

Differential Invariants of Surfaces

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via Moving Frames

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Examples of Differential Invariants

Euclidean Group on \mathbb{R}^3

$$G = \text{SE}(3) = \text{SO}(3) \ltimes \mathbb{R}^3$$

\implies group of rigid motions

$$z \longmapsto Rz + b \quad R \in \text{SO}(3)$$

- Induced action on curves and surfaces.

Euclidean Curves

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- κ — curvature: order = 2
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Thus, κ and τ *generate* the differential invariants of space curves under the Euclidean group.

Euclidean Surfaces $S \subset \mathbb{R}^3$

- $H = \frac{1}{2}(\kappa_1 + \kappa_2)$ — mean curvature: order = 2
- $K = \kappa_1 \kappa_2$ — Gauss curvature: order = 2

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Theorem. Every Euclidean differential invariant of a non-umbilic surface $S \subset \mathbb{R}^3$ can be written

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Thus, H, K generate the differential invariants of (generic) Euclidean surfaces.

Equi-affine Group on \mathbb{R}^3

$G = \text{SA}(3) = \text{SL}(3) \ltimes \mathbb{R}^3$ — volume preserving

$$z \longmapsto Az + b, \quad \det A = 1$$

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Curves in \mathbb{R}^3 :

- κ — equi-affine curvature: order = 4
- τ — equi-affine torsion: order = 5
- $\kappa_s, \tau_s, \kappa_{ss}, \dots$ — diff. w.r.t. equi-affine arc length

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Surfaces in \mathbb{R}^3 :

- P — Pick invariant: order = 3
- Q_0, Q_1, \dots, Q_4 — fourth order invariants
- $\mathcal{D}_1 P, \mathcal{D}_2 P, \mathcal{D}_1 Q_\nu, \dots$ diff. w.r.t. the equi-affine frame

General Problem

Find a **minimal** system of
generating differential invariants.

Curves

Theorem. Let G be an ordinary* Lie group acting on the m -dimensional manifold M . Then, locally, there exist $m - 1$ generating differential invariants $\kappa_1, \dots, \kappa_{m-1}$. Every other differential invariant can be written as a function of the generating differential invariants and their derivatives with respect to the G -invariant arc length element ds .

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$\implies m = 3$ — curvature κ & torsion τ

Equi-affine Surfaces

Theorem.

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$$Q_\nu = \Phi_\nu(P, \mathcal{D}_1P, \mathcal{D}_2P, \dots)$$

Euclidean Surfaces

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Theorem.

The algebra of Euclidean differential invariants for a non-degenerate surface is generated by the **mean curvature** through invariant differentiation.

$$K = \Phi(H, \mathcal{D}_1 H, \mathcal{D}_2 H, \dots)$$

Euclidean Proof

Commutation relation:

$$[\mathcal{D}_1, \mathcal{D}_2] = \mathcal{D}_1 \mathcal{D}_2 - \mathcal{D}_2 \mathcal{D}_1 = Z_2 \mathcal{D}_1 - Z_1 \mathcal{D}_2,$$

Commutator invariants:

$$Z_1 = \frac{\mathcal{D}_1 \kappa_2}{\kappa_1 - \kappa_2} \quad Z_2 = \frac{\mathcal{D}_2 \kappa_1}{\kappa_2 - \kappa_1}$$

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Codazzi relation:

$$K = \kappa_1 \kappa_2 = -(\mathcal{D}_1 + Z_1)Z_1 - (\mathcal{D}_2 + Z_2)Z_2$$

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Codazzi relation:

$$K = \kappa_1 \kappa_2 = -(\mathcal{D}_1 + Z_1)Z_1 - (\mathcal{D}_2 + Z_2)Z_2 \\ \implies \text{Gauss' Theorema Egregium}$$

(Guggenheimer)

To determine the commutator invariants:

$$\begin{aligned}\mathcal{D}_1\mathcal{D}_2H - \mathcal{D}_2\mathcal{D}_1H &= Z_2\mathcal{D}_1H - Z_1\mathcal{D}_2H \\ \mathcal{D}_1\mathcal{D}_2\mathcal{D}_JH - \mathcal{D}_2\mathcal{D}_1\mathcal{D}_JH &= Z_2\mathcal{D}_1\mathcal{D}_JH - Z_1\mathcal{D}_2\mathcal{D}_JH\end{aligned}\quad (*)$$

Nondegenerate surface:

$$\det \begin{pmatrix} \mathcal{D}_1H & \mathcal{D}_2H \\ \mathcal{D}_1\mathcal{D}_JH & \mathcal{D}_2\mathcal{D}_JH \end{pmatrix} \neq 0,$$

Solve (*) for Z_1, Z_2 in terms of derivatives of H .

Q.E.D.

General (Moving) Framework

M — m -dimensional manifold

$J^n = J^n(M, p)$ — n^{th} order jet space for
 p -dimensional submanifolds $S \subset M$

G — transformation group acting on M

$G^{(n)}$ — prolonged action
on the submanifold jet space J^n

Differential Invariants

Differential invariant $I: J^n \rightarrow \mathbb{R}$

$$I(g^{(n)} \cdot (x, u^{(n)})) = I(x, u^{(n)})$$

Invariant differential operators:

$$\mathcal{D}_1, \dots, \mathcal{D}_p \quad p = \dim S$$

$\mathcal{I}(G)$ — the algebra (sheaf) of differential invariants

The Basis Theorem

Theorem. The differential invariant algebra $\mathcal{I}(G)$ is locally generated by a finite number of differential invariants

$$I_1, \dots, I_\ell$$

and $p = \dim S$ invariant differential operators

$$\mathcal{D}_1, \dots, \mathcal{D}_p$$

meaning that *every* differential invariant can be locally expressed as a function of the generating invariants and their invariant derivatives:

$$\mathcal{D}_J I_\kappa = \mathcal{D}_{j_1} \mathcal{D}_{j_2} \cdots \mathcal{D}_{j_n} I_\kappa.$$

\implies Lie groups: *Lie, Ovsianikov*

\implies Lie pseudo-groups: *Tresse, Kumpera, Pohjanpelto–O*

Key Issues

- **Minimal basis** of generating invariants: I_1, \dots, I_ℓ
- **Commutation formulae** for

the invariant differential operators:

$$[\mathcal{D}_j, \mathcal{D}_k] = \sum_{i=1}^p Y_{jk}^i \mathcal{D}_i$$

\implies Non-commutative differential algebra

- **Syzygies** (functional relations) among

the differentiated invariants:

$$\Phi(\dots \mathcal{D}_J I_\kappa \dots) \equiv 0$$

\implies Codazzi relations

Applications

- Equivalence and signatures of submanifolds
- Characterization of moduli spaces
- Invariant differential equations:

$$H(\dots \mathcal{D}_J I_\kappa \dots) = 0$$

- Group splitting of PDEs and explicit solutions
- Invariant variational problems:

$$\int L(\dots \mathcal{D}_J I_\kappa \dots) \omega$$

Equivariant Moving Frames

Definition. An n^{th} order *moving frame* is a G -equivariant map

$$\rho^{(n)} : V^n \subset J^n \longrightarrow G$$

- *É. Cartan*
 - *Griffiths, Jensen, Green*
 - *Fels-O*
-

Equivariance:

$$\rho(g^{(n)} \cdot z^{(n)}) = \begin{cases} g \cdot \rho(z^{(n)}) & \text{left moving frame} \\ \rho(z^{(n)}) \cdot g^{-1} & \text{right moving frame} \end{cases}$$

Note: $\rho_{\text{left}}(z^{(n)}) = \rho_{\text{right}}(z^{(n)})^{-1}$

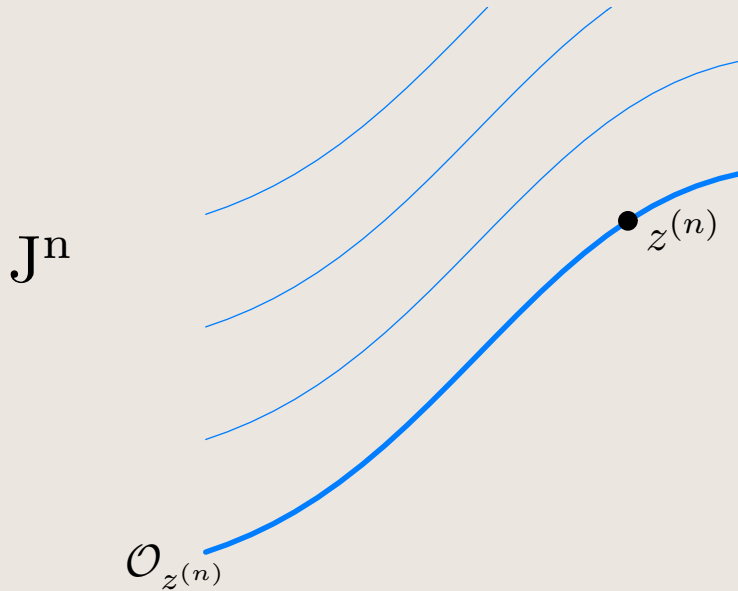
Theorem. A moving frame exists in a neighborhood of a jet $z^{(n)} \in \mathbf{J}^n$ if and only if G acts freely and regularly near $z^{(n)}$.

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Theorem. If G acts locally effectively on subsets, then for $n \gg 0$, the (prolonged) action of G is locally free on an open subset of \mathbf{J}^n .

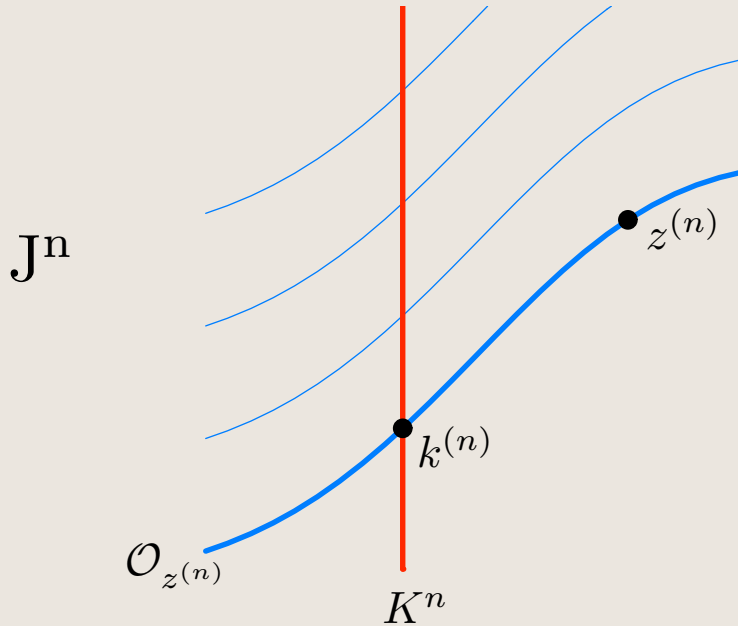
\implies *Ovsianikov, O*

Geometric Construction



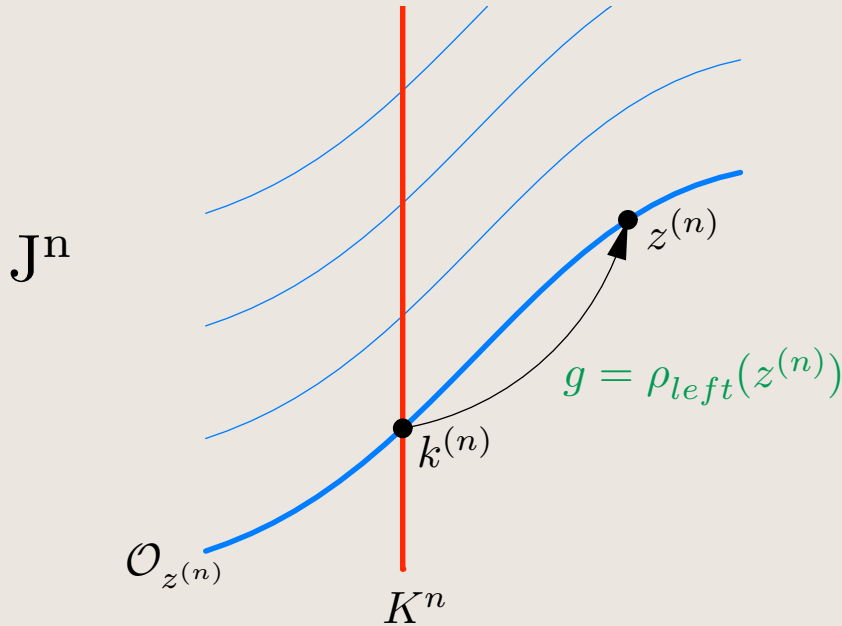
Normalization = choice of cross-section to the group orbits

Geometric Construction



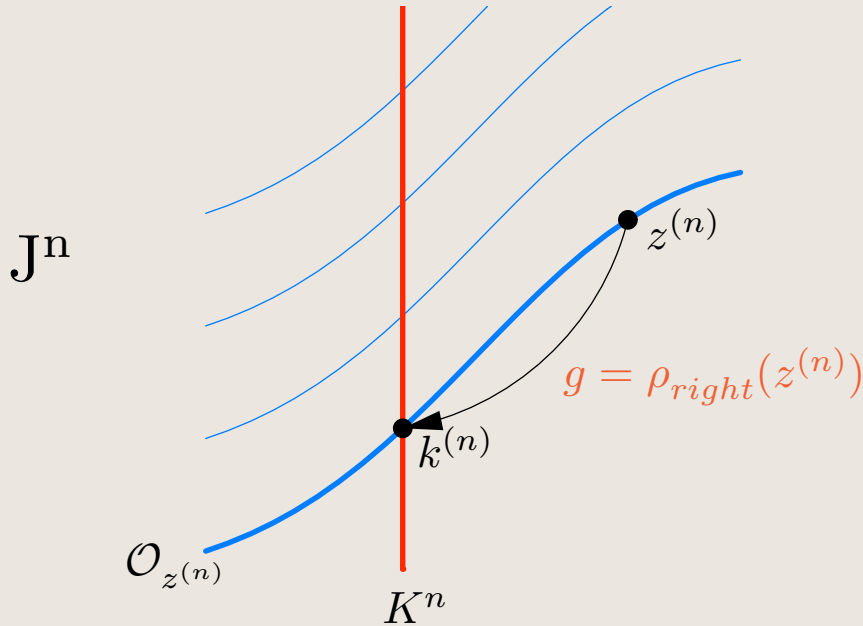
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The Normalization Construction

1. Write out the explicit formulas for the prolonged group action:

$$w^{(n)}(g, z^{(n)}) = g^{(n)} \cdot z^{(n)}$$

\implies *Implicit differentiation*

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2. From the components of $w^{(n)}$, choose $r = \dim G$ *normalization equations* to define the cross-section:

$$w_1(g, z^{(n)}) = c_1 \quad \dots \quad w_r(g, z^{(n)}) = c_r$$

- 3.** Solve the normalization equations for the group parameters $g = (g_1, \dots, g_r)$:

$$g = \rho(z^{(n)}) = \rho(x, u^{(n)})$$

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4. Substitute the moving frame formulas

$$g = \rho(z^{(n)}) = \rho(x, u^{(n)})$$

for the group parameters into the un-normalized components of $w^{(n)}$ to produce a complete system of functionally independent differential invariants of order $\leq n$:

$$I_k(x, u^{(n)}) = w_k(\rho(z^{(n)}), z^{(n)}), \quad k = r + 1, \dots, \dim J^n$$

Invariantization

The process of replacing group parameters in transformation rules by their moving frame formulae is known as **invariantization**:

$$\iota: \left\{ \begin{array}{ll} \text{Functions} & \longrightarrow \text{Invariants} \\ \text{Forms} & \longrightarrow \text{Invariant Forms} \\ \text{Differential} & \longrightarrow \text{Invariant Differential} \\ \text{Operators} & \text{Operators} \\ \vdots & \vdots \end{array} \right.$$

- Invariantization defines an (exterior) algebra morphism.
- Invariantization does not affect invariants: $\iota(I) = I$

The Fundamental Differential Invariants

Invariantized jet coordinate functions:

$$H^i(x, u^{(n)}) = \iota(x^i) \quad I_K^\alpha(x, u^{(l)}) = \iota(u_K^\alpha)$$

- The constant differential invariants, as dictated by the moving frame normalizations, are known as the **phantom invariants**.
- The remaining non-constant differential invariants are the **basic invariants** and form a complete system of functionally independent differential invariants for the prolonged group action.

Invariantization of general differential functions:

$$\iota [F(\dots x^i \dots u_J^\alpha \dots)] = F(\dots H^i \dots I_J^\alpha \dots)$$

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The Replacement Theorem:

If J is a differential invariant, then $\iota(J) = J$.

$$J(\dots x^i \dots u_J^\alpha \dots) = J(\dots H^i \dots I_J^\alpha \dots)$$

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Key fact: Invariantization and differentiation do **not** commute:

$$\iota(D_i F) \neq \mathcal{D}_i \iota(F)$$

Infinitesimal Generators

Infinitesimal generators of action of G on M :

$$\mathbf{v}_\kappa = \sum_{i=1}^p \xi_\kappa^i(x, u) \frac{\partial}{\partial x^i} + \sum_{\alpha=1}^q \varphi_\kappa^\alpha(x, u) \frac{\partial}{\partial u^\alpha} \quad \kappa = 1, \dots, r$$

Prolonged infinitesimal generators on J^n :

$$\mathbf{v}_\kappa^{(n)} = \mathbf{v}_\kappa + \sum_{\alpha=1}^q \sum_{j=\#J=1}^n \varphi_{J,\kappa}^\alpha(x, u^{(j)}) \frac{\partial}{\partial u_J^\alpha}$$

Prolongation formula:

$$\varphi_{J,\kappa}^\alpha = D_K \left(\varphi_\kappa^\alpha - \sum_{i=1}^p u_i^\alpha \xi_\kappa^i \right) + \sum_{i=1}^p u_{J,i}^\alpha \xi_\kappa^i$$

D_1, \dots, D_p — total derivatives

Recurrence Formulae

$$\mathcal{D}_j \iota(F) = \iota(D_j F) + \sum_{\kappa=1}^r R_j^\kappa \iota(\mathbf{v}_\kappa^{(n)}(F))$$

$\omega^i = \iota(dx^i)$ — invariant coframe

$\mathcal{D}_i = \iota(D_{x^i})$ — dual invariant differential operators

R_j^κ — Maurer–Cartan invariants

$\mathbf{v}_1, \dots, \mathbf{v}_r \in \mathfrak{g}$ — infinitesimal generators

$\mu^1, \dots, \mu^r \in \mathfrak{g}^*$ — dual Maurer–Cartan forms

The Maurer–Cartan Invariants

Invariantized Maurer–Cartan forms:

$$\gamma^\kappa = \rho^*(\mu^\kappa) \equiv \sum_{j=1}^p R_j^\kappa \omega^j$$

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Remark: When $G \subset \text{GL}(N)$, the Maurer–Cartan invariants R_j^κ are the entries of the Frenet matrices

$$\mathcal{D}_i \rho(x, u^{(n)}) \cdot \rho(x, u^{(n)})^{-1}$$

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Theorem. (*E. Hubert*) The Maurer–Cartan invariants and, in the intransitive case, the order zero invariants serve to generate the differential invariant algebra $\mathcal{I}(G)$.

Recurrence Formulae

$$\mathcal{D}_j \iota(F) = \iota(D_j F) + \sum_{\kappa=1}^r R_j^\kappa \iota(\mathbf{v}_\kappa^{(n)}(F))$$

- ♠ If $\iota(F) = c$ is a phantom differential invariant, then the left hand side of the recurrence formula is zero. The collection of all such phantom recurrence formulae form a linear algebraic system of equations that can be **uniquely solved** for the Maurer–Cartan invariants R_j^κ !
- ♥ Once the Maurer–Cartan invariants are replaced by their explicit formulae, the induced recurrence relations completely determine the structure of the differential invariant algebra $\mathcal{I}(G)$!

The Universal Recurrence Formula

Let Ω be any differential form on J^n .

$$d\iota(\Omega) = \iota(d\Omega) + \sum_{\kappa=1}^r \gamma^\kappa \wedge \iota[\mathbf{v}_\kappa(\Omega)]$$

\implies *The invariant variational bicomplex*

Commutator invariants:

$$\begin{aligned} d\omega^i &= d[\iota(dx^i)] = \iota(d^2x^i) + \sum_{\kappa=1}^r \gamma^\kappa \wedge \iota[\mathbf{v}_\kappa(dx^i)] \\ &= - \sum_{j < k} Y_{jk}^i \omega^j \wedge \omega^k + \dots \end{aligned}$$

$$[\mathcal{D}_j, \mathcal{D}_k] = \sum_{i=1}^p Y_{jk}^i \mathcal{D}_i$$

The Differential Invariant Algebra

Thus, remarkably, the structure of $\mathcal{I}(G)$ can be determined **without knowing** the explicit formulae for either the moving frame, or the differential invariants, or the invariant differential operators!

The only required ingredients are the specification of the cross-section, and the standard formulae for the prolonged infinitesimal generators.

Theorem. If G acts transitively on M , or if the infinitesimal generator coefficients depend rationally in the coordinates, then all recurrence formulae are rational in the basic differential invariants and so $\mathcal{I}(G)$ is a rational, non-commutative differential algebra.

Equi-affine Surfaces

$$M = \mathbb{R}^3 \quad G = \text{SA}(3) = \text{SL}(3) \ltimes \mathbb{R}^3 \quad \dim G = 11.$$

$$g \cdot z = Az + b, \quad \det A = 1, \quad z = \begin{pmatrix} x \\ y \\ u \end{pmatrix} \in \mathbb{R}^3.$$

Surfaces $S \subset M = \mathbb{R}^3$:

$$u = f(x, y)$$

Hyperbolic case

$$u_{xx}u_{yy} - u_{xy}^2 < 0$$

Cross-section:

$$x = y = u = u_x = u_y = u_{xy} = 0, \quad u_{xx} = 1, \quad u_{yy} = -1,$$

$$u_{xyy} = u_{xxx}, \quad u_{xxy} = u_{yyy} = 0.$$

Power series normal form:

$$u(x, y) = \frac{1}{2}(x^2 - y^2) + \frac{1}{6}c(x^3 + 3xy^2) + \dots$$

\implies *Nonsingular*: $c \neq 0$.

Invariantization — differential invariants: $I_{jk} = \iota(u_{jk})$

Phantom differential invariants:

$$\iota(x) = \iota(y) = \iota(u) = \iota(u_x) = \iota(u_y) = \iota(u_{xy}) = \iota(u_{xxy}) = \iota(u_{yyy}) = 0,$$

$$\iota(u_{xx}) = 1, \quad \iota(u_{yy}) = -1, \quad \iota(u_{xxx}) - \iota(u_{xyy}) = 0.$$

Pick invariant:

$$P = \iota(u_{xxx}) = \iota(u_{xyy}).$$

Basic differential invariants of order 4:

$$Q_0 = \iota(u_{xxxx}), \quad Q_1 = \iota(u_{xxyy}), \quad Q_2 = \iota(u_{xyyy}),$$

$$Q_3 = \iota(u_{xyyy}), \quad Q_4 = \iota(u_{yyyy}),$$

Invariant differential operators:

$$\mathcal{D}_1 = \iota(D_x), \quad \mathcal{D}_2 = \iota(D_y).$$

- Since the moving frame has order 3, one can generate all higher order differential invariants from the basic differential invariants of order ≤ 4 .
- This is a consequence of a general theorem, that follows directly from the recurrence formulae.
- Thus, to prove that the Pick invariant generates $\mathcal{I}(G)$, it suffices to generate Q_0, \dots, Q_4 from P by invariant differentiation.

Infinitesimal generators:

$$\mathbf{v}_1 = x \partial_x - u \partial_u, \quad \mathbf{v}_2 = y \partial_y - u \partial_u,$$

$$\mathbf{v}_3 = y \partial_x, \quad \mathbf{v}_4 = u \partial_x, \quad \mathbf{v}_5 = x \partial_y,$$

$$\mathbf{v}_6 = u \partial_y, \quad \mathbf{v}_7 = x \partial_u, \quad \mathbf{v}_8 = y \partial_u,$$

$$\mathbf{w}_1 = \partial_x, \quad \mathbf{w}_2 = \partial_y, \quad \mathbf{w}_3 = \partial_u,$$

- The translations will be ignored, as they play no role in the higher order recurrence formulae.

Recurrence formulae

$$\mathcal{D}_i \iota(u_{jk}) = \iota(D_i u_{jk}) + \sum_{\kappa=1}^8 \varphi_{\kappa}^{jk}(x, y, u^{(j+k)}) R_i^{\kappa}, \quad j+k \geq 1$$

$$\mathcal{D}_1 I_{jk} = I_{j+1,k} + \sum_{\kappa=1}^8 \varphi_{\kappa}^{jk}(0, 0, I^{(j+k)}) R_1^{\kappa}$$

$$\mathcal{D}_2 I_{jk} = I_{j,k+1} + \sum_{\kappa=1}^8 \varphi_{\kappa}^{jk}(0, 0, I^{(j+k)}) R_2^{\kappa}$$

$\varphi_{\kappa}^{jk}(0, 0, I^{(j+k)}) = \iota[\varphi_{\kappa}^{jk}(x, y, u^{(j+k)})]$ — invariantized
prolonged infinitesimal generator coefficients

R_i^{κ} — Maurer–Cartan invariants

Phantom recurrence formulae:

$$0 = \mathcal{D}_1 I_{10} = 1 + R_1^7,$$

$$0 = \mathcal{D}_2 I_{10} = R_2^7,$$

$$0 = \mathcal{D}_1 I_{01} = R_1^8,$$

$$0 = \mathcal{D}_2 I_{01} = -1 + R_2^8,$$

$$0 = \mathcal{D}_1 I_{20} = I_{30} - 3R_1^1 - R_1^2,$$

$$0 = \mathcal{D}_2 I_{20} = -3R_2^1 - R_2^2,$$

$$0 = \mathcal{D}_1 I_{11} = -R_1^3 + R_1^5,$$

$$0 = \mathcal{D}_2 I_{11} = I_{30} - R_2^3 + R_2^5,$$

$$0 = \mathcal{D}_1 I_{02} = I_{12} + R_1^1 + 3R_1^2,$$

$$0 = \mathcal{D}_2 I_{02} = R_2^1 + 3R_2^2,$$

$$0 = \mathcal{D}_1 I_{21} = I_{31} - I_{30}R_1^3 - 2I_{30}R_1^5 + R_1^6,$$

$$0 = \mathcal{D}_2 I_{21} = I_{22} - I_{30}R_2^3 - 2I_{30}R_2^5 + R_2^6,$$

$$0 = \mathcal{D}_1 I_{03} = I_{13} - 3I_{30}R_2^3 - 3R_2^6, \quad 0 = \mathcal{D}_2 I_{03} = I_{04} - 3I_{30}R_2^3 - 3R_2^6.$$

Maurer–Cartan invariants:

$$R_1 = \left(\frac{1}{2}P, -\frac{1}{2}P, \frac{3Q_1 + Q_3}{12P}, \frac{1}{4}Q_0 - \frac{1}{4}Q_2 - \frac{1}{2}P^2, \frac{3Q_1 + Q_3}{12P}, -\frac{1}{4}Q_1 + \frac{1}{4}Q_3, -1, 0 \right)$$

$$R_2 = \left(0, 0, \frac{3Q_2 + Q_4}{12P} + \frac{1}{2}P, \frac{1}{4}Q_1 - \frac{1}{4}Q_3, \frac{3Q_2 + Q_4}{12P} - \frac{1}{2}P, -\frac{1}{4}Q_2 + \frac{1}{4}Q_4 - \frac{1}{2}P^2, 0, 1 \right)$$

Fourth order invariants:

$$P_1 = \mathcal{D}_1 P = \frac{1}{4}Q_0 + \frac{3}{4}Q_2, \quad P_2 = \mathcal{D}_2 P = \frac{1}{4}Q_1 + \frac{3}{4}Q_3.$$

Commutator:

$$\mathcal{D}_3 = [\mathcal{D}_1, \mathcal{D}_2] = \mathcal{D}_1 \mathcal{D}_2 - \mathcal{D}_2 \mathcal{D}_1 = Y_1 \mathcal{D}_1 + Y_2 \mathcal{D}_2,$$

Commutator invariants:

$$Y_1 = R_2^1 - R_1^3 = -\frac{3Q_1 + Q_3}{12P}, \quad Y_2 = R_2^5 - R_1^2 = \frac{3Q_2 + Q_4}{12P}.$$

Another fourth order invariant:

$$P_3 = \mathcal{D}_3 P = \mathcal{D}_1 \mathcal{D}_2 P - \mathcal{D}_2 \mathcal{D}_1 P = Y_1 P_1 + Y_2 P_2. \quad (*)$$

Nondegeneracy condition: If

$$\det \begin{pmatrix} P_1 & P_2 \\ \mathcal{D}_1 P_j & \mathcal{D}_2 P_j \end{pmatrix} \neq 0 \quad \text{for} \quad j = 1, 2, \text{ or } 3,$$

we can solve (*) and

$$\mathcal{D}_3 P_j = Y_1 \mathcal{D}_1 P_j + Y_2 \mathcal{D}_2 P_j$$

for the fourth order commutator invariants:

$$Y_1 = -\frac{3Q_1 + Q_3}{12P}, \quad Y_2 = \frac{3Q_2 + Q_4}{12P}.$$

So far, we have constructed four combinations of the fourth order differential invariants

$$\begin{aligned} S_1 &= Q_0 + 3Q_2, & S_2 &= Q_1 + 3Q_3, \\ S_3 &= 3Q_1 + Q_3, & S_4 &= 3Q_2 + Q_4. \end{aligned}$$

as rational functions of the invariant derivatives of the Pick invariant. To obtain the final fourth order differential invariant:

$$\begin{aligned} 12P(\mathcal{D}_1 S_4 - \mathcal{D}_2 S_3) &= 48P^2 Q_0 - 30P^2 S_1 + 18P^2 S_4 \\ &\quad - 3S_2 S_3 - S_3^2 + 3S_1 S_4 + S_4^2. \end{aligned}$$

★ ★ ★ This completes the proof ★ ★ ★

The Final Message

The equivariant moving frame methods (Fels-Kogan-O) are completely constructive. They can be applied to arbitrary finite-dimensional transformation groups, as well as to (eventually locally freely acting) infinite-dimensional Lie pseudo-groups (Pohjanpelto-O).