathcal{A}}, C_{\text{div}}] = C_{\text{div}}, [C_{\mathcal{A}}, C_{\omega}] = C_{\omega}.$$
(13)

6 Characterization of the derivations for the Lie algebra S(M)

Remark: Let us recall that we mentioned in [GP03, Sect. 4] two specific types of derivations: the canonical derivation Deg \in Der \mathcal{S} , Deg : $\mathcal{S}_i \ni S \to (i-1)S \in \mathcal{S}_i$ and the derivation $\overline{\omega} \in$ Der \mathcal{P} implemented by a closed 1-form ω of M. If U is an arbitrary open subset of M and if $\omega|_{U} = df_U$, $f_U \in C^{\infty}(U)$, this cocycle $\overline{\omega}$ is defined by

$$\overline{\omega}(P)|_{U} = [P|_{U}, f_{U}], \forall P \in \mathcal{P}.$$

Remark that, if $\mathcal{P} = \mathcal{D}^1$, $\overline{\omega}$ coincides with the derivation ω . In the case $\mathcal{P} = \mathcal{S}$ the lowering derivation $\overline{\omega}$ can be interpreted as the action of the vertical vector field ω^v (the vertical lift of the section ω of T^*M) on polynomial functions on T^*M .

Theorem 2 A map $C : \mathcal{S}(M) \to \mathcal{S}(M)$ is a derivation of the Lie algebra $\mathcal{S}(M)$ of all infinitely differentiable functions of T^*M that are polynomial along the fibers, if and only if it is of the form

$$C_{P,\kappa,\omega}(S) = \{P, S\} + \kappa \operatorname{Deg}(S) + \omega^{v}(S), \tag{14}$$

where $P \in \mathcal{S}(M)$, $\kappa \in \mathbf{R}$, and $\omega \in \Omega^1(M) \cap \ker d$. Here κ is uniquely determined by C, but P and ω are not. The set of all fitting pairs is $\{(P+h,\omega+dh): h \in C^{\infty}(M)\}$, so we get uniqueness if we impose that the polynomial function P vanishes on the 0-section of T^*M .

Corollary 2 The first group of the Chevalley-Eilenberg cohomology of the Lie algebra S(M) of all polynomial functions on T^*M with coefficients in the adjoint representation, is given by

$$H^1(\mathcal{S}(M),\mathcal{S}(M)) \simeq \mathbf{R} \oplus H^1_{\mathrm{DR}}(M).$$

Proof. If $C_1 \in \text{Der } S$ respects the filtration and coincides with κ id $(\kappa \in \mathbf{R})$ on A, the proof of Theorem 1 yields

$$C_1(X+f) = \kappa f + \lambda \operatorname{div} X + \omega(X), \forall X \in \mathcal{X}, \forall f \in \mathcal{A}$$

 $(\lambda \in \mathbf{R}, \omega \in \Omega^1(M) \cap \ker d)$. This outcome is apparent since a derivation of \mathcal{S} that respects the filtration, restricts to a derivation of $\mathcal{S}^1 \simeq \mathcal{D}^1$. It is easy to check that $C_2 = C_1 + \kappa \operatorname{Deg} -\overline{\omega}$ has all the properties of C_1 , but verifies in addition

$$C_2(X+f) = \lambda \operatorname{div} X, \forall X \in \mathcal{X}, \forall f \in \mathcal{A}.$$

The derivation property, written for $S \in \mathcal{S}$ and $f \in \mathcal{A}$, shows inductively that C_2 is lowering. It is easily seen that $\lambda = 0$, i.e. that $C_2|_{\mathcal{S}^1} = 0$. Indeed, for any $X \in \mathcal{X}$ and $f \in \mathcal{A}$, we have

$$\{C_2(X^2), f\} = C_2\{X^2, f\} = 2\lambda \left(X^2(f) + X(f)\operatorname{div} X\right). \tag{15}$$

The left hand side of this identity is, with respect to f, a differential operator of order 1, and the right hand side is of order 2, if $\lambda \neq 0$. Hence $\lambda = 0$.

Now, we need only check that any derivation C of S, which vanishes on $S^1 \simeq \mathcal{D}^1$, is identically zero. Suppose by induction that C vanishes on S^k , $k \ge 1$. We will show that then C also vanishes on S_{k+1} .

For $f \in \mathcal{A}$, $X \in \mathcal{X}$, and $S \in \mathcal{S}_{k+1}$, we have $0 = C(\{S, f\}) = \{C(S), f\}$ and $C(\{X, S\}) = \{X, C(S)\}$, so C maps \mathcal{S}_{k+1} into \mathcal{A} and intertwines the adjoint action of \mathcal{X} . Hence $C(\{fX, X^{k+1}\}) = fX(C(X^{k+1}))$ and the map $D_X : \mathcal{A} \ni f \to C(\{fX, X^{k+1}\}) \in \mathcal{A}$ is a differential operator of order 0. On the other hand, $D_X(f) = -(k+1)C(X(f)X^{k+1})$ is of order 0 only if it is just 0. Thus, $C(X(f)X^{k+1}) = 0$, for all $f \in \mathcal{A}$ and all $X \in \mathcal{X}$. Let us now work locally. Homogeneous polynomials of degree k+1 on $(\mathbf{R}^n)^*$, $n = \dim M$ are spanned by (k+1)-th powers X^{k+1} , $X \in \mathbf{R}^n$, and any function reads X(f) for any non-vanishing $X \in \mathbf{R}^n$. So polynomials of the form $X(f)X^{k+1}$ locally span \mathcal{S}_{k+1} and C = 0. This completes the proof of Theorem 2, except for uniqueness of κ and the convenient pairs (P, ω) . Equation (14), written for $S = 1 \in \mathcal{A}$, shows that κ necessarily equals -C(1). Setting $S = f \in \mathcal{A}$, then $S = X \in \mathcal{X}$ in this same equation, we get $(C - C(1) \operatorname{id})|_{\mathcal{A}} = (\operatorname{ad} P)|_{\mathcal{A}} \operatorname{resp.} (C - \operatorname{ad} P)|_{\mathcal{X}} = \omega$. So, if (P', ω') is another suitable pair we have $\{P' - P, \mathcal{A}\} = 0$, so that P' = P + h, $h \in \mathcal{A}$. But then, $\omega' - \omega = \operatorname{ad}(P - P') = -\operatorname{ad}h = dh$ on \mathcal{X} . Corollary 2 is now obvious.

Remark: Denote $C_{P,0,0} = C_P$, $C_{0,1,0} = \text{Deg}$, $C_{0,0,\omega} = \omega^v$. The Lie algebra structure of Der S is determined by the following commutation relations (the missing commutators are just 0):

$$[C_P, C_{P'}] = C_{\{P, P'\}}, [Deg, C_P] = C_{Deg(P)}, [\omega^v, C_P] = C_{\omega^v(P)}, [\omega^v, Deg] = \omega^v.$$

7 Characterization of the derivations for the Lie algebra $\mathcal{D}(\mathbf{M})$

Lemma 3 Any derivation $C \in \text{Der } \mathcal{D}(M)$ that respects the filtration induces a derivation $\tilde{C} \in \text{Der } \mathcal{S}(M)$, which respects the graduation:

$$\tilde{C}: \mathcal{S}_i(M) \ni S \to \sigma_i(C(\sigma_i^{-1}(S))) \in \mathcal{S}_i(M),$$

for all $i \in \mathbf{N}$.

Theorem 3 A map $C: \mathcal{D}(M) \to \mathcal{D}(M)$ is a derivation of the Lie algebra $\mathcal{D}(M)$ of all linear differential operators on $C^{\infty}(M)$ if and only if it can be written in the form

$$C_{P,\omega}(D) = [P, D] + \overline{\omega}(D), \tag{16}$$

where $P \in \mathcal{D}(M)$ and $\omega \in \Omega^1(M) \cap \ker d$ are not unique. Again the appropriate pairs are $(P+h, \omega+dh)$, $h \in C^{\infty}(M)$, so we get uniqueness if we impose that P is vanishing on constants.

Corollary 3 The first cohomology group of the Lie algebra $\mathcal{D}(M)$ of all linear differential operators on $C^{\infty}(M)$ with coefficients in the adjoint representation is isomorphic to the first space of the de Rham cohomology of M:

$$H^1(\mathcal{D}(M), \mathcal{D}(M)) \simeq H^1_{\mathrm{DR}}(M).$$

Proof. Lemma 3 is a consequence of the surjective character of $\sigma_i : \mathcal{D}^i \to \mathcal{S}_i$ and Equation (5) that links the Poisson and the Lie brackets.

Propositions 3,4 and Theorem 1 show that in order to establish Theorem 3, we can start with $C_1 \in \text{Der } \mathcal{D}$, such that $C_1(\mathcal{D}^i) \subset \mathcal{D}^i, \forall i \in \mathbf{N}$ and $C_1(X+f) = \kappa f + \lambda \text{ div } X + \omega(X)$, with the usual notations. When correcting by $\overline{\omega}$, we get a filtration-respecting derivation $C_2 = C_1 - \overline{\omega}$, which maps X + f to $C_2(X+f) = \kappa f + \lambda \text{ div } X$. The derivation \tilde{C}_2 induced on the classical level then verifies $\tilde{C}_2(X+f) = \kappa f$. Theorem 2 now implies that

$$\tilde{C}_2(S) = -\kappa \operatorname{Deg}(S), \tag{17}$$

for all $S \in \mathcal{S}$.

Let us emphasize that Theorem 3 is based upon Theorem 1 and Theorem 2, itself built upon Theorem 1. The point is that the degree-derivation is not generated by any canonical quantum derivation. Therefore the proof of Theorem 3 is a little bit more complicated than that of Theorem 2.

Observe first that Equation (17) means that, for each $i \in \mathbb{N}$,

$$C_2|_{\mathcal{D}^i} = \kappa(1-i) \text{ id} + \chi_i, \tag{18}$$

where $\chi_i \in \text{Hom}_{\mathbf{R}}(\mathcal{D}^i, \mathcal{D}^{i-1})$. Indeed, it entails that, if $D \in \mathcal{D}^i$, $i \in \mathbf{N}$, the operator $C_2D - \kappa(1-i)D$ has a vanishing *i*-th order symbol. As easily checked, $\chi_0 = 0$, $\chi_1(X+f) = \kappa f + \lambda$ div X, and $\chi_i f = i\kappa f$ $(X \in \mathcal{X}, f \in \mathcal{A}, i \in \mathbf{N})$. Injecting now this structure into the derivation property, written for $D^i \in \mathcal{D}^i$ and $\Delta^j \in \mathcal{D}^j$, $i, j \in \mathbf{N}$, we obtain

$$\chi_{i+j-1}[D^i, \Delta^j] = [\chi_i D^i, \Delta^j] + [D^i, \chi_j \Delta^j]. \tag{19}$$

When using the decomposition $\mathcal{D} = \mathcal{A} \oplus \mathcal{D}_c$, we denote by π_0 and π_c the projections onto \mathcal{A} and \mathcal{D}_c respectively. Furthermore, if $D \in \mathcal{D}$, we set $D_0 = \pi_0 D = D(1)$ and $D_c = \pi_c D = D - D(1)$, and if $C \in \text{End } \mathcal{D}$, we set $C_0 = \pi_0 \circ C \in \text{Hom}_{\mathbf{R}}(\mathcal{D}, \mathcal{A})$ and $C_c = \pi_c \circ C \in \text{Hom}_{\mathbf{R}}(\mathcal{D}, \mathcal{D}_c)$.

The projections on \mathcal{A} of Equation (19), written for $D_c^i \in \mathcal{D}_c^i$ $(i \geq 2)$ and $f \in \mathcal{A}$, then for $D_c^i \in \mathcal{D}_c^i$ and $\Delta_c^j \in \mathcal{D}_c^j$ $(i+j \geq 3)$, read

$$(\chi_{i,c}D_c^i)(f) = (i-1)\kappa D_c^i(f) + \chi_{i-1,0}[D_c^i, f]_c$$
(20)

and

$$\chi_{i+j-1,0}[D_c^i, \Delta_c^j] = D_c^i(\chi_{j,0}\Delta_c^j) - \Delta_c^j(\chi_{i,0}D_c^i)$$
(21)

respectively. Exploiting first Equation (20) with i=2 and $D_c^i=Y^2$, $Y\in\mathcal{X}$, we get the upshot

$$\chi_{2,c}Y^2 = (2\lambda + \kappa)Y^2 + 2\lambda (\operatorname{div} Y) Y, \tag{22}$$

for all $Y \in \mathcal{X}$. If we apply the second order symbol σ_2 to both sides of this equation, we see that

$$2\lambda + \kappa = 0. \tag{23}$$

There is an atlas of M such that in each chart (U, x^1, \ldots, x^n) the divergence takes the classical form, div $(\sum_i X^i \partial_{x^i}) = \sum_i \partial_{x^i} X^i$. We work in such a chart and write ∂ (resp. f' and B(f), $f \in C^{\infty}(U)$) instead of ∂_{x^1} (resp. ∂f and $\chi_{2,0}(f\partial^2)$). For $i = 1, D_c^i = g\partial$, $j = 2, \Delta_c^j = f\partial^2$, $f, g \in C^{\infty}(U)$, Equation (21) yields

$$B(qf' - 2fq') = \lambda f'q'' + q(B(f))'. \tag{24}$$

In particular, B(f') = (B(f))' and B(g') = 0. But then B = 0, $\lambda = 0$ (see Equation (24)), $\kappa = 0$ (see Equation (23)), and $C_2|_{\mathcal{D}^1} = 0$.

We now proceed by induction and show that $C_2|_{\mathcal{D}^{k+1}} = 0$, if $C_2|_{\mathcal{D}^k} = 0$, $k \geq 1$. As $C_2|_{\mathcal{D}^{k+1}}$ only depends on the (k+1)-th order symbol, as $[C_2(D), f] = 0$, and $C_2([X, D]) = [X, C_2(D)]$, for all $D \in \mathcal{D}^{k+1}$, $X \in \mathcal{X}$, and $f \in \mathcal{A}$, C_2 defines a map $\tilde{C}_2 : \mathcal{S}_{k+1} \to \mathcal{A}$ that intertwines the adjoint action of \mathcal{X} . We have shown in the proof of Theorem 2 that such a map necessarily vanishes. Hence $C_2 = 0$. This completes the proof of Theorem 3. Indeed, the statement regarding the appropriate pairs (P, ω) is obvious. The same is true for Corollary 3.

Remarks: 1. Denote $C_{P,0} = C_P$, $C_{0,\omega} = \overline{\omega}$. The Lie algebra structure of Der \mathcal{D} is determined by the following commutation relations (the missing commutator is 0):

$$[C_P, C_{P'}] = C_{[P,P']}, [\overline{\omega}, C_P] = C_{\overline{\omega}(P)}.$$

- 2. Corollary 1, Corollary 2, and Corollary 3 imply that the first adjoint cohomology spaces of the Lie algebras \mathcal{D}^1 , \mathcal{S} , and \mathcal{D} are independent of the smooth structure of M, provided that the topology of M remains unchanged.
- 3. It is worth comparing our cohomological results with those obtained in other recent papers. Let $D_M = (\operatorname{End} \mathcal{A})_{\operatorname{loc},c}$ be the Lie algebra of local endomorphisms of \mathcal{A} that vanish on constants. A well-known theorem of Peetre, [Pee60], guarantees that these operators are locally differential. The main theorem of [Pon99] asserts that the first three local cohomology groups $H^p(D_M, \mathcal{A})_{\operatorname{loc}}$ $(p \in \{1, 2, 3\})$

of D_M canonically represented upon \mathcal{A} are isomorphic to the corresponding groups $H^p_{DR}(M)$ of the de Rham cohomology of M. In particular,

$$H^1(D_M, C^{\infty}(M))_{loc} \simeq H^1_{DR}(M).$$

Let us quote from [AAL02] the outcome

$$H^1(\operatorname{Vect}(M), \mathcal{D}(M)) \simeq H^1(\operatorname{Vect}(M), \mathcal{D}^i(M)) \simeq \mathbf{R} \oplus H^1_{\operatorname{DR}}(M),$$

for all $i \in \mathbf{N}$.

8 Integrability of derivations

In this section we distinguish those derivations that generate (smooth) one-parameter groups of automorphisms of the Lie algebra \mathcal{P} (we will call such derivations *integrable*) and we find explicit forms of these one-parameter groups of automorphisms. The smoothness of a curve in Aut \mathcal{P} is defined in the obvious way with relation to the smooth structure on M. For instance, Φ_t is smooth in Aut \mathcal{D} if for any $D \in \mathcal{D}$ and any $f \in C^{\infty}(M)$ the induced map $(t,x) \mapsto \Phi_t(D)(f)(x)$ is a smooth function on $\mathbf{R} \times M$, a curve Φ_t in Aut \mathcal{S} is smooth if for any $S \in \mathcal{S}$ the induced map $(t,y) \mapsto \Phi_t(S)(y)$ is a smooth function on $\mathbf{R} \times T^*M$, etc. In the following all one-parameter groups will be assumed to be smooth.

Since the group Diff(M) of smooth diffeomorphisms of M is embedded in $Aut \mathcal{P}$ (see [GP03]), a partial problem is the determination of one-parameter groups of diffeomorphisms. This, however, is well known and the one-parameter groups of diffeomorphisms are just flows Exp(tY) of complete vector fields Y. Note that in general it is hard to decide if a given diffeomorphism is implemented by a vector field, since neighbourhoods of identity in the connected component of the group Diff(M) are far from being filled up by flows (even in the case when M is compact and all vector fields are complete (see [Gra88, Kop70, Pal73])); that differs Diff(M) from finite-dimensional Lie groups.

Before we start the investigation into one-parameter subgroups in Aut \mathcal{P} we have to define the groupanalogue of the divergence, which is important for the case $\mathcal{P} = \mathcal{D}^1(M)$. Let us stress that in this paper the divergence is not an arbitrary 1-cocycle of vector fields with coefficients into functions, but a cocycle obtained as described in [GP03] from a nowhere vanishing 1-density or as depicted in [GMM03] from an odd volume form. These cocycles or divergences form some privileged cohomology class. We will integrate any such divergence div : $\mathcal{X}(M) \to C^{\infty}(M)$ to a group 1-cocycle J: Diff $(M) \to C^{\infty}(M)$, which is a sort of Jacobian. Indeed, if $|\eta|$ is the odd volume form inducing the divergence and if $\phi \in \text{Diff}(M)$, we have $\phi^*|\eta| = J(\phi)|\eta|$ for a unique positive smooth function $J(\phi)$. It is easily verified that if ϕ is a diffeomorphism between two domains of local coordinates and if f and g are the component functions of $|\eta|$ in the corresponding bases, then locally

$$J(\phi)(x) = \frac{g(\phi(x))}{f(x)} |\det \partial_x \Phi|,$$

where Φ is the local form of ϕ . For any $\phi, \psi \in \text{Diff}(M)$, we clearly have

$$J(\phi \circ \psi) = \psi^*(J(\phi)) \cdot J(\psi). \tag{25}$$

In particular,

$$J(\phi^{-1}) = \frac{1}{J(\phi) \circ \phi^{-1}}$$
.

A similar concept may be found under the name of Jacobi determinant in [AMR88, Def. 6.5.12]. Let us put $\text{Div}(\phi) = \ln J(\phi)$.

Proposition 5 For any $X \in \mathcal{X}(M)$ and $\phi \in \text{Diff}(M)$, we have

(a)
$$\phi^*(\operatorname{div}\,\phi_*(X)) = \operatorname{div}X + X(\operatorname{Div}(\phi)) \tag{26}$$

and, if X is complete,

(b)
$$\operatorname{Div}(\operatorname{Exp}(tX)) = \int_0^t (\operatorname{div} X) \circ \operatorname{Exp}(sX) ds. \tag{27}$$

Proof. (a) By definition of the action of ϕ on vector fields and differential forms, $\phi^*(i_{\phi_*(X)}|\eta|) = i_X(\phi^*|\eta|)$, so that

$$\phi^*(\operatorname{div}_{|\eta|}\phi_*(X)) = \operatorname{div}_{\phi^*|\eta|}(X).$$

Since $\phi^* |\eta| = J(\phi) |\eta|$, (26) follows.

(b) Let us put $F_t = \text{Div}(\text{Exp}(tX))$. It is easy to see that $F_{t+s} = F_t + F_s \circ \text{Exp}(tX)$, which implies the differential equation

$$\dot{F}_t = X(F_t) + \dot{F}_0. \tag{28}$$

Additionally, we have the initial conditions $F_0 = 0$ and, due to

$$\dot{F}_0|\eta| = \frac{d}{dt}|_{t=0}(\operatorname{Exp}(tX))^*|\eta| = (\operatorname{div} X)|\eta|,$$

 $\dot{F}_0 = \operatorname{div} X$. Applying formally the variation of constant method, we find

$$F_t = (\operatorname{Exp}(tX))^* (\int_0^t \dot{F}_0 \circ \operatorname{Exp}(-sX) ds) = \int_0^t (\operatorname{div} X) \circ \operatorname{Exp}(sX) ds.$$

It is easily verified that this integral is really a solution. Equation (28) is in fact a PDE of first order, which can be written in the form

$$L_{\hat{X}}F = \dot{F}_0,$$

with $\hat{X} = \partial_t - X \in \mathcal{X}(\mathbf{R} \times M)$. A well-known consequence of the theorem of Frobenius allows to see that this equation, completed by the boundary condition $F|_M = 0$, has locally one unique solution. Hence,

$$F_t = \int_0^t (\operatorname{div} X) \circ \operatorname{Exp}(sX) ds.$$

8.1 The case $\mathcal{D}^1(M)$

Theorem 8 of [GP03] states that an endomorphism Φ of \mathcal{D}^1 is an automorphism of the Lie algebra \mathcal{D}^1 if and only if it reads

$$\Phi_{\phi,K,\Lambda,\Omega}(X+f) = \phi_*(X) + (Kf + \Lambda \operatorname{div} X + \Omega(X)) \circ \phi^{-1}, \tag{29}$$

where ϕ is a diffeomorphism of M, K, Λ are constants, $K \neq 0$, Ω is a closed 1-form on M, and ϕ_* is the push-forward

$$(\phi_*(X))(f) = (X(f \circ \phi)) \circ \phi^{-1}, \tag{30}$$

all the objects ϕ, K, Λ, Ω being uniquely determined by Φ . The one-parameter group condition

$$\Phi_{\phi_t, K_t, \Lambda_t, \Omega_t} \circ \Phi_{\phi_s, K_s, \Lambda_s, \Omega_s} = \Phi_{\phi_{t+s}, K_{t+s}, \Lambda_{t+s}, \Omega_{t+s}}$$

gives immediately

$$\phi_{t+s} = \phi_t \circ \phi_s, \quad K_{t+s} = K_t \cdot K_s, \quad \Lambda_{t+s} = \Lambda_t + K_t \cdot \Lambda_s,$$

and, in view of (26),

$$\Omega_{t+s} = K_t \Omega_s + \phi_s^* \Omega_t + \Lambda_t d(\operatorname{Div}(\phi_s)), \tag{31}$$

with the initial conditions $\phi_0 = \mathrm{id}_M$, $K_0 = 1$, $\Lambda_0 = 0$, $\Omega_0 = 0$. One solves easily: $\phi_t = \mathrm{Exp}(tY)$, $K_t = e^{\kappa t}$, $\Lambda_t = \lambda \frac{e^{\kappa t} - 1}{\kappa}$ (with $\frac{e^{\kappa t} - 1}{\kappa} = t$ if $\kappa = 0$), for some unique complete vector field Y and some unique real numbers κ , λ . To solve (31) we derive the differential equation

$$\dot{\Omega}_t = \kappa \Omega_t + \lambda \, d(\text{Div}(\phi_t)) + \phi_t^* \omega,$$

where $\omega = \dot{\Omega}_0$. This is an inhomogeneous linear equation, which can be solved by the method of variation of the constant. We get

$$\Omega_t = e^{\kappa t} \int_0^t e^{-\kappa s} (\lambda \, d(\operatorname{Div}(\phi_s)) + \phi_s^* \omega) ds$$

and, in view of (27),

$$\Omega_t = \int_0^t e^{\kappa(t-s)} \left(\lambda \, d\left(\int_0^s \operatorname{div} Y \circ \operatorname{Exp}(uY) du\right) + (\operatorname{Exp}(sY))^* \omega\right) ds.$$

Since $\dot{\phi}_0 = Y$, $\dot{K}_0 = \kappa$, $\dot{\Lambda}_0 = \lambda$, $\dot{\Omega}_0 = \omega$, we get the following:

Theorem 4 A derivation

$$C_{Y,\kappa,\lambda,\omega}(X+f) = [Y,X+f] + \kappa f + \lambda \operatorname{div} X + \omega(X)$$

of $\mathcal{D}^1(M)$ induces a one-parameter group Φ_t of automorphisms of $\mathcal{D}^1(M)$ if and only if the vector field Y is complete. In this case the group is of the form

$$\Phi_t(X+f) = (\operatorname{Exp}(tY))_*(X) + \left(e^{\kappa t} f + \lambda \frac{e^{\kappa t} - 1}{\kappa} \operatorname{div} X\right) \circ \operatorname{Exp}(-tY) + \left(\int_0^t e^{\kappa (t-s)} \left(\lambda \int_0^s X(\operatorname{div} Y \circ \operatorname{Exp}(uY)) du + ((\operatorname{Exp}(sY))^* \omega)(X)\right) ds\right) \circ \operatorname{Exp}(-tY).$$

8.2 The case S(M)

We know from [GP03, Theorem 9] that an endomorphism Φ of S is an automorphism of the Lie algebra S if and only if it has the form

$$\Phi = \overline{\phi} \circ \mathcal{U}_K \circ e^{\overline{\Omega}}.$$

Here $\phi \in \text{Diff}(M)$ and if \mathcal{S} is interpreted as the algebra $\text{Pol}(T^*M)$ of polynomial functions on T^*M , the automorphism $\overline{\phi}$ is implemented by the phase lift ϕ^* of ϕ to the cotangent bundle T^*M , a symplectomorphism of T^*M . If, on the other hand, \mathcal{S} is viewed as the algebra $\Gamma(\mathcal{S}TM)$ of symmetric contravariant tensor fields on M, the automorphism $\overline{\phi}$ is the standard action of ϕ on such tensor fields.

Further, $K \in \mathbf{R}^*$, Ω is a closed 1-form on M and the automorphism $\mathcal{U}_K \in \operatorname{Aut} \mathcal{S}$, $\mathcal{U}_K : \mathcal{S}_i \ni S \to K^{i-1}S \in \mathcal{S}_i$, is, for K > 0, the exponential of the derivation $\ln K$ Deg, whereas the automorphism $e^{\overline{\Omega}}$ induced by the lowering derivation $\overline{\Omega}$, i.e. the action of the vertical vector field Ω^v , is the composition with the translation \mathcal{T}_{Ω} by Ω in T^*M . Note that since the homothety h_K of T^*M by K acts on homogeneous polynomials of degree i by multiplication by K^i , the automorphism \mathcal{U}_K can be written also in the form $\mathcal{U}_K(S) = K^{-1} S \circ h_K$. Hence, every one-parameter group of automorphisms of the Lie algebra \mathcal{S} has the form

$$\Phi_{\phi_t, K_t, \Omega_t}(S) = K_t^{-1} S \circ \mathcal{T}_{\Omega_t} \circ h_{K_t} \circ (\phi_t^{-1})^*.$$

It is easy to prove the following commutation relations.

Proposition 6

$$\begin{array}{rcl} h_K \circ \phi^* & = & \phi^* \circ h_K \ , \\ \mathcal{T}_\Omega \circ h_K & = & h_K \circ \mathcal{T}_{K^{-1}\Omega} \ , \\ (\phi^{-1})^* \circ \mathcal{T}_\Omega & = & \mathcal{T}_{\phi^*\Omega} \circ (\phi^{-1})^* . \end{array}$$

These relations together with the one-parameter group property yield

$$\phi_{t+s} = \phi_t \circ \phi_s ,
K_{t+s} = K_t \cdot K_s ,
\Omega_{t+s} = \Omega_t + K_t \cdot \phi_t^* \Omega_s ,$$

with the initial conditions $\phi_0 = \mathrm{id}_M$, $K_0 = 1$, $\Omega_0 = 0$. The obvious unique solutions are $\phi_t = \mathrm{Exp}(tY)$ for a certain complete vector field Y, $K_t = e^{\kappa t}$ for a certain $\kappa \in \mathbf{R}$, and

$$\Omega_t = \int_0^t e^{\kappa s} \left(\exp(sY) \right)^* \omega \, ds$$

for a certain closed 1-form ω on M.

Let us systematically characterize derivations by the unique triplet with first member vanishing on the 0-section. As well-known there is a Lie algebra isomorphism between $S_1(M) = \operatorname{Pol}^1(T^*M)$ and $\mathcal{X}(M)$. We denote a homogeneous first order polynomial P on T^*M by P_* when it is viewed as vector field of M. Note that the hamiltonian vector field X_P of P is nothing but the phase lift $(P_*)^*$ of P_* . We then have the following theorem.

Theorem 5 A derivation

$$C_{P,\kappa,\omega}(S) = \{P, S\} + \kappa \operatorname{Deg}(S) + \omega^{v}(S)$$
(32)

of the Lie algebra S(M) of all infinitely differentiable functions of T^*M that are polynomial along the fibers, where P is vanishing on the 0-section, is integrable if and only if the polynomial function P belongs to $S_1(M)$ and is complete, i.e. the hamiltonian vector field X_P of P is complete, i.e. the basis vector field P_* is complete. In this case the one-parameter group of automorphisms Φ_t generated by $C_{P,\kappa,\omega}$ reads

$$\Phi_t(S) = e^{-\kappa t} \, S \circ \mathcal{T}_{\int_0^t e^{\kappa s} \, (\operatorname{Exp}(sP_*))^* \omega \, ds} \circ h_{e^{\kappa t}} \circ \operatorname{Exp}(-tX_P).$$

8.3 The case $\mathcal{D}(M)$

Let us eventually recall that Theorem 10 of [GP03] asserts that automorphisms of the Lie algebra \mathcal{D} have the form

$$\Phi = \phi_* \circ \mathcal{C}^a \circ e^{\overline{\Omega}},\tag{33}$$

where $e^{\overline{\Omega}}$ $(\Omega \in \Omega^1(M) \cap \ker d)$ is the formerly mentioned automorphism of \mathcal{D} and where ϕ_* $(\phi \in \operatorname{Diff}(M))$ is the automorphism of \mathcal{D} defined by $\phi_*(D) = \phi \circ D \circ \phi^{-1}$, $\phi(f)$ being of course $f \circ \phi^{-1}$ $(D \in \mathcal{D}, f \in \mathcal{A})$. Moreover, superscript a is 0 or 1, so that \mathcal{C}^a is $\mathcal{C}^0 = \operatorname{id}$ or $\mathcal{C}^1 = \mathcal{C}$, \mathcal{C} being the opposite of the conjugation operator *. Remember that for an oriented manifold M with volume form η , the conjugate $D^* \in \mathcal{D}$ of a differential operator $D \in \mathcal{D}$ is defined by

$$\int_{M} D(f) \cdot g \mid \eta \mid = \int_{M} f \cdot D^{*}(g) \mid \eta \mid,$$

for any compactly supported $f, g \in \mathcal{A}$. Since $(D \circ \Delta)^* = \Delta^* \circ D^*$ $(D, \Delta \in \mathcal{D})$, the operator $\mathcal{C} := -*$ verifies $\mathcal{C}(D \circ \Delta) = -\mathcal{C}(\Delta) \circ \mathcal{C}(D)$ and is thus an automorphism of \mathcal{D} . Formal calculus allows to show that this automorphism exists for any manifold, orientable or not. Clearly, the automorphism \mathcal{C} is not implemented by a derivation and (33) belongs to the connected component of identity only if a = 0. Thus we can consider one-parameter groups of automorphisms of the form

$$\Phi_{\phi_t,\Omega_t} = (\phi_t)_* \circ e^{\overline{\Omega_t}}.$$

It is easy to prove that

$$e^{\overline{\Omega}} \circ \phi_* = \phi_* \circ e^{\overline{\phi^*\Omega}},$$

so that the one-parameter group property yields

$$\phi_{t+s} = \phi_t \circ \phi_s ,$$

$$\Omega_{t+s} = \Omega_t + \phi_t^* \Omega_s ,$$

with initial conditions $\phi_0 = \mathrm{id}_M$, $\Omega_0 = 0$. The obvious general solutions are $\phi_t = \mathrm{Exp}(tY)$ for a complete vector field Y, and $\Omega_t = \int_0^t (\mathrm{Exp}(sY))^* \omega \, ds$ for a certain closed 1-form ω . Thus we get the following.

Theorem 6 A derivation

$$C_{P,\omega}(D) = [P,D] + \overline{\omega}(D) \tag{34}$$

of the Lie algebra $\mathcal{D}(M)$ of all differential operators is integrable if and only if $P \in \mathcal{X}(M)$ and P is complete. In this case the one-parameter group of automorphisms Φ_t generated by $C_{P,\omega}$ reads

$$\Phi_t = (\operatorname{Exp}(tP))_* \circ e^{\int_0^t (\operatorname{Exp}(sP))^* \omega \, ds}$$

Remark: The results of this section describing commutations rules for automorphisms easily imply that $\operatorname{Aut} \mathcal{P}$ is an infinite-dimensional regular Lie group in the sense of A. Kriegl and P. Michor (see [KM97a] or [KM97b, Ch. 8]). The integrable derivations (in fact, those with compact supports) form the Lie algebra of $\operatorname{Aut} \mathcal{P}$.

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Janusz GRABOWSKI Polish Academy of Sciences Institute of Mathematics Śniadeckich 8 P.O. Box 21 00-956 Warsaw, Poland Email: jagrab@impan.gov.pl

Norbert PONCIN University of Luxembourg Mathematics Laboratory avenue de la Faïencerie, 162A L-1511 Luxembourg City, Grand-Duchy of Luxembourg Email: norbert.poncin@uni.lu