

## LIFTING VECTOR FIELDS FROM MANIFOLDS TO THE $r$ -JET PROLONGATION OF THE TANGENT BUNDLE

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ABSTRACT. If  $m \geq 3$  and  $r \geq 0$ , we deduce that any natural linear operator lifting vector fields from an  $m$ -manifold  $M$  to the  $r$ -jet prolongation  $J^r TM$  of the tangent bundle  $TM$  is the composition of the flow lifting  $\mathcal{J}^r$  corresponding to the  $r$ -jet prolongation functor  $J^r$  with a natural linear operator lifting vector fields from  $M$  to  $TM$ . If  $0 \leq s \leq r$  and  $m \geq 3$ , we find all natural linear operators transforming vector fields on  $M$  into base-preserving fibred maps  $J^r TM \rightarrow J^s TM$ .

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### 1. INTRODUCTION

All manifolds considered in this paper are assumed to be finite dimensional, without boundary, and smooth. Maps between manifolds are assumed to be smooth (of class  $C^\infty$ ).

The general concept of bundle functors and natural operators can be found in the fundamental monograph [4].

In [1], J. Gancarzewicz proved that any natural linear operator  $A$  lifting vector fields  $X \in \mathcal{X}(M)$  on an  $m$ -manifold  $M$  into vector fields  $A(X) \in \mathcal{X}(TM)$  on the tangent bundle  $TM$  of  $M$  is of the form  $A(X) = aX^C + bX^V$  for real numbers  $a$  and  $b$ , where  $X^C = \mathcal{T}X \in \mathcal{X}(TM)$  is the complete (flow) lift of  $X$  to  $TM$  and  $X^V \in \mathcal{X}(TM)$  is the vertical lift of  $X$  to  $TM$ .

In this paper, we prove that if  $m \geq 3$  then any natural linear operator  $A$  lifting vector fields  $X \in \mathcal{X}(M)$  on an  $m$ -manifold  $M$  into vector fields  $A(X) \in \mathcal{X}(J^r TM)$  on the  $r$ -jet prolongation  $J^r TM$  of  $TM$  is of the form

$$A(X) = a\mathcal{J}^r X^C + b\mathcal{J}^r X^V \tag{1.1}$$

for (uniquely determined) real numbers  $a$  and  $b$ .

Moreover, if  $0 \leq s \leq r$  and  $m \geq 3$ , we find all natural linear operators  $A$  transforming vector fields  $X \in \mathcal{X}(M)$  on an  $m$ -manifold  $M$  into base-preserving fibred maps  $A(X) : J^r TM \rightarrow J^s TM$ .

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Natural operators lifting functions and vector fields are applied in almost all investigations of prolongation of geometric structures, see e.g. [8, 9]. That is why such natural operators are studied in many papers, see e.g. [1, 2, 3, 4, 5, 6, 7].

From now on, let  $x^1, \dots, x^m$  denote the usual coordinates on  $\mathbf{R}^m$  and  $\partial_1, \dots, \partial_m$  be the canonical vector fields on  $\mathbf{R}^m$ .

### 2. PRELIMINARIES

Let  $\mathcal{M}f_m$  be the category of  $m$ -dimensional manifolds and their local diffeomorphisms; let  $\mathcal{FM}$  be the category of fibred manifolds (i.e. surjective submersions between manifolds) and their fibred maps; let  $\mathcal{FM}_m$  be the category of fibred manifolds with  $m$ -dimensional bases and their fibred maps with local diffeomorphisms as base maps; and let  $\mathcal{VB}$  be the category of vector bundles and their vector bundle homomorphisms.

The  $r$ -jet prolongation  $J^r Y$  of an  $\mathcal{FM}_m$ -object  $Y = (Y \rightarrow M)$  is the space of  $r$ -jets  $j_x^r \sigma$  at points  $x \in M$  of local sections  $\sigma$  of  $Y$ . It is a fibre bundle over  $Y$  with projection  $j_x^r \sigma \mapsto \sigma(x)$ . Every  $\mathcal{FM}_m$ -map  $f : Y \rightarrow Y_1$  with the base map  $\underline{f} : M \rightarrow M_1$  induces the fibred map  $J^r f : J^r Y \rightarrow J^r Y_1$  by  $j_x^r \sigma \mapsto j_{\underline{f}(x)}^r (f \circ \sigma \circ \underline{f}^{-1})$ . The resulting functor  $J^r : \mathcal{FM}_m \rightarrow \mathcal{FM}$  is a bundle functor in the sense of [4].

Let  $Y = (Y \rightarrow M)$  be an  $\mathcal{FM}_m$ -object. A vector field  $Z \in \mathcal{X}(Y)$  is called projectable if there is a vector field  $\underline{Z} \in \mathcal{X}(M)$  on  $M$  being related with  $Z$  with respect to the projection  $Y \rightarrow M$ . We denote by  $\mathcal{X}_{\text{proj}}(Y)$  the space of projectable vector fields on  $Y$ . Equivalently,  $Z \in \mathcal{X}(Y)$  is projectable if and only if the flow  $\{\text{Fl}_t^Z\}$  of  $Z$  is formed by  $\mathcal{FM}_m$ -maps. Thus for any  $Z \in \mathcal{X}_{\text{proj}}(Y)$  we have  $\mathcal{J}^r Z \in \mathcal{X}(J^r Y)$  given by  $\mathcal{J}^r Z = \frac{\partial}{\partial t}|_{t=0} J^r \text{Fl}_t^Z$ .

Let  $T : \mathcal{M}f_m \rightarrow \mathcal{FM}_m$  be the (usual) tangent functor sending any  $m$ -manifold  $M$  into the tangent bundle  $TM$  of  $M$  and any  $\mathcal{M}f_m$ -map  $\varphi : M \rightarrow M_1$  into the tangent map  $T\varphi : TM \rightarrow TM_1$  of  $\varphi$ . Composing  $T$  with  $J^r$  we obtain the bundle functor  $J^r T : \mathcal{M}f_m \rightarrow \mathcal{FM}$  sending any  $m$ -manifold  $M$  into the space  $J^r TM$  of  $r$ -jets  $j_x^r X$  at points  $x \in M$  of vector fields  $X$  on  $M$  and every  $\mathcal{M}f_m$ -map  $\varphi : M \rightarrow N$  of two  $m$ -manifolds into  $J^r T\varphi : J^r TM \rightarrow J^r TN$  given by  $J^r T\varphi(j_x^r X) = j_{\varphi(x)}^r (T\varphi \circ X \circ \varphi^{-1})$ . We see that  $J^r TM$  is (in the obvious way) a vector bundle over  $M$  and  $J^r T\varphi : J^r TM \rightarrow J^r TN$  is a vector bundle map. So,  $J^r T : \mathcal{M}f_m \rightarrow \mathcal{VB}$ .

### 3. NATURAL OPERATORS

An  $\mathcal{M}f_m$ -natural linear operator  $A : T|_{\mathcal{M}f_m} \rightsquigarrow T(J^r T)$  (lifting vector fields from  $m$ -manifolds to the  $r$ -jet prolongation of the tangent bundle) is an  $\mathcal{M}f_m$ -invariant family of  $\mathbf{R}$ -linear operators ( $\mathbf{R}$ -linear functions)

$$A : \mathcal{X}(M) \rightarrow \mathcal{X}(J^r TM)$$

for all  $m$ -manifolds  $M$ , where  $\mathcal{X}(M)$  is the vector space of vector fields on  $M$ . The invariance of  $A$  means that if  $X \in \mathcal{X}(M)$  and  $X_1 \in \mathcal{X}(M_1)$  are  $\varphi$ -related (i.e.  $T\varphi \circ X = X_1 \circ \varphi$ ) for a  $\mathcal{M}f_m$ -map  $\varphi : M \rightarrow M_1$ , then  $A(X)$  and  $A(X_1)$  are  $J^r T\varphi$ -related.

**Example 3.1.** Let  $X \in \mathcal{X}(M)$  be a vector field on an  $m$ -manifold  $M$ . We have the (complete) flow lift  $X^C = \mathcal{T}X \in \mathcal{X}_{\text{proj}}(TM)$  of  $X$  to  $TM$ . So, we have  $\mathcal{J}^r X^C \in \mathcal{X}(J^r TM)$ . Alternatively,  $\mathcal{J}^r X^C$  is the flow lift of  $X$  to  $J^r TM$  via the bundle functor  $J^r T$ . The function  $\mathcal{X}(M) \rightarrow \mathcal{X}(J^r TM)$  given by  $X \mapsto \mathcal{J}^r X^C$  is  $\mathbf{R}$ -linear. The resulting family  $T|_{\mathcal{M}f_m} \rightsquigarrow T(J^r T)$  is an  $\mathcal{M}f_m$ -natural linear operator.

**Example 3.2.** Let  $X \in \mathcal{X}(M)$  be as above. We have the vertical lift  $X^V \in \mathcal{X}_{\text{proj}}(TM)$  of  $X$  to  $TM$ . So, we have  $\mathcal{J}^r X^V \in \mathcal{X}(J^r TM)$ . Clearly,  $\mathcal{J}^r X|_{j_x^s Y} = \frac{d}{dt}|_{t=0}(j_x^r Y + t j_x^r X)$ . The function  $\mathcal{X}(M) \rightarrow \mathcal{X}(J^r TM)$  given by  $X \mapsto \mathcal{J}^r X^V$  is  $\mathbf{R}$ -linear. The resulting family  $T|_{\mathcal{M}f_m} \rightsquigarrow T(J^r T)$  is an  $\mathcal{M}f_m$ -natural linear operator.

Similarly, an  $\mathcal{M}f_m$ -natural linear operator  $T|_{\mathcal{M}f_m} \rightsquigarrow (J^r T, J^s T)$  (transforming vector fields on  $m$ -manifolds into fibred base-preserving maps from the  $r$ -jet prolongation of the tangent bundle into the  $s$ -jet prolongation of the tangent bundle) is an  $\mathcal{M}f_m$ -invariant family of  $\mathbf{R}$ -linear operators ( $\mathbf{R}$ -linear functions)

$$A : \mathcal{X}(M) \rightarrow C_M^\infty(J^r TM, J^s TM)$$

for all  $m$ -manifolds  $M$ , where  $\mathcal{X}(M)$  is the vector space of vector fields on  $M$  and  $C_M^\infty(J^r TM, J^s TM)$  is the vector space of base-preserving fibred maps  $J^r TM \rightarrow J^s TM$ . The invariance of  $A$  means that if  $X \in \mathcal{X}(M)$  and  $X_1 \in \mathcal{X}(M_1)$  are  $\varphi$ -related vector fields for an  $\mathcal{M}f_m$ -map  $\varphi : M \rightarrow M_1$ , then so are  $A(X) : J^r TM \rightarrow J^s TM$  and  $A(X_1) : J^r TM_1 \rightarrow J^s TM_1$  (i.e.  $J^s T\varphi \circ A(X) = A(X_1) \circ J^r T\varphi$ ).

**Example 3.3.** Let  $k$  be an integer such that  $0 \leq k \leq r - s$ . Given a vector field  $X \in \mathcal{X}(M)$  on an  $m$ -manifold  $M$  we have a base-preserving fibred map

$$A^{(k)}(X) : J^r TM \rightarrow J^s TM, \quad A^{(k)}(X)(j_x^r Y) = j_x^s(\text{ad}_Y^k(X)),$$

where  $\text{ad}_Y : \mathcal{X}(M) \rightarrow \mathcal{X}(M)$  is the adjoint map given by  $\text{ad}_Y(X) = [Y, X]$  and  $\text{ad}_Y^k = \text{ad}_Y \circ \dots \circ \text{ad}_Y$  ( $k$  times). Thus we have the resulting  $\mathcal{M}f_m$ -natural linear operator  $A^{(k)} : T|_{\mathcal{M}f_m} \rightsquigarrow (J^r T, J^s T)$ .

#### 4. PREPARATORY LEMMAS

**Lemma 4.1.** Let  $A : T|_{\mathcal{M}f_m} \rightsquigarrow (J^r T, J^s T)$  be an  $\mathcal{M}f_m$ -natural linear operator with  $A((x^1)^q \partial_2)(j_0^r \partial_1) = 0$  for  $q = 0, \dots, r$ . If  $0 \leq s \leq r$  and  $m \geq 2$ , then  $A = 0$ .

*Proof.* First, prove that

$$A(x^\alpha \partial_j)(j_0^r \partial_1) = 0 \tag{4.1}$$

for any  $\alpha \in (\mathbf{N} \cup \{0\})^m$  and any  $j = 1, \dots, m$ . Let us consider three cases.

(I) Let  $\alpha = (\alpha_1, \dots, \alpha_m) \in (\mathbf{N} \cup \{0\})^m$  be such that  $|\alpha| \leq r$  and let  $j \in \{2, \dots, m\}$ . By the Frobenius theorem there exists a local embedding  $\varphi : \mathbf{R}^m \rightarrow \mathbf{R}^m$  of the form  $\text{id}_{\mathbf{R}} \times \psi$  such that  $\varphi_* \partial_2 = \partial_2 + (x^2)^{\alpha_2} \dots (x^m)^{\alpha_m} \partial_j$  on some neighborhood of 0. Then  $\varphi_* \partial_1 = \partial_1$  and  $\varphi_*((x^1)^{\alpha_1} \partial_2) = (x^1)^{\alpha_1} \partial_2 + x^\alpha \partial_j$  in some

neighborhood of 0. On the other hand, since  $\alpha_1 \leq r$ , by the assumption of the lemma we have

$$A((x^1)^{\alpha_1} \partial_2)(j_0^r \partial_1) = 0.$$

Then, using the invariance of  $A$  with respect to  $\varphi$ , we obtain

$$A((x^1)^{\alpha_1} \partial_2 + x^\alpha \partial_j)(j_0^r \partial_1) = 0.$$

Hence, we have (4.1) for any  $\alpha = (\alpha_1, \dots, \alpha_m) \in (\mathbf{N} \cup \{0\})^m$  with  $|\alpha| \leq r$  and any  $j \in \{2, \dots, m\}$ .

(II) Let  $\alpha = (\alpha_1, \dots, \alpha_m) \in (\mathbf{N} \cup \{0\})^m$  be such that  $|\alpha| \leq r$  and let  $j = 1$ . For any  $\tau \in \mathbf{R}$ , the linear isomorphism  $(x^1 + \tau x^2, x^2, \dots, x^m)$  preserves  $\partial_1$  and sends  $x^\alpha \partial_2$  into  $(x^1 - \tau x^2)^{\alpha_1} (x^2)^{\alpha_2} \dots (x^m)^{\alpha_m} (\partial_2 + \tau \partial_1)$ . Further, from the case (I) we have  $A(x^\alpha \partial_2)(j_0^r \partial_1) = 0$ . So, using the invariance of  $A$  with respect to  $(x^1 + \tau x^2, x^2, \dots, x^m)$ , we obtain

$$A((x^1 - \tau x^2)^{\alpha_1} (x^2)^{\alpha_2} \dots (x^m)^{\alpha_m} (\partial_2 + \tau \partial_1))(j_0^r \partial_1) = 0.$$

Both sides of the last equality are polynomials in  $\tau$ . Considering the coefficients of the polynomials on  $\tau$ , we obtain

$$A(x^\alpha \partial_1)(j_0^r \partial_1) - \alpha_1 A((x^1)^{\alpha_1-1} (x^2)^{\alpha_2+1} \dots (x^m)^{\alpha_m} \partial_2)(j_0^r \partial_1) = 0.$$

(If  $\alpha_1 = 0$  the term  $\alpha_1 A(\dots)(j_0^r \partial_1)$  does not occur.) Further, from the case (I) we have  $\alpha_1 A((x^1)^{\alpha_1-1} (x^2)^{\alpha_2+1} \dots (x^m)^{\alpha_m} \partial_2)(j_0^r \partial_1) = 0$ . Hence we have (4.1) for any  $\alpha \in (\mathbf{N} \cup \{0\})^m$  with  $|\alpha| \leq r$  and  $j = 1$ .

(III) Now, let  $\alpha \in (\mathbf{N} \cup \{0\})^m$  be such that  $|\alpha| \geq r + 1$  and  $j = 1, \dots, m$ . Then  $j_0^r (\partial_2 + x^\alpha \partial_j) = j_0^r \partial_2$ . So, by Lemma 42.4 in [4], there exists a local diffeomorphism  $\varphi : \mathbf{R}^m \rightarrow \mathbf{R}^m$  such that  $j_0^{r+1} \varphi = j_0^{r+1} \text{id}$  and  $\varphi_* \partial_2 = \partial_2 + x^\alpha \partial_j$  on some neighborhood of 0. Clearly,  $\varphi$  preserves  $j_0^r \partial_1$ . Further, from the case (I) for  $j = 2$  and  $\alpha = (0, \dots, 0)$ , we have  $A(\partial_2)(j_0^r \partial_1) = 0$ . Then by the invariance of  $A$  with respect to  $\varphi$  we obtain  $A(\partial_2)(j_0^r \partial_1) = A(\partial_2 + x^\alpha \partial_j)(j_0^r \partial_1)$ . Then we have (4.1) for any  $\alpha \in (\mathbf{N} \cup \{0\})^m$  such that  $|\alpha| \geq r + 1$  and  $j = 1, \dots, m$ .

We are now in a position to complete the proof. From the cases (I)–(III) we get (4.1) for any  $\alpha \in (\mathbf{N} \cup \{0\})^m$  and any  $j = 1, \dots, m$ . Then from the linearity of  $A$  and the Peetre theorem it follows that  $A(X)(j_0^r \partial_1) = 0$  for any  $X \in \mathcal{X}(\mathbf{R}^m)$ . Now, since the  $\mathcal{M}f_m$ -orbit of  $j_0^r \partial_1$  is dense in  $J^r TM$  and  $A$  is  $\mathcal{M}f_m$ -invariant, we get that  $A(X) = 0$  for any  $X \in \mathcal{X}(M)$ , i.e.  $A = 0$ .  $\square$

**Lemma 4.2.** *Let  $0 \leq s \leq r$  and  $m \geq 2$ . Let  $A : T|_{\mathcal{M}f_m} \rightsquigarrow (J^r T, J^s T)$  be an  $\mathcal{M}f_m$ -natural linear operator. Given  $k = 0, \dots, r$  we have*

$$A((x^1)^k \partial_2)(j_0^r \partial_1) = \sum_{l=0}^{\min(k,s)} \mu_l^k j_0^s ((x^1)^l \partial_2) \tag{4.2}$$

for some (uniquely determined) real numbers  $\mu_l^k$  for  $k = 0, \dots, r$  and  $l = 0, \dots, \min(k, s)$ .

*Proof.* We can write

$$A(a(x^1)^k \partial_2)(bj_0^r \partial_1) = \sum_{j=1}^m \sum_{|\alpha| \leq s} \lambda_\alpha^{j,k}(a, b) j_0^s(x^\alpha \partial_j),$$

where  $\lambda_\alpha^{j,k}$  are some (uniquely determined) smooth maps. Using the invariance of  $A$  with respect to  $(\tau_1 x^1, \dots, \tau_m x^m)$  for  $\tau_1 = 1, \tau_2 \neq 0, \dots, \tau_m \neq 0$ , we get the homogeneity condition

$$\tau_2 \lambda_\alpha^{j,k}(a, b) = \frac{\tau_j}{\tau^\alpha} \lambda_\alpha^{j,k}(a, b).$$

Then  $\lambda_\alpha^{j,k}(a, b) = 0$  if  $\tau_2 \neq \frac{\tau_j}{\tau^\alpha}$ . Hence

$$A(a(x^1)^k \partial_2)(bj_0^r \partial_1) = \sum_{l=0}^s \mu_l^k(a, b) j_0^s((x^1)^l \partial_2),$$

where  $\mu_l^k$  are (uniquely determined) smooth maps. Now, using the invariance of  $A$  with respect to  $(\tau x^1, x^2, \dots, x^m)$  for  $\tau \neq 0$ , we obtain the homogeneity condition

$$\frac{1}{\tau^k} \mu_l^k(a, \tau b) = \frac{1}{\tau^l} \mu_l^k(a, b).$$

Consequently,  $\mu_l^k(a, b) = 0$  if  $l > k$ . The proof of the lemma is complete. □

**Lemma 4.3.** *Let  $0 \leq s \leq r$  and  $m \geq 3$ . The vector space of all  $\mathcal{M}f_m$ -natural linear operators  $A : T|_{\mathcal{M}f_m} \rightsquigarrow (J^r T, J^s T)$  has dimension  $\leq r - s + 1$ .*

*Proof.* Let  $A : T|_{\mathcal{M}f_m} \rightsquigarrow (J^r T, J^s T)$  be an  $\mathcal{M}f_m$ -natural linear operator. Let  $\mu_l^k$  for  $k = 0, \dots, r$  and  $l = 0, \dots, \min(k, s)$  be the real numbers from Lemma 4.2. By Lemma 4.1,  $A$  is uniquely determined by this system  $(\mu_l^k)$  of real numbers. So, it remains to show that the system  $(\mu_l^k)$  is uniquely determined by the subsystem  $(\mu_0^k)$  of real numbers  $\mu_0^k$  for  $k = 0, \dots, r - s$ . Let us consider two cases.

(I)  $s = 0$ . Then  $(\mu_l^k) = (\mu_0^k)$ . So, this case is trivial.

(II)  $s \geq 1$ . We have  $\mu_l^k = \mu_0^0$  for  $k = 0$  and  $l = 0, \dots, \min(k, s) = 0$ . So, we can assume  $k \geq 1$ . For a real number  $\tau$ , let  $\psi_\tau : \mathbf{R}^{m-1} \rightarrow \mathbf{R}^{m-1}$  be a local diffeomorphism such that  $(\psi_\tau)_* \partial_2 = \partial_2 + \tau x^2 \partial_2$  on some neighborhood of 0. Then from the invariance of  $A$  with respect to  $\text{id}_{\mathbf{R}} \times \psi_\tau$  and (4.2) for  $k - 1$  instead of  $k$  it follows that

$$A((x^1)^{k-1} (\partial_2 + \tau x^2 \partial_2))(j_0^r \partial_1) = \sum_{l=0}^{\min(k-1, s)} \mu_l^{k-1} j_0^s((x^1)^l (\partial_2 + \tau x^2 \partial_2)).$$

Consequently, if we consider the coefficients on  $\tau$  of both sides, we get

$$A((x^1)^{k-1} x^2 \partial_2)(j_0^r \partial_1) = \sum_{l=0}^{\min(k-1, s)} \mu_l^{k-1} j_0^s((x^1)^l x^2 \partial_2). \tag{4.3}$$

Similarly, from the invariance of  $A$  with respect to  $(x^1 + \tau x^2, x^2, \dots, x^m)$  and (4.2) it follows that

$$A((x^1 - \tau x^2)^k (\partial_2 + \tau \partial_1))(j_0^r \partial_1) = \sum_{l=0}^{\min(k,s)} \mu_l^k j_0^s ((x^1 - \tau x^2)^l (\partial_2 + \tau \partial_1)).$$

So, we have

$$\begin{aligned} & -kA((x^1)^{k-1} x^2 \partial_2)(j_0^r \partial_1) + A((x^1)^k \partial_1)(j_0^r \partial_1) \\ &= - \sum_{l=0}^{\min(k,s)} l \mu_l^k j_0^s ((x^1)^{l-1} x^2 \partial_2) + \sum_{l=0}^{\min(k,s)} \mu_l^k j_0^s ((x^1)^l \partial_1). \end{aligned} \tag{4.4}$$

From (4.3) and (4.4) we get

$$\begin{aligned} A((x^1)^k \partial_1)(j_0^r \partial_1) &= k \sum_{l=0}^{\min(k-1,s)} \mu_l^{k-1} j_0^s ((x^1)^l x^2 \partial_2) \\ &\quad - \sum_{l=0}^{\min(k,s)} l \mu_l^k j_0^s ((x^1)^{l-1} x^2 \partial_2) + \sum_{l=0}^{\min(k,s)} \mu_l^k j_0^s ((x^1)^l \partial_1). \end{aligned} \tag{4.5}$$

(If  $l = s$  then  $j_0^s((x^1)^l x^2 \partial_2) = 0$ . If  $l = 0$ , then  $l \mu_l^k j_0^s((x^1)^{l-1} x^2 \partial_2)$  does not occur.) Using the invariance of  $A$  with respect to the embedding switching  $x^2$  and  $x^3$  (we use the assumption  $m \geq 3$ ) and preserving the other coordinates, from (4.5) we get

$$\begin{aligned} A((x^1)^k \partial_1)(j_0^r \partial_1) &= k \sum_{l=0}^{\min(k-1,s)} \mu_l^{k-1} j_0^s ((x^1)^l x^3 \partial_3) \\ &\quad - \sum_{l=0}^{\min(k,s)} l \mu_l^k j_0^s ((x^1)^{l-1} x^3 \partial_3) + \sum_{l=0}^{\min(k,s)} \mu_l^k j_0^s ((x^1)^l \partial_1). \end{aligned} \tag{4.6}$$

By (4.5) and (4.6), we see that the coefficients on  $j_0^s((x^1)^{l-1} x^2 \partial_2)$  (on the right hand side of (4.5)) must be 0, i.e.

$$-l \mu_l^k + k \mu_{l-1}^{k-1} = 0$$

for  $l = 1, \dots, \min(k, s)$ . So, by induction, the system  $(\mu_l^k)$  is uniquely determined by  $\mu_0^0, \dots, \mu_0^{r-s}$ . The proof of the lemma is complete.  $\square$

**Lemma 4.4.** *Let  $0 \leq s \leq r$  and  $m \geq 1$ . The system of  $\mathcal{M}f_m$ -natural linear operators  $A^{(k)}$  from Example 3.3 for  $k = 0, \dots, r - s$  is linearly independent.*

*Proof.* Suppose  $\sum_{k=0}^{r-s} \lambda_k A^{(k)} = 0$ . We prove that  $\lambda_0 = \dots = \lambda_q = 0$  for  $q = 0, \dots, r - s$ . We proceed by induction with respect to  $q$ .

(i) We start with  $q = 0$ . Since  $A^{(0)}(\partial_1)(j_0^r \partial_1) = j_0^s \partial_1$  and  $A^{(k)}(\partial_1)(j_0^r \partial_1) = 0$  for  $k = 1, \dots, r - s$ , then  $0 = \sum_{k=0}^{r-s} \lambda_k A^{(k)}(\partial_1)(j_0^r \partial_1) = \lambda_0 j_0^s \partial_1$ . Then  $\lambda_0 = 0$ .

(ii) Now, we make the inductive step. Let  $r - s - 1 \geq q \geq 0$  and assume that  $\lambda_0 = \dots = \lambda_q = 0$ . Then  $0 = \sum_{k=0}^{r-s} \lambda_k A^{(k)}\left(\frac{1}{(q+1)!} (x^1)^{q+1} \partial_1\right)(j_0^r \partial_1) = \lambda_{q+1} j_0^s \partial_1$ ,

because  $A^{(q+1)}\left(\frac{1}{(q+1)!}(x^1)^{q+1}\partial_1\right)(j_0^r\partial_1) = j_0^s\partial_1$  and  $A^{(k)}((x^1)^{q+1}\partial_1)(j_0^r\partial_1) = 0$  for  $k = q + 2, \dots, r - s$ . Then  $\lambda_{q+1} = 0$ , i.e.  $\lambda_0 = \dots = \lambda_{q+1} = 0$ , as well.

Thus we have proved that  $\lambda_0 = \dots = \lambda_q = 0$  for  $q = 0, \dots, r - s$ . For  $q = r - s$  we get  $\lambda_0 = \dots = \lambda_{r-s} = 0$ . The proof of the lemma is complete.  $\square$

5. MAIN RESULTS

**Theorem 5.1.** *Let  $0 \leq s \leq r$  and  $m \geq 3$ . Any  $\mathcal{M}f_m$ -natural linear operator  $A : T|_{\mathcal{M}f_m} \rightsquigarrow (J^rT, J^sT)$  is the linear combination of  $A^{(k)}$  for  $k = 0, \dots, r - s$  with (uniquely determined) real coefficients.*

*Proof.* It is an immediate consequence of Lemmas 4.3 and 4.4.  $\square$

**Theorem 5.2.** *Let  $m \geq 3$  and  $r \geq 0$  be integers. Any  $\mathcal{M}f_m$ -natural linear operator  $A : T|_{\mathcal{M}f_m} \rightsquigarrow T(J^rT)$  is of the form (1.1) for (uniquely determined) reals  $a$  and  $b$ .*

*Proof.* Let  $A : T|_{\mathcal{M}f_m} \rightsquigarrow T(J^rT)$  be an  $\mathcal{M}f_m$ -natural linear operator.

Using the source projection  $\pi^r : J^rTM \rightarrow M$  we produce the  $\mathcal{M}f_m$ -natural linear operator  $T\pi^r \circ A : T|_{\mathcal{M}f_m} \rightsquigarrow (J^rT, J^0T)$ . By Theorem 5.1 for  $s = 0$ ,

$$T\pi^r \circ A = \sum_{k=0}^r \lambda_k A^{(k)},$$

where  $\lambda_k$  are the real numbers. First, we are going to prove that  $\lambda_1 = \dots = \lambda_r = 0$ .

It is easy to see that  $A^{(k)}\left(\frac{1}{k!}(x^1)^k\partial_1\right)(j_0^r\partial_1) = \delta_{k,q}\partial_1|_0$  (the Kronecker delta). So,  $T\pi^r \circ A\left(\frac{1}{k!}(x^1)^k\partial_1\right)(j_0^r\partial_1) = \lambda_k\partial_1|_0$ . Then

$$A\left(\frac{1}{k!}(x^1)^k\partial_1\right)(j_0^r\partial_1) = \lambda_k \mathcal{J}^r \partial_1^C(j_0^r\partial_1) + v \tag{5.1}$$

for some (depending on  $k$ )  $\pi^r$ -vertical vector  $v$  over  $j_0^r\partial_1$ .

Since  $j_0^r\partial_1 = j_0^r\left(\partial_1 + \frac{1}{(r+1)!}(x^1)^{r+1}\partial_1\right)$ , there exists a local diffeomorphism  $\varphi$  with  $j_0^{r+1}\varphi = \text{id}$  sending the germ at 0 of  $\partial_1$  into the germ at 0 of  $\partial_1 + \frac{1}{(r+1)!}(x^1)^{r+1}\partial_1$ . Such  $\varphi$  preserves  $j_0^r\partial_1$  and preserves  $j_0^{r+1}\left(\frac{1}{k!}(x^1)^k\partial_1\right)$  if  $k \geq 1$ . So, if  $k \geq 1$ ,  $\varphi$  preserves the left-hand side of (5.1) because of the order argument. Indeed, by Lemma 42.5 in [4],  $A$  is of order  $\leq r + 1$  because  $J^rT$  is of order  $\leq r + 1$ . Moreover,  $\varphi$  preserves  $v$ . Indeed, the vertical bundle  $VJ^rT$  of  $J^rT$  is of order  $r + 1$  because  $J^rT$  is of order  $r + 1$ .

On the other hand,  $\varphi$  does not preserve  $\mathcal{J}^r \partial_1^C(j_0^r\partial_1)$ , because

$$\mathcal{J}^r\left(\frac{1}{(r+1)!}(x^1)^{r+1}\partial_1\right)^C(j_0^r\partial_1) = j_0^r\left(\frac{1}{r!}(x^1)^r\partial_1\right) \neq 0,$$

where we identify  $E_x$  with  $V_v E$  in the obvious way, for any vector bundle  $E \rightarrow M$ ,  $v \in E_x$ , and  $x \in M$ . Indeed, if  $\varphi_t$  is the flow of  $\frac{1}{(r+1)!}(x^1)^{r+1}\partial_1$ , then

$$\begin{aligned} \mathcal{J}^r \left( \frac{1}{(r+1)!}(x^1)^{r+1}\partial_1 \right)^C (j_0^r \partial_1) &= \frac{d}{dt} \Big|_{t=0} J^r T \varphi_t (j_0^r \partial_1) = \frac{d}{dt} \Big|_{t=0} j_0^r ((\varphi_t)_* \partial_1) \\ &= j_0^r \left( \frac{d}{dt} \Big|_{t=0} (\varphi_t)_* \partial_1 \right) = j_0^r \left( \left[ \partial_1, \frac{1}{(r+1)!}(x^1)^{r+1}\partial_1 \right] \right) = j_0^r \left( \frac{1}{r!}(x^1)^r \partial_1 \right). \end{aligned}$$

Consequently,  $\lambda_k = 0$  for  $k \in \{1, \dots, r\}$ , as well. Then  $T\pi^r \circ A(X)(j_x^r Y) = \lambda_0 X(x)$  for any  $X \in \mathcal{X}(M)$  and any  $j_x^r Y \in J^r TM$ . Then replacing  $A(X)$  by  $A(X) - \lambda_0 \mathcal{J}^r X^C$ , we may assume that  $A(X)$  is vertical for any  $X \in \mathcal{X}(M)$  and any  $m$ -manifold  $M$ . Let  $pr : VJ^r TM \rightarrow J^r TM$  be the projection given by  $\frac{d}{dt} \Big|_{t=0} (j_x^r Y + t j_x^r Y_1) \mapsto j_x^r Y_1$ . Then the composition  $pr \circ A : T|_{\mathcal{M}f_m} \rightsquigarrow (J^r T, J^r T)$  is an  $\mathcal{M}f_m$ -natural linear operator. So, by Theorem 5.1,  $pr \circ A$  is a constant multiple of  $A^{(0)}$ . Then  $A(X)$  is a constant multiple of  $\mathcal{J}^r X^V$ .

The proof of the theorem is thus complete.  $\square$

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