

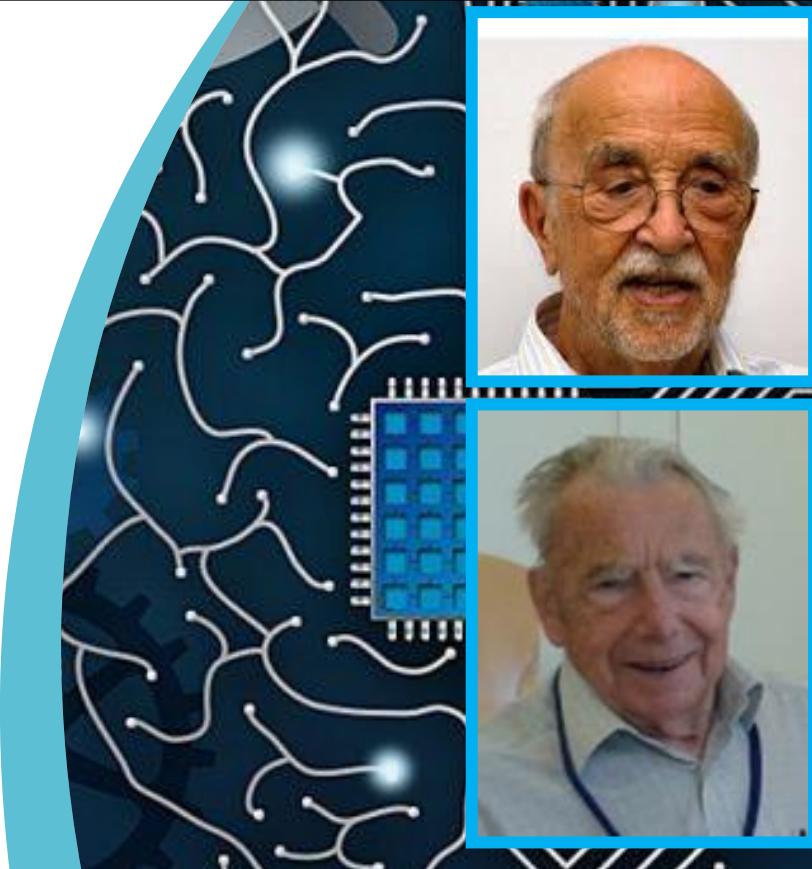
« La Physique mathématique, en incorporant à sa base la notion de groupe, marque la suprématie rationnelle... Chaque géométrie – et sans doute plus généralement chaque organisation mathématique de l'expérience – est caractérisée par un groupe spécial de transformations.... Le groupe apporte la preuve d'une mathématique fermée sur elle-même. Sa découverte clôt l'ère des conventions, plus ou moins indépendantes, plus ou moins cohérentes » - Gaston Bachelard, *Le nouvel esprit scientifique*, 1934

Foundations of Geometric Structure of Information: TRIBUTE TO J-L KOSZUL & J-M SOURIAU

Frederic BARBARESCO and Michel N'GUIFFO-BOYOM

« Constater que les théories les plus parfaites sont les guides les plus sûrs pour résoudre les problèmes concrets; avoir assez confiance en sa science pour prendre des responsabilités techniques. Puissent beaucoup de mathématiciens connaître un jour ces joies très saines, quelques humbles qu'ils les jugent ! » - Jean Leray

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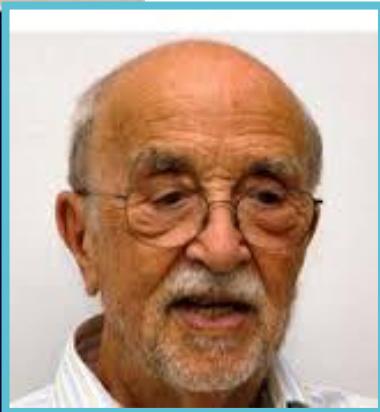
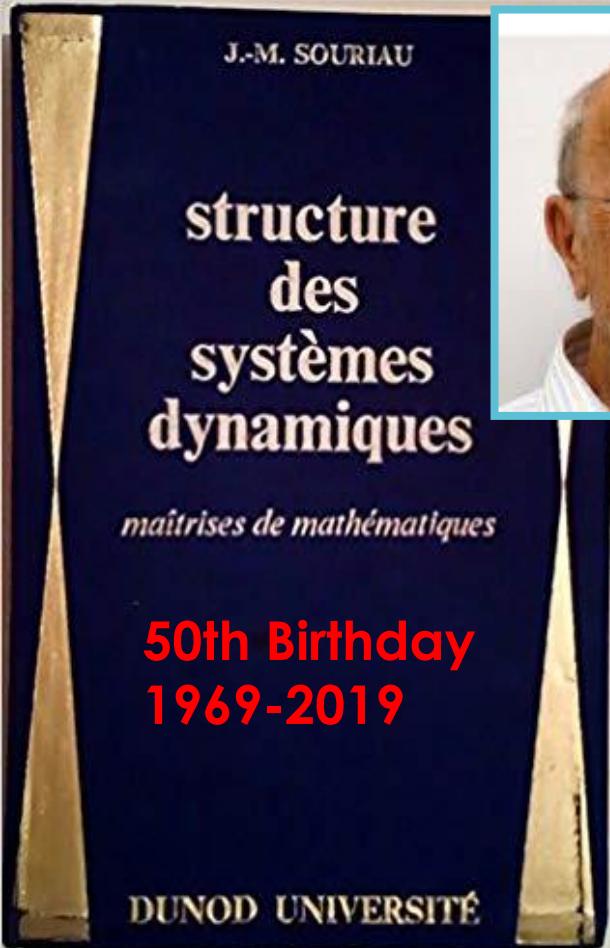
A seminar on Topological and Geometrical Structures of Information has been organized at CIRM in 2017, to gather engineers, applied and pure mathematicians interested in the geometry of information. This year FGSI'19 conference will be focused on the foundations of geometric structures of information. It is dedicated to the triumvirat Cartan - Koszul - Souriau and their influence on the field.



Koszul & Souriau: Bedrock of Information Geometry

- | For the 50th birthday of Jean-Marie Souriau Book “Structure des systèmes dynamiques” published in 1969, and Jean-Louis Koszul Book Translation by Springer “Introduction to Symplectic Geometry”, FGSI’19 will celebrate the influence of the Triumvirate Elie Cartan (ENS, 1888), Jean-Louis Koszul (ENS, 1940) and Jean-Marie Souriau (ENS, 1942) on Foundations of Geometric Structure of Information.
- | Both Koszul and Souriau were influenced by Elie Cartan works on symmetric homogeneous spaces. Jean-Louis Koszul has developed theory of hessian geometry introducing **Koszul forms** that are fundamental structures in Information Geometry. In parallel Souriau has developed in the framework of Geometrical Mechanics applied for Statistical Mechanics, a **Lie Group Thermodynamics** in Homogeneous Symplectic Manifold. Based on Souriau cocycle, this thermodynamics defines a **generalized Fisher metric** where the Gibbs Maximum Entropy density is covariant with respect to dynamic groups of Physics.

Jean-Marie Souriau and Jean-Louis Koszul



The image shows the front cover of a book titled "Introduction to Symplectic Geometry" by Jean-Louis Koszul and Yiming Zou. The cover has a yellow and green gradient background. On the left, there is a blue vertical bar with the text "Koszul · Zou" and a small horse head logo. The title "Introduction to Symplectic Geometry" is in large blue letters. At the bottom, there is some mathematical notation: $\mu : M \longrightarrow \mathfrak{g}^*$, $\mu(x) = s\mu(x) = \text{Ad}^*(x)\mu(x) + \varphi_k(s)$, $\forall x \in G, x \in M$, and $c_\mu(a, b) = \{\langle \mu, a \rangle, \langle \mu, b \rangle\} - \langle \mu, [a, b] \rangle = \langle d\varphi_\mu(a), b \rangle$, $\forall a, b \in \mathfrak{g}$. The year "2019" is printed in red at the bottom left, and "Translation" is at the bottom right. The Springer logo is also present. The word "IALES" is partially visible at the bottom right.



1921-2018

Elie Cartan in Montpellier

| Elie Cartan started his career at Montpellier, where he was appointed in 1894 as lecturer in mathematics and assistant professor of astronomy at the Faculty of Sciences of Montpellier. We can read in one letter:

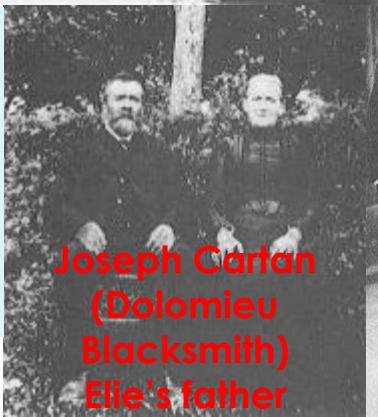
| “*Je fus nommé maître de conférences à Montpellier. Je garde le meilleur souvenir que j'ai passé en province, à Montpellier d'abord. Ce furent des années de méditation dans le calme, et tout ce que j'ai fait plus tard est contenu en germe dans mes travaux murement médités de cette période.* [I was appointed lecturer at Montpellier. I keep the best memory I have spent in the province, in Montpellier first. It was years of calm meditation, and everything I did later is germinating in my meditated works of that period.]»

Cartan & Koszul families

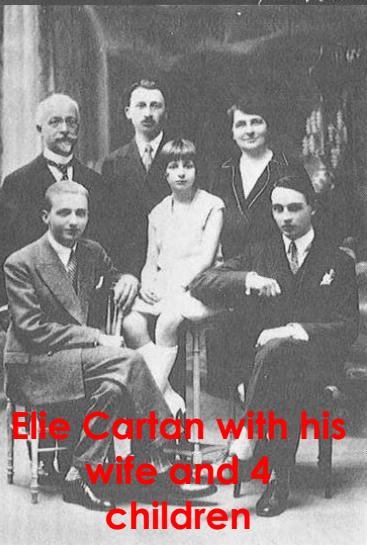


DOLOMIEU — Le Champ de Mars

The family settled in Dolomieu. **Joseph Cartan was the village blacksmith.** Elie Cartan recalled that his childhood had passed under "blows of the anvil, which started every morning from dawn".



**Joseph Cartan
(Dolomieu
Blacksmith)
Elie's father**



**Elie Cartan with his
wife and 4
children**

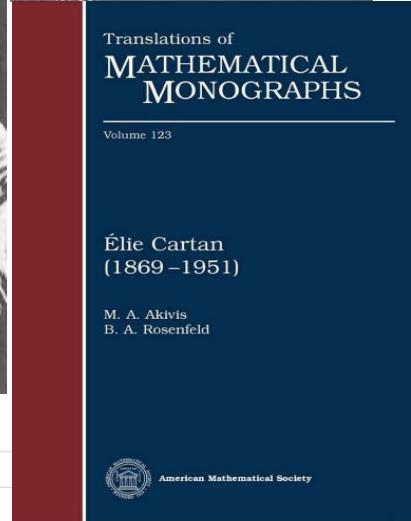
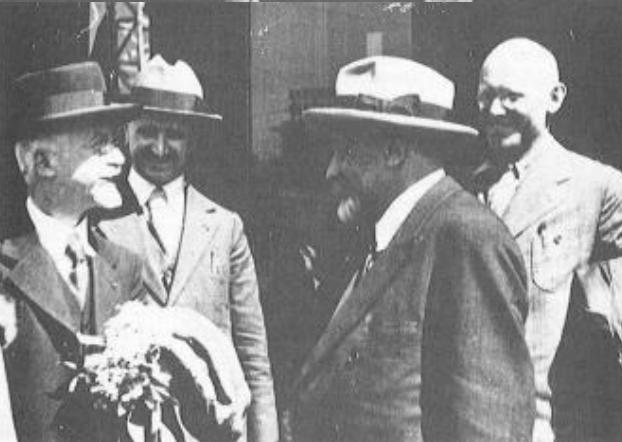
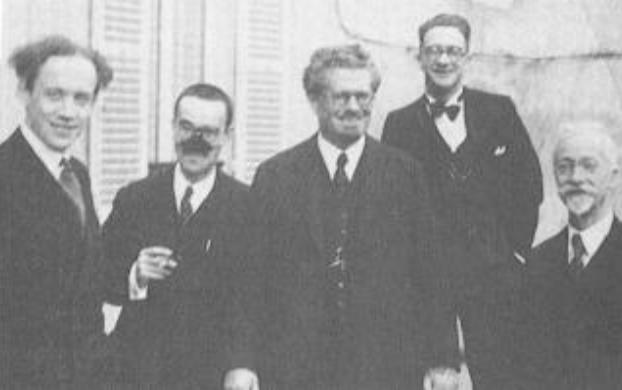
ALLOCATION DE MONSIEUR HENRI CARTAN

Je n'ai nullement l'intention de faire un « discours », contrairement à ce qu'annonçait le programme de ces journées. Je voudrais simplement évoquer ici brièvement quelques souvenirs qui, avec les années qui passent inexorablement, tendent malheureusement à s'estomper.

Ces souvenirs commencent, il est vrai, avant la naissance de Koszul. En effet, ma mère, dans sa jeunesse, avait été une amie intime de celle qui devait devenir la mère de Jean-Louis Koszul. Il arriva que ces deux amies se marièrent ; l'une épousa un mathématicien connu, l'autre un angliciste non moins connu. Malgré l'éloignement consécutif à leurs mariages, des liens d'amitié subsistèrent, qui expliquent pourquoi, lorsque beaucoup plus tard, au printemps de 1929, j'arrivai à Strasbourg comme jeune chargé de cours à la Faculté des Sciences, je fus reçu dans la famille du professeur Koszul de la Faculté des Lettres. J'ai oublié le menu du repas familial, mais je vois toujours un jeune garçonnet de 8 ans, nommé Jean-Louis, qui évoluait dans l'appartement au milieu de ses grandes sœurs. L'aînée d'entre elles était mariée à un agrégatif de mathématiques que j'avais comme élève à la Faculté. Je ne restai à Strasbourg que quelques mois et perdis donc de vue le jeune Jean-Louis.

Puisque j'ai évoqué le souvenir de ses parents, permettez-moi de nommer aussi le grand-père paternel de Jean-Louis. Je ne l'ai pas connu, certes ; mais comme directeur du Conservatoire de musique de Roubaix-Tourcoing, il joua un rôle historique, car c'est lui qui donna au jeune Albert Roussel, qui venait d'abandonner la carrière navale, les conseils décisifs qui lui permirent de devenir l'un des plus grands compositeurs de musique du début du siècle. On aura l'occasion d'en parler cette année, puisqu'on va célébrer le cinquantenaire de la mort d'Albert Roussel.

Elie Cartan : 1869-1951



Jean CARTAN, December 1, 1906 – March 26, 1932

Marie-Louise BIANCONI, the spouse of Élie CARTAN

February 18, 1880 – May 21, 1950

Élie CARTAN, April 9, 1869 – May 6, 1951

The right half of the same horizontal tombstone reads

Hélène CARTAN, October 12, 1917 – June 7, 1952

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Henri Poincaré's Sorbonne report on Elie Cartan Works

RAPPORT SUR LES TRAVAUX DE M. CARTAN

fait à la Faculté des Sciences de l'Université de Paris.

PAR

H. POINCARÉ.

Si alors on dépouille la théorie mathématique de ce qui n'y apparaît que comme un accident, c'est-à-dire de sa matière, il ne restera que l'essentiel, c'est-à-dire la forme; et cette forme, qui constitue pour ainsi dire le squelette solide de la théorie, ce sera la structure du groupe.

M. CARTAN a fait faire des progrès importants à nos connaissances sur trois de ces catégories, la 1^{ère} la 3^e et la 4^e. Il s'est principalement placé au point de vue le plus abstrait de la structure, de la forme pure, indépendamment de la matière, c'est-à-dire, dans l'espèce, du nombre et du choix des variables indépendantes.

Conclusions.

On voit que les problèmes traités par M. CARTAN sont parmi les plus importants, les plus abstraits et les plus généraux dont s'occupent les Mathématiques; ainsi que nous l'avons dit, la théorie des groupes est, pour ainsi dire, la Mathématique entière, dépouillée de sa matière et réduite à une forme pure. Cet extrême degré d'abstraction a sans doute rendu mon exposé un peu aride; pour faire apprécier chacun des résultats, il m'aurait fallu pour ainsi dire lui restituer la matière dont il avait été dépouillé; mais cette restitution peut se faire de mille façons différentes; et c'est cette forme unique que l'on retrouve ainsi sous une foule de vêtements divers, qui constitue le lien commun entre des théories mathématiques qu'on s'étonne souvent de trouver si voisines.

« A l'Exception d'Henri Poincaré qui écrivit peu avant sa mort un rapport sur les travaux d'Elie Cartan à l'occasion de la candidature de celui-ci à la Sorbonne, les mathématiciens français ne voyaient pas l'importance de l'œuvre. »

Paulette LIBERMANN

La géométrie différentielle d'Elie Cartan à Charles Ehresmann et André Lichnerowicz, Géométrie au XXème siècle, HERMANN, 2005



**Paulette
Libermann**

Tribute to Jean-Louis Koszul & Jean-Marie Souriau

Jean-Louis Koszul and the elementary structures of Information Geometry

- This tribute is a scientific exegesis and admiration of Jean-Louis Koszul's works on homogeneous bounded domains that have appeared over time as elementary structures of Information Geometry.
- Koszul has introduced fundamental tools to characterize the geometry of sharp convex cones, as Koszul-Vinberg characteristic Function, Koszul Forms, and affine representation of Lie Algebra and Lie Group.
- The 2nd Koszul form is linked to an extension of classical Fisher metric.
- Koszul theory of hessian structures and Koszul forms could be considered as main foundation and pillars of Information Geometry.

Jean-Marie Souriau and Lie Groups Thermodynamic/Souriau-Fisher Metric

- J.M. Souriau has extended Symplectic Geometry model of Geometric Mechanics to Statistical Mechanics, called by him "Lie Groups Thermodynamics"
- J.M. Souriau has introduced covariant Gibbs density and invariant Fisher Metric on homogeneous Symplectic Manifold

Information Geometry & Natural Gradient

- Information geometry has been derived from invariant geometrical structure involved in statistical inference. The Fisher metric defines a Riemannian metric as the Hessian of two dual potential functions, linked to dually coupled affine connections in a manifold of probability distributions. With the Souriau model, this structure is extended preserving the Legendre transform between two dual potential function parametrized in Lie algebra of the group acting transitively on the homogeneous manifold.
- Classically, to optimize the parameter θ of a probabilistic model, based on a sequence of observations y_t , is an online gradient descent with learning rate η_t , and the loss function $l_t = -\log p(y_t / \hat{y}_t)$:

$$\theta_t \leftarrow \theta_{t-1} - \eta_t \frac{\partial l_t(y_t)}{\partial \theta}$$

Motivation: Information Geometry & Machine Learning

Information Geometry & Natural Gradient

- This simple gradient descent has a first drawback of using the same non-adaptive learning rate for all parameter components, and a second drawback of non invariance with respect to parameter re-encoding inducing different learning rates. Amari has introduced the natural gradient to preserve this invariance to be insensitive to the characteristic scale of each parameter direction. The gradient descent could be corrected by $I(\theta)^{-1}$ where I is the Fisher information matrix with respect to parameter θ , given by:

$$I(\theta) = \begin{bmatrix} g_{ij} \end{bmatrix}$$

$$\theta_t \leftarrow \theta_{t-1} - \eta_t I(\theta)^{-1} \frac{\partial l_t(y_t)}{\partial \theta}^T$$

$$\text{with } g_{ij} = \left[-E_{y \sim p(y/\theta)} \left[\frac{\partial^2 \log p(y/\theta)}{\partial \theta_i \partial \theta_j} \right] \right]_{ij} = \left[E_{y \sim p(y/\theta)} \left[\frac{\partial \log p(y/\theta)}{\partial \theta_i} \frac{\partial \log p(y/\theta)}{\partial \theta_j} \right] \right]_{ij}$$

Motivation: Information Geometry & Machine Learning

Information Geometry, Dual Potentials & Fisher Metric

- Amari has proved that the Riemannian metric in an exponential family is the Fisher information matrix defined by:

$$g_{ij} = - \left[\frac{\partial^2 \Phi}{\partial \theta_i \partial \theta_j} \right]_{ij} \quad \text{with } \Phi(\theta) = -\log \int_{\mathbb{R}} e^{-\langle \theta, y \rangle} dy$$

- and the dual potential, the Shannon entropy, is given by the Legendre transform:

$$S(\eta) = \langle \theta, \eta \rangle - \Phi(\theta) \quad \text{with} \quad \eta_i = \frac{\partial \Phi(\theta)}{\partial \theta_i} \quad \text{and} \quad \theta_i = \frac{\partial S(\eta)}{\partial \eta_i}$$

Motivation: Information Geometry & Machine Learning

Koszul-Vinberg Characteristic Function, Koszul Forms

- > J.L. Koszul and E. Vinberg have introduced an affinely invariant Hessian metric on a sharp convex cone through its characteristic function

$$\Phi_{\Omega}(\theta) = -\log \int_{\Omega^*} e^{-\langle \theta, y \rangle} dy = -\log \psi_{\Omega}(\theta) \text{ with } \theta \in \Omega \text{ sharp convex cone}$$

$$\psi_{\Omega}(\theta) = \int_{\Omega^*} e^{-\langle \theta, y \rangle} dy \text{ with Koszul-Vinberg Characteristic function}$$

- > 1st Koszul form α : $\alpha = d\Phi_{\Omega}(\theta) = -d \log \psi_{\Omega}(\theta)$

- > 2nd Koszul form γ : $\gamma = D\alpha = Dd \log \psi_{\Omega}(\theta)$

$$(Dd \log \psi_{\Omega}(x))(u) = \frac{1}{\psi_{\Omega}(u)^2} \left[\int_{\Omega^*} F(\xi)^2 d\xi \cdot \int_{\Omega^*} G(\xi)^2 d\xi - \left(\int_{\Omega^*} F(\xi)G(\xi) d\xi \right)^2 \right] > 0 \text{ with } F(\xi) = e^{-\frac{1}{2}\langle x, \xi \rangle} \text{ and } G(\xi) = e^{-\frac{1}{2}\langle x, \xi \rangle} \langle u, \xi \rangle$$

- > Diffeomorphism: $\eta = -\alpha = -d \log \psi_{\Omega}(\theta) = \int_{\Omega^*} \xi p_{\theta}(\xi) d\xi$ with $p_{\theta}(\xi) = \frac{e^{-\langle \xi, \theta \rangle}}{\int_{\Omega^*} e^{-\langle \xi, \theta \rangle} d\xi}$

- > Legendre transform: $S_{\Omega}(\eta) = \langle \theta, \eta \rangle - \Phi_{\Omega}(\theta)$ with $\eta = d\Phi_{\Omega}(\theta)$ and $\theta = dS_{\Omega}(\eta)$

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Motivation: Information Geometry & Machine Learning

| Statistical Mechanics, Dual Potentials & Fisher Metric

- In geometric statistical mechanics, Souriau has developed a “Lie groups thermodynamics” of dynamical systems where the (maximum entropy) Gibbs density is covariant with respect to the action of the Lie group. In the Souriau model, previous structures of information geometry are preserved:

$$I(\beta) = -\frac{\partial^2 \Phi}{\partial \beta^2} \text{ with } \Phi(\beta) = -\log \int_M e^{-\langle \beta, U(\xi) \rangle} d\lambda$$

$$S(Q) = \langle \beta, Q \rangle - \Phi(\beta) \text{ with } Q = \frac{\partial \Phi(\beta)}{\partial \beta} \in \mathfrak{g}^* \text{ and } \beta = \frac{\partial S(Q)}{\partial Q} \in \mathfrak{g}$$

- In the Souriau Lie groups thermodynamics model, β is a “geometric” (Planck) temperature, element of Lie algebra \mathfrak{g} of the group, and Q is a “geometric” heat, element of dual Lie algebra \mathfrak{g}^* of the group.

Motivation: Information Geometry & Machine Learning

| Statistical Mechanics & Invariant Souriau-Fisher Metric

- In Souriau's Lie groups thermodynamics, the invariance by re-parameterization in information geometry has been replaced by invariance with respect to the action of the group. When an element of the group g acts on the element $\beta \in \mathfrak{g}$ of the Lie algebra, given by adjoint operator Ad_g . Under the action of the group , $Ad_g(\beta)$, the entropy $S(Q)$ and the Fisher metric $I(\beta)$ are invariant:

$$\beta \in \mathfrak{g} \rightarrow Ad_g(\beta) \Rightarrow \begin{cases} S[Q(Ad_g(\beta))] = S(Q) \\ I[Ad_g(\beta)] = I(\beta) \end{cases}$$

$$I(\beta) = -\frac{\partial^2 \Phi}{\partial \beta^2} \text{ with } \Phi(\beta) = -\int_M e^{-\langle \beta, U(\xi) \rangle} d\lambda$$

$$S(Q) = \langle \beta, Q \rangle - \Phi(\beta) \text{ with } Q = \frac{\partial \Phi(\beta)}{\partial \beta} \in \mathfrak{g}^* \text{ and } \beta = \frac{\partial S(Q)}{\partial Q} \in \mathfrak{g}$$



Motivation: Information Geometry & Machine Learning

Statistical Mechanics & Fisher Metric

- Souriau has proposed a Riemannian metric that we have identified as a generalization of the Fisher metric:

$$I(\beta) = [g_\beta] \text{ with } g_\beta([Z_1], [Z_2]) = \tilde{\Theta}_\beta(Z_1, [Z_2])$$

$$\text{with } \tilde{\Theta}_\beta(Z_1, Z_2) = \tilde{\Theta}(Z_1, Z_2) + \langle Q, ad_{Z_1}(Z_2) \rangle \text{ where } ad_{Z_1}(Z_2) = [Z_1, Z_2]$$

- The tensor $\tilde{\Theta}$ used to define this extended Fisher metric is defined by the moment map $J(x)$, from M (homogeneous symplectic manifold) to the dual Lie algebra \mathfrak{g}^* , given by:

$$\tilde{\Theta}(X, Y) = J_{[X, Y]} - \{J_X, J_Y\} \text{ with } J(x) : M \rightarrow \mathfrak{g}^* \text{ such that } J_X(x) = \langle J(x), X \rangle, X \in \mathfrak{g}$$

- This tensor $\tilde{\Theta}$ is also defined in tangent space of the cocycle $\theta(g) \in \mathfrak{g}^*$ (this cocycle appears due to the non-equivariance of the coadjoint operator Ad_g^* , action of the group on the dual lie algebra): $Q(Ad_g(\beta)) = Ad_g^*(Q) + \theta(g)$

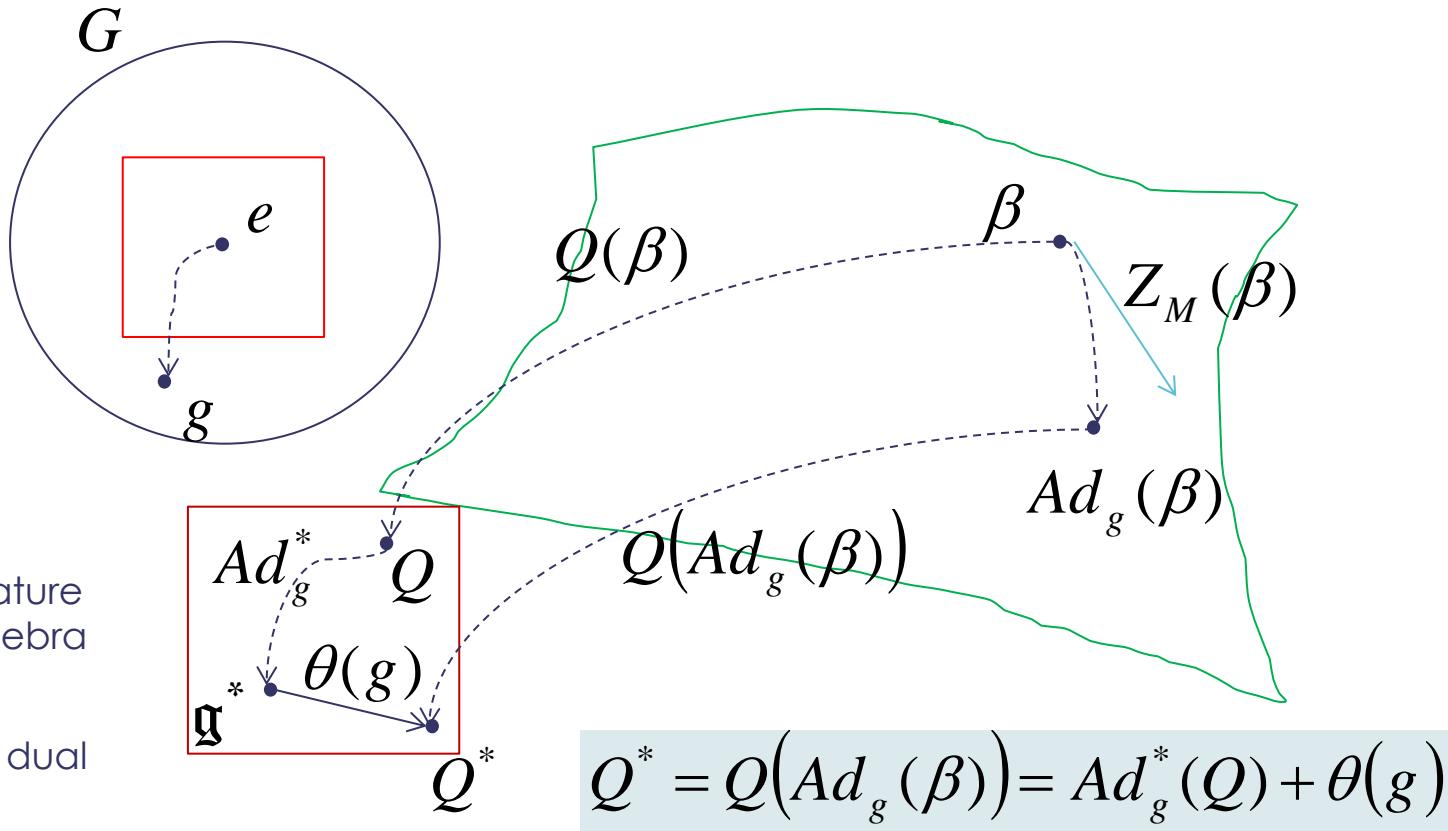
$$\tilde{\Theta}(X, Y) : \mathfrak{g} \times \mathfrak{g} \rightarrow \mathbb{R} \quad \text{with } \Theta(X) = T_e \theta(X(e))$$

$$X, Y \mapsto \langle \Theta(X), Y \rangle$$

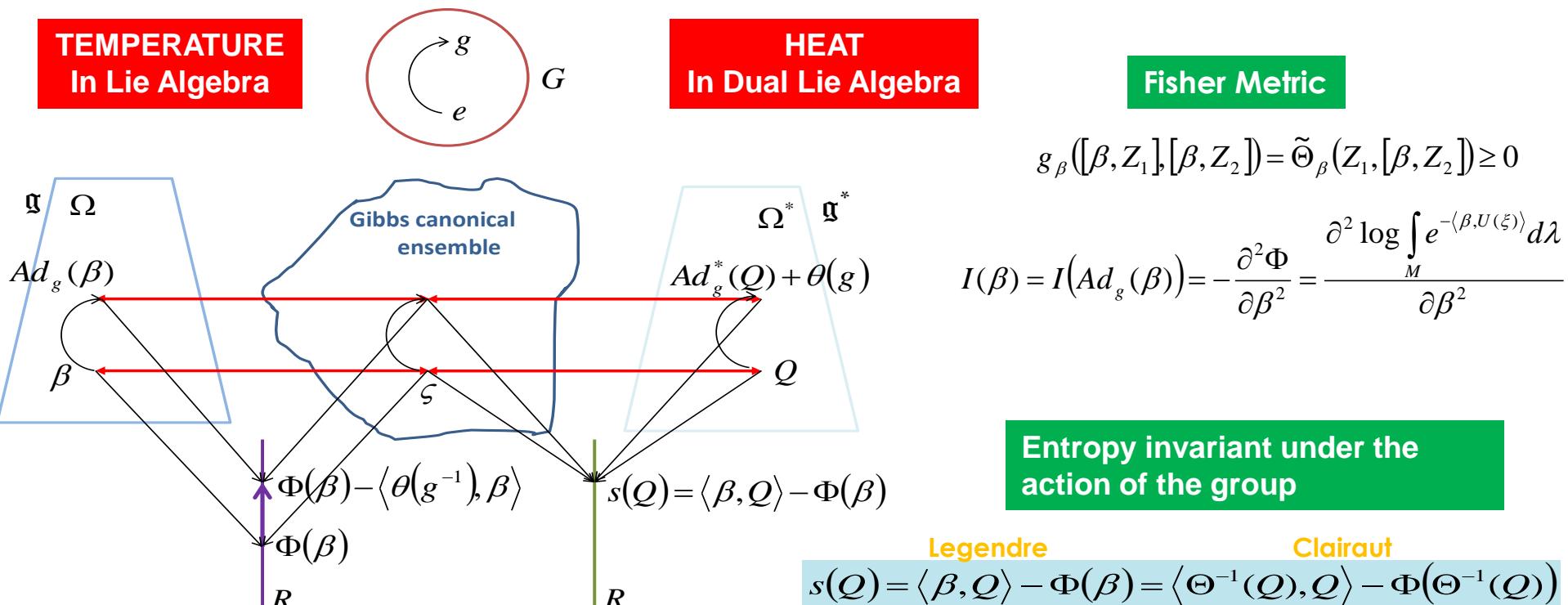
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Fundamental Souriau Theorem

- β : (Planck) température element of Lie algebra
- Q : Heat, element of dual Lie Algebra



Souriau-Fisher Metric & Souriau Lie Groups Thermodynamics: Bedrock for Lie Group Machine Learning



Logarithm of Partition Function
(Massieu Characteristic Function)

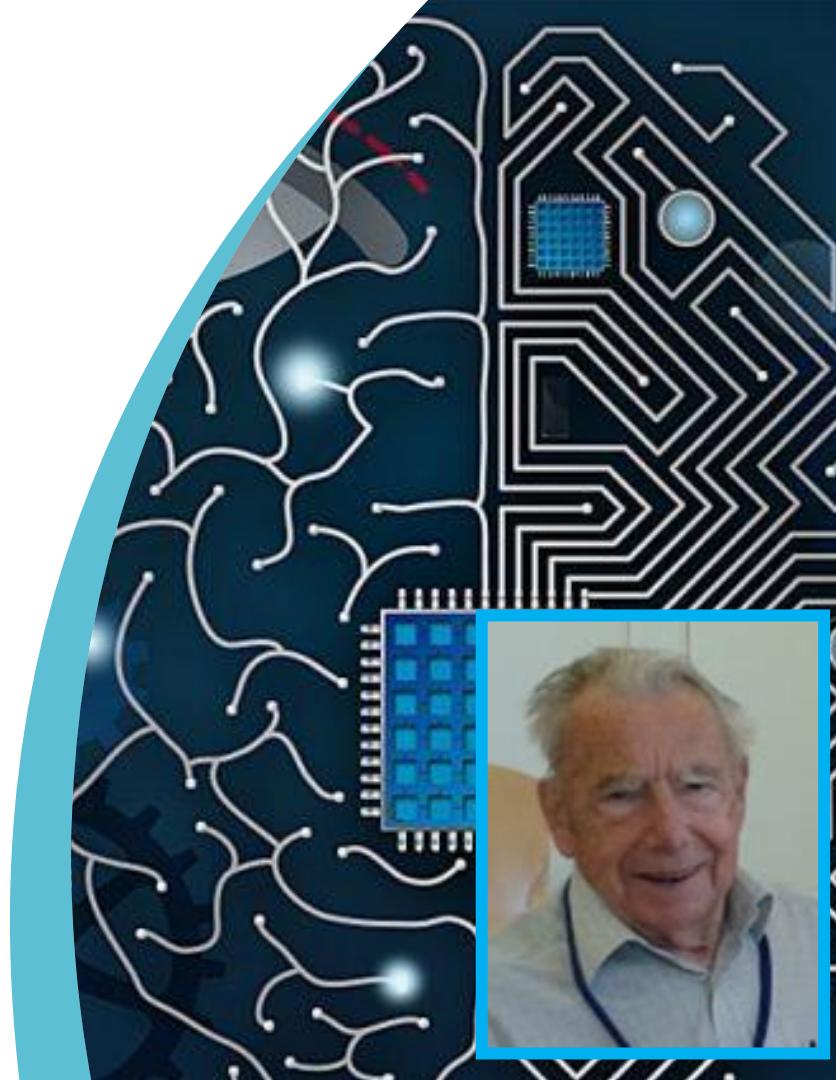
Entropy

$$Q = \Theta(\beta) = \frac{\partial \Phi}{\partial \beta} \in \mathfrak{g}^*$$

$$\beta = \Theta^{-1}(Q) \in \mathfrak{g}$$

THALES

Foundations of Geometric Structure of Information: TRIBUTE TO J-L KOSZUL



Tribute to Jean-Louis Koszul 1921-2018



KOSZUL
- ENS ULM



KOSZUL - BOURBAKI GROUP



KOSZUL
- STRASBOURG



KOSZUL
- GRENOBLE



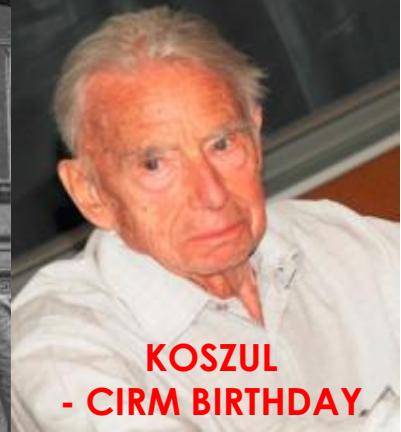
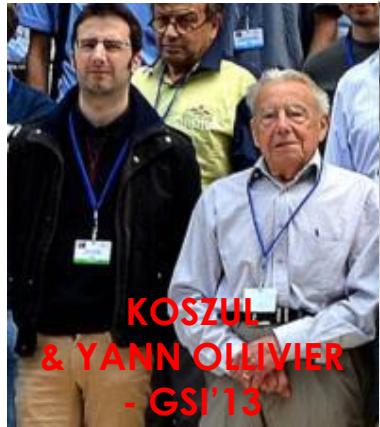
KOSZUL
- GSI'13, Ecole des Mines de Paris



KOSZUL - Last Interview

JEAN-LOUIS KOSZUL - DIRECTEUR DU LABORATOIRE, 1978-1981

Tribute to Jean-Louis Koszul 1921-2018



Jean-Louis Koszul: 1921-2018



Interview of Jean-Louis Koszul: <https://www.youtube.com/watch?v=AzK5K7Q05sw>

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Jean-Louis Koszul Biography

- Jean Louis André Stanislas Koszul born in Strasbourg in 1921, is the child of a family of four (with three older sisters, Marie Andrée, Antoinette and Jeanne). He is the son of André Koszul (born in Roubaix on November 19th 1878, professor at the Strasbourg university), and Marie Fontaine (born in Lyon on June 19th 1887), who was a friend of Henri Cartan's mother.
- His paternal grandparents were Julien Stanislas Koszul and Hélène Ludivine Rosalie Marie Salomé.
- He attended high school in Fustel-de-Coulanges in Strasbourg and the Faculty of Science in Strasbourg and in Paris.
- Jean-Louis Koszul married on July 17th 1948 with Denise Reyss-Brion, student of ENS Sèvres, entered in 1941. They have three children, Michel (married to Christine Duchemin), Anne (wife of Stanislas Crouzier) and Bertrand.
- In Grenoble, he practiced mountaineering and was a member of the French Alpine Club.
- Jean-Louis Koszul died on January 12th 2018, at the age of 97.

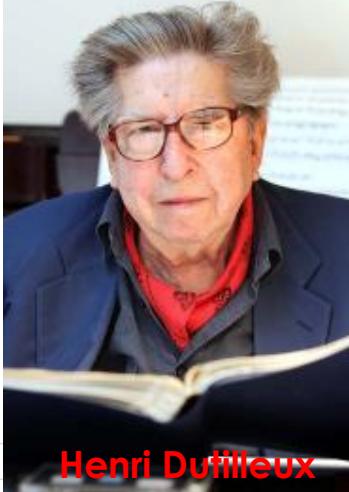
Jean-Louis & Julien Koszul: « Moment 1900 » and « Ecole Niedermeyer »

Julien KOSZUL (1844-1927)

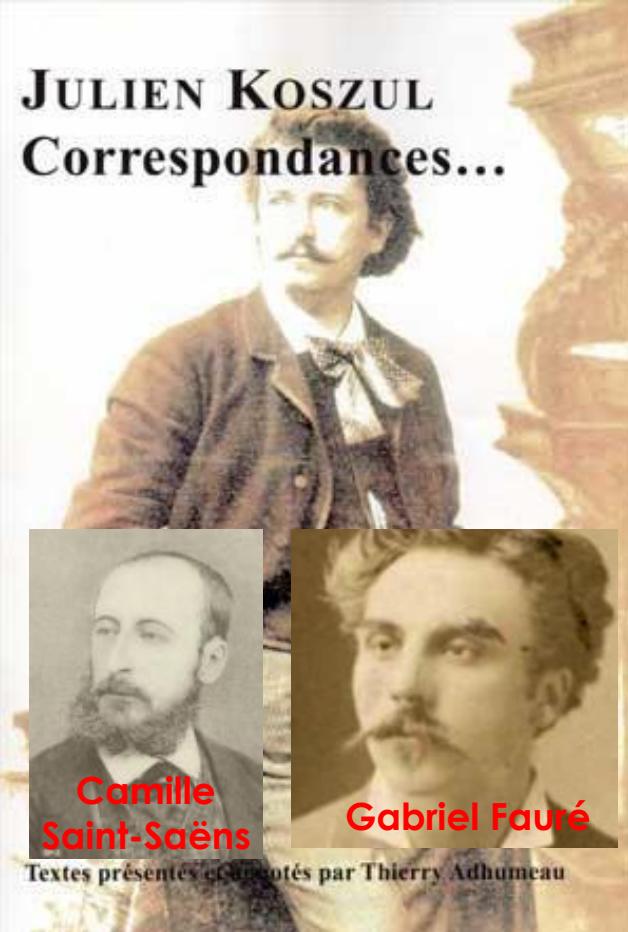
- Grand father of Jean-Louis Koszul and composer Henri Dutilleux, student of Camille Saint-Saëns and friend of Gabriel Fauré. Professor of Albert Roussel.
- Main Music writings:
 - Quo Vadis pour choeur d'hommes à 5 voix
 - Pié Jesus en si m
 - Pièces pour piano à deux mains et 1 pièce pour piano à 4 mains
 - Mélodies de 1872 et 1879



Jean-Louis Koszul



Henri Dutilleux



Camille
Saint-Saëns

Gabriel Fauré

Textes présentés et annotés par Thierry Adhumeau

Julien KOSZUL, Gabriel Fauré and Camille Saint-Saëns

G. Fauré à Julien Koszul¹

Rue des Vignes 32 XVI^e 21 avril 1924

Mon cher ami

Je te remercie de m'avoir envoyé une jolie Berceuse qui me donne le vif désir de connaître les autres mélodies ; je les demanderai à Hamelle.

Es-tu content de ta santé ? Ne viens-tu jamais à Paris ? Je serais tellement heureux de te revoir, de pouvoir bavarder un peu longuement avec toi ! Nous avons tant de bons souvenirs. Te souviens-tu que c'est toi qui introduisis Schumann à l'École Niedermeyer où il était si profondément inconnu et où n'avons pas tardé, tous, à l'adorer ?

Et puis, autres moins lointains souvenirs, mes visites à Roubaix et l'accueil délicieux que je recevais dans ta chère maison !

Donne-moi de tes nouvelles ; parle-moi de tes enfants, et, si tu as une photo, envoie-la moi comme je t'envoie la mienne². J'y joins, mon cher ami, toute ma vieille et bien fidèle amitié

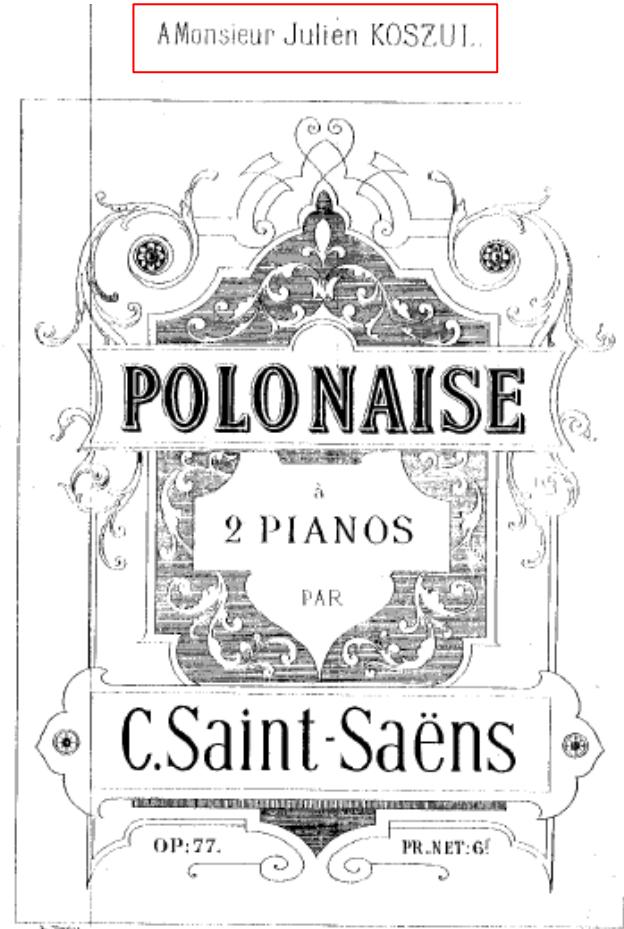
Gabriel Fauré

Bibliothèque nationale, département de la Musique, don d'Henri Dutilleux

¹. Voir plus haut la lettre que lui adressa le jeune Fauré en juin 1870 (lettre 7). Enveloppe portant le cachet postal Paris, 22.IV.1924 : « Monsieur J. Koszul, Ancien Directeur du Conservatoire de Roubaix, Douai. Nord »

². Photo jointe : portrait de Fauré en 1924 par les frères Manuel.

A Monsieur Julien KOSZUL..

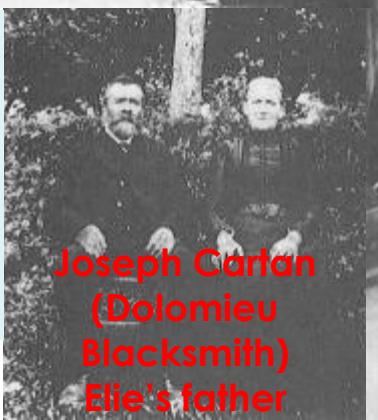


Cartan & Koszul families



DOLOMIEU — Le Champ de Mars

The family settled in Dolomieu. **Joseph Cartan was the village blacksmith.** Elie Cartan recalled that his childhood had passed under "blows of the anvil, which started every morning from dawn".



ALLOCATION DE MONSIEUR HENRI CARTAN

Je n'ai nullement l'intention de faire un « discours », contrairement à ce qu'annonçait le programme de ces journées. Je voudrais simplement évoquer ici brièvement quelques souvenirs qui, avec les années qui passent inexorablement, tendent malheureusement à s'estomper.

Ces souvenirs commencent, il est vrai, avant la naissance de Koszul. En effet, ma mère, dans sa jeunesse, avait été une amie intime de celle qui devait devenir la mère de Jean-Louis Koszul. Il arriva que ces deux amies se marièrent ; l'une épousa un mathématicien connu, l'autre un angliciste non moins connu. Malgré l'éloignement consécutif à leurs mariages, des liens d'amitié subsistèrent, qui expliquent pourquoi, lorsque beaucoup plus tard, au printemps de 1929, j'arrivai à Strasbourg comme jeune chargé de cours à la Faculté des Sciences, je fus reçu dans la famille du professeur Koszul de la Faculté des Lettres. J'ai oublié le menu du repas familial, mais je vois toujours un jeune garçonnet de 8 ans, nommé Jean-Louis, qui évoluait dans l'appartement au milieu de ses grandes sœurs. L'aînée d'entre elles était mariée à un agrégatif de mathématiques que j'avais comme élève à la Faculté. Je ne restai à Strasbourg que quelques mois et perdis donc de vue le jeune Jean-Louis.

Puisque j'ai évoqué le souvenir de ses parents, permettez-moi de nommer aussi le grand-père paternel de Jean-Louis. Je ne l'ai pas connu, certes ; mais comme directeur du Conservatoire de musique de Roubaix-Tourcoing, il joua un rôle historique, car c'est lui qui donna au jeune Albert Roussel, qui venait d'abandonner la carrière navale, les conseils décisifs qui lui permirent de devenir l'un des plus grands compositeurs de musique du début du siècle. On aura l'occasion d'en parler cette année, puisqu'on va célébrer le cinquantenaire de la mort d'Albert Roussel.

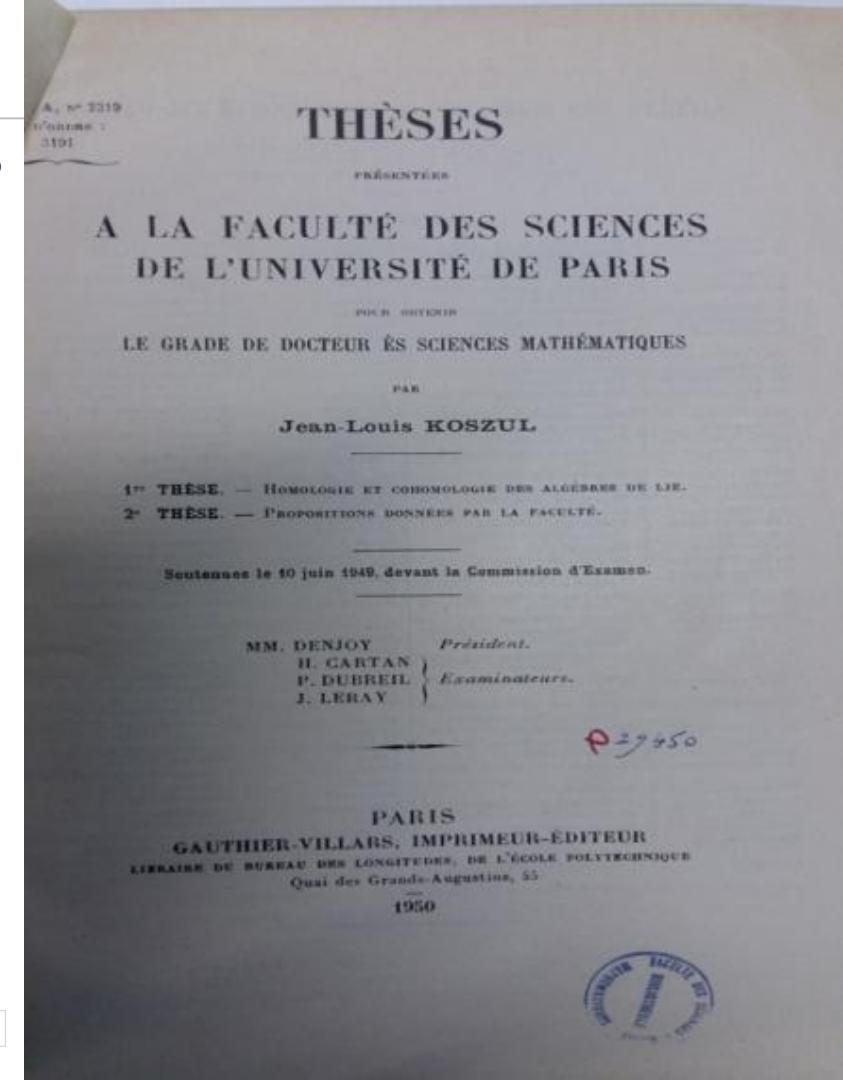
Jean-Louis Koszul Scientific Biography

- He entered ENS Ulm in the class of 1940 and defended his thesis with Henri Cartan.
- Henri Cartan noted "This promotion included other mathematicians like Belgodère or Godement, and also physicists and some chemists, like Marc Julia and Raimond Castaing".
- He then taught in Strasbourg and was appointed Associate Professor at the University of Strasbourg in 1949, and had for colleagues R. Thom, M. Berger and B. Malgrange.
- He was promoted to professor status in 1956.
- He became a member of Bourbaki with the 2nd generation, J. Dixmier, R. Godement, S. Eilenberg, P. Samuel, J. P. Serre and L. Schwartz.
- Koszul was awarded by Jaffré Prize in 1975 and was elected correspondent at the Academy of Sciences on January 28th 1980. Koszul was one of the CIRM conference center founder at Luminy. The following year, he was elected to the Academy of São Paulo.



Koszul PhD and first works

- As early as 1947, Jean-Louis Koszul published 3 articles in CRAS of the Academy of Sciences, on the Betti number of a simple compact Lie group , on cohomology rings, generalizing ideas of Jean-Leray, and finally on the homology of homogeneous spaces.
- Koszul's thesis, defended in June 10th 1949 under the direction of Henri Cartan, dealt with the homology and cohomology of Lie algebras. The jury was composed of M. Denjoy (President), J. Leray, P. Dubreil and H. Cartan. Under the title "Works of Koszul I, II and III", Henri Cartan reported Koszul's PhD results to Bourbaki seminar.



Henri Cartan Testimony

- Henri Cartan writes on Cartan-Koszul friendship "**My mother in her youth, had been a close friend of the one who was to become Jean-Louis Koszul's mother**"
- Henri Cartan, who remembered the mention given to Koszul for his aggregation: "**Distinguished Spirit; he is successful in his problems. Should beware, orally, of overly systematic trends. A little less subtle complications, baroque ideas, a little more common sense and balance would be desirable**".
- About his supervision of Koszul's PhD, Henri Cartan wrote "Why did he turn to guide him (so-called) ? Is it because he found inspiration in Elie Cartan's work on the topology of Lie groups ? Perhaps he was surprised to note that mathematical knowledge is not necessarily transmitted by descent. In any case, he helped me to better know what my father had brought to the theory".
- On the work of Koszul algebrisation, Henri Cartan notes " **Koszul was the first to give a precise algebraic formalization of the situation studied by Leray in his 1946 publication, which became the theory of the spectral sequence. It took a good deal of insight to unravel what lay behind Leray's study. In this respect, Koszul's Note in the July 1947 CRAS is of historical significance.**"
- Henri Cartan observes that "**In the vehement discussions within Bourbaki, Koszul was not one of those who spoke loudly; but we learned to listen to him because we knew that if he opened his mouth he had something to say**"



Cartan H., Allocution de Monsieur Henri Cartan, colloques Jean-Louis Koszul, Annales de l'Institut Fourier, tome 37, n°4, pp.1-4, 1987

Jean-Louis Koszul in Strasbourg: Testimony of Pierre Cartier

➤ About this Koszul's period at Strasbourg University, Pierre Cartier said "When I arrived in Strasbourg, Koszul was returning from a year spent in Institute for Advanced Studies in Princeton, and he was after the departure of Ehresman and Lichnerowicz to Paris the paternal figure of the Department of Mathematics (despite his young age). I am not sure of his intimate convictions, but he represented for me a typical figure of this Alsatian Protestantism, which I frequented at the time. He shared the seriousness, the honesty, the common sense and the balance. In particular, he knew how to resist the academic attraction of Paris. He left us after 2 years to go to Grenoble, in a maneuver uncommon at the time of exchange of positions with Georges Reeb".

- Cartier P., In memoriam Jean-Louis KOSZUL, Gazette des Mathématiciens - n°156, pp. 64-66, Avril 2018



KOSZUL
- STRASBOURG

Jean-Louis Koszul in Grenoble: Testimony of Bernard Malgrange

- "He became Senior Lecturer at the University of Grenoble in 1963, and then an honorary professor at the Joseph Fourier University and integrated in Fourier Institute led by C. Chabauty."
- B. Malgrange remembered: "I remember especially the "seminar of algebra and geometry" in which we both participated, with his students Luna and Vey and some other colleagues. Again, the topics were varied. Koszul spoke little of his work but was remarkably receptive to many subjects. Nevertheless, I remember two presentations made on his own; one on crystallographic groups, the other on "supervarieties" or graded manifolds. This subject was of great interest to him because he was a more or less late development of ideas of him and Cartan at the time of his thesis. I also mention a presentation on the cohomology of formal vector fields, a work by Gelfand Fuks, who is at the origin of the Godbillon-Vey class of foliations. »



- Malgrange B., Quelques souvenirs de Jean-Louis KOSZUL, Gazette des Mathématiciens - n°156, pp. 63-64, Avril 2018

Koszul's PhD Student: Jacques VEY

THESE
DE DOCTORAT DE TROISIÈME CYCLE DE MATHÉMATIQUES PURSES

présentée

A LA FACULTÉ DES SCIENCES
DE L'UNIVERSITÉ DE GRENOBLE

par

Jacques VEY

"SUR UNE NOTION D'HYPERBOLICITÉ DES VARIÉTÉS LOCALEMENT PLATES "

Soutenue le 27 mai 1969 devant la Commission d'examen

C. CHABAUTY Président

A. BERNARD Examinateurs
J.-L. KOSZUL

ANNALI DELLA SCUOLA NORMALE SUPERIORE DI PISA *Classe di Scienze*

JACQUES VEY

Sur les automorphismes affines des ouverts convexes saillants

*Annali della Scuola Normale Superiore di Pisa, Classe di Scienze 5^e série, tome 24,
n° 4 (1970), p. 641-665*
<http://www.numdam.org/item?id=ASNP_1970_3_24_4_641_0>

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ANNALES SCIENTIFIQUES DE L'É.N.S.

JACQUES VEY

Sur la division des domaines de Siegel

Annales scientifiques de l'É.N.S. 4^e série, tome 3, n° 4 (1970), p. 479-506
<http://www.numdam.org/item?id=ASENS_1970_4_3_4_479_0>

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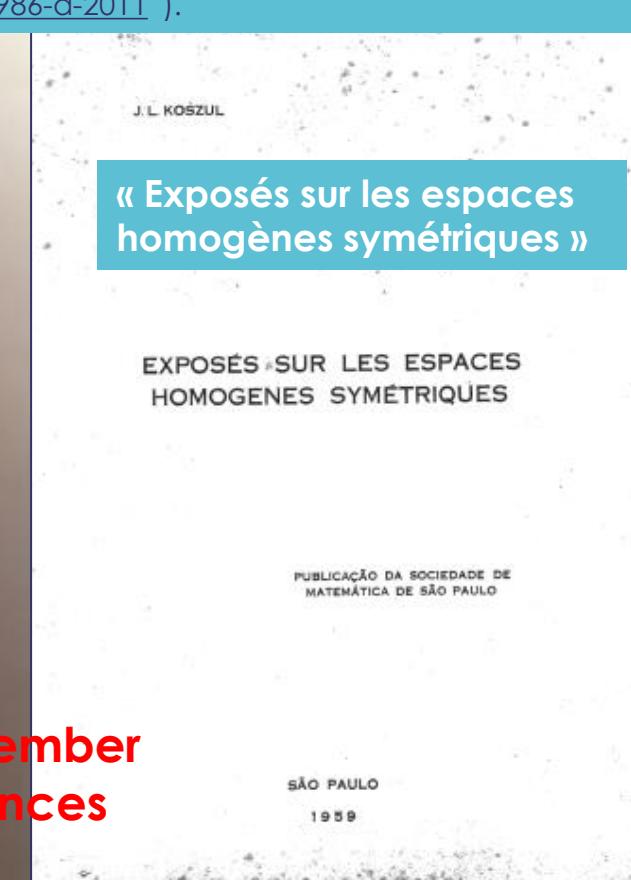
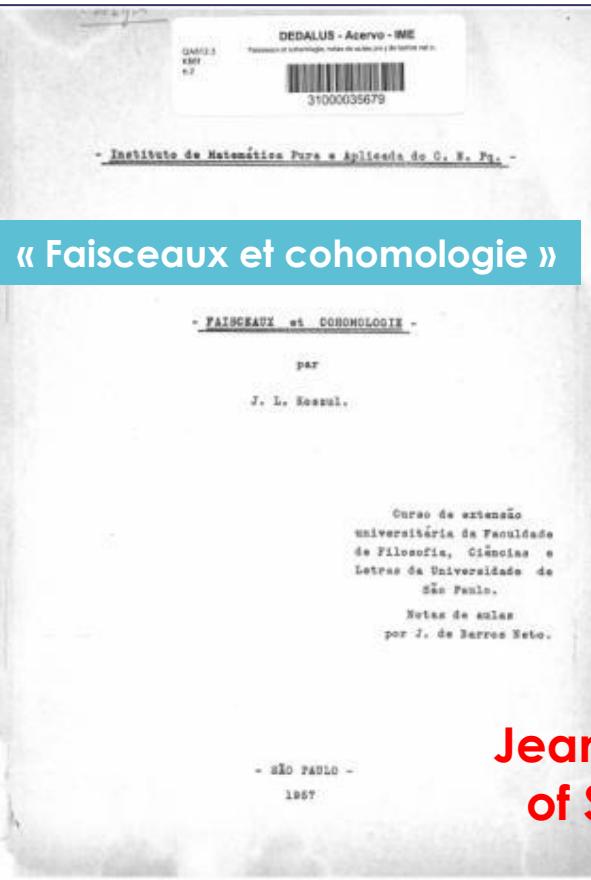
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Collaboration of Jean-Louis Koszul with São Paulo 1956-1959

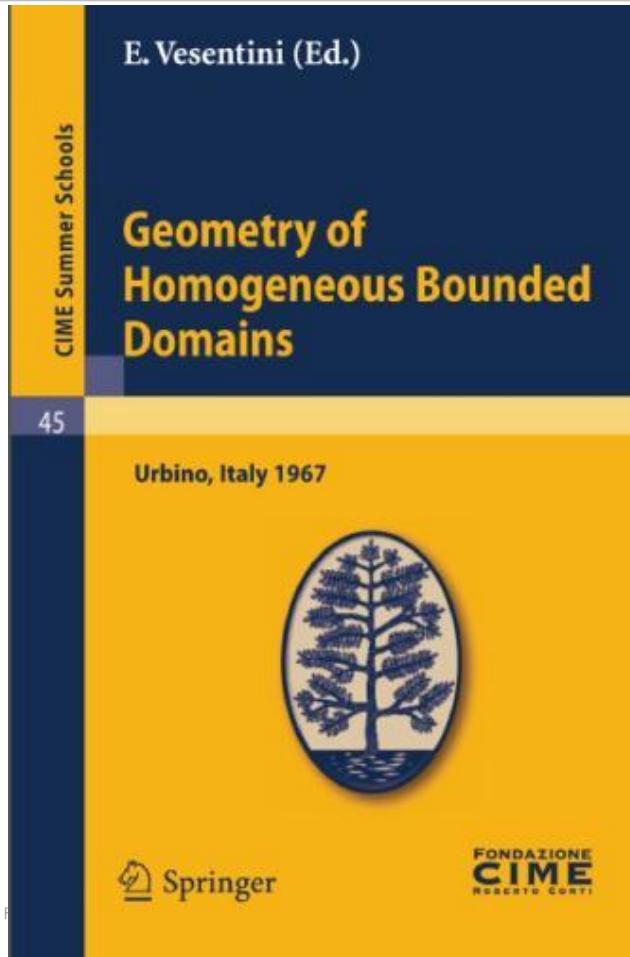
3 Lectures at São Paulo University

October 15th 1986, Prof KOSZUL was invited in Brazil at IEA (Instituto de Estudos Avançados) by Pro. Alexandre Martins RODRIGUES to give a talk on “**A GÊNESE DO GRUPO BOURBAKI**” (<http://www.iea.usp.br/en/journal/11grupo> ; <http://www.iea.usp.br/eventos/eventos-1986-a-2011/relacao-de-eventos-de-1986-a-2011>).



Jean-Louis Koszul was foreign member
of São Paulo Academia of Sciences

Koszul & Geometry of Homogeneous Bounded Domains until 1967



CENTRO INTERNAZIONALE MATEMATICO ESTIVO (C. I. M. E.)	
3 ^o Ciclo - Urbino 5-13 Luglio 1967	
GEOMETRY OF HOMOGENEOUS BOUNDED DOMAINS	
Coordinatore : Edoardo Vesentini	
GINZIKIN S. G., PIATECKI-SAPIRO L. L., VIBERG E. B. :Homogeneous Kähler manifolds pag. 1	
GREENFIELD S. J. :Extendability properties of real submanifolds of \mathbb{C}^n pag. 89	
KAUP W. :Holomorphe Abbildungen in Hyperbolische Räume, pag. 109	
KORANYI A. :Holomorphic and harmonic functions on bound- ed symmetric domains, pag. 123	
KOSZUL J. L. :Formes harmoniques vectorielles sur les espaces localement symétriques pag. 197	
MURAKAMI S. :Plongements holomorphes de domaines sy- métriques pag. 281	
STEIN E. M. :The analogues of Bochner's theorems and esti- mates for maximal functions pag. 287	

Cooperation with Japanese School of Differential Geometry: Hirohiko Shima Book on « the geometry of Hessian Structures »

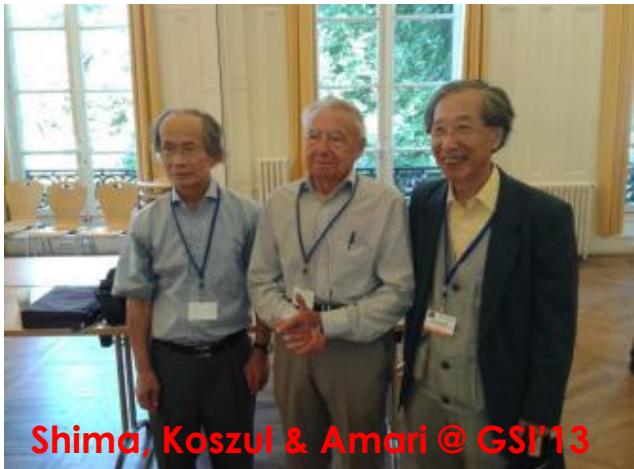
- The elementary geometric structures discovered by Jean-Louis Koszul are the foundations of Information Geometry. These links were first established by Professor Hirohiko Shima.
- These links were particularly crystallized in Shima book 2007 "The Geometry of Hessian Structures", which is dedicated to Professor Koszul.
- The origin of this work followed the visit of Koszul in Japan in 1964, for a mission coordinated with the French government.
- Koszul taught lectures on the theory of flat manifolds at Osaka University. Hirohiko Shima was then a student and attended these lectures with the teachers Matsushima and Murakami.
- This lecture was at the origin of the notion of Hessian structures and the beginning of the works of Hirohiko Shima.



Jean-Louis Koszul and Hirohiko Shima at GSI'13, Ecole des Mines de Paris

Henri Cartan noted concerning Koszul's ties with Japan, "Koszul has attracted eminent mathematicians from abroad to Strasbourg and Grenoble. I would like to mention in particular the links he has established with representatives of the Japanese School of Differential Geometry".

Jean-Louis Koszul (1921-2018) and Information Geometry



Jean-Louis Koszul and the elementary structures of Information Geometry

- This tribute is a scientific exegesis and admiration of Jean-Louis Koszul's works on homogeneous bounded domains that have appeared over time as elementary structures of Information Geometry.
- Koszul has introduced fundamental tools to characterize the geometry of sharp convex cones, as Koszul-Vinberg characteristic Function, Koszul Forms, and affine representation of Lie Algebra and Lie Group.
- The 2nd Koszul form is linked to an extension of classical Fisher metric.
- Koszul theory of hessian structures and Koszul forms could be considered as main foundation and pillars of Information Geometry.

| Koszul « avant-garde »

- Inspired by the French mathematical tradition, and the teachings of his master Elie Cartan (Koszul was PhD student of Henri Cartan but was greatly influenced by Elie Cartan), Jean-Louis Koszul was a real “avant-garde”.
- We will explore only one part of his work which concerns **homogeneous bounded domains geometry**, from seminal Elie Cartan's earlier work on symmetric bounded domains. In a letter from André Weil to Henri Cartan, cited in the proceedings of the conference "Elie Cartan and today's mathematics" in 1984, Weil says "**As to the symmetrical spaces, and more particularly to the symmetric bounded domains at the birth of which you contributed, I have kept alive the memory of the satisfaction I felt in finding some incarnations in Siegel from his first works on quadratic forms, and later to convince Siegel of the value of your father's ideas on the subject**".
- At this 1984 conference "Elie Cartan and today's mathematics", two disciples of Elie Cartan gave a conference, Jean-Louis Koszul and Jean-Marie Souriau.

Affine Transformation Groups, Flat Manifolds & Invariant Forms convexity

I Koszul works on Homogeneous Bounded Domains

➤ In the book "**Selected papers of JL Koszul**", Koszul summarizes his work on homogeneous bounded domains: "*It is with the problem of the determination of the homogeneous bounded domains posed by E. Cartan around 1935 that are related [my papers]. The idea of approaching the question through invariant Hermitian forms already appears explicitly in Cartan. This leads to an algebraic approach which constitutes the essence of Cartan's work and which, with the Lie J-algebras, was pushed much further by the Russian School. It is the work of Piatetski Shapiro on the Siegel domains, then those of E.B. Vinberg on the homogeneous cones that led me to the study of the affine transformation groups of the locally flat manifolds and in particular to the convexity criteria related to invariant forms*".



THALES

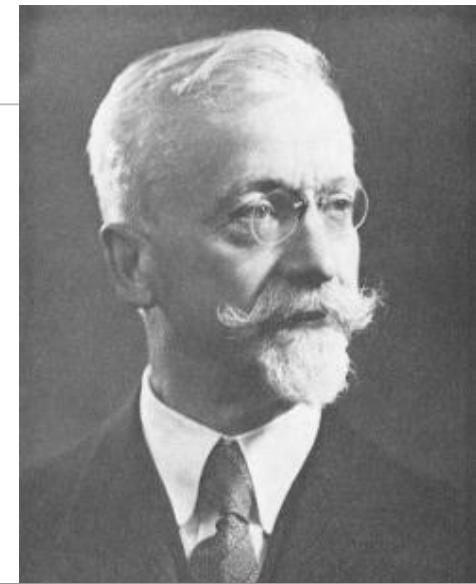
« La source » of Koszul inspiration: Elie Cartan

1935 Elie Cartan paper

- > J.L. Koszul source of inspiration is given in this last sentence of Elie Cartan's 1935 paper where we can read in the last sentence:
 - > **"It is clear that if one could demonstrate that all homogeneous domains whose form is positive definite are symmetric, the whole theory of homogeneous bounded domains would be elucidated. This is a problem of Hermitian geometry certainly very interesting"** – Elie Cartan 1935

- Cartan E., Sur les invariants intégraux de certains espaces homogènes clos et les propriétés topologiques de ces espaces, Ann. Soc. Pol. De Math., n°8, pp.181-225, 1929
- Cartan E., Sur les domaines bornés de l'espace de n variables complexes, Abh. Math. Seminar Hamburg, vol. 1, p.116-162, 1935

OPEN



$$\Phi = \sum_{i,j} \frac{\partial^2 \log K(z, z^*)}{\partial z_i \partial z_j^*} dz_i dz_j^*$$

THÉORÈME. Pour qu'un domaine homogène à $n \leq 3$ dimensions à groupe de stabilité clos soit équivalent à un domaine borné, il faut et il suffit que la forme différentielle Φ calculée, comme il a été dit plus haut, au moyen du groupe du domaine, soit définie positive.

Il serait intéressant de savoir si ce théorème s'étend aux valeurs de n supérieures à 3.

Il est clair que si l'on parvenait à démontrer que tous les domaines homogènes dont la forme Φ est définie positive sont symétriques, toute la théorie des domaines bornés homogènes serait élucidée. C'est là un problème de géométrie hermitienne certainement très intéressant.

Koszul filiation with Elie Cartan

> “[Déte^{ct}er l'origine d'une notion ou la première apparition d'un résultat est souvent difficile. Je ne suis certainement pas le premier à avoir utilisé des représentations affines de groupes ou d'algèbres de Lie. On peut effectivement imaginer que cela se trouve chez Elie Cartan, mais je ne puis rien dire de précis. A propos d'Elie Cartan: je n'ai pas été son élève. C'est Henri Cartan qui a été mon maître pendant mes années de thèse. En 1941 ou 42 j'ai entendu une brève série de conférences données par Elie à l'Ecole Normale et ce sont des travaux d'Elie qui ont été le point de départ de mon travail de thèse.] There are many things that I would like to understand (too much perhaps!), If only the relationship between what I did and the work of Souriau. Detecting the origin of a notion or the first appearance of a result is often difficult. I am certainly not the first to have used affine representations of groups or Lie algebras. We can imagine that it is at Elie Cartan, but I cannot say anything specific. About Elie Cartan: I was not his student. It was Henri Cartan who was my master during my years of thesis. In 1941 or 42, I heard a brief series of lectures given by Elie at the Ecole Normale and it was Elie's work that was the starting point of my thesis work”.

Koszul's papers

Koszul's paper at the foundation of the elementary structure of Information

- > Koszul J.L., Sur la forme hermitienne canonique des espaces homogènes complexes. Can. J. Math., n°7, 562–576, 1955
- > Koszul J.L., Exposés sur les Espaces Homogènes Symétriques; Publicação da Sociedade de Matematica de São Paulo: São Paulo, Brazil, 1959
- > Koszul J.L., Domaines bornées homogènes et orbites de groupes de transformations affines, Bull. Soc. Math. France 89, pp. 515-533., 1961
- > Koszul J.L., Ouverts convexes homogènes des espaces affines. Math. Z., n°79, 254–259, 1962
- > Koszul J.L. Sous-groupes discrets des groupes de transformations affines admettant une trajectoire convexe, C.R. Acad. Sc. T.259, pp.3675-3677, 1964
- > Koszul J.L., Variétés localement plates et convexité. Osaka. J. Math., n°2, 285–290, 1965
- > Koszul J.L, Lectures on Groups of Transformations, Tata Institute of Fundamental Research, Bombay, 1965
- > Koszul J.L., Déformations des variétés localement plates, .Ann Inst Fourier, n°18 , 103-114., 1968
- > Koszul J.L., Trajectoires Convexes de Groupes Affines Unimodulaires. In Essays on Topology and Related Topics; Springer: Berlin, Germany, pp. 105–110, 1970
- > Selected Papers of J L Koszul, Series in Pure Mathematics, Volume 17, World Scientific Publ, 1994

Koszul's main papers related to the elementary structures of information geometry (1/10)

1955 « Sur la forme hermitienne canonique des espaces homogènes complexes »

- Koszul considers the Hermitian structure of a homogeneous G/B manifold (G related Lie group and B a closed subgroup of G , associated, up to a constant factor, to the single invariant G , and to the invariant complex structure by the operations of G).
- Koszul says "**The interest of this form for the determination of homogeneous bounded domains has been emphasized by Elie Cartan: a necessary condition for G/B to be a bounded domain is indeed that this form is positive definite**". Koszul calculated this canonical form from infinitesimal data Lie algebra of G , the sub-algebra corresponding to B and an endomorphism algebra defining the invariant complex structure of G/B . The results obtained by Koszul proved that the homogeneous bounded domains whose group of automorphisms is semi-simple are bounded symmetric domains in the sense of Elie Cartan. Koszul also refers to André Lichnerowicz's work on Kählerian homogeneous spaces. In this seminal paper, Koszul also introduced a left invariant form of degree 1 on G :

$$\Psi(X) = \text{Tr}_{g/b} [ad(JX) - J.ad(X)] \quad \forall X \in g$$

- with J an endomorphism of the Lie algebra space and the trace $\text{Tr}_{g/b}[\cdot]$ corresponding to that of the endomorphism g/b . The Kähler form of the canonical Hermitian form is given by the differential of $-\frac{1}{4}\Psi(X)$ of this form of degree 1.

Koszul's main papers, related to the elementary structures of information geometry (2/10)

Koszul Forms for Homogeneous Bounded domains

- Koszul has developed his previously described theory for Homogenous Siegel Domains SD. He has proved that there is a subgroup G in the group of the complex affine automorphisms of these domains (Iwasawa subgroup), such that G acts on SD simply transitively. The Lie algebra \mathfrak{g} of G has a structure that is an algebraic translation of the Kähler structure of SD.
- There is an integrable almost complex structure J on \mathfrak{g} and there exists $\eta \in \mathfrak{g}^*$ such that $\langle X, Y \rangle_\eta = \langle [JX, Y], \eta \rangle$ defines a J -invariant positive definite inner product on \mathfrak{g} . Koszul has proposed as admissible form $\eta \in \mathfrak{g}^*$, the form ξ :

$$\Psi(X) = \langle X, \xi \rangle = \text{Tr}[ad(JX) - J.ad(X)] \quad \forall X \in \mathfrak{g}$$

- Koszul has proved that $\langle X, Y \rangle_\xi$ coincides, up to a positive number multiple with the real part of the Hermitian inner product obtained by the Bergman metric of SD by identifying \mathfrak{g} with the tangent space of SD. The Koszul forms are then given by:

$$\alpha = -\frac{1}{4} d\Psi(X)$$

$$\beta = D\alpha$$

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Koszul's main papers, related to the elementary structures of information geometry (3/10)

Koszul Forms

> 1st Koszul Form : $\alpha = -\frac{1}{4} d\Psi(X)$

$$\Psi(X) = \text{Tr}_{g/b} [ad(JX) - Jad(X)] \quad \forall X \in \mathfrak{g}$$

> 2nd Koszul Form: $\beta = D\alpha$

| Application for Poincaré Upper-Half Plane:

$$V = \{z = x + iy / y > 0\} \quad Y = y \frac{d}{dy} \Rightarrow \begin{cases} ad(Y).Z = [Y, Z] \\ [X, Y] = -Y \\ JX = Y \end{cases}$$

| With $X = y \frac{d}{dx}$ and $\begin{cases} \text{Tr}[ad(JX) - Jad(X)] = 2 \\ \text{Tr}[ad(JY) - Jad(Y)] = 0 \end{cases}$

| We can deduce that

$$\Psi(X) = 2 \frac{dx}{y} \Rightarrow \alpha = -\frac{1}{4} d\Psi = -\frac{1}{2} \frac{dx \wedge dy}{y^2}$$

$$\Rightarrow ds^2 = \frac{dx^2 + dy^2}{2y^2}$$

$$\Omega = \frac{1}{y^2} dx \wedge dy$$



Koszul's main papers, related to the elementary structures of information geometry (4/10)

| Koszul form for Siegel Upper-Half Space: $V = \{Z = X + iY / Y > 0\}$

> Symplectic Group :

$$\begin{cases} SZ = (AZ + B)D^{-1} \\ A^T D = I, B^T D = D^T B \end{cases} \text{ with } S = \begin{pmatrix} A & B \\ 0 & D \end{pmatrix} \text{ and } J = \begin{pmatrix} 0 & I \\ -I & 0 \end{pmatrix}$$

$$\begin{pmatrix} a & b \\ 0 & d \end{pmatrix} \text{ with } \begin{cases} b = b^T \\ d = -a^T \end{cases} \text{ and base } \alpha_{ij} = \begin{pmatrix} e_{ij} & 0 \\ 0 & -e_{ji} \end{pmatrix}, \beta_{ij} = \begin{pmatrix} 0 & e_{ij} + e_{ji} \\ 0 & 0 \end{pmatrix}$$

$$\begin{cases} \Psi(\alpha_{ij}) = 0 \\ \Psi(\beta_{ij}) = \delta_{ij}(3p+1) \end{cases} \Rightarrow \begin{cases} \Psi(dX + idY) = \frac{3p+1}{2} Tr(Y^{-1}dX) \\ \Omega = -\frac{1}{4}d\Psi = \frac{3p+1}{8} Tr(Y^{-1}dZ \wedge Y^{-1}d\bar{Z}) \\ ds^2 = \frac{(3p+1)}{8} Tr(Y^{-1}dZY^{-1}d\bar{Z}) \end{cases}$$

OPEN

Koszul's main papers, related to the elementary structures of information geometry (5/10)

1959 « Exposés sur les espaces homogènes symétriques »

- It is a Lecture written as part of a seminar held in September and October 1958 at the University of São Paulo
- Koszul showed that any symmetric bounded domain is a direct product of irreducible symmetric bounded domains, determined by Elie Cartan (4 classes corresponding to classical groups and 2 exceptional domains).
- For the study of irreducible symmetric bounded domains, Koszul referred to Elie Cartan, Carl-Ludwig Siegel and Loo-Keng Hua.
- Koszul illustrated the subject with two particular cases, the half-plane of Poincaré and the half-space of Siegel, and showed that with its trace formula of endomorphism g/b , he found that the canonical Kähler hermitian form and the associated metrics are the same as those introduced by Henri Poincaré and Carl-Ludwig Siegel (who introduced them as invariant metric under action of the automorphisms of these spaces).

Koszul's main papers, related to the elementary structures of information geometry (6/10)

| 1961 « Domaines bornées homogènes et orbites de groupes de transformations affines »

- It is written by Koszul at the Institute for Advanced Study at Princeton during a stay funded by the National Science Foundation.
- On a complex homogeneous space, an invariant volume defines with the complex structure the canonical invariant Hermitian form. If the homogeneous space is holomorphically isomorphic to a bounded domain of a space C^n , this Hermitian form is positive definite because it coincides with the Bergmann metric of the domain.
- Koszul demonstrated in this article the reciprocal of this proposition for a class of complex homogeneous spaces. This class consists of some open orbits of complex affine transformation groups and contains all homogeneous bounded domains. Koszul addressed again the problem of knowing if a complex homogeneous space, whose canonical Hermitian form is positive definite is isomorphic to a bounded domain, but via the study of the invariant bilinear form defined on a real homogeneous space by an invariant volume and an invariant flat connection.

Koszul's main papers, related to the elementary structures of information geometry (7/10)

| 1961 « Domaines bornées homogènes et orbites de groupes de transformations affines »

- Koszul demonstrated that if this bilinear form is positive definite then the homogeneous space with its flat connection is isomorphic to a convex open domain containing no straight line in a real vector space and extended it to the initial problem for the complex homogeneous spaces obtained in defining a complex structure in the variety of vectors of a real homogeneous space provided with an invariant flat connection.
- It is in this article that Koszul used the affine representation of Lie groups and algebras. By studying the open orbits of the affine representations, he introduced an affine representation of G , written (\mathbf{f}, \mathbf{q}) , and the following equation setting f the linear representation of the Lie algebra \mathfrak{g} of G , defined by \mathbf{f} and q the restriction to \mathfrak{g} and the differential of \mathbf{q} (f and q are differential respectively of \mathbf{f} and \mathbf{q}):

$$f(X)q(Y) - f(Y)q(X) = q([X, Y]) \quad \forall X, Y \in \mathfrak{g}$$

with $f : \mathfrak{g} \rightarrow gl(E)$ and $q : \mathfrak{g} \mapsto E$

Koszul's main papers, related to the elementary structures of information geometry (8/10)

1962 « Ouverts convexes homogènes des espaces affines »

- Koszul is interested in this paper by the structure of the convex open non-degenerate Ω (with no straight line) and homogeneous (the group of affine transformations of E leaving stable Ω operates transitively in Ω) in a real affine space of finite dimension.
- Koszul demonstrated that they can be all deduced from non-degenerate and homogeneous convex open cones built previously.
- He used for this the properties of the group of affine transformations leaving stable a non-degenerate convex open domain and an homogeneous domain.

Koszul's main papers, related to the elementary structures of information geometry (9/10)

1965 « Variétés localement plates et convexité »

➤ Koszul established the following **Koszul's theorem**:

- Let M be a locally related differentiable manifold. If the universal covering of M is isomorphic as a flat manifold with a convex open domain containing no straight line in a real affine space, then there exists on M a closed differential form α such that $D\alpha$ (D linear covariant derivative of zero torsion) is positive definite in all respects and which is invariant under every automorphism of M .
- If G is a group of automorphisms of M such that $G \backslash M$ is quasi-compact and if there exists on M a closed 1-differential form α invariant by G and such that $D\alpha$ is positive definite at any point, then the universal covering of M is isomorphic as a flat manifold with a convex open domain that does not contain a straight line in a real affine space.

1965 « Lectures on Groups of Transformations »

- This is lecture notes given by Koszul at Bombay "Tata Institute of Fundamental Research" on transformation groups.
- In particular in Chapter 6, Koszul studied discrete linear groups acting on convex open cones in vector spaces based on the work of C.L. Siegel (work on quadratic forms).
- Koszul used what we will call in the following Koszul-Vinberg characteristic function on convex sharp cone.

OPEN

Koszul's main papers, related to the elementary structures of information geometry (10/10)

1968 « Déformations des variétés localement plates »

- Koszul provided other proofs of theorems introduced previously.
- Koszul considered related differentiable manifolds of dimension n and TM the fibered space of M . The linear connections on M constitute a subspace of the space of the differentiable applications of the $TM \times TM$ fiber product in the space $T(TM)$ of the TM vectors.
- Any locally flat connection D (the curvature and the torsion are zero) defines a locally flat connection on the covering of M , and is hyperbolic when universal covering of M , with this connection, is isomorphic to a sharp convex open domain (without straight lines) in R^n .
- Koszul showed that, if M is a compact manifold, for a locally flat connection on M to be hyperbolic, it is necessary and sufficient that there exists a closed differential form of degree 1 on M whose covariant differential is positive definite.

1970 « Trajectoires Convexes de Groupes Affines Unimodulaires »

- Koszul demonstrated that a convex sharp open domain in R^n that admits a unimodular transitive group of affine automorphisms is an auto-dual cone.
- This is a more geometric demonstration of the results shown by Ernest Vinberg on the automorphisms of convex cones.

OPEN

The Geometry of Hessian Geometry and Koszul forms

| The Elementary Structures:

- Codazzi Structure (D, g) , D is a connexion without torsion: $(D_X g)(Y, Z) = (D_Y g)(X, Z)$
- Hessian structure: (D, g) Codazzi with D is flat \Rightarrow dual structure (D', g) with : $D' = \nabla - D$ (with ∇ la Levi-Civita connexion)
- For a hessian structure (D, g) with $g = Dd\varphi$, $g = D'd\varphi'$ and the dual Codazzi structure (D', g) is also a hessian structure
- We have the property that φ' is the Legendre transform of φ :
$$\varphi' = \sum_i x^i \frac{\partial \varphi}{\partial x^i} - \varphi$$
- A hessian structure (D, g) is a Koszul structure, if there is a closed 1-form ω such that $g = D\omega$
- Koszul has introduced a 2-form, that plays same role than Ricci tensor for a kahlerian metric: $\gamma = D\alpha$ with 1-form α , such that $D_X v = \alpha(X)v$ with volume element v , and for (D', g) : $\alpha' = -\alpha$ and $\gamma' = \gamma - 2\nabla\alpha$
- For an homogeneous regular convex cone Ω , the hessian structure (D, g) is given by $g = Dd\psi$ with Koszul forms $\alpha = d \log \psi$ and $\gamma = g$. Volume element v is invariant under the action of automorphisms of Ω .

Koszul-Vinberg Characteristic Function/Metric of convex cone

- J.L. Koszul and E. Vinberg have introduced an affinely invariant Hessian metric on a sharp convex cone through its characteristic function.
- Ω is a sharp open convex cone in a vector space E of finite dimension on R (a convex cone is sharp if it does not contain any full straight line).
- Ω^* is the dual cone of Ω and is a sharp open convex cone.
- Let $d\xi$ the Lebesgue measure on E^* dual space of E , the following integral:

$$\psi_{\Omega}(x) = \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi \quad \forall x \in \Omega$$

is called the **Koszul-Vinberg characteristic function**



Koszul-Vinberg Characteristic Function/Metric of convex cone

| Koszul-Vinberg Metric : $g = d^2 \log \psi_{\Omega}$

$$d^2 \log \psi(x) = d^2 \left[\log \int \psi_u du \right] = \frac{\int \psi_u d^2 \log \psi_u du}{\int \psi_u du} + \frac{1}{2} \frac{\iint \psi_u \psi_v (d \log \psi_u - d \log \psi_v)^2 dudv}{\iint \psi_u \psi_v dudv}$$

| We can define a diffeomorphism by: $x^* = -\alpha_x = -d \log \psi_{\Omega}(x)$

with $\langle df(x), u \rangle = D_u f(x) = \frac{d}{dt} \Big|_{t=0} f(x + tu)$

| When the cone Ω is symmetric, the map $x^* = -\alpha_x$ is a bijection and an isometry with a unique fixed point (the manifold is a Riemannian Symmetric Space given by this isometry):

$$(x^*)^* = x \quad \langle x, x^* \rangle = n \quad \psi_{\Omega}(x) \psi_{\Omega^*}(x^*) = cste$$

| x^* is characterized by $x^* = \arg \min \{ \psi(y) / y \in \Omega^*, \langle x, y \rangle = n \}$

| x^* is the center of gravity of the cross section $\{y \in \Omega^*, \langle x, y \rangle = n\}$ of :

$$x^* = \int_{\Omega^*} \xi \cdot e^{-\langle \xi, x \rangle} d\xi / \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi$$

Koszul Entropy via Legendre Transform

| we can deduce “Koszul Entropy” defined as Legendre Transform of (-)Koszul-Vinberg characteristic function $\Phi(x) = -\log \psi_\Omega(x)$:

$$\Phi^*(x^*) = \langle x, x^* \rangle - \Phi(x)$$

with $x^* = D_x \Phi$ and $x = D_{x^*} \Phi^*$ where $\psi_\Omega(x) = \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi \quad \forall x \in \Omega$

| Demonstration: we set $x^* = \int_{\Omega^*} \xi \cdot e^{-\langle \xi, x \rangle} d\xi / \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi$

Using $\langle -x^*, h \rangle = d_h \log \psi_\Omega(x) = - \int_{\Omega^*} \langle \xi, h \rangle e^{-\langle \xi, x \rangle} d\xi / \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi$

and $-\langle x^*, x \rangle = \int_{\Omega^*} \log e^{-\langle \xi, x \rangle} \cdot e^{-\langle \xi, x \rangle} d\xi / \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi$

$\Phi^*(x^*) = - \int_{\Omega^*} \log e^{-\langle \xi, x \rangle} \cdot e^{-\langle \xi, x \rangle} d\xi / \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi + \log \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi$

$\Phi^*(x^*) = \left[\left(\int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi \right) \cdot \log \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi - \int_{\Omega^*} \log e^{-\langle \xi, x \rangle} \cdot e^{-\langle \xi, x \rangle} d\xi \right] / \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi$

Koszul-Vinberg Characteristic Function Legendre Transform

$$\Phi^*(x^*) = \langle x, x^* \rangle - \Phi(x) = - \int_{\Omega^*} \log e^{-\langle \xi, x \rangle} \cdot e^{-\langle \xi, x \rangle} d\xi / \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi + \log \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi$$

$$\Phi^*(x^*) = \left[\left(\int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi \right) \cdot \log \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi - \int_{\Omega^*} \log e^{-\langle \xi, x \rangle} \cdot e^{-\langle \xi, x \rangle} d\xi \right] / \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi$$

$$\Phi^*(x^*) = \left[\log \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi - \int_{\Omega^*} \log e^{-\langle \xi, x \rangle} \cdot \frac{e^{-\langle \xi, x \rangle}}{\int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi} d\xi \right]$$

$$\Phi^*(x^*) = \left[\log \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi \cdot \left(\int_{\Omega^*} \frac{e^{-\langle \xi, x \rangle}}{\int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi} d\xi \right) - \int_{\Omega^*} \log e^{-\langle \xi, x \rangle} \cdot \frac{e^{-\langle \xi, x \rangle}}{\int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi} d\xi \right] \text{ with } \int_{\Omega^*} \frac{e^{-\langle \xi, x \rangle}}{\int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi} d\xi = 1$$

$$\Phi^*(x^*) = \left[- \int_{\Omega^*} \frac{e^{-\langle \xi, x \rangle}}{\int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi} \cdot \log \left(\frac{e^{-\langle \xi, x \rangle}}{\int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi} \right) d\xi \right]$$

SHANNON ENTROPY !

Koszul metric & Fisher Metric

To make the link with Fisher metric given by matrix $I(x)$, we can observe that the second derivative of $\log p_x(\xi)$ is given by:

$$\log p_x(\xi) = -\Phi^*(\xi) = \Phi(x) - \langle x, \xi \rangle$$

$$\frac{\partial^2 \log p_x(\xi)}{\partial x^2} = \frac{\partial^2 [\Phi(x) - \langle x, \xi \rangle]}{\partial x^2} = \frac{\partial^2 \Phi(x)}{\partial x^2}$$

$$\Rightarrow I(x) = -E_\xi \left[\frac{\partial^2 \log p_x(\xi)}{\partial x^2} \right] = -\frac{\partial^2 \Phi(x)}{\partial x^2} = \frac{\partial^2 \log \psi_\Omega(x)}{\partial x^2}$$

We could then deduce the close interrelation between Fisher metric and hessian of Koszul-Vinberg characteristic logarithm.

$$I(x) = -E_\xi \left[\frac{\partial^2 \log p_x(\xi)}{\partial x^2} \right] = \frac{\partial^2 \log \psi_\Omega(x)}{\partial x^2}$$

Koszul Metric and Fisher Metric as Variance

We can also observe that the Fisher metric or hessian of KVCF logarithm is related to the variance of ξ :

$$\log \Psi_{\Omega}(x) = \log \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi \Rightarrow \frac{\partial \log \Psi_{\Omega}(x)}{\partial x} = - \frac{1}{\int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi} \int_{\Omega^*} \xi \cdot e^{-\langle \xi, x \rangle} d\xi$$

$$\frac{\partial^2 \log \Psi_{\Omega}(x)}{\partial x^2} = - \frac{1}{\left(\int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi \right)^2} \left[- \int_{\Omega^*} \xi^2 \cdot e^{-\langle \xi, x \rangle} d\xi \cdot \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi + \left(\int_{\Omega^*} \xi \cdot e^{-\langle \xi, x \rangle} d\xi \right)^2 \right]$$

$$\frac{\partial^2 \log \Psi_{\Omega}(x)}{\partial x^2} = \int_{\Omega^*} \xi^2 \cdot \frac{e^{-\langle \xi, x \rangle}}{\int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi} d\xi - \left(\int_{\Omega^*} \xi \cdot \frac{e^{-\langle \xi, x \rangle}}{\int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi} d\xi \right)^2 = \int_{\Omega^*} \xi^2 \cdot p_x(\xi) d\xi - \left(\int_{\Omega^*} \xi \cdot p_x(\xi) d\xi \right)^2$$

$$I(x) = -E_{\xi} \left[\frac{\partial^2 \log p_x(\xi)}{\partial x^2} \right] = \frac{\partial^2 \log \psi_{\Omega}(x)}{\partial x^2} = E_{\xi} [\xi^2] - E_{\xi} [\xi]^2 = \text{Var}(\xi)$$

Definition of Maximum Entropy Density

| How to replace x by mean value of ξ , $\bar{\xi} (= x^*)$ in :

$$p_x(\xi) = \frac{e^{-\langle \xi, x \rangle}}{\int e^{-\langle \xi, x \rangle} d\xi} \quad \text{with} \quad \bar{\xi} = \int_{\Omega^*} \xi \cdot p_x(\xi) d\xi$$

| Legendre Transform will do this inversion by inverting $\bar{\xi} = \frac{d\Phi(x)}{dx}$

| We then observe that Koszul Entropy provides density of Maximum Entropy with this general definition of density:

$$p_{\bar{\xi}}(\xi) = \frac{e^{-\langle \xi, \Theta^{-1}(\bar{\xi}) \rangle}}{\int_{\Omega^*} e^{-\langle \xi, \Theta^{-1}(\bar{\xi}) \rangle} d\xi}$$

$$x = \Theta^{-1}(\bar{\xi})$$

$$\bar{\xi} = \Theta(x) = \frac{d\Phi(x)}{dx}$$

where $\bar{\xi} = \int_{\Omega^*} \xi \cdot p_{\bar{\xi}}(\xi) d\xi$ and $\Phi(x) = -\log \int_{\Omega^*} e^{-\langle x, \xi \rangle} d\xi$

From Cartan-Killing Form to Koszul Information Metric

$$B(x, y) = \text{Tr}(ad_x ad_y)$$

Cartan – Killing Form

$$\langle x, y \rangle = -B(x, \theta(y))$$

with $\theta \in g$, Cartan Involution



KoszulCharacteristic Function

$$\Phi(x) = -\log \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi \quad \forall x \in \Omega$$



KoszulEntropy

$$\Phi^*(x^*) = \langle x, x^* \rangle - \Phi(x)$$

$$\Phi^*(x^*) = - \int_{\Omega^*} p_x(\xi) \log p_x(\xi) d\xi$$

$$\text{with } x^* = \int_{\Omega^*} \xi \cdot p_x(\xi) d\xi$$



KoszulMetric

$$I(x) = -E_\xi \left[\frac{\partial^2 \log p_x(\xi)}{\partial x^2} \right]$$

$$I(x) = -\frac{\partial^2 \Phi(x)}{\partial x^2} = \frac{\partial^2 \log \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi}{\partial x^2}$$

KoszulDensity

$$p_x(\xi) = \frac{e^{-\langle \xi, x \rangle}}{\int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi}$$

Relation of Koszul density with Maximum Entropy Principle

| The density from Maximum Entropy Principle is given by:

$$\underset{p_x(\cdot)}{\text{Max}} \left[- \int_{\Omega^*} p_x(\xi) \log p_x(\xi) d\xi \right] \text{ such } \begin{cases} \int_{\Omega^*} p_x(\xi) d\xi = 1 \\ \int_{\Omega^*} \xi \cdot p_x(\xi) d\xi = x^* \end{cases}$$

| If we take $q_x(\xi) = e^{-\langle \xi, x \rangle} / \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi = e^{-\langle x, \xi \rangle - \log \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi}$ such that

$$\begin{cases} \int_{\Omega^*} q_x(\xi) \cdot d\xi = \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi / \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi = 1 \\ \log q_x(\xi) = \log e^{-\langle x, \xi \rangle - \log \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi} = -\langle x, \xi \rangle - \log \int_{\Omega^*} e^{-\langle x, \xi \rangle} d\xi \end{cases}$$

| Then by using the fact that $\log x \geq (1 - x^{-1})$ with equality if and only if $x = 1$, we find the following:

$$-\int_{\Omega^*} p_x(\xi) \log \frac{p_x(\xi)}{q_x(\xi)} d\xi \leq -\int_{\Omega^*} p_x(\xi) \left(1 - \frac{q_x(\xi)}{p_x(\xi)} \right) d\xi$$

Relation of Koszul density with Maximum Entropy Principle

| We can then observe that:

$$\int_{\Omega^*} p_x(\xi) \left(1 - \frac{q_x(\xi)}{p_x(\xi)} \right) d\xi = \int_{\Omega^*} p_x(\xi) d\xi - \int_{\Omega^*} q_x(\xi) d\xi = 0$$

because $\int_{\Omega^*} p_x(\xi) d\xi = \int_{\Omega^*} q_x(\xi) d\xi = 1$

| We can then deduce that:

$$-\int_{\Omega^*} p_x(\xi) \log \frac{p_x(\xi)}{q_x(\xi)} d\xi \leq 0 \Rightarrow -\int_{\Omega^*} p_x(\xi) \log p_x(\xi) d\xi \leq -\int_{\Omega^*} p_x(\xi) \log q_x(\xi) d\xi$$

| If we develop the last inequality, using expression of $q_x(\xi)$:

$$-\int_{\Omega^*} p_x(\xi) \log p_x(\xi) d\xi \leq -\int_{\Omega^*} p_x(\xi) \left[-\langle x, \xi \rangle - \log \int_{\Omega^*} e^{-\langle x, \xi \rangle} d\xi \right] d\xi$$

$$-\int_{\Omega^*} p_x(\xi) \log p_x(\xi) d\xi \leq \left\langle x, \int_{\Omega^*} \xi \cdot p_x(\xi) d\xi \right\rangle + \log \int_{\Omega^*} e^{-\langle x, \xi \rangle} d\xi$$

$$-\int_{\Omega^*} p_x(\xi) \log p_x(\xi) d\xi \leq \langle x, x^* \rangle - \Phi(x)$$

$$-\int_{\Omega^*} p_x(\xi) \log p_x(\xi) d\xi \leq \Phi^*(x^*)$$

General Theory: Koszul-Vey Theorem

J.L. Koszul and J. Vey have proved the following theorem:

- Koszul J.L., Variétés localement plates et convexité, Osaka J. Math., n°2 , p.285-290, 1965
- Vey J., Sur les automorphismes affines des ouverts convexes saillants, Annali della Scuola Normale Superiore di Pisa, Classe di Science, 3e série, tome 24,n°4, p.641-665, 1970

Koszul-Vey Theorem:

Let M be a connected Hessian manifold with Hessian metric g .

Suppose that admits a closed 1-form α such that $D\alpha = g$ and there exists a group G of affine automorphisms of M preserving α :

- If M / G is quasi-compact, then the universal covering manifold of M is affinely isomorphic to a convex domain Ω real affine space not containing any full straight line.
- If M / G is compact, then Ω is a sharp convex cone.

- Koszul J.L., Variétés localement plates et convexité, Osaka J. Math. , n°2, p.285-290, 1965

- Vey J., Sur les automorphismes affines des ouverts convexes saillants, Annali della Scuola Normale Superiore di Pisa, Classe di Science, 3e série, tome 24,n°4, p.641-665, 1970

Filiation Poincaré/Cartan/Koszul

« Il est clair que si l'on parvenait à démontrer que tous les domaines homogènes dont la forme

$$\Phi = \sum_{i,j} \frac{\partial^2 \log K(z, \bar{z})}{\partial z_i \partial \bar{z}_j} dz_i d\bar{z}_j$$

est définie positive sont symétriques, toute la théorie des domaines bornés homogènes serait élucidée.
C'est là un problème de géométrie hermitienne certainement très intéressant »

Dernière phrase de Elie Cartan, dans « Sur les domaines bornés de l'espace de n variables complexes », Abh. Math. Seminar Hamburg, 1935



Henri Poincaré
(half-plane) $n=1$



Elie Cartan
(classification in 6
classes of symmetric
homogeneous
bounded domains)
 $n \leq 3$



Carl Ludwig Siegel
(Siegel space of 1st kind and
Symplectic Geometry)



Lookeng Hua
(Bergman Kernel, Cauchy and
Poisson of Siegel Domains)



Ernest Vinberg
(Siegel Domains of 2nd kind)

Structure of Information Geometry (Koszul Hessian Geometry)



Jean-Louis Koszul
(hermitian canonical forms of complex
homogeneous spaces, a complex
homogeneous space with positive
definite hermitian canonical form is
isomorphic to a bounded domain,
study of affine transformation groups
of locally flat manifolds)

Elementary Structure of Information Geometry

Information Geometry Metric

$$g^* = d^2\Psi^* = d^2S$$

$$g = -d^2 \log \Phi = d^2\Psi$$

$ds^2=d^2ENTROPY$

$ds^2=-d^2LOG[LAPLACE]$

Legendre Transform

$$\Psi^*(x^*) = \langle x, x^* \rangle - \Psi(x)$$

$$\Psi^* = - \int_{\Omega^*} p_x(\xi) \log p_x(\xi) d\xi$$

Laplace/Fourier Transform

$$\Psi(x) = -\log \Phi(x) = -\log \int_{\Omega^*} e^{-\langle x, y \rangle} dy$$

ENTROPY= LEGENDRE(- LOG[LAPLACE])

ENTROPY= FOURIER_(Min,+)(- LOG[FOURIER_(+,x)])

$$p_x(\xi) = e^{-\langle \xi, x \rangle} / \int_{\Omega^*} e^{-\langle \xi, x \rangle} d\xi = e^{-\langle x, \xi \rangle + \Phi(x)}$$

$$x^* = \frac{d\Psi(x)}{dx}, \quad x = \frac{d\Psi^*(x^*)}{dx^*}$$
$$x^* = \int_{\Omega^*} \xi \cdot p_x(\xi) d\xi$$

Global Legendre Structure for Information Geometry (J.L. Koszul view)

$\langle \cdot, \cdot \rangle$ inner product from Cartan-Killing Form :

$$\langle \hat{\xi}, \beta \rangle = -B(\hat{\xi}, \theta(\beta)) \quad \text{with} \quad B(\hat{\xi}, \theta(\beta)) = \text{Tr}(ad_{\hat{\xi}} ad_{\theta(\beta)})$$

$$S(\hat{\xi}) = \langle \hat{\xi}, \beta \rangle - \Phi(\beta)$$

$$S(\hat{\xi}) = - \int_{\Omega^*} p_{\hat{\xi}}(\xi) \log p_{\hat{\xi}}(\xi) d\xi$$

$$p_{\hat{\xi}}(\xi) = \frac{e^{-\langle \Theta^{-1}(\hat{\xi}), \xi \rangle}}{\int_{\Omega^*} e^{-\langle \Theta^{-1}(\hat{\xi}), \xi \rangle} d\xi} \quad \hat{\xi} = \Theta(\beta) = \frac{\partial \Phi(\beta)}{\partial \beta}$$

$$I(\beta) = -E\left[\frac{\partial^2 \log p_{\beta}(\xi)}{\partial \beta^2} \right]$$

$$I(\beta) = -\frac{\partial^2 \Phi(\beta)}{\partial \beta^2}$$

Legendre Transform



$$\Phi(\beta) = -\log \psi_{\Omega}(\beta)$$

$$\text{with} \quad \psi_{\Omega}(\beta) = \int_{\Omega^*} e^{-\langle \beta, \xi \rangle} d\xi$$

$$\beta = \frac{\partial S(\hat{\xi})}{\partial \hat{\xi}}$$

$$ds_g^2 = \sum_{ij} g_{ij} d\beta_i d\beta_j$$

$$\text{with} \quad g_{ij} = \left[\frac{\partial^2 \Phi(\beta)}{\partial \beta^2} \right]_{ij}$$

$$ds_g^2 = ds_h^2$$

$$ds_h^2 = \sum_{ij} h_{ij} d\hat{\xi}_i d\hat{\xi}_j$$

$$\text{with} \quad h_{ij} = \left[\frac{\partial^2 S(\hat{\xi})}{\partial \hat{\xi}^2} \right]_{ij}$$

Application for Density of Symmetric Positive Definite Matrices

If we apply previous equation for Symmetric Positive Definite Matrices:

$$p_{\hat{\xi}}(\xi) = \frac{e^{-\langle \Theta^{-1}(\hat{\xi}), \xi \rangle}}{\int_{\Omega^*} e^{-\langle \Theta^{-1}(\hat{\xi}), \xi \rangle} d\xi} \quad \hat{\xi} = \Theta(\beta) = \frac{\partial \Phi(\beta)}{\partial \beta}$$
$$\Phi(\beta) = -\log \psi_{\Omega}(\beta)$$

with $\psi_{\Omega}(\beta) = \int_{\Omega^*} e^{-\langle \beta, \xi \rangle} d\xi$

$$\langle \eta, \xi \rangle = \text{Tr}(\eta^T \xi), \quad \forall \eta, \xi \in \text{Sym}(n)$$

Application: $\psi_{\Omega}(\beta) = \int_{\Omega^*} e^{-\langle \beta, \xi \rangle} d\xi = \det(\beta)^{-\frac{n+1}{2}} \psi_{\Omega}(I_d)$

$$\hat{\xi} = \frac{\partial \Phi(\beta)}{\partial \beta} = \frac{\partial (-\log \psi_{\Omega}(\beta))}{\partial \beta} = \frac{n+1}{2} \beta^{-1}$$

$$p_{\hat{\xi}}(\xi) = e^{-\langle \Theta^{-1}(\hat{\xi}), \xi \rangle + \Phi(\Theta^{-1}(\hat{\xi}))} = \psi_{\Omega}(I_d) [\det(\alpha \hat{\xi}^{-1})] e^{-\text{Tr}(\alpha \hat{\xi}^{-1} \xi)} \quad \text{with } \alpha = \frac{n+1}{2}$$

Koszul Works and links with Souriau Work

- In 1986, "**Introduction to symplectic geometry**" book following a Chinese Koszul course in China (translated into English by Springer in 2019).
- This book takes up and develops works of Jean-Marie Souriau on homogeneous symplectic manifolds. Chuan Yu Ma writes in a review, on this book in Chinese, that "**This work coincided with developments in the field of analytical mechanics. Many new ideas have also been derived using a wide variety of notions of modern algebra, differential geometry, Lie groups, functional analysis, differentiable manifolds, and representation theory.** [Koszul's book] emphasizes the differential-geometric and topological properties of symplectic manifolds. It gives a modern treatment of the subject that is useful for beginners as well as for experts".

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Koszul Book on Souriau Work

Jean-Louis Koszul · Yiming Zou
Introduction to Symplectic Geometry

This introductory book offers a unique and unified overview of symplectic geometry, highlighting the differential properties of symplectic manifolds. It consists of six chapters: Some Algebra Basics, Symplectic Manifolds, Cotangent Bundles, Symplectic G-spaces, Poisson Manifolds, and A Graded Case, concluding with a discussion of the differential properties of graded symplectic manifolds of dimensions $(0,n)$. It is a useful reference resource for students and researchers interested in geometry, group theory, analysis and differential equations.

Koszul · Zou



Introduction to Symplectic Geometry

$$\mu : M \longrightarrow \mathfrak{g}^*$$

$$\mu(sx) = s\mu(x) = \text{Ad}^*(s)\mu(x) + \varphi_\mu(s), \quad \forall s \in G, x \in M.$$

$$c_\mu(a, b) = \{\langle \mu, a \rangle, \langle \mu, b \rangle\} - \langle \mu, [a, b] \rangle = \langle d\varphi_\mu(a), b \rangle, \quad \forall a, b \in \mathfrak{g}.$$

Jean-Louis Koszul · Yiming Zou

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Springer

THALES

Correspondances with Jean-Louis Koszul

- > “[*A l'époque où Souriau développait sa théorie, l'establishment avait tendance à ne pas y voir des avancées importantes. Je l'ai entendu exposer ses idées sur la thermodynamique mais je n'ai pas du tout réalisé à l'époque que la géométrie hessienne était en jeu.*] At the time when Souriau was developing his theory, the establishment tended not to see significant progress. I heard him explaining his ideas on thermodynamics but I did not realize at the time that Hessian geometry was at stake“
- > “[*Je ne crois pas avoir jamais parlé de ses travaux avec Souriau. Du reste j'avoue ne pas en avoir bien mesuré l'importance à l'époque*] I do not think I ever talked about his work with Souriau. For the rest, I admit that I did not have a good idea of the importance at the time“

Souriau & Koszul formulas

Souriau model in SSD book

$$\tilde{\Theta}(X, Y) = J_{[X, Y]} - \{J_X, J_Y\}$$

$J : M \rightarrow \mathfrak{g}^*$ with $x \mapsto J(x)$

such that $J_X(x) = \langle J(x), X \rangle$, $X \in \mathfrak{g}$

$$\tilde{\Theta}([X, Y], Z) + \tilde{\Theta}([Y, Z], X) + \tilde{\Theta}([Z, X], Y) = 0$$

$$\tilde{\Theta}(X, Y) : \mathfrak{g} \times \mathfrak{g} \rightarrow \mathfrak{R}$$

$$X, Y \mapsto \langle \Theta(X), Y \rangle$$

$$\text{with } \Theta(X) = T_e \theta(X(e))$$

$$\tilde{\Theta}_\beta(Z_1, Z_2) = \tilde{\Theta}(Z_1, Z_2) + \langle Q, ad_{Z_1}(Z_2) \rangle$$

$$\text{with } ad_{Z_1}(Z_2) = [Z_1, Z_2]$$

Koszul development in ITSG book

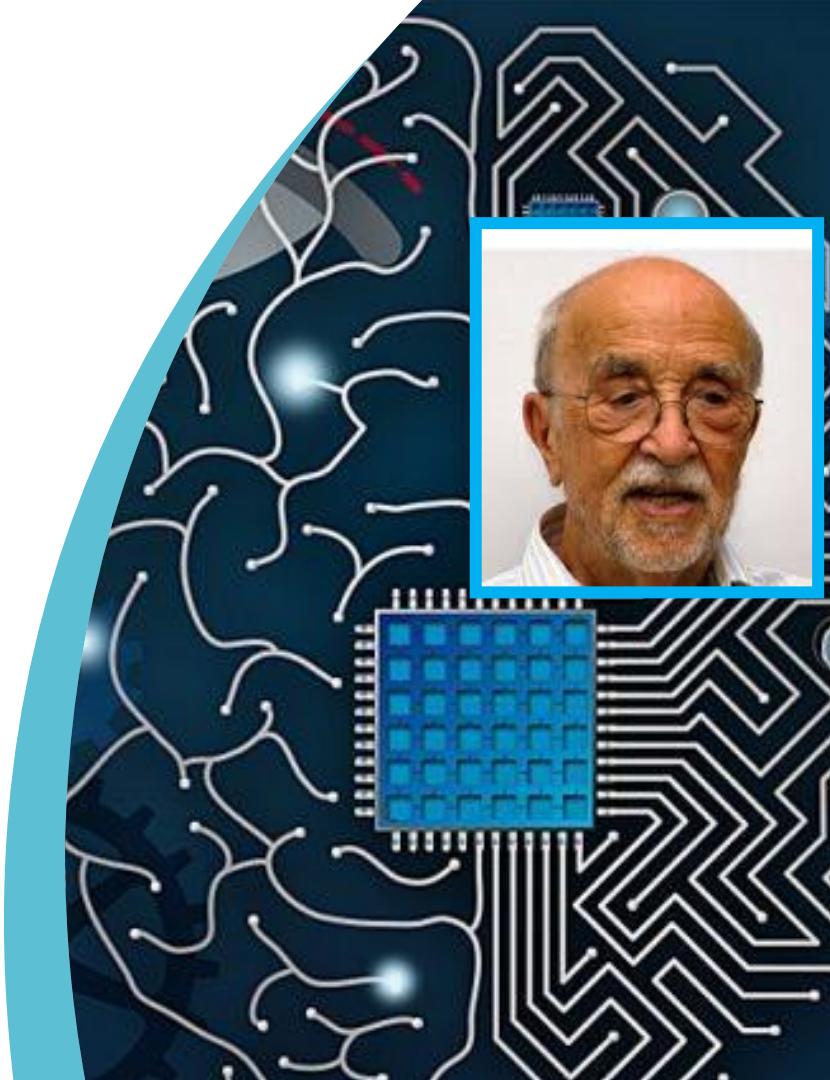
$$c_\mu(a, b) = \{\langle \mu, a \rangle, \langle \mu, b \rangle\} - \langle \mu, [a, b] \rangle$$

$$c_\mu([a, b], c) + c_\mu([b, c], a) + c_\mu([c, a], b) = 0$$

$$c_\mu(a, b) = \langle d\theta_\mu(a), b \rangle, \quad a, b \in \mathfrak{g}$$

$$\mu' = \mu + \varphi \Rightarrow c_{\mu'}(a, b) = c_\mu(a, b) - \langle \varphi, [a, b] \rangle$$

Foundations of Geometric Structure of Information: TRIBUTE TO J-M SOURIAU



Jean-Marie Souriau



ONERA

THE FRENCH AEROSPACE LAB

Graduated from ENS ULM (Ecole Normale Supérieure Paris), with Elie Cartan teacher in 1945

Souriau PhD at ONERA: J.M. Souriau, "Sur la Stabilité des Avions" ONERA Publ., 62, vi+94, 1953 (proof that you can stabilize one aircraft with respect to all positions of engine: Caravelle), supervised by André Lichnerowicz (Collège de France) & Joseph Pérès



BOEING project

Algèbre Multi-Linéaire: J.M. Souriau, Calcul linéaire, P.U.F., Paris, 1964;
Le Verrier-Souriau Algorithm (équation des paramètres du polynôme caractéristique)

$$P(\lambda) = \det(\lambda I - A) = k_0\lambda^n + k_1\lambda^{n-1} + \dots + k_{n-1}\lambda + k_n$$

$$Q(\lambda) = \text{Adj}(\lambda I - A) = \lambda^{n-1}B_0 + \lambda^{n-2}B_1 + \dots + \lambda B_{n-2} + B_{n-1}$$

$$k_0 = 1 \quad \text{et} \quad B_0 = I$$

$$A_i = B_{i-1}A, \quad k_i = -\frac{1}{i}\text{tr}(A_i), \quad B_i = A_i + k_iI$$

$$A_n = B_{n-1}A \quad \text{et} \quad k_n = -\frac{1}{n}\text{tr}(A_n)$$

Introduction of Symplectic Geometry in Mechanics (seminal Lagrange ideas):
J.M. Souriau, Structure des systèmes dynamiques, Dunod, Paris, 1970

« Ce que
Lagrange a vu,
que n'a pas vu
Laplace,
c'était la
structure
symplectique »

OPEN

Jean-Marie Souriau PhD at ONERA defended June 20th, 1952: « Sur la stabilité des avions »

Jean-Marie Souriau proved that you can stabilize an airplane whatever the positions of the engines

Page	Page	Page
ONERA 3001 B. 2646 TH 1952-003	ONERA CHAPTER I INTRODUCTION § 1.1 - Nature du problème 1.1.1. - Stabilité d'un véhicule Un véhicule est un engin destiné à remplir une mission de déplacement. Il comporte deux parties essentielles : a) Un dispositif de propulsion, capable d'emprunter de l'énergie à une source donnée, et de déplacer le véhicule par réaction sur le milieu ambiant. b) Un dispositif de commandes, destiné à mettre l'énergie du propulseur au service de l'utilisateur. En général, il est prévu un " régime de croisière " dans lequel les commandes restent immobiles, et où le mouvement d'ensemble se réduit essentiellement à une translation rectiligne uniforme. Pour que le véhicule puisse remplir sa mission, il est nécessaire qu'il possède les deux qualités suivantes : a) La stabilité, c'est-à-dire la possibilité d'atteindre effectivement le régime de croisière. b) La maniabilité, c'est-à-dire la possibilité pour l'utilisateur de passer à volonté d'un régime de croisière donné à tel autre qu'il le choisit. Le problème de la maniabilité ne se pose et n'a de sens que si la stabilité est atteinte.	1 - introd. - INTRODUCTION - 1.1.1. - Stabilité d'un véhicule - 1.1.2. - Maniabilité - 1.1.3. - Conclusion BIBLIOGRAPHIE Références du texte 1. J.-M. SOURIAU Une méthode générale de linéarisation des problèmes physiques "L'Information des Sciences Physiques" - Paris, Juillet 1947 2. R. DAELLE Recherche des caractéristiques dynamiques des systèmes continus. Colloque international de mécanique de Poitiers 1950. (A paraître aux publications C.N.R.S.) 3. J.-M. SOURIAU Valeurs propres et transformation de Laplace - C.N.R.S. Sciences - Paris - Juillet 1947 4. G.V. VIGEN The Laplace transform - Princeton University Press 1946. p. 61. 5. J.-M. SOURIAU Une méthode générale de décomposition spectrale et d'inversion des matrices. C.R. Acad. des Sciences - Paris, 15 Nov. 1948 6. Y. RICHARD Dynamique générale des vibrations - Paris Masson, Nouvelle édition 1949 p. 330

Jean-Marie Souriau PhD at ONERA defended June 20th, 1952: « Sur la stabilité des avions »

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SOMAIRE

Chapitre I - INTRODUCTION -

Ce chapitre est une étude critique des hypothèses habituellement utilisées dans l'étude de la stabilité des avions (linderisation, méthode des tranches, incompressibilité, mouvements harmoniques, détermination de la stabilité par continuité).

On indique que la linderisation semble notamment la méthode susceptible de fournir les résultats les plus valables pour l'étude de la stabilité, et on signale en particulier que l'hypothèse de l'incompressibilité seems d'être valable pour les mouvements rapidement variables quand que soit la vitesse de vol.

Chapitre II - LES PROFILS DE LA DÉFORMATION DU MOUVEMENT -

Le problème est mis en équations au moyen du principe de Lagrange-Hamilton, dans le cas d'un avion susceptible de déformations élastiques, volant dans un fluide parfait compressible. Cette méthode permet d'étudier les échanges d'énergie. On discute le rôle des symétries.

Les équations sont ensuite linderisées de façon aussi correcte que possible, par une méthode systématique; on indique les facteurs dont il est possible de tenir compte (effet gyroscopique), et ceux qui doivent nécessairement être négligés. Les équations auxquelles on est conduit sont présentées sous forme matricielle.

De même problèmes sont repris en appliquant directement à la fonction de Lagrange la méthode de linderisation. Le problème variationnel correspondant est traité dans l'espace temps quadridimensionnel, ce qui permet une étude complète des ondes de choc et des échanges d'énergie dans le cadre de la linderisation.

Ceci nous conduit à un théorème général d'unicité pour les écoulements à énergie finie partant du repos qui ne fait intervenir aucun

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condition supplémentaire : on montre en particulier que la condition de Kutta-Joukowski, dans son domaine de validité, caractérise les écoulements permanents que l'on peut obtenir à partir du repos.

On indique ensuite quelques hypothèses relatives aux solutions du problème aérodynamique (existence, stabilité).

Chapitre III - ETUDE DE LA STABILITÉ -

En introduisant la transformation de Laplace-Carson, on réduit le problème mécanique du problème aérodynamique.

On donne une interprétation physique directe des solutions asymptotiques qui, dans le cas du vol supersonique, représentent des écoulements réguliers même si l'écoulement initial comportait des ondes de choc; on montre que si la partie réelle de la variable asymptotique est positive, les relations énergétiques peuvent se traduire dans la transformation, avec le théorème d'unicité qu'elles impliquent.

On étudie le prolongement des solutions pour p imaginaire par (écoulements harmoniques et permanents), et le cas des grandes valeurs de p : le terme de Kelvin disparaît par suite de la compressibilité de l'air, il est remplacé par un terme du premier ordre que l'on donne explicitement, et qui est susceptible d'une double interprétation (ondes de choc, impédance de rayonnement).

On donne ensuite une condition nécessaire et suffisante de stabilité à une vitesse de vol déterminée, condition qui fait intervenir une courbe intrinsèque (indépendante des paramètres choisis pour représenter les mouvements de l'avion).

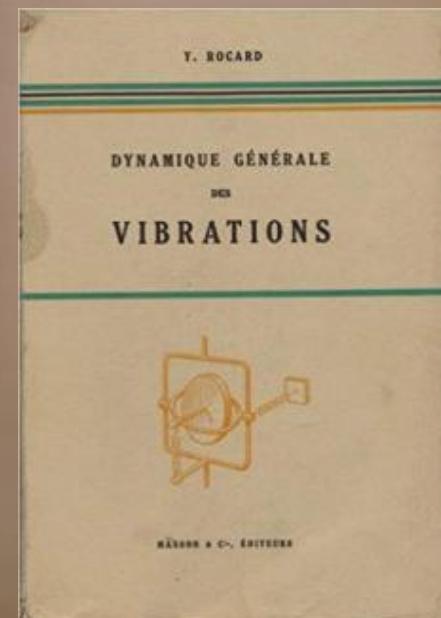
Chapitre IV - DETERMINATION DES COEFFICIENTS AÉROSTATIQUES -

Le problème tridimensionnel est étudié dans le cas d'une aile plane, de contour quelconque, en régime subsonique.

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En adaptant la formule des potentiels retardés, on est ramené à une équation intégrale tridimensionnelle, pour laquelle on étudie une méthode de résolution numérique par développement en série.

On étudie ensuite le cas de l'aile droite et de l'aile en flèche, en écoulement cylindrique.



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.../...

§ 2.5 - ÉTUDE THÉORIQUE DU PROBLÈME AÉROSTATIQUE LINÉARISÉ.

2.5.1. - Réduction du problème pour l'étude de la stabilité.

Ainsi que nous l'avons indiqué plus haut (1.1.1.) pour étudier la stabilité, nous supposserons qu'un régime permanent est établi et régne jusqu'à l'instant $t = 0$, à partir duquel on appliquera une petite perturbation d'épreuve, et on étudiera la réponse de l'avion par la méthode des petits mouvements.

Ici, nous avons schématisé notre problème par un système linéaire. Par suite, la méthode des petits mouvements consistera simplement à remplacer les variables W_i , q_j , δ_j par leur différence avec le cas permanent, c'est-à-dire à supposer qu'elles sont nulles pour $t < 0$ et à remplacer le système (II, 22, 24) par le système rendu homogène, à l'exception, bien entendu, de la perturbation d'épreuve, Λ .

Ce système sera donc remplacé par

(II, 25)
$$M\ddot{Q} + KQ + a^2 \sum_j \left(\int_0^t F_j [\delta^j - \delta^*] dt \right) = \Lambda$$

$$\begin{aligned} M\ddot{d}(s) + S(W) &= 0 \\ d\dot{\nu}(W) + S(s) &= 0 \end{aligned} \quad \left. \begin{array}{l} \text{dans l'atmosphère.} \\ \text{sur le squelette} \end{array} \right\}$$

(II, 26)
$$W_h^+ = S \left(\sum_j F_j + q_j \right)$$

$$W_h^- = W_h^+ \quad \left. \begin{array}{l} \text{sur le flelage} \\ \delta^+ = \delta^- \end{array} \right\}$$

avec les conditions :

(II, 27)
$$Q = 0, W = 0, \delta = 0, \Lambda = 0 \quad \text{pour } t < 0$$

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.../...

Par suite, nous arrivons à la conclusion suivante :

Dans le cadre de la linéarisation, ni le poids de l'avion, ni son épaisseur, ni la poussée des propulseurs, ni le régime permanent, n'ont d'influence sur la stabilité.

Ceci peut s'énoncer ainsi :

Pour étudier la stabilité, on peut se ramener au cas de l'avion d'écoulement nul, sans poids, en vol plané, régi par les équations (II, 25, 26).

« Un des apports les plus importants de la théorie des systèmes dynamiques aux applications est l'étude de la stabilité. Il n'est pas toujours très facile dans une situation concrète de mettre en pratique cette étude. La thèse de J.-M. Souriau en est une belle illustration avec une discussion très délicate des hypothèses possibles dans l'étude de la stabilité des avions, le choix d'une méthode de linéarisation et la solution mathématique proposée sous la forme du calcul d'un déterminant complexe dont on calcule le nombre de tours qu'il fait autour de l'origine. Dans le cadre de la théorie des systèmes à plusieurs échelles de temps, de nouveaux problèmes de stabilité se posent. Par exemple, avec la théorie des bifurcations dynamiques introduite par R. Thom, on peut discuter les retards à la bifurcation. Les orbites correspondantes aux retards maximaux (canards maximaux) sont maintenant considérées comme des « séparatrices » au-delà desquelles on observe une transition très rapide vers de nouveaux attracteurs » - **Systèmes Dynamiques appliqués aux Oscillations, J.-P. FRANCOISE**

Jean-Marie Souriau PhD at ONERA defended June 20th, 1952: « Sur la stabilité des avions »

(II,18) On définit une fonction Δ_Ψ pour faire disparaître les termes supplémentaires sur l'équation.

(II,19) On va utiliser les fonctions Ψ_j se intégrant (II,17).

(II,20) On introduit les fonctions $\frac{\partial \Psi_j}{\partial x}$ par la formule (II,17) ou (II,18).

(II,21) On calcule les intégrales :

$$H(E, \epsilon_j) = - \int_A e^{i \Phi(x)} \frac{\partial \Psi_j}{\partial x} \left[\frac{\partial^2 \Psi_j}{\partial x^2} + k_1 \Psi_j \right] dA$$

(II,22) On forme le système d'équations F_j, G_j par le méthode fondamental en vérifiant que les matrices $H/F_j, G_j$ ont leur partie réelle positive.

(II,23) Soit $\frac{\partial \Psi_j}{\partial x}$ ayant la valeur initiale en $(x_0, 0)$, on effectue les intégrations du développement en série de l'élément simple pour les F_j par la formule

$$\tilde{F}_j = H(F_j, G_j) = \int_A e^{i \Phi(x)} \frac{\partial \Psi_j}{\partial x} \left[\frac{\partial^2 \Psi_j}{\partial x^2} + k_1 \Psi_j \right] dA$$

(II,24) Ψ_j admet la valeur de Ψ dans l'élément G_j .

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\dots

$$Q = \sum_i E_i \Psi_i$$

$$K = \sum_i E_i W_i \vec{E}_i$$

$$S = \sum_i E_i \frac{\partial W}{\partial \Psi_i} \vec{E}_i$$

$$\Lambda = \sum_i E_i \lambda_i$$

$$\tilde{W} = \sum_i E_i \tilde{\lambda}_i, \quad F_j = \left[\frac{\partial \tilde{W}}{\partial \tilde{\lambda}_j} \right]_{\tilde{\lambda}=0}$$

et l'équation (II,20) devient :

$$(II,20) \quad H\tilde{Q} + K\tilde{Q} + \alpha^2 \tilde{\lambda}_j \sum_i E_i \left\{ \tilde{F}_j [S \cdot S] \right\} d\tilde{\lambda} = \Lambda + \Sigma$$

admis en (2.2.1).

Sous avons donc le système complet d'équations :

$$\begin{cases} \tilde{M} = -\frac{1}{S} \text{Grad } W \\ W = -\delta \left(\frac{\tilde{\lambda}_j}{S} \right) = W_0 \left(\frac{\tilde{\lambda}_j}{S_0} \right)^3 \\ \frac{S_0}{S} = \frac{D(x_0, y_0, z_0)}{D(x_0, y_0, z_0)} \quad \text{ou} \quad \frac{1}{S} \frac{\partial P}{\partial t} = -\text{div}(M) \end{cases} \quad \begin{array}{l} \text{dans} \\ \text{l'atmosphère} \end{array}$$

$$\begin{cases} (\tilde{F}_A, M \cdot \vec{i}) = 0 \\ (\tilde{F}_S, M \cdot \vec{h}) = 0 \end{cases} \quad \begin{array}{l} \text{sur l'avion} \\ \text{sur le village} \end{array}$$

$$W^4 = W^- \quad \begin{array}{l} \text{sur le village} \end{array}$$

...
Soit suppose que le vecteur M représente l'écart entre le mouvement de l'appareil et le village n'intervient plus : alors il faut et seulement que nous exécution le village.

En prenant :

$$S = \frac{1}{4} \frac{\partial^2}{\partial t^2} + \frac{\partial}{\partial x}$$

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\dots

(III,15) On trace la courbe de $\tilde{\lambda}_j = \text{div}(M\tilde{P} + K + \alpha^2 \tilde{\lambda}_j \Lambda) / \rho h$, h étant le nombre de paramètres de maniabilité envisagé, ρ variant par valeurs imaginaires pure de 0 à $+i\infty$. Si la courbe fait $M \cdot h / 2$ demi-tours autour de l'origine dans le sens direct, l'avion est stable. Si elle fait un nombre moindre de demi-tours, en particulier si $\tilde{\lambda}_j$ n'est pas positif pour $\rho = 0$, l'avion est instable.

Lorsque nous ferons varier un paramètre, la vitesse en particulier, le nombre de zéros ne pourra changer que lorsque la courbe passe par l'origine; ce phénomène définira les vitesses critiques. Nous évaluons le danger d'instabilité, dans les cas stables, par la proximité de la courbe et de l'origine.

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\dots

1. $[M\tilde{P}^2 + K] \cdot 0 + \alpha^2 \tilde{\lambda}_j \geq E_j \left\{ \tilde{F}_j [S(\tilde{\lambda})^2 - S(\tilde{\lambda})'] \right\} d\tilde{\lambda} = N_j$
2. $\Delta(\tilde{\lambda}) = S^2(\tilde{\lambda})$ dans l'atmosphère.
3. $\left[\frac{\partial \tilde{W}}{\partial \tilde{\lambda}} \right]^2 = S \left(\sum_i \tilde{F}_i \tilde{\lambda}_i \right)$ sur l'appareil.
4. $\left[\frac{\partial \tilde{W}}{\partial \tilde{\lambda}} \right]^2 = \left[\frac{\partial \tilde{W}}{\partial x} \right]^2, \quad S(\tilde{\lambda})^2 = S(\tilde{\lambda})$ sur le village

en posant maintenant

$$S = \frac{1}{\tilde{\lambda}} + \beta \frac{\partial}{\partial \tilde{\lambda}}$$

...
soit également $\tilde{\lambda}'$ tel que nous intéressent, nous venons finalement à système complet des équations linéaires.

$$(III,24) \quad H\tilde{Q} + K\tilde{Q} + \alpha^2 \tilde{\lambda}_j \sum_i E_i \left\{ \tilde{F}_j [S \cdot S] \right\} d\tilde{\lambda} = \Lambda + \Sigma$$

$\begin{cases} \text{div}(S) + \delta(W) = 0 \\ \text{div}(W) + S(\tilde{\lambda}') = 0 \end{cases}$ dans l'atmosphère.

$\begin{cases} W \frac{\partial}{\partial t} = \delta \left(\sum_i \tilde{F}_i \tilde{\lambda}_i \right) + \beta \frac{\partial S}{\partial \tilde{\lambda}} \\ W \frac{\partial}{\partial x} = W \frac{\partial}{\partial \tilde{\lambda}} \end{cases}$ sur le village.

$S = S'$ sur le village

Le système (III,24) se réduit aux équations de MHD, mais ce qui est naturellement le moment d'ailleurs, on l'obtient dans les cas très ($\beta \ll 1$ ou $\beta \gg 1$ de faire $\beta = 0$), qu'il se réduit aux équations de l'hydrostatique.

Jean-Marie Souriau PhD at ONERA defended June 20th, 1952: « Sur la stabilité des avions »

Itinéraire d'un mathématicien Un entretien avec Jean-Marie Souriau propos recueillis par Patrick Iglesias

J.-M. Souriau Ma thèse portait sur la stabilité des avions.

J.-M. Souriau On couple les propriétés élastiques des ailes d'un avion avec la dynamique de l'atmosphère décrite par des équations aux dérivées partielles et une nappe de discontinuités tourbillonaires. Avec tout ça, on calcule un déterminant complexe et on compte combien il fait de tours autour de l'origine quand varie une pulsation ω . S'il fait le bon nombre de tours, l'avion est stable ; sinon il se mettra à vibrer et il explosera. Et ça marche ! Ça a été utilisé pour des avions comme le Concorde. Il en résultait qu'on pouvait mettre les réacteurs n'importe où, que ça ne changeait rien à la stabilité. A la suite de quoi, on a commencé à mettre les réacteurs sur l'empennage arrière et pendant 25 ans, tous les avions qui avaient des réacteurs à l'arrière ont payé des royalties à la France, mais pas à moi.

Voilà ma vie de scientifique à mes débuts. J'appliquais les mathématiques. J'analysais une situation, j'en donnais un modèle mathématique et, de façon annexée, j'essayais d'en trouver une conséquence pratique. Les problèmes posés dans ma thèse conduisaient à des problèmes de calcul numérique. Nous avions à notre disposition un centre de calcul où les calculatrices fonctionnaient à la manivelle, puis des machines mécanographiques à cartes perforées. Nous étions en pointe à l'ONERA, parce qu'on y était obligés. C'est comme ça que j'ai fait la première démonstration de calcul scientifique chez IBM. J'avais fait un programme qui, pendant que les invités prenaient l'apéritif, résolvait une équation du troisième degré ; à la fin de l'apéritif, on avait une racine de l'équation. Ça faisait beaucoup de bruit et ça consommait beaucoup de cartes. Peu après je faisais, dans les mêmes conditions, la première démonstration de calcul scientifique chez Bull qui ne voulait pas être en reste. A ce moment-là, écrire un programme, c'était se mettre devant un tableau et connecter des fils. Après, j'ai vécu tous les stades de l'informatique, j'ai été témoin de l'histoire de l'informatique et des choix stupides qui se sont succédés en France pendant des dizaines d'années : tout ce qu'on a fait dans les écoles, les subventions déguisées à l'informatique française sans se demander si les élèves pourraient en faire quelque chose ! Là, j'étais plutôt spectateur. Non, j'ai quand même inventé un algorithme en 1948 qui a été utilisé sur les premiers ordinateurs aux États Unis pour l'analyse spectrale des matrices (matrices de Leontief en économie mathématique).

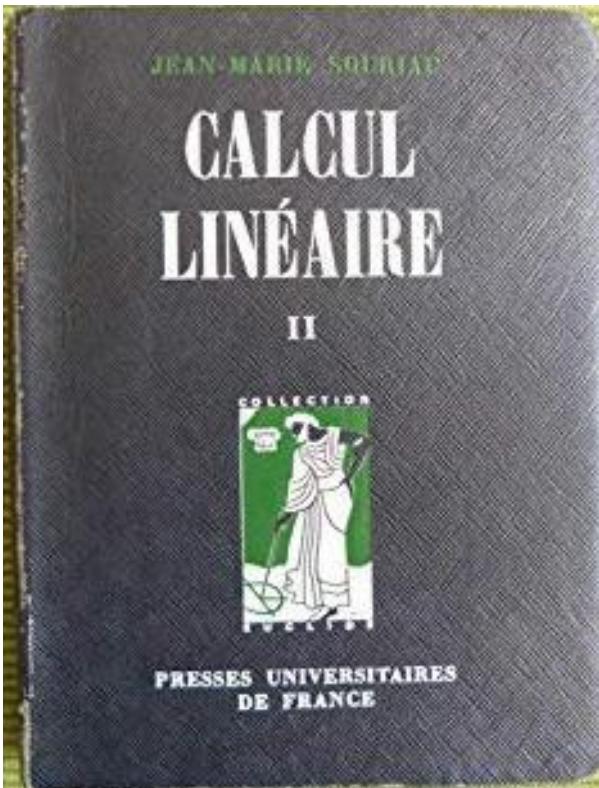
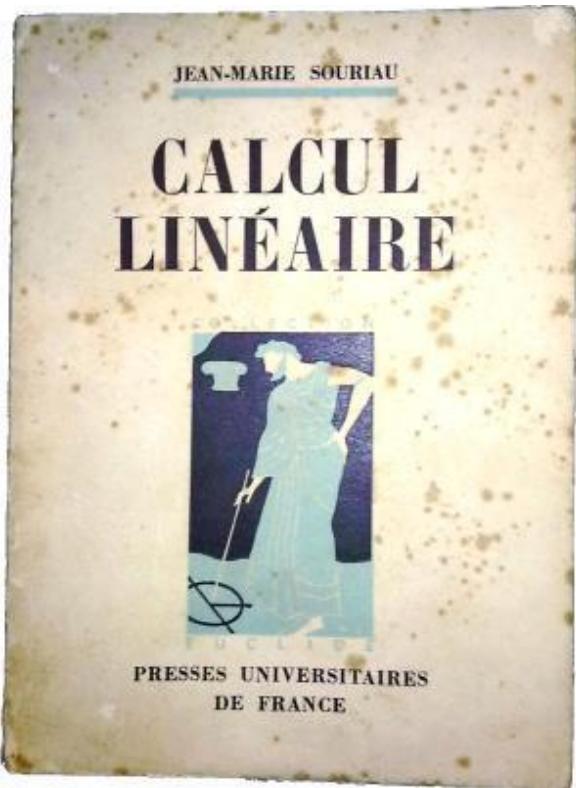
Caravelle Airplane
First flight: 27 May 1955



McD Douglas MD-11
First flight: 30 Dec 1986



Souriau Book on « Calcul Linéaire » & Leverrier-Souriau Algorithm



$$P(\lambda) = \det(\lambda I - A) = \sum_{i=0}^n k_i \lambda^{n-i}$$

$$k_0 = 1 \text{ et } B_0 = I$$

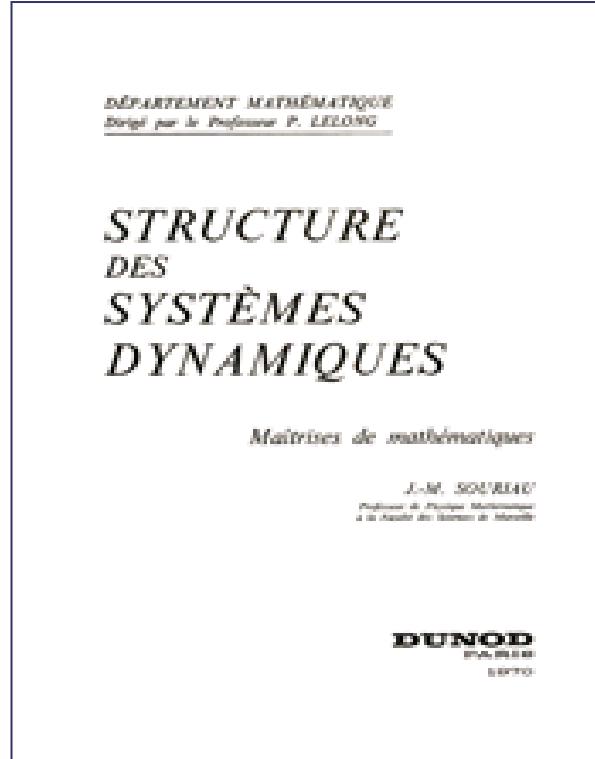
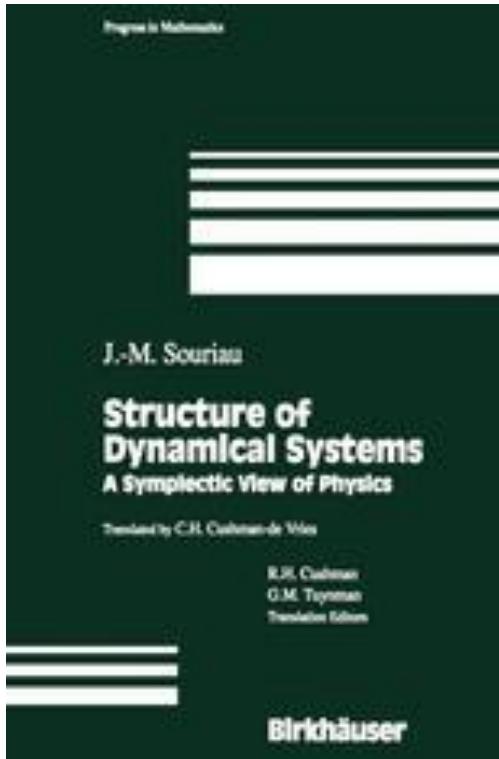
$$\left\{ \begin{array}{l} A_i = B_{i-1} A \quad , \quad k_i = -\frac{1}{i} \text{tr}(A_i), \quad i = 1, \dots, n-1 \end{array} \right.$$

$$\left\{ \begin{array}{l} B_i = A_i + k_i I \quad \text{ou} \quad B_i = B_{i-1} A - \frac{1}{i} \text{tr}(B_{i-1} A) I \end{array} \right.$$

$$A_n = B_{n-1} A \quad \text{et} \quad k_n = -\frac{1}{n} \text{tr}(A_n)$$

Souriau, J.-M.: Une méthode pour la décomposition spectrale et l'inversion des matrices. Comptes-Rendus hebdomadaires des séances de l'Académie des Sciences 227 (2), 1010–1011, Gauthier-Villars, Paris (1948).

50th year birthday of Jean-Marie Souriau Book



Introduction of Symplectic Geometry in Mechanics

Invention of Moment(um) map

Geometrization of Noether theorem

Barycentric Decomposition Theorem

Total mass of an isolated dynamic system is the class of cohomology of the equivariance default of moment map (for Galilee group).

Lie Group Thermodynamics (Chapitre IV)

http://www.jmsouriau.com/structure_des_systemes_dynamiques.htm

<http://www.springer.com/us/book/9780817636951>

OPEN

CARTHAGE & MASSILIA: Mediterranean Root of Souriau SSD Book (Institut des hautes études, 8 Rue de Rome, Tunis)



1952-1958 : J.M. Souriau Maître de Conférences,
puis Professeur titulaire à l'Institut des Hautes
Études de Tunis



En effet, son mari est nommé en 1952 à l'Institut des Hautes Études de Tunis ; leur installation en Tunisie, plus précisément à Carthage, lui apporte la vision d'un monde nouveau

Fallais donc rue de Rome, où était situé l'**Institut**, et fit la connaissance du secrétaire, Smerly, frère d'un grand poète tunisien. Par la suite, je rencontrais les collègues, les historiens Frezouls, ancien membre de l'École de Rome, Ganiage, historien de l'époque moderne, les juristes Percerou, De Bernis, les scientifiques Diacono, Souriau, etc.



Carthage
(Tunis)

Héméroskopeion Battle between
Carthage & Massilia, 490 BJC

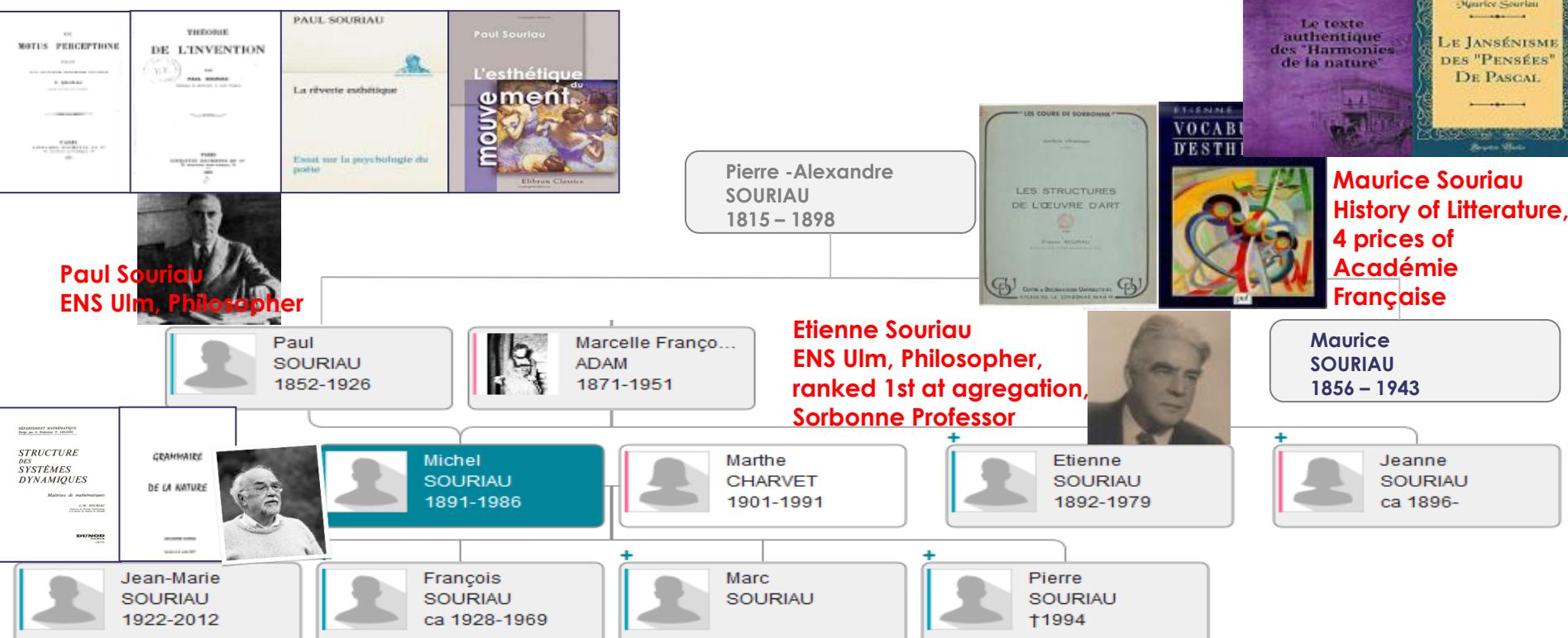
Massilia
(Marseille)

Jean-Marie Souriau à Carthage de 1954 à 1958 (Germination de « structure des systèmes dynamiques »)



Institut des Hautes Études de Tunis, 8 rue de Rome
Video : <http://www.ina.fr/video/AFE01000164>

Souriau Genealogy: « Esprits raffinés » of French Esthetism Structures of Esthetism, Esthetism of motion, Structure of motion



ENS Ulm, ranked 2nd at aggregation, Phycisist

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THALES

Souriau Esthetism on « structure of motion » by 3 generation of ENS Ulm graduated students

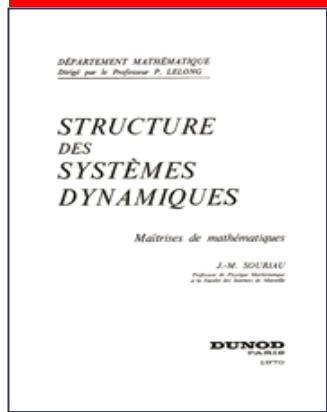
Esthetism of motion



Paul Souriau
ENS Ulm 1873



Structure of Motion



Jean-Marie Souriau
ENS Ulm 1942

Souriau Esthetism on « Structure of motion »

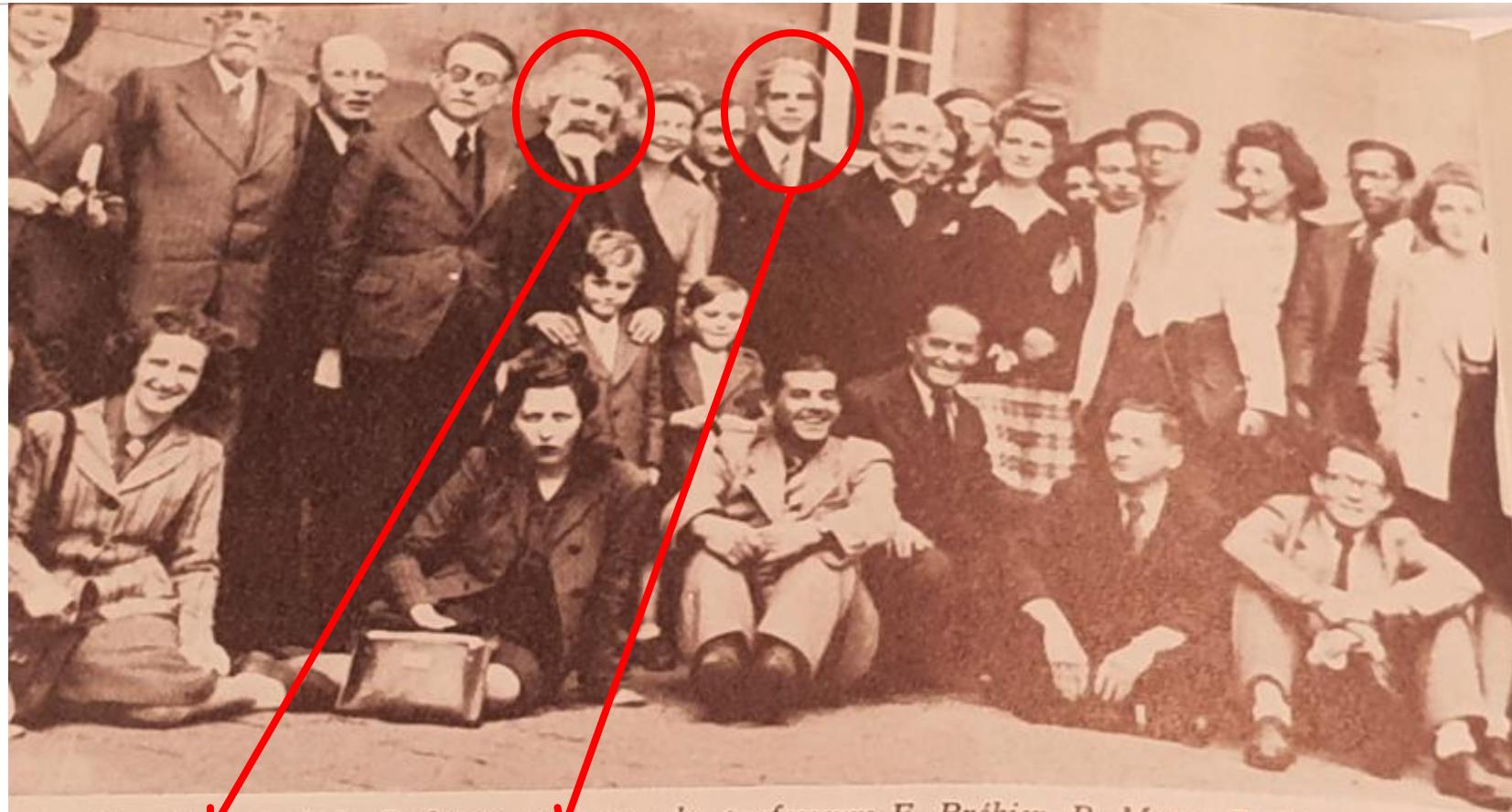
Structure of Esthetism



Etienne Souriau
ENS Ulm 1912



Etienne Souriau & Gaston Bachelard at Sorbonne University



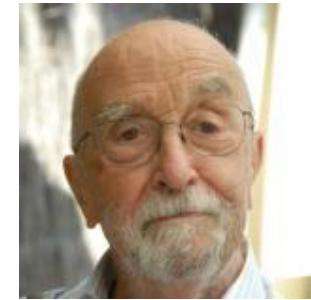
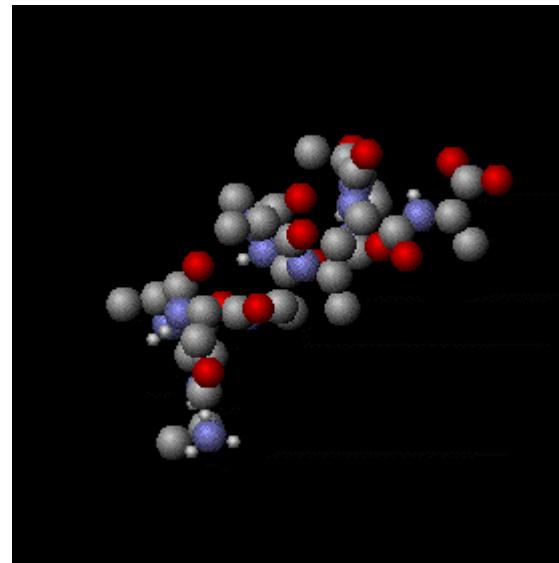
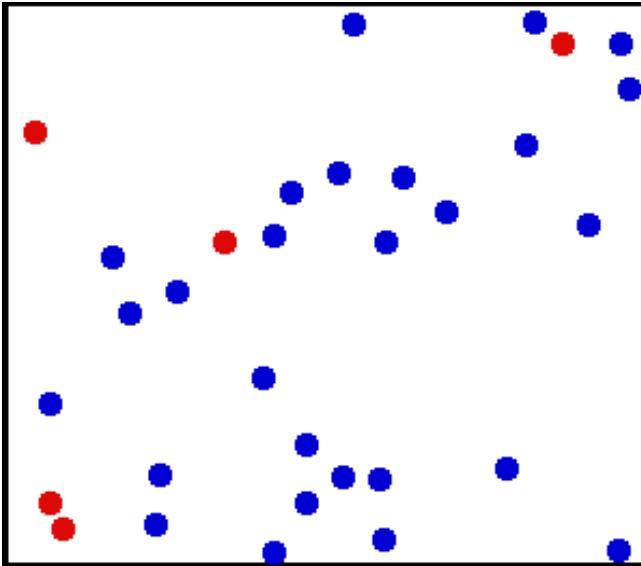
Dans la cour de la Sorbonne en 1944 : les professeurs E. Bréhier, P. Mouy, R. Bayer, G. Bachelard, H. Gouhier, E. Souriau, J. Laporte et P. Romeu, bibliothécaire (de g. à d.).

Gibbs Canonical Ensemble on Symplectic Manifold

- | In statistical mechanics, a canonical ensemble is the statistical ensemble that is used to represent the possible states of a mechanical system that is being maintained in thermodynamic equilibrium.
- | Souriau has extended this notion of Gibbs canonical ensemble on Symplectic manifold M for a Lie group action on M
- | The seminal idea of Lagrange was to consider that a statistical state is simply a probability measure on the manifold of motions
- | In Jean-Marie Souriau approach, one movement of a dynamical system (classical state) is a point on manifold of movements.
- | For statistical mechanics, the movement variable is replaced by a random variable where a statistical state is probability law on this manifold.

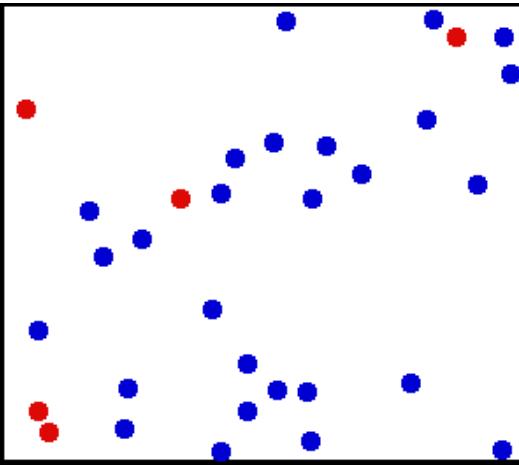
What is a Temperature ? Is there an unknown structure behind it ?

| « (Planck) Temperature is an element of Lie Algebra of Dynamical Group acting on the system » - Jean-Marie Souriau

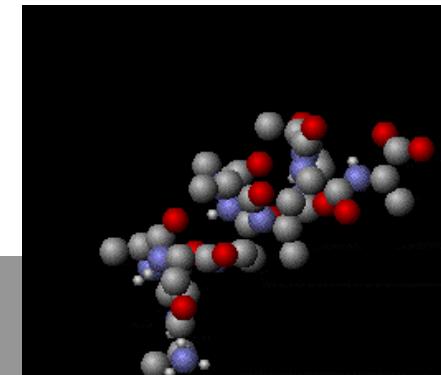


Souriau Model of Lie Groups Thermodynamics

- | Souriau Geometric (Planck) Temperature is **an element of Lie Algebra** of Dynamical Group (Galileo/Poincaré groups) acting on the system
- | Generalized Entropy is **Legendre Transform of minus logarithm of Laplace Transform**
- | Fisher(-Souriau) Metric is a **Geometric Calorific Capacity** (hessian of Massieu Potential)
- | Higher Order Souriau Lie Groups Thermodynamics is given by **Günther's Poly-Symplectic Model** (vector-valued model in non-equivariant case)



Souriau formalism is fully **covariant**, with no special coordinates (**covariance of Gibbs density wrt Dynamical Groups**)



Motivation: Information Geometry & Machine Learning

| Statistical Mechanics, Dual Potentials & Fisher Metric

- In geometric statistical mechanics, Souriau has developed a “Lie groups thermodynamics” of dynamical systems where the (maximum entropy) Gibbs density is covariant with respect to the action of the Lie group. In the Souriau model, previous structures of information geometry are preserved:

$$I(\beta) = -\frac{\partial^2 \Phi}{\partial \beta^2} \text{ with } \Phi(\beta) = -\log \int_M e^{-\langle \beta, U(\xi) \rangle} d\lambda$$

$$S(Q) = \langle \beta, Q \rangle - \Phi(\beta) \text{ with } Q = \frac{\partial \Phi(\beta)}{\partial \beta} \in \mathfrak{g}^* \text{ and } \beta = \frac{\partial S(Q)}{\partial Q} \in \mathfrak{g}$$

- In the Souriau Lie groups thermodynamics model, β is a “geometric” (Planck) temperature, element of Lie algebra \mathfrak{g} of the group, and Q is a “geometric” heat, element of dual Lie algebra \mathfrak{g}^* of the group.

Motivation: Information Geometry & Machine Learning

Statistical Mechanics & Fisher Metric

- Souriau has proposed a Riemannian metric that we have identified as a generalization of the Fisher metric:

$$I(\beta) = [g_\beta] \text{ with } g_\beta([Z_1], [Z_2]) = \tilde{\Theta}_\beta(Z_1, [Z_2])$$

$$\text{with } \tilde{\Theta}_\beta(Z_1, Z_2) = \tilde{\Theta}(Z_1, Z_2) + \langle Q, ad_{Z_1}(Z_2) \rangle \text{ where } ad_{Z_1}(Z_2) = [Z_1, Z_2]$$

- The tensor $\tilde{\Theta}$ used to define this extended Fisher metric is defined by the moment map $J(x)$, from M (homogeneous symplectic manifold) to the dual Lie algebra \mathfrak{g}^* , given by:

$$\tilde{\Theta}(X, Y) = J_{[X, Y]} - \{J_X, J_Y\} \text{ with } J(x) : M \rightarrow \mathfrak{g}^* \text{ such that } J_X(x) = \langle J(x), X \rangle, X \in \mathfrak{g}$$

- This tensor $\tilde{\Theta}$ is also defined in tangent space of the cocycle $\theta(g) \in \mathfrak{g}^*$ (this cocycle appears due to the non-equivariance of the coadjoint operator Ad_g^* , action of the group on the dual lie algebra): $Q(Ad_g(\beta)) = Ad_g^*(Q) + \theta(g)$

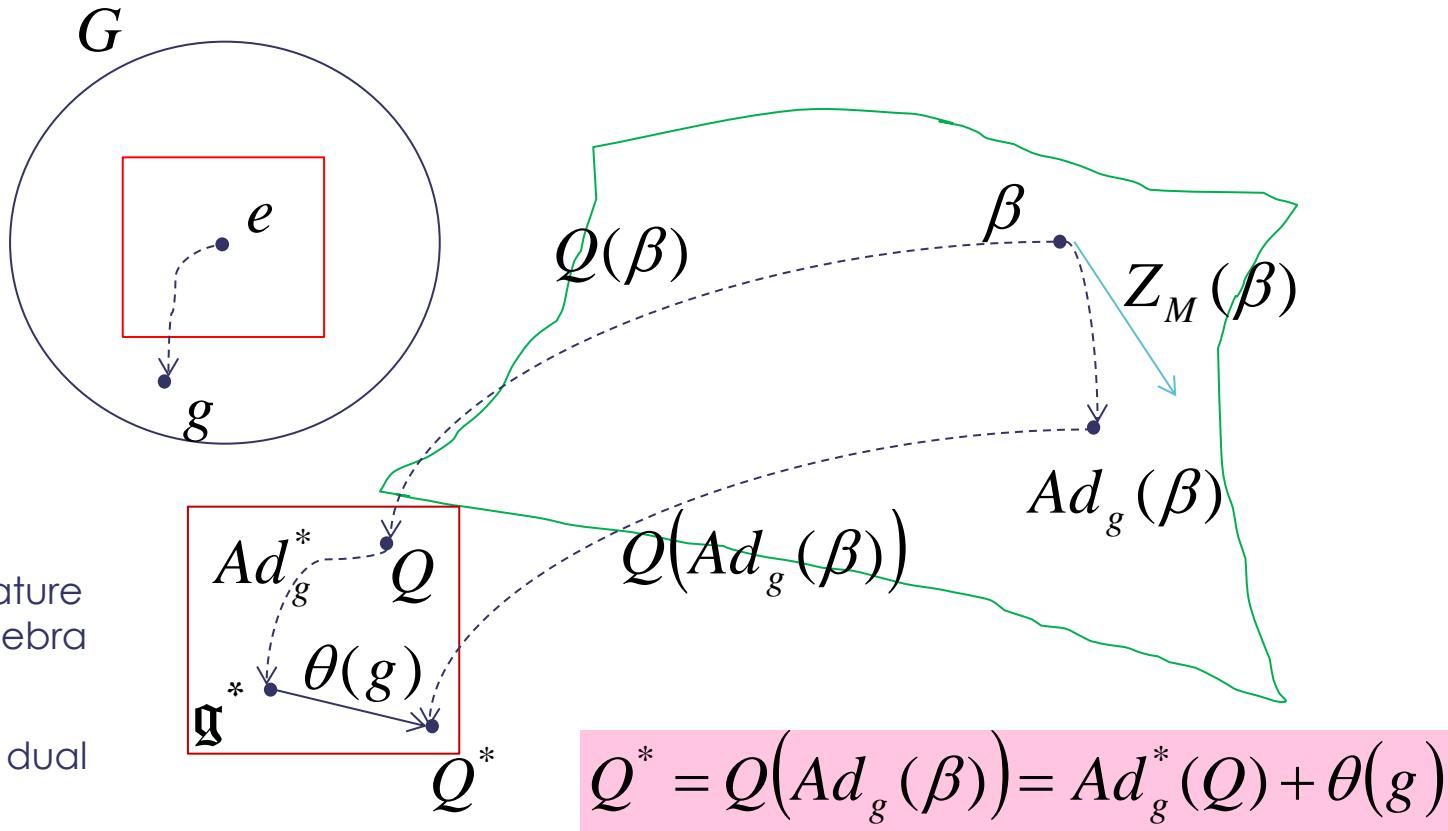
$$\tilde{\Theta}(X, Y) : \mathfrak{g} \times \mathfrak{g} \rightarrow \mathfrak{R} \quad \text{with } \Theta(X) = T_e \theta(X(e))$$

$$X, Y \mapsto \langle \Theta(X), Y \rangle$$

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Fundamental Souriau Theorem

- β : (Planck) température element of Lie algebra
- Q : Heat, element of dual Lie Algebra



Motivation: Information Geometry & Machine Learning

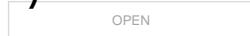
| Statistical Mechanics & Invariant Souriau-Fisher Metric

- In Souriau's Lie groups thermodynamics, the invariance by re-parameterization in information geometry has been replaced by invariance with respect to the action of the group. When an element of the group g acts on the element $\beta \in \mathfrak{g}$ of the Lie algebra, given by adjoint operator Ad_g . Under the action of the group , $Ad_g(\beta)$, the entropy $S(Q)$ and the Fisher metric $I(\beta)$ are invariant:

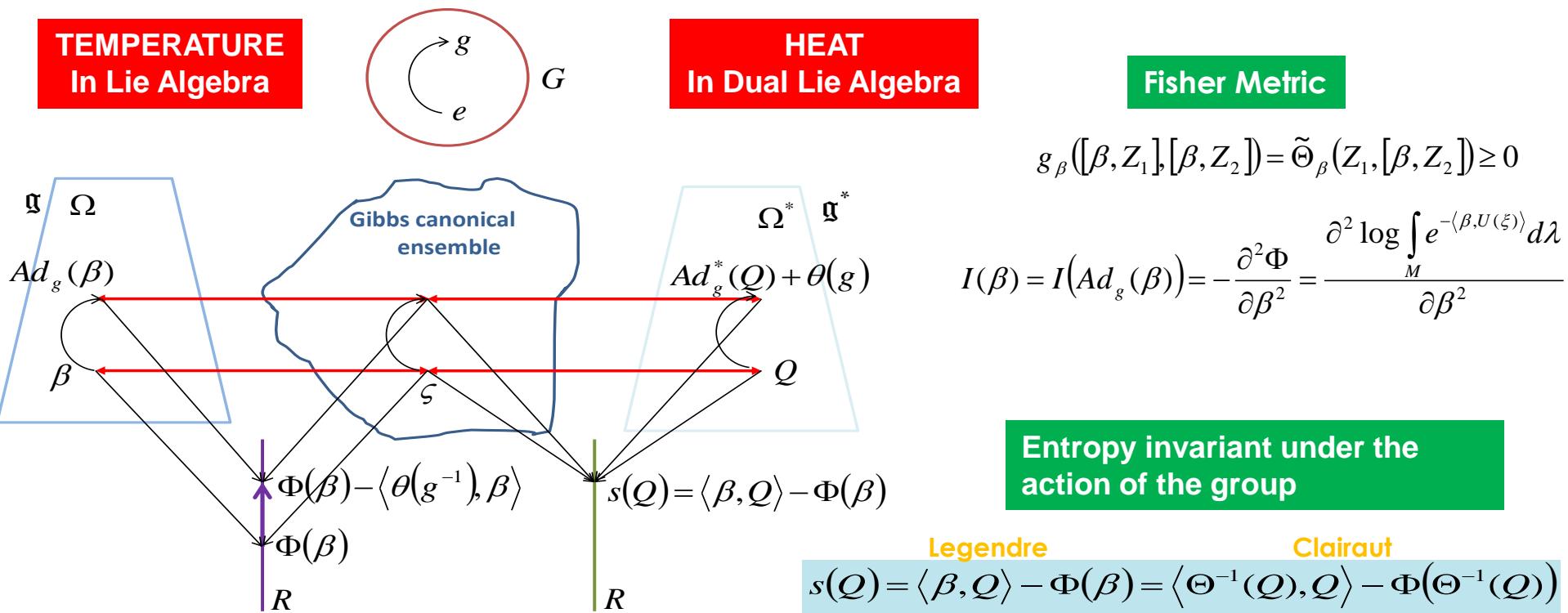
$$\beta \in \mathfrak{g} \rightarrow Ad_g(\beta) \Rightarrow \begin{cases} S[Q(Ad_g(\beta))] = S(Q) \\ I[Ad_g(\beta)] = I(\beta) \end{cases}$$

$$I(\beta) = -\frac{\partial^2 \Phi}{\partial \beta^2} \text{ with } \Phi(\beta) = -\int_M e^{-\langle \beta, U(\xi) \rangle} d\lambda$$

$$S(Q) = \langle \beta, Q \rangle - \Phi(\beta) \text{ with } Q = \frac{\partial \Phi(\beta)}{\partial \beta} \in \mathfrak{g}^* \text{ and } \beta = \frac{\partial S(Q)}{\partial Q} \in \mathfrak{g}$$



Souriau-Fisher Metric & Souriau Lie Groups Thermodynamics: Bedrock for Lie Group Machine Learning



Logarithm of Partition Function
(Massieu Characteristic Function)

Entropy

$$Q = \Theta(\beta) = \frac{\partial \Phi}{\partial \beta} \in \mathfrak{g}^*$$

$$\beta = \Theta^{-1}(Q) \in \mathfrak{g}$$

THALES

Aristotle's natural philosophy and Pascal's epistemology

- > "Nous avons fait de la Dynamique un cas particulier de la Thermodynamique, une Science qui embrasse dans des principes communs tous les changements d'état des corps, aussi bien les changements de lieu que les changements de qualités physiques" - Pierre Duhem, Sur les équations générales de la Thermodynamique, 1891
- > "Nous prenons le mot mouvement pour désigner non seulement un changement de position dans l'espace, mais encore un changement d'état quelconque, lors même qu'il ne serait accompagné d'aucun déplacement... De la sorte, le mot mouvement s'oppose non pas au mot repos, mais au mot équilibre." - Pierre Duhem, Commentaire aux principes de la Thermodynamique, 1894
- > "This theoretical design led Duhem to rediscover and reinterpret the tradition of Aristotle's natural philosophy and Pascal's epistemology... This outcome was surprising and clearly echoed the Aristotelian language and concept of motion as change and transformation: within the framework of Aristotelian natural philosophy, motion in the modern physical sense was actually a special case of the general concept of motion." – S. Bordoni, From thermodynamics to philosophical tradition: Pierre Duhem's research between 1891 and 1896. *Lettera Matematica* 2017, 5, 261–266.



Associated Riemannian Metric: Geometric Fisher Metric

| We can compute the image of Geometric Heat by the Lie Group action:

$$Q^* = Ad_g^*(Q) + \theta(g)$$

| By tangential derivative to the orbit with respect to $Z \in \mathfrak{g}$ and by using positivity of $-\frac{\partial Q}{\partial \beta} \geq 0$, we find:

$$\tilde{\Theta}_\beta(Z, [\beta, Z]) = \tilde{\Theta}(Z, [\beta, Z]) + \langle Q, [Z, [\beta, Z]] \rangle \geq 0$$

| $\tilde{\Theta}_\beta$ is a 2-form of \mathfrak{g} that verifies:

$$\tilde{\Theta}([X, Y], Z) + \tilde{\Theta}([Y, Z], X) + \tilde{\Theta}([Z, X], Y) = 0$$

| Then, there exists a symmetric tensor g_β defined on $ad_\beta(Z)$

$$g_\beta([\beta, Z_1], [\beta, Z_2]) = \tilde{\Theta}_\beta(Z_1, [\beta, Z_2])$$

| With the following invariances:

$$s[Q(Ad_g(\beta))] = s(Q(\beta))$$

$$I(Ad_g(\beta)) = -\frac{\partial^2 (\Phi - \langle \theta(g^{-1}), \beta \rangle)}{\partial \beta^2} = -\frac{\partial^2 \Phi}{\partial \beta^2} = I(\beta)$$

Fisher Metric of Souriau Lie Group Thermodynamics

| Souriau has introduced the Riemannian metric

$$g_\beta([\beta, Z_1], [\beta, Z_2]) = \tilde{\Theta}_\beta(Z_1, [\beta, Z_2]) \quad \beta \in \text{Ker } \tilde{\Theta}_\beta$$

$$\tilde{\Theta}_\beta(Z_1, Z_2) = \tilde{\Theta}(Z_1, Z_2) + \langle Q, ad_{Z_1}(Z_2) \rangle \text{ with } ad_{Z_1}(Z_2) = [Z_1, Z_2]$$

| This metric is an **extension of Fisher metric, an hessian metric**: If we differentiate the relation $Q(Ad_g(\beta)) = Ad_g^*(Q) + \theta(g)$

$$\frac{\partial Q}{\partial \beta}(-[Z_1, \beta], .) = \tilde{\Theta}(Z_1, [\beta, .]) + \langle Q, Ad_{Z_1}([\beta, .]) \rangle = \tilde{\Theta}_\beta(Z_1, [\beta, .])$$

$$-\frac{\partial Q}{\partial \beta}([Z_1, \beta], Z_2) = \tilde{\Theta}(Z_1, [\beta, Z_2]) + \langle Q, Ad_{Z_1}([\beta, Z_2]) \rangle = \tilde{\Theta}_\beta(Z_1, [\beta, Z_2])$$

$$\Rightarrow -\frac{\partial^2 \Phi}{\partial \beta^2} = -\frac{\partial Q}{\partial \beta} = g_\beta([\beta, Z_1], [\beta, Z_2]) = \tilde{\Theta}_\beta(Z_1, [\beta, Z_2])$$

| The Fisher Metric is then a **generalization of “Heat Capacity”**:

$$\beta = \frac{1}{kT} \quad K = -\frac{\partial Q}{\partial \beta} = -\frac{\partial Q}{\partial T} \left(\frac{\partial(1/kT)}{\partial T} \right)^{-1} = kT^2 \frac{\partial Q}{\partial T} \quad \frac{\partial T}{\partial t} = \frac{\kappa}{C.D} \Delta T \text{ with } \frac{\partial Q}{\partial T} = C.D$$

Link with Classical Thermodynamics

| We have the reciprocal formula:

$$Q = \frac{\partial \Phi}{\partial \beta}$$

$$\beta = \frac{\partial s}{\partial Q}$$

$$s(Q) = \left\langle \frac{\partial \Phi}{\partial \beta}, \beta \right\rangle - \Phi$$

$$\Phi(\beta) = \left\langle Q, \frac{\partial s}{\partial Q} \right\rangle - s$$

| For Classical Thermodynamics (Time translation only), we recover the definition of Boltzmann Entropy:

$$\begin{cases} \beta = \frac{\partial s}{\partial Q} \\ \beta = \frac{1}{T} \end{cases} \Rightarrow ds = \frac{dQ}{T}$$

GIBBS-DUHEM Potential: Free Energy

$$\cancel{F = E - TS}$$

Every mathematician
knows it is
impossible to understand
any elementary
course in
thermodynamics.

Vladimir Arnold

MASSIEU Potential (characteristic function)

$$\frac{F}{T} = \frac{1}{T} E - S \Rightarrow \Psi = \left\langle \beta, E \right\rangle - S$$

$\beta = \frac{1}{T}$

Preservation of
Legendre Duality

Souriau Invention of « Moment map »: Geometrization of Noether Theorem (1/2)

| As explained in by Thomas Delzant at 2010 CIRM conference “Action Hamiltoniennes: invariants et classification”, organized with Michel Brion:

- “The definition of the moment map is due to Jean-Marie Souriau.... In the book of Souriau, we find a proof of the proposition: the map J is equivariant for an **affine action of G on g^*** whose linear part is Ad^* In Souriau's book, we can also find a **study of the non-equivariant case** and its applications to classical and quantum mechanics. In the case of the Galileo group operating in the phase space of space-time, **obstruction to equivariance (a class of cohomology)** is interpreted as the inert mass of the object under study”.
- We can uniquely define the moment map up to an additive constant of integration, that can always be chosen to make the moment map equivariant (a moment map is G -equivariant, when G acts on g^* via the coadjoint action) if the group is compact or semi-simple. In 1969, Souriau has considered **the non-equivariant case where the coadjoint action must be modified to make the map equivariant by a 1-cocycle on the group with values in dual Lie algebra g^* .**

Souriau Invention of « Moment map »: Geometrization of Noether Theorem (2/2)

| Professor Marsden has summarized the development of this concept by Jean-Marie Souriau and Bertram Kostant based on their both testimonials:

- > “In Kostant’s 1965 Phillips lectures at Haverford, and in the 1965 U.S.–Japan Seminar, Kostant introduced the momentum map to generalize a theorem of Wang and thereby classified all homogeneous symplectic manifolds; this is called today ‘Kostant’s coadjoint orbit covering theorem’.... Souriau introduced the momentum map in his 1965 Marseille lecture notes and put it in print in 1966. The momentum map finally got its formal definition and its name, based on its physical interpretation, by Souriau in 1967. Souriau also studied its properties of equivariance, and formulated the coadjoint orbit theorem. The momentum map appeared as a key tool in Kostant’s quantization lectures in 1970 , and Souriau discussed in 1970 it at length in his book Kostant and Souriau realized its importance for linear representations, a fact apparently not foreseen by Lie”.

Souriau Gibbs states for Hamiltonian actions of subgroups of the Galilean group

> Galilean Transformation on position and speed:

$$\begin{pmatrix} \vec{r}' & \vec{v}' \\ t' & 1 \\ 1 & 0 \end{pmatrix} = \begin{pmatrix} A & \vec{b} & \vec{d} \\ 0 & 1 & e \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} \vec{r} & \vec{v} \\ t & 1 \\ 1 & 0 \end{pmatrix} = \begin{pmatrix} A\vec{r} + t\vec{b} + \vec{d} & A\vec{v} + \vec{b} \\ t + e & 1 \\ 1 & 0 \end{pmatrix}$$

> **Souriau Result:** this action is Hamiltonian, with the map J , defined on the evolution space of the particle, with value in the dual \mathfrak{g}^* of the Lie algebra \mathbf{G} , as momentum map

$$J(\vec{r}, t, \vec{v}, m) = m \begin{pmatrix} \vec{r} \times \vec{v} & 0 & 0 \\ \vec{r} - t\vec{v} & 0 & 0 \\ \vec{v} & \frac{1}{2}\|\vec{v}\|^2 & 0 \end{pmatrix} = m \left\{ \vec{r} \times \vec{v}, \vec{r} - t\vec{v}, \vec{v}, \frac{1}{2}\|\vec{v}\|^2 \right\} \in \mathfrak{g}^*$$

> Coupling formula:

$$\langle J(\vec{r}, t, \vec{v}, m), \beta \rangle = \left\langle m \left\{ \vec{r} \times \vec{v}, \vec{r} - t\vec{v}, \vec{v}, \frac{1}{2}\|\vec{v}\|^2 \right\}, \{\vec{\omega}, \vec{\alpha}, \vec{\delta}, \varepsilon\} \right\rangle$$

$$\langle J(\vec{r}, t, \vec{v}, m), \beta \rangle = m \left(\vec{\omega} \cdot \vec{r} \times \vec{v} - (\vec{r} \times \vec{v}) \cdot \vec{\alpha} + \vec{v} \cdot \vec{\delta} - \frac{1}{2}\|\vec{v}\|^2 \varepsilon \right)$$

$$Z = \begin{pmatrix} j(\vec{\omega}) & \vec{\alpha} & \vec{\delta} \\ 0 & 1 & \varepsilon \\ 0 & 0 & 0 \end{pmatrix} = \{\vec{\omega}, \vec{\alpha}, \vec{\delta}, \varepsilon\} \in \mathfrak{g}$$

Souriau Gibbs states for Hamiltonian actions of subgroups of the Galilean group

Souriau Gibbs states for one-parameter subgroups of the Galilean group

- > **Souriau Result:** Action of the full Galilean group on the space of motions of an isolated mechanical system is not related to any Equilibrium Gibbs state (the open subset of the Lie algebra, associated to this Gibbs state, is empty)
- > The **1-parameter subgroup of the Galilean group** generated by β element of Lie Algebra, is the set of matrices

$$\exp(\tau\beta) = \begin{pmatrix} A(\tau) & \vec{b}(\tau) & \vec{d}(\tau) \\ 0 & 1 & \tau\varepsilon \\ 0 & 0 & 1 \end{pmatrix} \text{ with } \begin{cases} A(\tau) = \exp(\tau j(\vec{\omega})) \text{ and } \vec{b}(\tau) = \left(\sum_{i=1}^{\infty} \frac{\tau^i}{i!} (j(\vec{\omega}))^{i-1} \right) \vec{\alpha} \\ \vec{d}(\tau) = \left(\sum_{i=1}^{\infty} \frac{\tau^i}{i!} (j(\vec{\omega}))^{i-1} \right) \vec{\delta} + \varepsilon \left(\sum_{i=2}^{\infty} \frac{\tau^i}{i!} (j(\vec{\omega}))^{i-2} \right) \vec{\alpha} \end{cases}$$
$$\beta = \begin{pmatrix} j(\vec{\omega}) & \vec{\alpha} & \vec{\delta} \\ 0 & 1 & \varepsilon \\ 0 & 0 & 0 \end{pmatrix} \in \mathfrak{g}$$

Souriau Thermodynamics of butter churn (device used to convert cream into butter) or “La Thermodynamique de la crémier”

| If we consider the case of the centrifuge

$$\vec{\omega} = \omega \vec{e}_z, \vec{\alpha} = 0 \text{ and } \vec{\delta} = 0$$

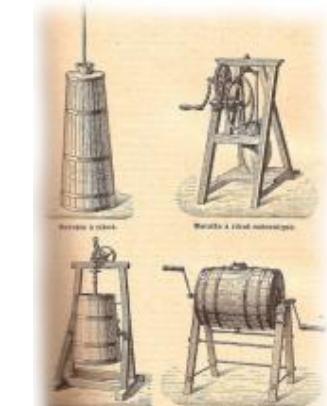
Rotation speed : $\frac{\omega}{\varepsilon}$

$$f_i(\vec{r}_{i0}) = -\frac{\omega^2}{2\varepsilon^2} \|\vec{e}_z \times \vec{r}_{i0}\|^2$$

with $\Delta = \|\vec{e}_z \times \vec{r}_{i0}\|$ distance to axis z

$$\rho_i(\beta) = \frac{1}{P_i(\beta)} \exp(-\langle J_i, \beta \rangle) = cst. \exp\left(-\frac{1}{2m_i \kappa T} \|\vec{p}_{i0}\|^2 + \frac{m_i}{2\kappa T} \left(\frac{\omega}{\varepsilon}\right)^2 \Delta^2\right)$$

- the behaviour of a gas made of point particles of various masses in a centrifuge rotating at a constant angular velocity (the heavier particles concentrate farther from the rotation axis than the lighter ones)



$$\frac{\omega}{\varepsilon}$$

Entropy Definition by Jean-Marie Souriau (1/4)

| Let E a vector space of finite size, μ a measure on the dual space E^* , then the function given by:

$$\alpha \mapsto \int_{E^*} e^{M\alpha} \mu(M) dM$$

for all $\alpha \in E$ such that the integral is convergent.

| This function is called **Laplace Transform**. This transform F of the measure μ is differentiable inside its definition set $def(F)$. Its p-th derivables are given by the following convergent integrals :

$$F^{(p)}(\alpha) = \int_{E^*} M \otimes M \dots \otimes M \mu(M) dM$$

Entropy Definition by Jean-Marie Souriau (2/4)

| Souriau Theorem:

> Let E a vector space of finite size, μ a non zero positive measure of its dual space E^* , F its Laplace transform, then:

- F is a semi-definite convex function, $F(\alpha) > 0, \forall \alpha \in \text{def}(F)$
- $f = \log(F)$ is convex and semi-continuous
- Let α an interior point of $\text{def}(F)$ then:
 - $D^2(f)(\alpha) \geq 0$
 - $$D^2(f)(\alpha) = \int_{E^*} e^{M\alpha} [M - D(f)(\alpha)]^{\otimes 2} \mu(M) dM$$
 - $D^2(f)(\alpha)$ inversible \Leftrightarrow affine Enveloppe ($\text{support}(\mu)$) = E^*

Entropy Definition by Jean-Marie Souriau (3/4)

| Lemme:

- > Let X a locally compact space, Let λ a positive measure of X , with X as support, then the following function Φ is convex:

$$\Phi(h) = \log \int_X e^{h(x)} \lambda(x) dx, \quad \forall h \in C(X)$$

such that the integral is convergent.

| Proof:

- > The integral is strictly positive when it converges, insuring existence of its logarithm
- > Epigraph Φ is the set of $\begin{pmatrix} h \\ y \end{pmatrix}$ such that $\int_X e^{h(x)-y} \lambda(x) dx \leq 1$.
- > Convexity of exponential prove that this epigraph is convex.

Entropy Definition by Jean-Marie Souriau (4/4)

| Entropy definition by Jean-Marie Souriau:

- (Neg)entropy is given by Legendre transform of:

$$\Phi(h) = \log \int_X e^{h(x)} \lambda(x) dx , \quad \forall h \in C(X)$$

- We call “Boltzmann Law” (relatively to λ) all measures μ of X such that the set of real values $\mu(h) - \Phi(h)$, $h \in \text{def}(\Phi)$ and h est μ -integrable.

Example of Multivariate Gaussian Law (real case)

Multivariate Gaussian law parameterized by moments

$$p_{\hat{\xi}}(\xi) = \frac{1}{(2\pi)^{n/2} \det(R)^{1/2}} e^{-\frac{1}{2}(z-m)^T R^{-1}(z-m)}$$

$$\frac{1}{2}(z-m)^T R^{-1}(z-m) = \frac{1}{2} [z^T R^{-1} z - m^T R^{-1} z - z^T R^{-1} m + m^T R^{-1} m]$$

$$= \frac{1}{2} z^T R^{-1} z - m^T R^{-1} z + \frac{1}{2} m^T R^{-1} m$$

$$p_{\hat{\xi}}(\xi) = \frac{1}{(2\pi)^{n/2} \det(R)^{1/2} e^{\frac{1}{2} m^T R^{-1} m}} e^{-\left[-m^T R^{-1} z + \frac{1}{2} z^T R^{-1} z\right]} = \frac{1}{Z} e^{-\langle \xi, \beta \rangle}$$

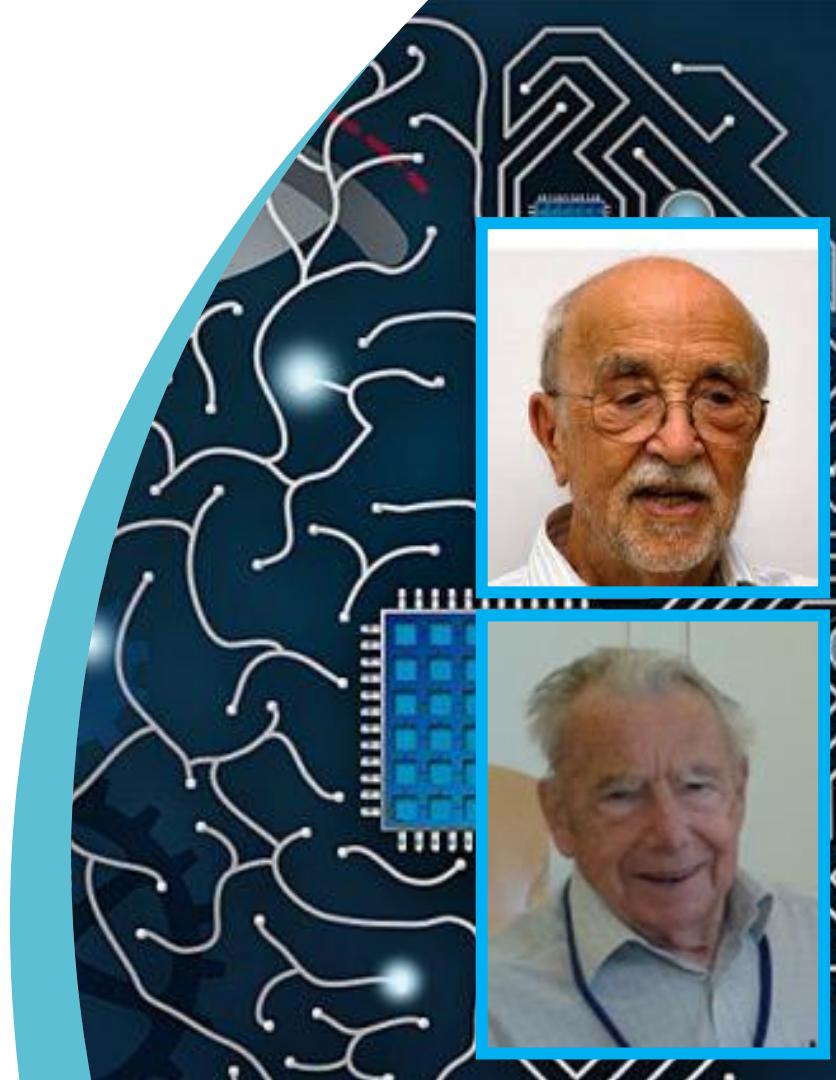
$$\xi = \begin{bmatrix} z \\ zz^T \end{bmatrix} \text{ and } \beta = \begin{bmatrix} -R^{-1}m \\ \frac{1}{2}R^{-1} \end{bmatrix} = \begin{bmatrix} a \\ H \end{bmatrix} \text{ with } \langle \xi, \beta \rangle = a^T z + z^T Hz = \text{Tr}[za^T + H^T zz^T]$$

Gaussian Density is a 1st order Maximum Entropy Density !



Other events & references

OPEN



Reference Book: Libermann & Marle

Symplectic Geometry and Analytical Mechanics

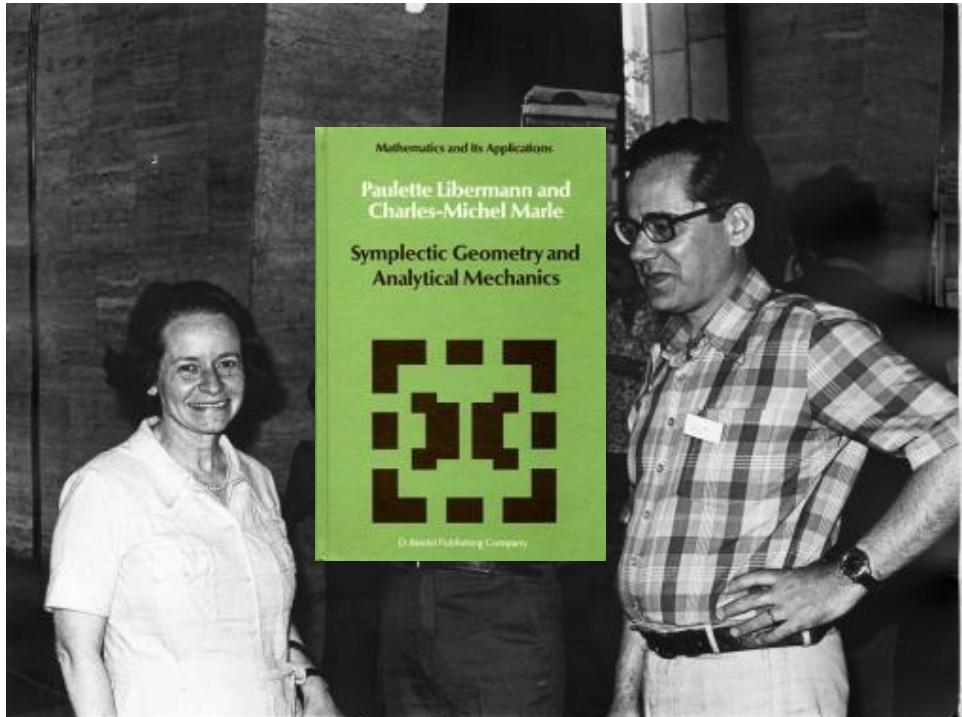
- Paulette Libermann & Charles-Michel Marle

https://www.agnesscott.edu/lriddle/WOMEN/abstracts/libermann_abstract.htm

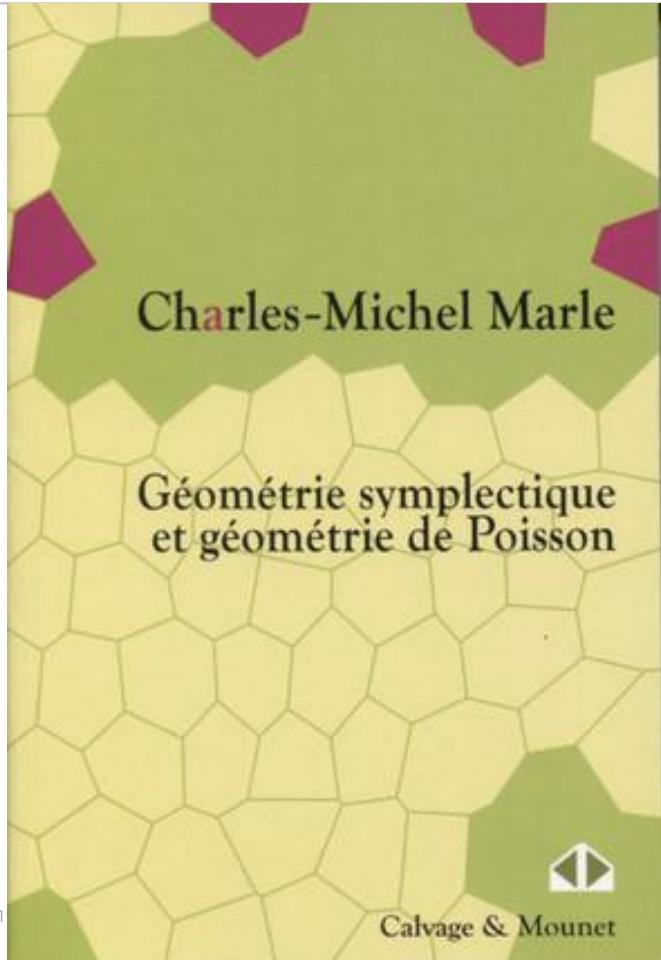
Paulette Libermann, Legendre foliations on contact manifolds, Differential Geometry and Its Applications, n°1, pp.57-76, 1991

See also:

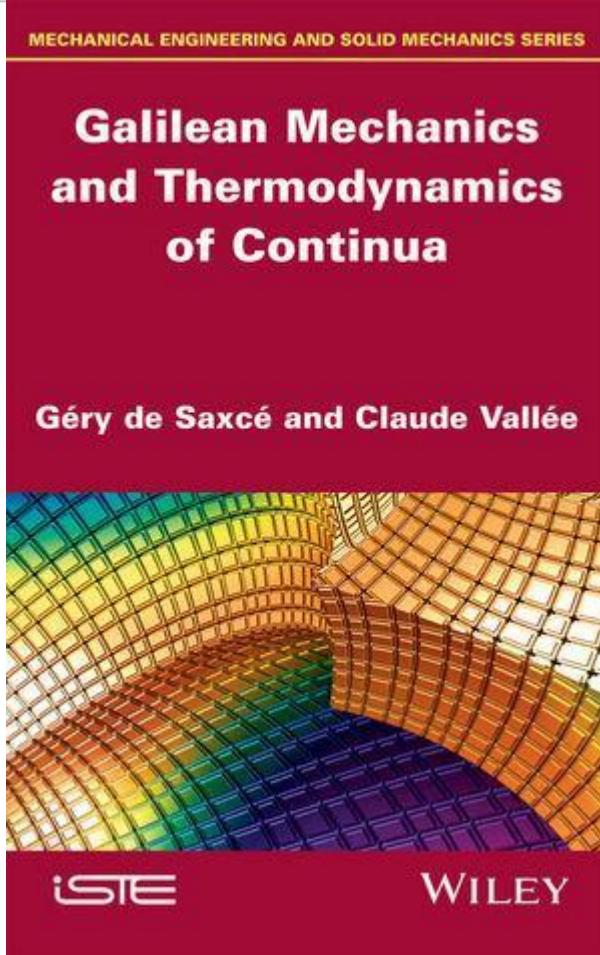
- Marle, C.-M. From Tools in Symplectic and Poisson Geometry to J.-M. Souriau's Theories of Statistical Mechanics and Thermodynamics. Entropy 2016, 18, 370.
- <http://www.mdpi.com/1099-4300/18/10/370>



Reference Book: 2018 Charles-Michel Marle Book



Référence Book: Gery de Saxcé & Claude Vallée

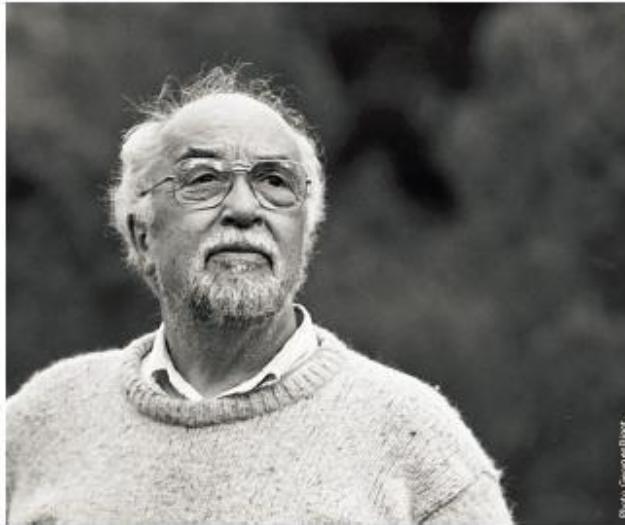


This title proposes a unified approach to continuum mechanics which is consistent with Galilean relativity. Based on the notion of affine tensors, a simple generalization of the classical tensors, this approach allows gathering the usual mechanical entities — mass, energy, force, moment, stresses, linear and angular momentum — in a single tensor.

Starting with the basic subjects, and continuing through to the most advanced topics, the authors' presentation is progressive, inductive and bottom-up. They begin with the concept of an affine tensor, a natural extension of the classical tensors. The simplest types of affine tensors are the points of an affine space and the affine functions on this space, but there are more complex ones which are relevant for mechanics – torsors and momenta. The essential point is to derive the balance equations of a continuum from a unique principle which claims that these tensors are affine-divergence free.

SOURIAU 2019

- > Web site: <http://souriau2019.fr>
- > In 1969, the groundbreaking book of Jean-Marie Souriau appeared "**Structure des Systèmes Dynamiques**". We will celebrate, in 2019, the jubilee of its publication, with a conference in honour of the work of this great scientist.
- > Topics: Symplectic Mechanics, Geometric Quantization, Relativity & General Covariance, Thermodynamics, Cosmology, Diffeology, Philosophy
- > Panel on Thermodynamics (including "Lie Groups Thermodynamics, Souriau-Fisher Metric")



JEAN-MARIE SOURIAU

In 1969, the groundbreaking book of Jean-Marie Souriau appeared "Structure des Systèmes Dynamiques". We will celebrate, in 2019, the jubilee of its publication, with a conference in honour of the work of this great scientist.

Symplectic Mechanics, Geometric Quantization, Relativity & General Covariance, Thermodynamics, Cosmology, Diffeology — Philosophy

Frédéric Barbaresco
Daniel Bennequin
Pierre Cartier
Dan Christensen
Maurice Courbage
Thibault Damour
Paul Donato
Paolo Giordano
Serap Gürer
Patrick Iglesias-Zemmour
Yael Karshon
Yvette Kosman-Schwartzbach
Marc Lachieze-Rey
Martin Pinsonnault
Elisa Prato
Urs Schreiber
Jedrzej Śniatycki
Jean-Jacques Szczeciniarz

Roland Triay
Jordan Watts
Erxin Wu
San Vũ Ngoc
Alan Weinstein



Trimester 2019 Labex CIMI, Toulouse « Statistics with Geometry & Topology »

Trimester « Statistics with Geometry & Topology », Toulouse, Aout-Sept. 2019

- > Opening Event: **Geometric Science of Information** (GSI 19), 27-29 August 2019, ENAC
- > **Geometric Statistics**, 30 Aout au 6 Septembre
- > **Information Geometry**, 14 au 19 Octobre 2019, IMT
- > **Topology for Learning and Data Analysis**, 29 Septembre-4 Octobre 2019, IMT
- > **Computational Aspects of Geometry**, 6-8 Novembre 2019, IMT

CIMI thematic semester
Statistics with Geometry and Topology

August-November
2019



Topics

- Information geometry
- Topology for learning and data
- Computational algebraic geometry
- Optimization and statistical applications

Mini courses

- M. BOYOM
- F. CHAZAL
- A. CUEVAS
- R. ELDAN
- P. MASSART
- B. MICHEL
- E. MILLER
- G. PISTONE
- X. PENNEC
- D. STEURER
- A. TROUVÉ
- C. ULHER

Thematic weeks

- Aug 26 Aug 29 Geometric Science of Information (GSI 19)
- Aug 30 Sep 6 Information geometry
- Sep 29 Sep 4 Topology for Learning and Data Analysis
- Nov 6 Nov 8 Computational Aspects of Geometry

Local Organisers:
F. Costantino, F. Gamboa, D. Henrion, T. Klein, A. Le Brigand, F. Nicol, E. Pauwels

Scientific Committee:
M. Arnaudon, F. Barbaresco, J. Bigot, A. Galichet, J-B. Lasserre , X. Pennec, S. Puechmorel

WebPage:
<http://www.cimi.univ-toulouse.fr/>

Blaise Pascal: ALEA GEOMETRIA / Geometry of Chance

In 1654, Blaise Pascal submitted a paper to « Celeberrimae matheseos Academiae Parisiensi » entitled « **ALEAE GEOMETRIA : De compositione aleae in ludis ipsi subjectis** »

- > « ... et sic matheseos demonstrationes cum aleae incertitudine jugendo, et quae contraria videntur conciliando, ab utraque nominationem suam accipiens, stupendum hunc titulum jure sibi arrogat: **Aleae Geometria** »
- > « ... by the union thus achieved between the demonstrations of mathematics and the uncertainty of chance, and by the conciliation between apparent opposites, it can take its name from both sides and arrogate to right this amazing title: **Geometry of Chance** »



(¹) « Novissima autem ac penitus intractatae materiae tractatio,
* scilicet de compositione aleae in ludis ipsi subjectis (quod
* gallico nostro idiomate dicitur *faire les partis des jeux*): ubi
* anceps fortuna aequitate rationis ita reprimitur ut utriusque
* lusorum quod jure competit exacte semper assignetur. Quod
* quidem eo fortius ratiocinando quaerendum, quo minus tentando
* investigari possit: ambigui enim sortis eventus fortuitae contin-
* gentiae potius quam naturali necessitatibus merito tribuuntur. Ideo
* res hactenus erravit incerta; nunc autem quae *experimento*
* *rebellis fuerat*, rationis dominium effugere non potuit: eam
* quippe tanta securitate in artem per geometriam reduximus,
* ut, certitudinis ejus particeps facta, jam audacter prodeat; et
* sic, matheseos demonstrationes cum aleae incertitudine jungendo,
* et quae contraria videntur conciliando, ab utraque nominationem
* suam accipiens, stupendum hunc titulum jure sibi arrogat:
* *aleae geometria.* » (*Oeuvres de Pascal*, t. IV, p. 358 de l'édition
de 1819.)

Esprit de finesse et esprit de géométrie



Pour la théorie de la connaissance mais aussi pour les sciences est fondamentale la notion de perspective.

Or, les expériences faites dans la géométrie algébriques, dans la théorie des nombres, et dans l'algèbre abstraite m'induisent à tenter une formulation mathématique de cette notion pour surmonter ainsi au moyen de raisonnements d'origine géométrique la géométrie. Il me semble en effet, que la tendance vers l'abstraction observée dans les mathématiques d'aujourd'hui, loin d'être l'ennemi de l'intuition ait le sens profond de quitter l'intuition pour la faire renaitre dans une alliance entre « esprit de géométrie » et « esprit de finesse », alliance rendue possible par les réserves énormes des mathématiques pures dont Pascal et Goethe ne pouvaient pas encore se douter.

Erich Kähler – Sur la théorie des corps purement algébriques, 1952

Si on ajoute que la critique qui accoutume l'esprit, surtout en matière de faits, à recevoir de simples probabilités pour des preuves, est, par cet endroit, moins propre à le former, que ne le doit être la géométrie qui lui fait contracter l'habitude de n'acquiescer qu'à l'évidence; nous répliquerons qu'à la rigueur on pourrait conclure de cette différence même, que la critique donne, au contraire, plus d'exercice à l'esprit que la géométrie: parce que l'évidence, qui est une et absolue, le fixe au premier aspect sans lui laisser ni la liberté de douter, ni le mérite de choisir; au lieu que les probabilités étant susceptibles du plus et du moins, il faut, pour se mettre en état de prendre un parti, les comparer ensemble, les discuter et les peser. Un genre d'étude qui rompt, pour ainsi dire, l'esprit à cette opération, est certainement d'un usage plus étendu que celui où tout est soumis à l'évidence; parce que les occasions de se déterminer sur des vraisemblances ou probabilités, sont plus fréquentes que celles qui exigent qu'on procède par démonstrations: pourquoi ne dirions –nous pas que souvent elles tiennent aussi à des objets beaucoup plus importants ?

Joseph de Maistre