# Moduli spaces for finite-ORDER JETS OF RiEmannian metrics 

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#### Abstract

We construct the moduli space of $r$-jets of Riemannian metrics at a point on a smooth manifold. The construction is closely related to the problem of classification of jet metrics via differential invariants.

The moduli space is proved to be a differentiable space which admits a finite canonical stratification into smooth manifolds. A complete study on the stratification of moduli spaces is carried out for metrics in dimension $n=2$.


## Introduction

Let $X$ be an $n$-dimensional smooth manifold. Fixed a point $x_{0} \in X$ and an integer $r \geq 0$, we will denote by $J_{x_{0}}^{r} M$ the smooth manifold of $r$-jets at $x_{0}$ of Riemannian metrics on $X$. On the manifold $J_{x_{0}}^{r} M$, there exists a natural action of the group Diff $x_{x_{0}}$ of germs at $x_{0}$ of local diffeomorphisms leaving $x_{0}$ fixed, so it yields an equivalence relation on $J_{x_{0}}^{r} M$ :

$$
j_{x_{0}}^{r} g \equiv j_{x_{0}}^{r} \bar{g} \Longleftrightarrow j_{x_{0}}^{r}\left(\tau^{*} g\right)=j_{x_{0}}^{r} \bar{g}, \text { for some } \tau \in \operatorname{Diff}_{x_{0}} .
$$

The quotient space $\mathbb{M}_{n}^{r}:=J_{x_{0}}^{r} M /$ Diff $_{x_{0}}$ is called moduli space for $r$-jets of Riemannian metrics in dimension $n$. It depends neither on the point $x_{0}$ nor on the $n$-dimensional manifold $X$ chosen.

The purpose of this paper is to study the structure of moduli spaces $\mathbb{M}_{n}^{r}$.
Moduli spaces $\mathbb{M}_{n}^{r}$ have been studied in the literature through their function algebras $\mathcal{C}^{\infty}\left(\mathbb{M}_{n}^{r}\right):=\mathcal{C}^{\infty}\left(J_{x_{0}}^{r} M\right)^{\text {Diff }} x_{x_{0}}$. This function algebra $\mathcal{C}^{\infty}\left(\mathbb{M}_{n}^{r}\right)$ is nothing but the algebra of differential invariants of order $\leq r$ of Riemannian metrics. Muñoz and Valdés ( 8 , 9 , ${ }^{[1]}$ prove that it is an essentially finitely-generated algebra and they determine the number of its functionally independent generators. In a more general setting, Vinogradov (15) has pointed out a simple and natural relationship between the algebra of differential invariants of homogeneous geometric structures and their characteristic classes. (See also (14.)

Let us also mention that in 4 García and Muñoz obtain a moduli space for linear frames, which has structure of smooth manifold.

However, apart from some trivial exceptions, moduli spaces $\mathbb{M}_{n}^{r}$ of jet metrics are not smooth manifolds, but they possess a differentiable structure in a more general sense: that of a differentiable space. (The typical example of differentiable space is a closed
subset $Y \subseteq \mathbb{R}^{m}$ where a function $f: Y \rightarrow \mathbb{R}$ is said to be differentiable if it is the restriction to $Y$ of a smooth function on $\mathbb{R}^{m}$, see 10.)

In addition, the differentiable structure of $\mathbb{M}_{n}^{r}$ is not too far from a smooth structure, since it admits a stratification by a finite number of smooth submanifolds. Our results can be summed up in the following

Theorem 0.1. Every moduli space $\mathbb{M}_{n}^{r}$ is a differentiable space and it admits a finite canonical stratification

$$
\mathbb{M}_{n}^{r}=S_{\left[H_{0}\right]}^{r} \sqcup \ldots \sqcup S_{\left[H_{s}\right]}^{r}
$$

for locally closed subspaces $S_{\left[H_{i}\right]}^{r}$ which are smooth manifolds. Moreover, one of them is an open connected dense subset of $\mathbb{M}_{n}^{r}$.

Each stratum of this decomposition of the space $\mathbb{M}_{n}^{r}$ consists of those jet metrics having essentially the same group of automorphisms. To be more precise, let us denote by $[H]$ the conjugacy class of a closed subgroup $H$ of the orthogonal group $O(n)$. Then $S_{[H]}^{r}$ is the set of equivalence classes of jet metrics $j_{x_{0}}^{r} g$ whose group of automorphisms $\operatorname{Aut}\left(j_{x_{0}}^{r} g\right)$ is conjugate to $H$, viewing $\operatorname{Aut}\left(j_{x_{0}}^{r} g\right)$ as a subgroup of the orthogonal group $O\left(T_{x_{0}} X, g_{x_{0}}\right) \simeq O(n)$.

It is convenient to notice that Theorem 0.1 is not valid for semi-Riemannian metrics. For metrics of any signature, the problem lies on the existence of non-closed orbits for the action of $\operatorname{Diff}_{x_{0}}$ on the space $J_{x_{0}}^{r} M$ of $r$-jets of such metrics, which means that the corresponding moduli space $J_{x_{0}}^{r} M /$ Diff $_{x_{0}}$ is not a $T_{1}$ topological space, and consequently, it does not admit a structure of differentiable space either.

In dimension $n=2$, we improve the above theorem by determining exactly all the strata which appear in the decomposition of each moduli space $\mathbb{M}_{n=2}^{r}$. Let us consider the only, up to conjugacy, closed subgroups of the orthogonal group $O(2)$ : the finite group $K_{m}$ of rotations of order $m(m \geq 1)$, the dihedral group $D_{m}$ of order $2 m$ $(m \geq 1)$, the special orthogonal group $S O(2)$ and $O(2)$ itself. The stratification of $\mathbb{M}_{2}^{r}$ is determined by the following

Theorem 0.2. The strata in the moduli space $\mathbb{M}_{n=2}^{r}$ correspond exactly to the following conjugacy classes: $[O(2)],\left[D_{1}\right], \ldots,\left[D_{r-2}\right],\left[K_{1}\right], \ldots,\left[K_{r-4}\right]$. (And also $\left[K_{1}\right]$, if $r=$ 4.)

Finally, we include two appendices. In the first one, we give a brief discussion of the notion of differential invariant. In the second one, we analyze the equivalence problem for infinite-order jets of Riemannian metrics.

## 1 Preliminaries

### 1.1 Quotient spaces

Throughout this paper, we are going to handle geometric objects of a more general nature than smooth manifolds, which appear when one considers the quotient of a smooth manifold by the action of a Lie group.

Definition 1.1. Let $X$ be a topological space. A sheaf of continuous functions on $X$ is a map $\mathcal{O}_{X}$ which assigns a subalgebra $\mathcal{O}_{X}(U) \subseteq \mathcal{C}(U, \mathbb{R})$ to every open subset $U \subseteq X$, with the following condition:

For every open subset $U \subseteq X$, every open cover $U=\bigcup U_{i}$ and every function $f: U \rightarrow \mathbb{R}$, it is verified

$$
\left.f \in \mathcal{O}_{X}(U) \Longleftrightarrow f\right|_{U_{i}} \in \mathcal{O}_{X}\left(U_{i}\right), \forall i
$$

In particular, if $V \subseteq U$ are open subsets in $X$, then it is verified

$$
\left.f \in \mathcal{O}_{X}(U) \Longrightarrow f\right|_{V} \in \mathcal{O}_{X}(V)
$$

Definition 1.2. We will call ringed space the pair $\left(X, \mathcal{O}_{X}\right)$ formed by a topological space $X$ and a sheaf of continuous functions $\mathcal{O}_{X}$ on $X$.

Although the concept of ringed space in the literature, specially in that concerning Algebraic Geometry, is much broader, the previous definition is good enough for our purposes.

Every open subset $U$ of a ringed space $\left(X, \mathcal{O}_{X}\right)$ is itself, in a very natural way, a ringed space, if we define $\mathcal{O}_{U}(V):=\mathcal{O}_{X}(V)$ for every open subset $V \subseteq U$.

Hereinafter, a ringed space $\left(X, \mathcal{O}_{X}\right)$ will usually be denoted just by $X$, dropping the sheaf of functions.

Definition 1.3. Given two ringed spaces $X$ and $Y$, a morphism of ringed spaces $\varphi: X \rightarrow Y$ is a continuous map such that, for every open subset $V \subseteq Y$, the following condition is held:

$$
f \in \mathcal{O}_{Y}(V) \Longrightarrow f \circ \varphi \in \mathcal{O}_{X}\left(\varphi^{-1}(V)\right)
$$

A morphism of ringed spaces $\varphi: X \rightarrow Y$ is said to be an isomorphism if it has an inverse morphism, that is, there exists a morphism of ringed spaces $\phi: Y \rightarrow X$ verifying $\varphi \circ \phi=\operatorname{Id}_{Y}, \phi \circ \varphi=\operatorname{Id}_{X}$.

Example 1.4. (Smooth manifolds) The space $\mathbb{R}^{n}$, endowed with the sheaf $\mathcal{C}_{\mathbb{R}^{n}}^{\infty}$ of smooth functions, is an example of ringed space. An $n$-smooth manifold is precisely a ringed space in which every point has an open neighbourhood isomorphic to $\left(\mathbb{R}^{n}, \mathcal{C}_{\mathbb{R}^{n}}^{\infty}\right)$. Smooth maps between smooth manifolds are nothing but morphisms of ringed spaces.

Example 1.5. (Quotients by the action of a Lie group) Let $G \times X \rightarrow X$ be a smooth action of a Lie group $G$ on a smooth manifold $X$, and let $\pi: X \rightarrow X / G$ be the canonical quotient map.

We will consider on the quotient topological space $X / G$ the following sheaf $\mathcal{C}_{X / G}^{\infty}$ of "differentiable" functions:

For every open subset $V \subseteq X / G, \mathcal{C}_{X / G}^{\infty}(V)$ is defined to be

$$
\mathcal{C}_{X / G}^{\infty}(V):=\left\{f: V \longrightarrow \mathbb{R}: f \circ \pi \in \mathcal{C}^{\infty}\left(\pi^{-1}(V)\right)\right\}
$$

Note that there exists a canonical $\mathbb{R}$-algebra isomorphism:

$$
\begin{array}{rl}
\mathcal{C}_{X / G}^{\infty}(V) & \longmapsto \\
f & \longmapsto \\
\mathcal{C}^{\infty}\left(\pi^{-1}(V)\right)^{G} \\
f & f \circ \pi
\end{array}
$$

The pair $\left(X / G, \mathcal{C}_{X / G}^{\infty}\right)$ is an example of ringed space, which we will call quotient ringed space of the action of $G$ on $X$.

As it would be expected, this space verifies the universal quotient property: Every morphism of ringed spaces $\varphi: X \rightarrow Y$, which is constant on every orbit of the action of $G$ on $X$, factors uniquely through the quotient map $\pi: X \rightarrow X / G$, that is, there exists a unique morphism of ringed spaces $\tilde{\varphi}: X / G \rightarrow Y$ verifying $\varphi=\tilde{\varphi} \circ \pi$.

Example 1.6. (Inverse limit of smooth manifolds) Sometimes we will consider an inverse system

$$
\cdots \longrightarrow X_{r+1} \longrightarrow X_{r} \longrightarrow \cdots \longrightarrow X_{1}
$$

of smooth mappings between smooth manifolds (or, with some more generality, an inverse system of ringed spaces).

The inverse limit $\lim _{\leftarrow} X_{r}$ is a ringed space in the following natural way. On $\lim _{\leftarrow} X_{r}$ it is considered the inverse limit topology, that is, the initial topology induced by the evident projections $p_{s}: \lim _{\leftarrow} X_{r} \rightarrow X_{s}$. A real function on an open subset of $\lim _{\leftarrow} X_{r}$ is said to be "differentiable" if it locally coincides with the composition of a projection $p_{s}: \lim _{\leftarrow} X_{r} \rightarrow X_{s}$ and a smooth function on $X_{s}$.

The topological space $\lim X_{r}$ endowed with the above sheaf of differentiable functions is a ringed space satisfying the suitable universal property:

For every ringed space $Z$, there exists the bijection

$$
\begin{aligned}
\operatorname{Hom}\left(Z, \lim _{\leftarrow} X_{r}\right) & =\lim _{\leftarrow} \operatorname{Hom}\left(Z, X_{r}\right) \\
\varphi & \longmapsto \\
\varphi & \left(\ldots, p_{r} \circ \varphi, \ldots\right)
\end{aligned}
$$

Example 1.7. Let $Z$ be a locally closed subspace of $\mathbb{R}^{n}$. We define the sheaf $\mathcal{C}_{Z}^{\infty}$ of differentiable functions on $Z$ to be the sheaf of functions locally coinciding with restrictions of smooth functions on $\mathbb{R}^{n}$. The pair $\left(Z, \mathcal{C}_{Z}^{\infty}\right)$ is another example of ringed space.

Definition 1.8. A (reduced) differentiable space is a ringed space in which every point has an open neighbourhood isomorphic to a certain locally closed subspace $\left(Z, \mathcal{C}_{Z}^{\infty}\right)$ in some $\mathbb{R}^{n}$.

A map between differentiable spaces is called differentiable if it is a morphism of ringed spaces.

Theorem 1.9. (Schwarz [11], [10] Th. 11.14) Let $G \rightarrow G l(V)$ be a finite-dimensional linear representation of a compact Lie group $G$. The quotient space $V / G$ is a differentiable space.

More precisely: Let $p_{1}, \ldots, p_{s}$ be a finite set of generators for the $\mathbb{R}$-algebra of $G$-invariant polynomials on $V$; these invariants define an isomorphism of ringed spaces

$$
\left(p_{1}, \ldots, p_{s}\right): V / G=Z \subseteq \mathbb{R}^{s}
$$

$Z$ being a closed subspace of $\mathbb{R}^{s}$.

### 1.2 Normal tensors

Let $X$ be an $n$-dimensional smooth manifold. Fix a point $x_{0} \in X$ and a semiRiemannian metric $g$ on $X$ of fixed signature $(p, q)$, with $n=p+q$. Let us recall briefly some definitions and results:

Definition 1.10. A coordinate system $\left(z_{1}, \ldots, z_{n}\right)$ in a neighbourhood of $x_{0}$ is said to be a normal coordinate system for $g$ at the point $x_{0}$ if the geodesics passing through $x_{0}$ at $t=0$ are precisely the "straight lines" $\left\{z_{1}(t)=\lambda_{1} t, \ldots, z_{n}(t)=\lambda_{n} t\right\}$, where $\lambda_{i} \in \mathbb{R}$.

In particular, $x_{0}$ is the origin of any normal coordinate system for $g$ at $x_{0}$.
Remark 1.11. Observe that we do not require $\left(\partial_{z_{1}}, \ldots, \partial_{z_{n}}\right)$ to be an orthonormal basis of $T_{x_{0}} X$.

As it is well known, via the exponential map $\exp _{g}: T_{x_{0}} X \rightarrow X$, normal coordinate systems on $X$ correspond bijectively to linear coordinate systems on $T_{x_{0}} X$. Therefore, two normal systems differ in a linear coordinate transformation.

Proposition 1.12. Let $g$, $\bar{g}$ be two semi-Riemannian metrics on $X$. Let us also consider their corresponding exponential maps $\exp _{g}, \exp _{\bar{g}}: T_{x_{0}} X \rightarrow X$. For every $r \geq 0$ it is verified:

$$
j_{x_{0}}^{r} g=j_{x_{0}}^{r} \bar{g} \Longrightarrow j_{0}^{r+1}\left(\exp _{g}\right)=j_{0}^{r+1}\left(\exp _{\bar{g}}\right)
$$

As a consequence of Proposition 1.12 whose proof is routine, normal coordinate systems at $x_{0}$ for a metric $g$ are determined up to the order $r+1$ by the jet $j_{x_{0}}^{r} g$. This fact will be used later on with no more explicit mention.

Definition 1.13. Let $r \geq 1$ be a fixed integer and let $x_{0} \in X$. The space of normal tensors of order $r$ at $x_{0}$, which we will denote by $N_{r}$, is the vector space of $(r+$ 2)-covariant tensors $T$ at $x_{0}$ having the following symmetries:

- $T$ is symmetric in the first two and last $r$ indices:

$$
T_{i j k_{1} \ldots k_{r}}=T_{j i k_{1} \ldots k_{r}} \quad, \quad T_{i j k_{1} \ldots k_{r}}=T_{i j k_{\sigma(1)} \ldots k_{\sigma(r)}} \quad, \quad \forall \sigma \in S_{r}
$$

- the cyclic sum over the last $r+1$ indices is zero:

$$
T_{i j k_{1} \ldots k_{r}}+T_{i k_{r} j k_{1} \ldots k_{r-1}}+\ldots+T_{i k_{1} \ldots k_{r} j}=0
$$

If $r=0$, we will assume $N_{0}$ to be the set of semi-Riemannian metrics at $x_{0}$ of a fixed signature ( $p, q$ ) (which is an open subset of $S^{2} T_{x_{0}}^{*} X$, but not a vector subspace).

A simple computation shows that, in general, $N_{1}=0$. Moreover, in [2] it is proved that $N_{r}(r \geq 2)$ is a linear irreducible representation of the linear group $\mathrm{Gl}\left(T_{x_{0}} X\right)$.

To show how a semi-riemannian metric $g$ produces a sequence of normal tensors $g_{x_{0}}^{r}$ at $x_{0}$, let us recall this classical result:

Lemma 1.14. (Gauss Lemma) Let $\left(z_{1}, \ldots, z_{n}\right)$ be germs of coordinates centred at $x_{0} \in X$. These coordinates are normal for the germ of a semi-Riemannian metric $g$ if and only if the metric coefficients $g_{i j}$ verify the equations

$$
\sum_{j} g_{i j} z_{j}=\sum_{j} g_{i j}\left(x_{0}\right) z_{j}
$$

Let $\left(z_{1}, \ldots, z_{n}\right)$ be a normal coordinate system for $g$ at $x_{0} \in X$ and let us denote:

$$
g_{i j, k_{1} \ldots k_{r}}:=\frac{\partial^{r} g_{i j}}{\partial z_{k_{1}} \ldots \partial z_{k_{r}}}\left(x_{0}\right)
$$

If we differentiate $r+1$ times the identity of the Gauss Lemma, we obtain:

$$
g_{i k_{0}, k_{1} \ldots k_{r}}+g_{i k_{1}, k_{2} \ldots k_{r} k_{0}}+\cdots+g_{i k_{r}, k_{0} \ldots k_{r-1}}=0
$$

This property, together with the obvious fact that the coefficients $g_{i j, k_{1} \ldots k_{r}}$ are symmetric in the first two and in the last $r$ indices, allows to prove that the tensor

$$
g_{x_{0}}^{r}:=\sum_{i j k_{1} \ldots k_{r}} g_{i j, k_{1} \ldots k_{r}} \mathrm{~d} z_{i} \otimes \mathrm{~d} z_{j} \otimes \mathrm{~d} z_{k_{1}} \otimes \ldots \otimes \mathrm{~d} z_{k_{r}}
$$

is a normal tensor of order $r$ at $x_{0} \in X$. This construction does not depend on the choice of the normal coordinate system $\left(z_{1}, \ldots, z_{n}\right)$.

Definition 1.15. The tensor $g_{x_{0}}^{r}$ is called the $r-$ th normal tensor of the metric $g$ at the point $x_{0}$.

As a consequence of $N_{1}=0$, the first normal tensor of a metric $g$ is always zero, $g_{x_{0}}^{1}=0$.

The normal tensors associated to a metric were first introduced by Thomas [13]. The sequence $\left\{g_{x_{0}}, g_{x_{0}}^{2}, g_{x_{0}}^{3}, \ldots, g_{x_{0}}^{r}\right\}$ of normal tensors of the metric $g$ at a point $x_{0}$ totally determines the sequence $\left\{g_{x_{0}}, R_{x_{0}}, \nabla_{x_{0}} R, \ldots, \nabla_{x_{0}}^{r-2} R\right\}$ of covariant derivatives at $x_{0}$ of the curvature tensor $R$ of $g$ and vice versa (see [13]). The main advantage of using normal tensors is the possibility of expressing the symmetries of each $g_{x_{0}}^{s}$ without using the other normal tensors, whereas the symmetries of $\nabla_{x_{0}}^{s} R$ depend on $R$ (recall the Ricci identities).

Remark 1.16. Using the exact sequence

$$
0 \longrightarrow N_{r} \longrightarrow S^{2} T_{x_{0}}^{*} X \otimes S^{r} T_{x_{0}}^{*} X \xrightarrow{s} T_{x_{0}}^{*} X \otimes S^{r+1} T_{x_{0}}^{*} X \longrightarrow 0,
$$

where $s$ stands for the symmetrization on the last $(r+1)$-indices, we obtain

$$
\operatorname{dim} N_{r}=\binom{n+1}{2}\binom{n+r-1}{r}-n\binom{n+r}{r+1}
$$

## 2 Differential invariants of metrics

In the remainder of the paper, $X$ will always be an $n$-dimensional smooth manifold.
Let us denote by $J^{r} M \rightarrow X$ the fiber bundle of $r$-jets of semi-Riemannian metrics on $X$ of fixed signature $(p, q)$, with $n=p+q$. Its fiber over a point $x_{0} \in X$ will be denoted $J_{x_{0}}^{r} M$.

Let Diff $x_{x_{0}}$ be the group of germs of local diffeomorphisms of $X$ leaving $x_{0}$ fixed, and let $\operatorname{Diff}_{x_{0}}^{r}$ be the Lie group of $r$-jets at $x_{0}$ of local diffeomorphisms of $X$ leaving $x_{0}$ fixed. We have the following exact group sequence:

$$
0 \longrightarrow H_{x_{0}}^{r} \longrightarrow \operatorname{Diff}_{x_{0}} \longrightarrow \operatorname{Diff}_{x_{0}}^{r} \longrightarrow 0
$$

$H_{x_{0}}^{r}$ being the subgroup of Diff $_{x_{0}}$ made up of those diffeomorphisms whose $r$-jet at $x_{0}$ coincides with that of the identity.

The group Diff $x_{x_{0}}$ acts in an obvious way on $J_{x_{0}}^{r} M$. Note that the subgroup $H_{x_{0}}^{r+1}$ acts trivially, so the action of Diff $x_{0}$ on $J_{x_{0}}^{r} M$ factors through an action of Diff $x_{0}^{r+1}$.

Definition 2.1. Two $r$-jets $j_{x_{0}}^{r} g, j_{x_{0}}^{r} \bar{g} \in J_{x_{0}}^{r} M$ are said to be equivalent if there exists a local diffeomorphism $\tau \in \operatorname{Diff}_{x_{0}}$ such that $j_{x_{0}}^{r} \bar{g}=j_{x_{0}}^{r}\left(\tau^{*} g\right)$.

Equivalence classes of $r$-jets of metrics constitute a ringed space. To be precise:
Definition 2.2. We call moduli space of $r$-jets of semi-Riemannian metrics of signature $(p, q)$ the quotient ringed space

$$
\mathbb{M}_{p, q}^{r}:=J_{x_{0}}^{r} M / \operatorname{Diff}_{x_{0}}=J_{x_{0}}^{r} M / \operatorname{Diff}_{x_{0}}^{r+1}
$$

In the case of Riemannian metrics, that is $p=n, q=0$, the moduli space will be denoted $\mathbb{M}_{n}^{r}$.

It is important to observe that the moduli space depends neither on the point $x_{0}$ nor on the chosen $n$-dimensional manifold:

Given a point $\bar{x}_{0}$ in another $n$-dimensional manifold $\bar{X}$, let us consider an arbitrary diffeomorphism

$$
X \supset U_{x_{0}} \xrightarrow{\varphi} U_{\bar{x}_{0}} \subset \bar{X}
$$

between corresponding neighbourhoods of $x_{0}$ and $\bar{x}_{0}$, verifying $\varphi\left(x_{0}\right)=\bar{x}_{0}$. Such a diffeomorphism induces an isomorphism of ringed spaces between the corresponding moduli spaces,

$$
\begin{aligned}
& J_{\bar{x}_{0}}^{r} \bar{M} / \operatorname{Diff}_{\bar{x}_{0}} \\
& J_{x_{0}}^{r} M / \operatorname{Diff}_{x_{0}} \\
& {\left[j_{\bar{x}_{0}}^{r} \bar{g}\right] \quad }\left.\longmapsto j_{x_{0}}^{r} \varphi^{*} \bar{g}\right],
\end{aligned}
$$

which is independent of the choice of the diffeomorphism $\varphi$. So both moduli spaces are canonically identified.

Let us now consider the quotient morphism

$$
J_{x_{0}}^{r} M \xrightarrow{\pi} J_{x_{0}}^{r} M / \operatorname{Diff}_{x_{0}}=\mathbb{M}_{p, q}^{r}
$$

Recall that a function $f$ defined on an open subset $U \subseteq \mathbb{M}_{p, q}^{r}$ is said to be differentiable if $f \circ \pi$ is a smooth function on $\pi^{-1}(U)$, that is,

$$
\mathcal{C}^{\infty}(U)=\mathcal{C}^{\infty}\left(\pi^{-1}(U)\right)^{\operatorname{Diff}_{x_{0}}} .
$$

Every semi-Riemannian metric $g$ on $X$ of signature $(p, q)$ defines a map

$$
\begin{array}{ccc}
X & \xrightarrow{m_{g}} & \mathbb{M}_{p, q}^{r} \\
x & \longmapsto & {\left[j_{x}^{r} g\right],}
\end{array}
$$

which is "differentiable", that is, it is a morphism of ringed spaces.
Definition 2.3. A differential invariant of order $\leq r$ of semi-Riemannian metrics of signature $(p, q)$ is defined to be a global differentiable function on $\mathbb{M}_{p, q}^{r}$.

Taking into account the ringed space structure of $\mathbb{M}_{p, q}^{r}$, we can simply write:

$$
\{\text { Differential invariants of order } \leq r\}=\mathcal{C}^{\infty}\left(\mathbb{M}_{p, q}^{r}\right)=\mathcal{C}^{\infty}\left(J_{x_{0}}^{r} M\right)^{\text {Diff }_{x_{0}}}
$$

A differential invariant $h: \mathbb{M}_{p, q}^{r} \rightarrow \mathbb{R}$ associates with every semi-Riemannian metric $g$ on $X$ a smooth function on $X$, denoted by $h(g)$, through the formula $h(g):=h \circ m_{g}$, that is,

$$
h(g)(x)=h\left(\left[j_{x}^{r} g\right]\right) .
$$

In any local coordinates, $h(g)$ is a function smoothly depending on the coefficients of the metric and their subsequent partial derivatives up to the order $r$,

$$
h(g)(x)=h\left(g_{i j}(x), \frac{\partial g_{i j}}{\partial x_{k}}(x), \ldots, \frac{\partial^{r} g_{i j}}{\partial x_{k_{1}} \ldots \partial x_{k_{r}}}(x)\right)
$$

which is equivariant with respect to the action of local diffeomorphisms,

$$
h\left(\tau^{*} g\right)=\tau^{*}(h(g))
$$

For a discussion on the concept of differential invariant, see Section 6

## 3 A fundamental lemma

The aim of this section is to prove that there exist a certain linear finite-dimensional representation $V^{r}$ of the orthogonal group $O(p, q)$ and an isomorphism of ringed spaces

$$
\mathbb{M}_{p, q}^{r}=V^{r} / O(p, q)
$$

This bijection is already known at a set-theoretic level (see 2] and also [7] for $G$-structures which posses a linear connection). We just add the fact that this bijection is an isomorphism of ringed spaces.

Let us fix for this entire section a local coordinate system $\left(z_{1}, \ldots, z_{n}\right)$ centred at $x_{0}$.
We will denote by $\mathcal{N}_{x_{0}}^{r}$ the smooth submanifold of $J_{x_{0}}^{r} M$ formed by $r$-jets at $x_{0}$ of metrics of signature $(p, q)$ for which $\left(z_{1}, \ldots, z_{n}\right)$ is a normal coordinate system (that is, Taylor expansions of the coefficients of such metrics with respect to coordinates $\left(z_{1}, \ldots, z_{n}\right)$ satisfy the equations of the Gauss Lemma up to the order $\left.r\right)$.

Consider the subgroup of Diff $_{x_{0}}$

$$
H_{x_{0}}^{1}:=\left\{\tau \in \operatorname{Diff}_{x_{0}}: j_{x_{0}}^{1} \tau=j_{x_{0}}^{1}(\mathrm{Id})\right\}
$$

Note the following exact group sequence:

$$
0 \longrightarrow H_{x_{0}}^{1} \longrightarrow \operatorname{Diff}_{x_{0}} \longrightarrow \mathrm{Gl}\left(T_{x_{0}} X\right) \longrightarrow 0,
$$

where the epimorphism $\operatorname{Diff}_{x_{0}} \rightarrow \mathrm{Gl}\left(T_{x_{0}} X\right)$ takes every diffeomorphism to its linear tangent map at $x_{0}$.

Lemma 3.1. There exists an isomorphism of ringed spaces

$$
\mathcal{N}_{x_{0}}^{r}=J_{x_{0}}^{r} M / H_{x_{0}}^{1} .
$$

Proof. Let us start by constructing a smooth section of the natural inclusion

$$
\mathcal{N}_{x_{0}}^{r} \hookrightarrow J_{x_{0}}^{r} M
$$

Given a jet metric $j_{x_{0}}^{r} g \in J_{x_{0}}^{r} M$, consider a metric $g$ representing it. Let $\left(\bar{z}_{1}, \ldots, \bar{z}_{n}\right)$ be the only normal coordinate system centred at $x_{0}$ with respect to $g$ which satisfies $\mathrm{d}_{x_{0}} \bar{z}_{i}=\mathrm{d}_{x_{0}} z_{i}$.

Let $\tau$ be the local diffeomorphism which transforms one coordinate system into another: $\tau^{*}\left(\bar{z}_{i}\right)=z_{i}$. The condition $\mathrm{d}_{x_{0}} \bar{z}_{i}=\mathrm{d}_{x_{0}} z_{i}$ implies that the linear tangent map of $\tau$ at $x_{0}$ is the identity, i.e. $\tau \in H_{x_{0}}^{1}$.

As $\left(\bar{z}_{1}, \ldots, \bar{z}_{n}\right)$ is a normal coordinate system for $g,\left(z_{1}=\tau^{*}\left(\bar{z}_{1}\right), \ldots, z_{n}=\tau^{*}\left(\bar{z}_{n}\right)\right)$ is a normal coordinate system for $\tau^{*} g$; that is, $j_{x_{0}}^{r}\left(\tau^{*} g\right) \in \mathcal{N}_{x_{0}}^{r}$.

Therefore, the section we were looking for is the following map:

\[

\]

with $\tau$ depending on $g$.
Let us now see that $\varphi$ is constant on each orbit of the action of $H_{x_{0}}^{1}$. Let $j_{x_{0}}^{r} g^{\prime}$ be another point in the same orbit as $j_{x_{0}}^{r} g$, so we can write $g^{\prime}=\sigma^{*} g$ for some $\sigma \in H_{x_{0}}^{1}$.

Since $\left(\bar{z}_{1}, \ldots, \bar{z}_{n}\right)$ are normal coordinates for $g,\left(z_{1}^{\prime}=\sigma^{*}\left(\bar{z}_{1}\right), \ldots, z_{n}^{\prime}=\sigma^{*}\left(\bar{z}_{n}\right)\right)$ is a normal coordinate system for $g^{\prime}=\sigma^{*} g$. Then $z_{i}=\tau^{*}\left(\bar{z}_{i}\right)=\tau^{*}\left(\sigma^{*^{-1}}\left(z_{i}^{\prime}\right)\right)$, and, if we apply the definition of $\varphi$, we get

$$
\varphi\left(j_{x_{0}}^{r} g^{\prime}\right)=j_{x_{0}}^{r}\left(\tau^{*} \sigma^{*^{-1}} g^{\prime}\right)=j_{x_{0}}^{r}\left(\tau^{*} g\right)=\varphi\left(j_{x_{0}}^{r} g\right)
$$

As $\varphi$ is constant on each orbit of the action of $H_{x_{0}}^{1}$, it induces, according to the universal quotient property, a morphism of ringed spaces:

$$
J_{x_{0}}^{r} M / H_{x_{0}}^{1} \longrightarrow \mathcal{N}_{x_{0}}^{r}
$$

This map is indeed an isomorphism of ringed spaces, because it has an obvious inverse morphism, which is the following composition:

$$
\mathcal{N}_{x_{0}}^{r} \hookrightarrow J_{x_{0}}^{r} M \rightarrow J_{x_{0}}^{r} M / H_{x_{0}}^{1}
$$

Let us denote by $\mathrm{Gl}_{n}$ the general linear group in dimension $n$ :

$$
\mathrm{Gl}_{n}:=\{n \times n \text { invertible matrices with coefficients in } \mathbb{R}\} .
$$

Considering every matrix in $\mathrm{Gl}_{n}$ as a linear transformation of the coordinate system $\left(z_{1}, \ldots, z_{n}\right)$, we can think of $\mathrm{Gl}_{n}$ as a subgroup of Diff $x_{0}$.

Via the action of the group $\operatorname{Diff}_{x_{0}}$ on $J_{x_{0}}^{r} M$, the subgroup $\mathrm{Gl}_{n}$, for its part, acts leaving the submanifold $\mathcal{N}_{x_{0}}^{r}$ stable, and then we can state the following

Lemma 3.2. There exists an isomorphism of ringed spaces

$$
\mathcal{N}_{x_{0}}^{r} / \mathrm{Gl}_{n}=J_{x_{0}}^{r} M / \operatorname{Diff}_{x_{0}}=\mathbb{M}_{p, q}^{r}
$$

Proof. Via the epimorphism

$$
\operatorname{Diff}_{x_{0}} \longrightarrow \operatorname{Diff}_{x_{0}} / H_{x_{0}}^{1}=\operatorname{Gl}\left(T_{x_{0}} X\right),
$$

the subgroup $\mathrm{Gl}_{n}$ gets identified with $\mathrm{Gl}\left(T_{x_{0}} X\right)$. Consequently, the subgroups $H_{x_{0}}^{1}$ and $\mathrm{Gl}_{n}$ generate $\mathrm{Diff}_{x_{0}}$.

If we consider the isomorphism

$$
\mathcal{N}_{x_{0}}^{r}=J_{x_{0}}^{r} M / H_{x_{0}}^{1}
$$

of Lemma 3.1 and take quotient with respect to the action of $\mathrm{Gl}_{n}$, we get the desired isomorphism:

$$
\mathcal{N}_{x_{0}}^{r} / \mathrm{Gl}_{n}=\left(J_{x_{0}}^{r} M / H_{x_{0}}^{1}\right) / \mathrm{Gl}_{n}=J_{x_{0}}^{r} M / \operatorname{Diff}_{x_{0}}
$$

Let us express the previous result in terms of normal tensors by using the following
Lemma 3.3. The map

$$
\mathcal{N}_{x_{0}}^{r}=N_{0} \times N_{2} \times \ldots \times N_{r} \quad, \quad j_{x_{0}}^{r} g \longmapsto\left(g_{x_{0}}, g_{x_{0}}^{2}, \ldots, g_{x_{0}}^{r}\right)
$$

is a diffeomorphism.

Proof. The inverse map is defined in the obvious way:
Given $\left(T^{0}, T^{2}, \ldots, T^{r}\right) \in N_{0} \times N_{2} \times \ldots \times N_{r}$, consider the jet metric $j_{x_{0}}^{r} g$ which in coordinates $\left(z_{1}, \ldots, z_{n}\right)$ is determined by the identities

$$
g_{i j, k_{1} \ldots k_{s}}:=\frac{\partial^{s} g_{i j}}{\partial z_{k_{1}} \cdots \partial z_{k_{s}}}\left(x_{0}\right)=T_{i j k_{1} \ldots k_{s}}^{s}, s=0, \ldots, r
$$

The symmetries of tensors $T^{s}$ guarantee that the coefficients $g_{i j}$ of the metric $g$ verify the equations of the Gauss Lemma up to the order $r$, that is, $j_{x_{0}}^{r} g \in \mathcal{N}_{x_{0}}^{r}$.

Combining Lemma 3.2 and Lemma 3.3, we obtain an isomorphism of ringed spaces:

$$
\left.\begin{array}{cc}
\mathbb{M}_{p, q}^{r}=J_{x_{0}}^{r} M / \operatorname{Diff}_{x_{0}} & \longmapsto \\
{\left[j_{x_{0}}^{r} g\right]} & \longmapsto
\end{array} N_{0} \times N_{2} \times \ldots \times N_{r}\right) / \mathrm{Gl}\left(T_{x_{0}} X\right)
$$

Let us now fix a metric $g_{x_{0}} \in N_{0}$ at $x_{0}$ and let us consider the orthogonal group $O(p, q):=O\left(T_{x_{0}} X, g_{x_{0}}\right)$. As the linear group $\mathrm{Gl}\left(T_{x_{0}} X\right)$ acts transitively on the space of metrics $N_{0}$, and $O(p, q)$ is the stabilizer subgroup of $g_{x_{0}} \in N_{0}$, we obtain the following isomorphism:

$$
\left(N_{0} \times N_{2} \times \ldots \times N_{r}\right) / \operatorname{Gl}\left(T_{x_{0}} X\right)=\left(N_{2} \times \ldots \times N_{r}\right) / O(p, q) .
$$

To sum up, we can state the main result of this section:

Lemma 3.4. (Fundamental Lemma) The moduli space $\mathbb{M}_{p, q}^{r}$ is isomorphic to the quotient space of a linear representation of the orthogonal group $O(p, q)$, through the following isomorphism of ringed spaces:

$$
\mathbb{M}_{p, q}^{r}=\left(N_{2} \times \ldots \times N_{r}\right) / O(p, q)
$$

This isomorphism takes every class $\left[j_{x_{0}}^{r} \bar{g}\right] \in \mathbb{M}_{p, q}^{r}$, with $\bar{g}_{x_{0}}=g_{x_{0}}$, to the sequence of normal tensors $\left[\left(\bar{g}_{x_{0}}^{2}, \ldots, \bar{g}_{x_{0}}^{r}\right)\right] \in\left(N_{2} \times \ldots \times N_{r}\right) / O(p, q)$.

## 4 Structure of the moduli spaces

Let $V$ be a finite-dimensional linear representation of a reductive Lie group $G$. The $\mathbb{R}$-algebra of $G$-invariant polynomials on $V$ is finitely generated (Hilbert-Nagata theorem, see [3]). Let $p_{1}, \ldots, p_{s}$ be a finite set of generators for that algebra; by a result of Luna [6], every smooth $G$-invariant function $f$ on $V$ can be written as $f=F\left(p_{1}, \ldots, p_{s}\right)$, for some smooth function $F \in \mathcal{C}^{\infty}\left(\mathbb{R}^{s}\right)$.

Theorem 4.1. (Finiteness of differential invariants, [8]) There exists a finite number $p_{1}, \ldots, p_{s} \in \mathcal{C}^{\infty}\left(\mathbb{M}_{p, q}^{r}\right)$ of differential invariants of order $\leq r$ such that any other differential invariant $f$ of order $\leq r$ is a smooth function of the former ones, i.e. $f=F\left(p_{1}, \ldots, p_{s}\right)$, for a certain $F \in \mathcal{C}^{\infty}\left(\mathbb{R}^{s}\right)$.

Proof. By the Fundamental Lemma (3.4),

$$
\mathcal{C}^{\infty}\left(\mathbb{M}_{p, q}^{r}\right)=\mathcal{C}^{\infty}\left(N_{2} \times \ldots \times N_{r}\right)^{O(p, q)}
$$

and we can conclude by applying the above theorem by Luna to the linear representation $N_{2} \times \ldots \times N_{r}$ of the orthogonal group $O(p, q)$.

Remark 4.2. Using the theory of invariants for the orthogonal group and the fact that the sequence of normal tensors $\left\{g_{x_{0}}, g_{x_{0}}^{2}, g_{x_{0}}^{3}, \ldots, g_{x_{0}}^{r}\right\}$ is equivalent to the sequence $\left\{g_{x_{0}}, R_{x_{0}}, \nabla_{x_{0}} R, \ldots, \nabla_{x_{0}}^{r-2} R\right\}$, it can be proved that the generators $p_{1}, \ldots, p_{s}$ of Theorem 4.1 can be chosen to be Weyl invariants, that is, scalar quantities constructed from the sequence $\left\{g_{x_{0}}, R_{x_{0}}, \nabla_{x_{0}} R, \ldots, \nabla_{x_{0}}^{r-2} R\right\}$ by reiteration of the following operations: tensor products, raising and lowering indices, and contractions.

Theorem 4.3. In the Riemannian case, differential invariants of order $\leq r$ separate points in the moduli space $\mathbb{M}_{n}^{r}$.

Consequently, differential invariants of order $\leq r$ classify $r$-jets of Riemannian metrics (at a point).

Proof. For positive definite metrics, the orthogonal group $O(n)$ is compact. It is a wellknown fact that, if $V$ is a linear representation of a compact Lie group $G$, then smooth $G$-invariant functions on $V$ separate the orbits of the action of $G$, or, in other words, the algebra $\mathcal{C}^{\infty}(V / G)$ separates the points in $V / G$.

Using this, together with the Fundamental Lemma, we conclude our proof.

Neither assertion in Theorem 4.3 is valid for semi-Riemannian metrics. See Note in Subsection 5.2 for a counterexample. For such metrics, moduli spaces $\mathbb{M}_{p, q}^{r}$ are generally pathological in a topological sense, since they have non-closed points (they are not $T_{1}$ topological spaces).

In the Riemannian case, Schwarz Theorem 1.9 and the Fundamental Lemma directly provide the following

Theorem 4.4. In the Riemannian case, moduli spaces $\mathbb{M}_{n}^{r}$ are differentiable spaces.
More precisely: Let $p_{1}, \ldots, p_{s}$ be the basis of differential invariants of order $\leq r$ mentioned in Theorem 4.1. These invariants induce an isomorphism of differentiable spaces

$$
\left(p_{1}, \ldots, p_{s}\right): \mathbb{M}_{n}^{r}=Z \subseteq \mathbb{R}^{s}
$$

$Z$ being a closed subspace of $\mathbb{R}^{s}$.
Although the differentiable space $\mathbb{M}_{n}^{r}$ is not in general a smooth manifold, its structure is not so deficient as it could seem at first sight, since we are going to prove that it admits a finite stratification by certain smooth submanifolds.

Definition 4.5. Let us consider $V_{n}=\mathbb{R}^{n}$ endowed with its standard inner product $\delta$, and the corresponding orthogonal group $O(n):=O\left(V_{n}, \delta\right)$. We will denote by $\mathcal{T}$ the set of conjugacy classes of closed subgroups in $O(n)$.

Given another $n$-dimensional vector space $\bar{V}_{n}$ with an inner product $\bar{\delta}$, we can also consider the set $\overline{\mathcal{T}}$ of conjugacy classes of closed subgroups in $O\left(\bar{V}_{n}, \bar{\delta}\right)$.

Observe that there exists a canonical identification

$$
\mathcal{T} \longrightarrow \overline{\mathcal{T}}, \quad[H] \longmapsto\left[\varphi \circ H \circ \varphi^{-1}\right]
$$

where $\varphi$ stands for any isometry $\varphi: V_{n} \rightarrow \bar{V}_{n}$.
As the identification is canonical (i.e. it does not depend on the choice of the isometry $\varphi$ ), from now on we will suppose that the set $\mathcal{T}$ is just "the same" for every pair $\left(\bar{V}_{n}, \bar{\delta}\right)$.

Note that $\mathcal{T}$ possesses a partial order relation: $[H] \leq\left[H^{\prime}\right]$, if there exist some representatives $H$ and $H^{\prime}$ of $[H]$ and $\left[H^{\prime}\right]$ respectively, such that $H \subseteq H^{\prime}$.

Definition 4.6. The group of automorphisms of a Riemannian jet metric $j_{x_{0}}^{r} g$ is defined to be the stabilizer subgroup $\operatorname{Aut}\left(j_{x_{0}}^{r} g\right) \subseteq \operatorname{Diff} x_{0}^{r+1}$ of $j_{x_{0}}^{r} g$ :

$$
\operatorname{Aut}\left(j_{x_{0}}^{r} g\right):=\left\{j_{x_{0}}^{r+1} \tau \in \operatorname{Diff}_{x_{0}}^{r+1}: j_{x_{0}}^{r}\left(\tau^{*} g\right)=j_{x_{0}}^{r} g\right\}
$$

Given $\tau \in \operatorname{Diff}_{x_{0}}$, let us denote by $\tau_{*, x_{0}}: T_{x_{0}} X \rightarrow T_{x_{0}} X$ the linear tangent map of $\tau$ at $x_{0}$.

Lemma 4.7. The group morphism

$$
\begin{array}{ccc}
\operatorname{Aut}\left(j_{x_{0}}^{r} g\right) & \longrightarrow & O\left(T_{x_{0}} X, g_{x_{0}}\right) \simeq O(n) \\
j_{x_{0}}^{r+1} \tau & \tau_{*, x_{0}}
\end{array}
$$

is injective.

Proof. For any $\tau \in \operatorname{Diff}_{x_{0}}$ and any metric $g$ on $X$ we have the following commutative diagram of local diffeomorphisms:


If $j_{x_{0}}^{r+1} \tau \in \operatorname{Aut}\left(j_{x_{0}}^{r} g\right)$, that is, $j_{x_{0}}^{r}\left(\tau^{*} g\right)=j_{x_{0}}^{r} g$, then $j_{0}^{r+1}\left(\exp _{\tau^{*} g}\right)=j_{0}^{r+1}\left(\exp _{g}\right)$ because of Proposition 1.12

Now, taking $(r+1)$-jets in the above diagram, we obtain:

$$
j_{x_{0}}^{r+1} \tau=j_{0}^{r+1}\left(\exp _{g}\right) \circ j_{0}^{r+1} \tau_{*} \circ j_{x_{0}}^{r+1}\left(\exp _{g}^{-1}\right)
$$

hence $j_{x_{0}}^{r+1} \tau$ is determined by its linear part $\tau_{*}$.
By the previous lemma, the group $\operatorname{Aut}\left(j_{x_{0}}^{r} g\right)$ can be viewed as a subgroup (determined up to conjugacy) of the orthogonal group $O(n)$.

Definition 4.8. The type map is defined to be the map

$$
t: \mathbb{M}_{n}^{r} \longrightarrow \mathcal{T}, \quad\left[j_{x_{0}}^{r} g\right] \longmapsto\left[\operatorname{Aut}\left(j_{x_{0}}^{r} g\right)\right]
$$

For each $[H] \in \mathcal{T}$, the stratum of type $[H]$ is said to be the subset $S_{[H]} \subseteq \mathbb{M}_{n}^{r}$ of those points of type $[H]$.

Theorem 4.9. (Stratification of the moduli space) The type map $t: \mathbb{M}_{n}^{r} \rightarrow \mathcal{T}$ verifies the following properties:

1. $t$ takes a finite number of values $\left[H_{0}\right], \ldots,\left[H_{k}\right]$, one of which, say $\left[H_{0}\right]$, is minimum.
2. Semicontinuity: For every type $[H] \in \mathcal{T}$, the set of points in $\mathbb{M}_{n}^{r}$ of type $\leq[H]$ is an open subset of $\mathbb{M}_{n}^{r}$. In particular, every stratum $S_{\left[H_{i}\right]}$ is a locally closed subspace of $\mathbb{M}_{n}^{r}$.
3. Every stratum $S_{\left[H_{i}\right]}$ is a smooth submanifold of $\mathbb{M}_{n}^{r}$.
4. The (also called generic) stratum $S_{\left[H_{0}\right]}$ of minimum type is a dense connected open subset of $\mathbb{M}_{n}^{r}$.

Proof. Fix a positive definite metric $g_{x_{0}}$ on $T_{x_{0}} X$ and denote by $O(n)$ its orthogonal group. The Fundamental Lemma 3.4 tells us that there exists an isomorphism

$$
\mathbb{M}_{n}^{r}=\left(N_{2} \times \ldots \times N_{r}\right) / O(n)
$$

This isomorphism takes every class $\left[j_{x_{0}}^{r} \bar{g}\right] \in \mathbb{M}_{n}^{r}$, with $\bar{g}_{x_{0}}=g_{x_{0}}$, to the sequence of normal tensors $\left[\bar{g}_{x_{0}}^{2}, \ldots, \bar{g}_{x_{0}}^{r}\right] \in\left(N_{2} \times \ldots \times N_{r}\right) / O(n)$.

Let us check that the subgroup $\operatorname{Aut}\left(j_{x_{0}}^{r} \bar{g}\right) \hookrightarrow O(n), j_{x_{0}}^{r+1} \tau \mapsto \tau_{*}$, coincides with the subgroup

$$
\operatorname{Aut}\left(\bar{g}_{x_{0}}^{2}, \ldots, \bar{g}_{x_{0}}^{r}\right):=\left\{\sigma \in O(n): \sigma^{*}\left(\bar{g}_{x_{0}}^{k}\right)=\bar{g}_{x_{0}}^{k}, \forall k \leq r\right\}
$$

It is clear that if an automorphism $j_{x_{0}}^{r+1} \tau$ leaves $j_{x_{0}}^{r} \bar{g}$ fixed, then the sequence of its normal tensors must also remain fixed by the automorphism: $\tau^{*}\left(\bar{g}_{x_{0}}^{k}\right)=\bar{g}_{x_{0}}^{k}$.

Reciprocally, given an automorphism $\sigma: T_{x_{0}} X \rightarrow T_{x_{0}} X$ of the sequence of normal tensors $\left(\bar{g}_{x_{0}}^{2}, \ldots, \bar{g}_{x_{0}}^{r}\right)$, let us consider a normal coordinate system $z_{1}, \ldots, z_{n}$ for $\bar{g}$ at $x_{0}$.

Via the identification provided by the exponential map $\exp _{g}: T_{x_{0}} X \rightarrow X$, the map $\sigma$ can be viewed as a diffeomorphism of $X$ (a linear transformation of normal coordinates).

In normal coordinates, the expression of the normal tensor $\bar{g}_{x_{0}}^{k}$ corresponds to the expression of the homogeneous part of degree $k$ of the jet metric $j_{x_{0}}^{r} \bar{g}$. Hence it is an immediate consequence that the linear transformation $\sigma$ leaves $j_{x_{0}}^{r} \bar{g}$ fixed, i.e. $j_{x_{0}}^{r+1} \sigma \in$ $\operatorname{Aut}\left(j_{x_{0}}^{r} \bar{g}\right)$.

The identity $\operatorname{Aut}\left(j_{x_{0}}^{r} \bar{g}\right)=\operatorname{Aut}\left(\bar{g}_{x_{0}}^{2}, \ldots, \bar{g}_{x_{0}}^{r}\right)$ implies that the following diagram is commutative:


Therefore, our theorem has come down to the case of a linear representation $V(=$ $N_{2} \times \ldots \times N_{r}$ ) of a compact Lie group $G(=O(n))$ and the corresponding type map:

$$
\begin{array}{rll}
V / G & \xrightarrow{t} & \mathcal{T}=\{\text { conjugacy classes of closed subgroups of } G\} \\
{[v]} & \longmapsto & {[\text { Stabilizer subgroup of } v] .}
\end{array}
$$

For this type map, the analogous properties to $1-4$ in the statement are well known (see [1], Chap. IX, § 9, Th. 2 and Exer. 9).

Remark 4.10. Except for trivial cases, the generic stratum has type $H_{0}=\{0\}$.

Remark 4.11. The dimension of the moduli space $\mathbb{M}_{n}^{r}$ (or rather that of its generic stratum) can be deduced directly from the Fundamental Lemma and the formulae giving the dimensions of spaces $N_{r}$ of normal tensors which were presented in Section 1 ,

The result (due, in a different language, to J. Muñoz and A. Valdés, [9]) is as follows:

$$
\begin{aligned}
& \operatorname{dim} \mathbb{M}_{n}^{0}=\operatorname{dim} \mathbb{M}_{n}^{1}=0, \quad \forall n \geq 1 \\
& \operatorname{dim} \mathbb{M}_{1}^{r}=0, \quad \forall r \geq 0 \\
& \operatorname{dim} \mathbb{M}_{2}^{2}=1 \quad, \quad \operatorname{dim} \mathbb{M}_{2}^{r}=\frac{1}{2}(r+1)(r-2), \forall r \geq 3 \\
& \operatorname{dim} \mathbb{M}_{n}^{r}=n+\frac{(r-1) n^{2}-(r+1) n}{2(r+1)}\binom{n+r}{r}, \forall n \geq 3, r \geq 2
\end{aligned}
$$

## 5 Moduli spaces in dimension $n=2$

### 5.1 Stratification

We are going to determine the stratification of moduli spaces $\mathbb{M}_{2}^{r}$ of $r$-jets of Riemannian metrics in dimension $n=2$.

Let us consider the vector space $\mathbb{R}^{2}=\mathbb{C}$, endowed with the standard Euclidean metric, and its corresponding orthogonal group $O(2)$. We will denote by $(x, y)$ the Cartesian coordinates and by $z=x+i y$ the complex coordinate.

Let us denote by $\sigma_{m}: \mathbb{C} \rightarrow \mathbb{C}$ the rotation of angle $2 \pi / m$ (that is, $\sigma_{m}(z)=\varepsilon_{m} z$, with $\varepsilon_{m}=\cos (2 \pi / m)+i \sin (2 \pi / m)$ a primitive $m$ th root of unity) and by $\tau: \mathbb{C} \rightarrow$ $\mathbb{C}, \tau(z)=\bar{z}$ the complex conjugation.

The only (up to conjucagy) closed subgroups of $O(2)$ are the following ones:

$$
\begin{aligned}
& S O(2):=\{\varphi \in O(2): \operatorname{det} \varphi=1\} \quad \text { (special orthogonal group) } \\
& \left.K_{m}:=<\sigma_{m}>\quad \text { (group of rotations of order } m\right) \quad(m \geq 1), \\
& \left.D_{m}:=<\sigma_{m}, \tau>\quad \text { (dihedral group of order } 2 m\right) \quad(m \geq 1),
\end{aligned}
$$

and $O(2)$ itself. All these subgroups are normal but the dihedral $D_{m}$.
The subgroup $S O(2)$ of rotations is identified with the multiplicative group $S_{1} \subset \mathbb{C}$ of complex numbers of modulus 1 ,

$$
\begin{aligned}
& S_{1} \rightleftharpoons S O(2) \\
& \alpha \quad \longmapsto \quad \rho_{\alpha} \quad, \quad \rho_{\alpha}(z):=\alpha z .
\end{aligned}
$$

Besides, every element in $O(2)$ is either $\rho_{\alpha}$ or $\tau \rho_{\alpha}$, for some $\alpha \in S_{1}$.
The action of $O(2)$ on $\mathbb{R}^{2}$ induces an action on the algebra $\mathbb{R}[x, y]$ of the polynomials on $\mathbb{R}^{2}$, to be more specific: $\varphi \cdot P(x, y):=P\left(\varphi^{-1}(x, y)\right)$.

The following lemma provides us with the list of all invariant polynomials with respect to each of the subgroups of $O(2)$ above mentioned:

Lemma 5.1. The following identities hold:

1. $\mathbb{R}[x, y]^{K_{m}}=\mathbb{R}\left[x^{2}+y^{2}, p_{m}(x, y), q_{m}(x, y)\right]$,
2. $\mathbb{R}[x, y]^{D_{m}}=\mathbb{R}\left[x^{2}+y^{2}, p_{m}(x, y)\right]$,
3. $\mathbb{R}[x, y]^{O(2)}=\mathbb{R}[x, y]^{S O(2)}=\mathbb{R}\left[x^{2}+y^{2}\right]$,
with $p_{m}(x, y)=\operatorname{Re}\left(z^{m}\right)$ and $q_{m}(x, y)=\operatorname{Im}\left(z^{m}\right)$.

Proof. 1. Let us consider the algebra of polynomials on $\mathbb{R}^{2}$ with complex coefficients,

$$
\mathbb{C}[x, y]=\mathbb{C}[z, \bar{z}]=\bigoplus_{a b} \mathbb{C} z^{a} \bar{z}^{b}
$$

Every summand is stable under the action of $K_{m}$, since

$$
\sigma_{m} \cdot\left(z^{a} \bar{z}^{b}\right)=\frac{1}{\varepsilon_{m}^{a} \bar{\varepsilon}_{m}^{b}} z^{a} \bar{z}^{b}=\varepsilon_{m}^{b-a} z^{a} \bar{z}^{b}
$$

This formula also tells us that the monomial $z^{a} \bar{z}^{b}$ is invariant by $K_{m}$ if and only if $b-a \equiv 0 \bmod m$, that is, $b-a= \pm k m$ for some $k \in \mathbb{N}$. Then invariant monomials are of the form

$$
z^{a} \bar{z}^{b}=(z \bar{z})^{a} \bar{z}^{k m} \quad \text { or } \quad z^{a} \bar{z}^{b}=(z \bar{z})^{b} z^{k m}
$$

whence

$$
\mathbb{C}[x, y]^{K_{m}}=\mathbb{C}\left[z \bar{z}, z^{m}, \bar{z}^{m}\right] .
$$

As $z \bar{z}=x^{2}+y^{2}, z^{m}+\bar{z}^{m}=2 p_{m}(x, y)$ and $z^{m}-\bar{z}^{m}=2 i q_{m}(x, y)$, we can conclude that

$$
\mathbb{C}[x, y]^{K_{m}}=\mathbb{C}\left[x^{2}+y^{2}, p_{m}(x, y), q_{m}(x, y)\right]
$$

and particularly,

$$
\mathbb{R}[x, y]^{K_{m}}=\mathbb{R}\left[x^{2}+y^{2}, p_{m}(x, y), q_{m}(x, y)\right]
$$

2. As $D_{m}=<K_{m}, \tau>$, we get

$$
\begin{gathered}
\mathbb{C}[x, y]^{D_{m}}=\left(\mathbb{C}[x, y]^{K_{m}}\right)^{<\tau>}=\mathbb{C}\left[z \bar{z}, z^{m}, \bar{z}^{m}\right]^{<\tau>} \\
=\left[\left(\bigoplus_{k} \mathbb{C}[z \bar{z}] z^{k m}\right) \oplus\left(\bigoplus_{k} \mathbb{C}[z \bar{z}] \bar{z}^{k m}\right)\right]^{<\tau>}
\end{gathered}
$$

(as $\tau \cdot z=\bar{z}$ and $\tau \cdot \bar{z}=z$ )

$$
=\bigoplus_{k} \mathbb{C}[z \bar{z}]\left(z^{k m}+\bar{z}^{k m}\right)=\mathbb{C}\left[z \bar{z}, z^{m}+\bar{z}^{m}\right]=\mathbb{C}\left[x^{2}+y^{2}, p_{m}(x, y)\right]
$$

and, in particular,

$$
\mathbb{R}[x, y]^{D_{m}}=\mathbb{R}\left[x^{2}+y^{2}, p_{m}(x, y)\right]
$$

3. Every summand in the decomposition

$$
\mathbb{C}[z, \bar{z}]=\bigoplus_{a b} \mathbb{C} z^{a} \bar{z}^{b}
$$

is stable under the action of $S O(2)$, since for every $\rho_{\alpha} \in S O(2)$ it is satisfied:

$$
\rho_{\alpha} \cdot\left(z^{a} \bar{z}^{b}\right)=\frac{1}{\alpha^{a} \bar{\alpha}^{b}} z^{a} \bar{z}^{b}
$$

Moreover, this formula assures us that the only monomials $z^{a} \bar{z}^{b}$ which are $S O(2)$-invariant are those verifying $a=b$. Then,

$$
\mathbb{C}[x, y]^{S O(2)}=\mathbb{C}[z, \bar{z}]^{S O(2)}=\mathbb{C}[z \bar{z}]=\mathbb{C}\left[x^{2}+y^{2}\right]
$$

whence

$$
\mathbb{R}[x, y]^{S O(2)}=\mathbb{R}\left[x^{2}+y^{2}\right]
$$

Finally, this identity tells us that $S O(2)$-invariant polynomials are $O(2)$-invariant too, so the obvious inclusion $\mathbb{R}[x, y]^{O(2)} \subseteq \mathbb{R}[x, y]^{S O(2)}$ is indeed an equality.

Corollary 5.2. With the same notations used in the previous lemma, it is verified:

1. $D_{m}$ is the stabilizer subgroup of the polynomial $p_{m}(x, y)$, and there exists no polynomial in $\mathbb{R}[x, y]$ of degree $<m$ whose stabilizer subgroup is $D_{m}$.
2. $K_{m}(m \geq 2)$ is the stabilizer subgroup of the polynomial $p_{m}(x, y)+\left(x^{2}+y^{2}\right) q_{m}(x, y)$, and there exists no polynomial in $\mathbb{R}[x, y]$ of degree $<m+2$ whose stabilizer subgroup is $K_{m}$.
3. $K_{1}=\{\operatorname{Id}\}$ is the stabilizer subgroup of the polynomial $x+x y$, and there exists no polynomial in $\mathbb{R}[x, y]$ of degree $<2$ whose stabilizer subgroup is $K_{1}$.

Proof. 1. Using that every element in $O(2)$ is either of the form $\rho_{\alpha}$ or of the form $\rho_{\alpha} \circ \tau$, it is a matter of routine to check that the stabilizer subgroup of the polynomial $p_{m}(x, y)=\operatorname{Re}\left(z^{m}\right)$ is $D_{m}$.

If there were another polynomial $\bar{p}(x, y)$ of degree $<m$ with the same property, $\bar{p}(x, y)$ should be a power of $x^{2}+y^{2}$, because of Lemma 5.1(2), and in that case its stabilizer subgroup would be the whole $O(2)$, against our hipothesis.
2. According to Lemma 5.1 (1), every $K_{m}$-invariant polynomial of degree $\leq m$ is of the form $\lambda p_{m}(x, y)+\mu q_{m}(x, y)$ (up to addition of a power of $x^{2}+y^{2}$ ). However, a polynomial of such a form does not have $K_{m}$ as its stabilizer subgroup, but a larger dihedral group: after multiplying by a scalar, we can indeed assume $\lambda^{2}+\mu^{2}=1$; if $\alpha=\lambda-i \mu$, then

$$
\lambda p_{m}(x, y)+\mu q_{m}(x, y)=\operatorname{Re}\left(\alpha z^{m}\right)=\operatorname{Re}\left((\beta z)^{m}\right)
$$

$\left(\right.$ with $\left.\beta^{m}=\alpha\right)$

$$
=\rho_{\beta^{-1}} \cdot \operatorname{Re}\left(z^{m}\right)=\rho_{\beta^{-1}} \cdot p_{m}(x, y)
$$

whose stabilizer subgroup is the dihedral group $\rho_{\beta^{-1}} \cdot D_{m} \cdot \rho_{\beta}$, which is conjugate to the stabilizer subgroup $D_{m}$ of $p_{m}(x, y)$. (In particular, taking $\lambda=0, \mu=-1$, we get that the stabilizer subgroup of $q_{m}(x, y)$ is $\rho_{\beta^{-1}} \cdot D_{m} \cdot \rho_{\beta}$, for $\left.\beta^{m}=i\right)$.

As no polynomial of degree $\leq m$ has the desired stabilizer subgroup $K_{m}$, and there are not any $K_{m}$-invariant polynomials of degree $m+1$ (up to a power of $x^{2}+y^{2}$ ), the following degree to be considered is $m+2$. The stabilizer subgroup of the polynomial $p_{m}(x, y)+\left(x^{2}+y^{2}\right) q_{m}(x, y)$, of degree $m+2$, is the intersection of the stabilizer subgroups of its two homogeneous components, $p_{m}(x, y)$ and $\left(x^{2}+y^{2}\right) q_{m}(x, y)$, that is,

$$
D_{m} \cap\left(\rho_{\beta^{-1}} \cdot D_{m} \cdot \rho_{\beta}\right)=K_{m} \quad\left(\beta^{m}=i\right)
$$

3. This case is trivial.

Theorem 5.3. The strata in the moduli space $\mathbb{M}_{2}^{r}$ correspond exactly to the following types: $[O(2)],\left[D_{1}\right], \ldots,\left[D_{r-2}\right],\left[K_{1}\right], \ldots,\left[K_{r-4}\right] .\left(A n d\right.$ also $\left[K_{1}\right]$, if $\left.r=4.\right)$

Proof. It is a classical result (see [2]) that in dimension 2 every Riemannian metric can be written in normal coordinates $(x, y)$ (in a unique way up to an orthogonal transformation) as follows:

$$
g=\mathrm{d} x^{2}+\mathrm{d} y^{2}+h(x, y)(y \mathrm{~d} x-x \mathrm{~d} y)^{2}
$$

for some smooth function $h(x, y)$.

Observe that the stabilizer subgroup of $O(2)$ for the jet $j_{0}^{k} h$ is the same as that for $j_{0}^{k+2} g$.

If we take $h(x, y)=0$, we get a metric (the Euclidean one, i.e. $g=\mathrm{d} x^{2}+\mathrm{d} y^{2}$ ) whose group of automorphisms (for any jet order) is $O(2)$.

Choosing $h(x, y)=p_{m}(x, y)$, we obtain an $r$-jet metric (with $r \geq m+2$ ) whose stabilizer subgroup is $D_{m}$, because of Corollary 5.2 (1).

If we choose $h(x, y)=p_{m}(x, y)+\left(x^{2}+y^{2}\right) q_{m}(x, y)$, we get an $r$-jet metric (with $r \geq m+4)$ whose stabilizer subgroup is $K_{m}$, by Corollary 5.2 (2).

If we make $h(x, y)=x+x y$, then we get an $r$-jet metric (with $r \geq 4$ ) whose stabilizer subgroup is $K_{1}$, according to Corollary 5.2 (3).

Finally, let us note that no $r$-jet metric can have $S O(2)$ as its stabilizer subgroup, since such a metric would correspond to a jet function $j_{0}^{r-2} h$ whose stabilizer subgroup should be $S O(2)$, which is impossible, because, by Lemma 5.1 (3), every $S O(2)$-invariant polynomial is also $O(2)$-invariant.

Corollary 5.4. Every closed subgroup of $O(2)$, except for $S O(2)$, is the group of automorphisms of a jet metric $j_{0}^{r} g$ on $\mathbb{R}^{2}$ for some order $r$.

Corollary 5.5. The number of strata in $\mathbb{M}_{2}^{r}$ is:

$$
\text { Number of strata in } \mathbb{M}_{2}^{r}= \begin{cases}1 & \text { for } r=0,1,2 \\ 2 & \text { for } r=3 \\ 4 & \text { for } r=4 \\ 2 r-5 & \text { for } r \geq 5\end{cases}
$$

### 5.2 Examples

Now we describe, without proofs, low order jets in dimension $n=2$.
For order $r=0,1$ (and in any dimension $n$ ) moduli spaces $\mathbb{M}_{n}^{r}$ come down to a single point.

$$
\text { Case } r=2
$$

The moduli space is a line:

$$
\mathbb{M}_{2}^{2}=\mathbb{R} \quad, \quad\left[j_{x_{0}}^{2} g\right] \longmapsto K_{g}\left(x_{0}\right)
$$

In other words, the curvature classifies 2 -jets of Riemannian metrics in dimension $n=2$.
In this case there is just one stratum, the generic one, whose type is $[O(2)]$.

$$
\text { Case } r=3
$$

The moduli space is a closed semiplane:

$$
\mathbb{M}_{2}^{3}=\mathbb{R} \times[0,+\infty) \quad, \quad\left[j_{x_{0}}^{3} g\right] \longmapsto\left(K_{g}\left(x_{0}\right),\left|\operatorname{grad}_{x_{0}} K_{g}\right|^{2}\right)
$$

That is to say, the curvature and the square of the modulus of the gradient of the curvature classify 3 -jet metrics in dimension $n=2$.

Now we have two different strata:
The generic stratum $S_{\left[D_{1}\right]}=\mathbb{R} \times(0,+\infty)$, with type [ $\left.D_{1}\right]$. This stratum is the set of all classes of jets $j_{x_{0}}^{3} g$ verifying $\operatorname{grad}_{x_{0}} K_{g} \neq 0$ (in this case, the group of automorphisms is the group of order 2 generated by the reflection across the vector $\operatorname{grad}_{x_{0}} K_{g}$ ).

The non-generic stratum $S_{[O(2)]}=\mathbb{R} \times\{0\}$, with type $[O(2)]$, is the set of all classes of jets $j_{x_{0}}^{3} g$ verifying $\operatorname{grad}_{x_{0}} K_{g}=0$ (which are invariant with respect to every orthogonal transformation of normal coordinates).

Note: If we consider metrics of signature $(+,-)$, instead of Riemannian metrics, then the map

$$
\mathbb{M}_{2}^{3} \longrightarrow \mathbb{R} \times[0,+\infty) \quad, \quad\left[j_{x_{0}}^{3} g\right] \longmapsto\left(K_{g}\left(x_{0}\right),\left|\operatorname{grad}_{x_{0}} K_{g}\right|^{2}\right)
$$

is not injective, that is, differential invariants do not classify 3 -jet metrics of signature $(+,-)$. To illustrate this, consider two metrics $g, \bar{g}$ of signature $(+,-)$, such that $K_{g}\left(x_{0}\right)=K_{\bar{g}}\left(x_{0}\right), \operatorname{grad}_{x_{0}} K_{g}=0$ and $\operatorname{grad}_{x_{0}} K_{\bar{g}}$ is a non-zero isotropic vector with respect to $\bar{g}_{x_{0}}$. Both jets $j_{x_{0}}^{3} g, j_{x_{0}}^{3} \bar{g}$ cannot be equivalent (because the gradient of the curvature at $x_{0}$ equals zero for the first metric, whereas it is non-zero for the other one), but its differential invariants coincide: $K_{g}\left(x_{0}\right)=K_{\bar{g}}\left(x_{0}\right)$ and $\left|\operatorname{grad}_{x_{0}} K_{g}\right|^{2}=$ $\left|\operatorname{grad}_{x_{0}} K_{\bar{g}}\right|^{2}=0$.

## Case $r=4$.

A set of generators for differential invariants of order 4 is given by the following five functions:

$$
\begin{aligned}
& p_{1}\left(j_{x_{0}}^{4} g\right)=K_{g}\left(x_{0}\right) \\
& p_{2}\left(j_{x_{0}}^{4} g\right)=\left|\operatorname{grad}_{x_{0}} K_{g}\right|^{2} \\
& p_{3}\left(j_{x_{0}}^{4} g\right)=\operatorname{trace}\left(\operatorname{Hess}_{x_{0}} K_{g}\right) \\
& p_{4}\left(j_{x_{0}}^{4} g\right)=\operatorname{det}\left(\operatorname{Hess}_{x_{0}} K_{g}\right) \\
& p_{5}\left(j_{x_{0}}^{4} g\right)=\operatorname{Hess}_{x_{0}} K_{g}\left(\operatorname{grad}_{x_{0}} K_{g}, \operatorname{grad}_{x_{0}} K_{g}\right)
\end{aligned}
$$

where $\operatorname{Hess}_{x_{0}} K_{g}:=\left(\nabla \mathrm{d} K_{g}\right)_{x_{0}}$ stands for the hessian of the curvature function at $x_{0}$.
These above functions satisfy the following inequalities:

$$
p_{2} \geq 0 \quad, \quad p_{3}^{2}-4 p_{4} \geq 0 \quad, \quad\left(2 p_{5}-p_{2} p_{3}\right)^{2} \leq p_{2}^{2}\left(p_{3}^{2}-4 p_{4}\right)
$$

To say it in other words, these five differential invariants define an isomorphism of differentiable spaces

$$
\left(p_{1}, \ldots, p_{5}\right): \mathbb{M}_{2}^{4}=Y \subset \mathbb{R}^{5}
$$

$Y$ being the closed subset in $\mathbb{R}^{5}$ determined by the inequalities

$$
x_{2} \geq 0, \quad x_{3}^{2}-4 x_{4} \geq 0 \quad, \quad\left(2 x_{5}-x_{2} x_{3}\right)^{2} \leq x_{2}^{2}\left(x_{3}^{2}-4 x_{4}\right)
$$

In this case, the moduli space $\mathbb{M}_{2}^{4}$ has the following four strata:

- The generic stratum of all classes of jets $j_{x_{0}}^{4} g$ verifying that $\operatorname{grad}_{x_{0}} K_{g}$ is not an eigenvector of $\operatorname{Hess}_{x_{0}} K_{g}$ (therefore, the eigenvalues of $\operatorname{Hess}_{x_{0}} K_{g}$ are different). The type of this stratum (group of automorphisms of its jets) is $\left[K_{1}=\{\operatorname{Id}\}\right]$.
- The stratum of those classes of jet metrics $j_{x_{0}}^{4} g$ verifying that $\operatorname{grad}_{x_{0}} K_{g}$ is a nonzero eigenvector of $\operatorname{Hess}_{x_{0}} K_{g}$. Its type is $\left[D_{1}\right]$ : the group of automorphisms of each jet metric is generated by the reflection across the vector $\operatorname{grad}_{x_{0}} K_{g}$.
- The stratum composed of those classes of jet metrics $j_{x_{0}}^{4} g$ with $\operatorname{grad}_{x_{0}} K_{g}=0$ and verifying that the eigenvectors of $\operatorname{Hess}_{x_{0}} K_{g}$ are different. The type of this stratum is $\left[D_{2}\right]$ : the group of automorphisms of each jet metric is generated by the reflections across either eigenvector of $\operatorname{Hess}_{x_{0}} K_{g}$.
- The stratum of all classes of jets $j_{x_{0}}^{4} g$ with $\operatorname{grad}_{x_{0}} K_{g}=0$ and verifying that the eigenvectors of $\operatorname{Hess}_{x_{0}} K_{g}$ are both equal. The type of the stratum is $[O(2)]$.


## 6 Appendix A: On the notion of differential invariant of metrics

The aim of this Appendix A is to discuss the notion of differential invariant and to back up the Definition 2.3 given in Section 2

The notion of differential invariant must be understood as a particular case of the concept of regular and natural operator between natural bundles (see 5] for an exposition of the theory of natural bundles). What follows is an adaptation of this point of view, getting around, though, the concept of natural bundle.

Let $X$ be an $n$-dimensional smooth manifold. Let $M \rightarrow X$ be the bundle of semiRiemannian metrics of a fixed signature $(p, q)$ and let $\mathcal{M}_{X}$ denote its sheaf of smooth sections.

Loosely speaking, the concept of differential invariant refers to a function "intrinsically, locally and smoothly constructed from a metric". Rigorously, as it is a local construction, a differential invariant is a morphism of sheaves:

$$
f: \mathcal{M}_{X} \longrightarrow \mathcal{C}_{X}^{\infty},
$$

where $\mathcal{C}_{X}^{\infty}$ stands for the sheaf of smooth functions on $X$.
The intuition of "intrinsic and smooth construction" can be encoded by saying that the morphism $f$ also satisfies the following two properties:
1.- Regularity: If $\left\{g_{s}\right\}_{s \in S}$ is a family of metrics depending smoothly on certain parameters, the family of functions $\left\{f\left(g_{s}\right)\right\}_{s \in S}$ also depends smoothly on those parameters.

To be exact, let $S$ be a smooth manifold (the space of parameters) and let $U \subseteq X \times S$ be an open set. For each $s \in S$, consider the open set in $X$ defined as $U_{s}:=\{x \in$ $X:(x, s) \in U\}$. A family of metrics $\left\{g_{s} \in \mathcal{M}\left(U_{s}\right)\right\}_{s \in S}$ is said to be smooth if the fibre map $U \rightarrow S^{2} T^{*} X, \quad(x, s) \mapsto\left(g_{s}\right)_{x}$, is smooth. In the same way, a family of functions $\left\{f_{s} \in \mathcal{C}^{\infty}\left(U_{s}\right)\right\}_{s \in S}$ is said to be smooth if the function $U \rightarrow \mathbb{R},(x, s) \mapsto\left(f_{s}\right)(x)$, is smooth.

In these terms, the regularity condition expresses that for each smooth manifold $S$, each open set $U \subseteq X \times S$ and each smooth family of metrics $\left\{g_{s} \in \mathcal{M}\left(U_{s}\right)\right\}_{s \in S}$, the family of functions $\left\{f\left(g_{s}\right) \in \mathcal{C}^{\infty}\left(U_{s}\right)\right\}_{s \in S}$ is smooth.
2.- Naturalness: The morphism of sheaves $f$ is equivariant with respect to the action of local diffeomorphisms of $X$.

That is, for each diffeomorphism $\tau: U \rightarrow V$ between open sets of $X$ and for each metric $g$ on $V$, the following condition must be satisfied:

$$
f\left(\tau^{*} g\right)=\tau^{*}(f(g))
$$

Taking into account the previous comments, the suitability of the following definition is now clear:

Definition 6.1. A differential invariant associated to semi-Riemannian metrics (of the fixed signature) is a regular and natural morphism of sheaves $f: \mathcal{M}_{X} \rightarrow \mathcal{C}_{X}^{\infty}$.

Note that this definition of differential invariant seems to be far too general, since a differential invariant $f(g)$ is not assumed a priori to be constructed from the coefficients of the metric $g$ and their subsequent partial derivatives. As we are going to show below, this question is clarified by a beautiful result by J. Slovák.

For every integer $r \geq 0$, we denote by $J^{r} M \rightarrow X$ the fiber bundle of $r$-jets of semiRiemannian metrics on $X$ (of the prefixed signature). The fiber bundle $J^{\infty} M \rightarrow X$ of $\infty$-jets of semi-Riemannian metrics is not a smooth manifold, but it can be endowed with the structure of a ringed space as follows. On $J^{\infty} M \rightarrow X$ we consider the inverse limit topology: $J^{\infty} M=\lim _{\leftarrow} J^{r} M$; a function on an open set $U \subseteq J^{\infty} M$ is said to be differentiable if it is locally the composition of one of the natural projections $U \subseteq J^{\infty} M \rightarrow J^{r} M$ with a smooth function on $J^{r} M$. This way, $J^{\infty} M$ is a ringed space, with its sheaf of differentiable functions.

In a similar manner, the structure of a ringed space is defined for the fiber of the bundle $J^{\infty} M \rightarrow X$ over a given point $x_{0} \in X: J_{x_{0}}^{\infty} M=\lim _{\leftarrow} J_{x_{0}}^{r} M$.

Theorem 6.2. (Slovák) There exists the following bijective correspondence:

with $f(g)(x):=\tilde{f}\left(j_{x}^{\infty} g\right)$.

The result by Slovák [12] refers, with a bit more of generality, to regular morphisms between sheaves of sections of fiber bundles.

If a regular morphism $\mathcal{M}_{X} \rightarrow \mathcal{C}_{X}^{\infty}$ is, furthermore, natural (that is, a differential invariant), then the corresponding smooth function $\tilde{f}: J^{\infty} M \rightarrow \mathbb{R}$ is determined by its restriction to the fiber $J_{x_{0}}^{\infty} M$ of an arbitrary point $x_{0} \in X$. This assertion can be expressed more precisely in the following way.

Corollary 6.3. Fixed a point $x_{0} \in X$, the set of differential invariants $f: \mathcal{M}_{X} \rightarrow \mathcal{C}_{X}^{\infty}$ is in bijection with the set of differentiable Diff $x_{x_{0}}$-invariant functions $\tilde{f}: J_{x_{0}}^{\infty} M \rightarrow \mathbb{R}$.

Definition 6.4. A differential invariant $f: \mathcal{M}_{X} \rightarrow \mathcal{C}_{X}^{\infty}$ is said to be of order $\leq r$ if the corresponding differentiable function $\tilde{f}: J^{\infty} M \rightarrow \mathbb{R}$ factors through the projection $J^{\infty} M \rightarrow J^{r} M$.

Reformulating Corollary 6.3 for invariants of order $r$, we obtain that Definition 6.4 coincides with that originally given in Section 2 (Definition 2.3):

Corollary 6.5. Fixed a point $x_{0} \in X$, the set of all differential invariants

$$
f: \mathcal{M}_{X} \rightarrow \mathcal{C}_{X}^{\infty}
$$

of order $\leq r$ is in bijection with the set of all smooth Diff ${ }_{x_{0}}$-invariant functions

$$
\tilde{f}: J_{x_{0}}^{r} M \rightarrow \mathbb{R}
$$

## 7 Appendix B: Classification of $\infty$-jets of metrics

In Section 4 we have seen that differential invariants of order $\leq r$ classify $r$-jets of Riemannian metrics at a point (Theorem4.3). We are now going to generalize this result for infinite-order jets.

In the proof of next lemma we will use the following well-known fact (1], Chap. IX, § 9, Lemma 6):

Let $G$ be a compact Lie group. Every decreasing sequence of closed subgroups $H_{1} \supseteq H_{2} \supseteq H_{3} \supseteq \cdots$ stabilizes, that is, there exists an integer $s$ such that $H_{s}=$ $H_{s+1}=H_{s+2}=\cdots$

Lemma 7.1. Let $G$ a compact Lie group and let

$$
\cdots \longrightarrow X_{r+1} \longrightarrow X_{r} \longrightarrow \cdots \longrightarrow X_{1}
$$

be an inverse system of smooth $G$-equivariant maps between smooth manifolds endowed with a smooth action of $G$. There exists an isomorphism of ringed spaces:

$$
\begin{gathered}
\left(\lim _{\leftarrow} X_{r}\right) / G \\
{\left[\left(\ldots, x_{2}, x_{1}\right)\right]} \\
\lim _{\leftarrow}\left(X_{r} / G\right) \\
\leftarrow \\
\left(\ldots,\left[x_{2}\right],\left[x_{1}\right]\right) .
\end{gathered}
$$

Proof. Because of the universal quotient property, compositions of morphisms

$$
\begin{array}{ccccc}
\lim _{\leftarrow} X_{r} & \longrightarrow & X_{r} & \longrightarrow & X_{r} / G \\
\left(\ldots, x_{2}, x_{1}\right) & \longmapsto & x_{r} & \longmapsto & {\left[x_{r}\right]}
\end{array}
$$

induce morphisms of ringed spaces

$$
\begin{array}{ccc}
\left(\lim _{\leftarrow} X_{r}\right) / G & \longrightarrow & \left(X_{r} / G\right) \\
{\left[\left(\ldots, x_{2}, x_{1}\right)\right]} & \longmapsto & {\left[x_{r}\right]}
\end{array}
$$

which, for their part, because of the universal inverse limit property, define a morphism of ringed spaces

$$
\begin{array}{ccc}
\left(\lim _{\leftarrow} X_{r}\right) / G & \stackrel{\varphi}{\leftarrow} & \lim _{\leftarrow}\left(X_{r} / G\right) \\
{\left[\left(\ldots, x_{2}, x_{1}\right)\right]} & \longmapsto & \left(\ldots,\left[x_{2}\right],\left[x_{1}\right]\right) .
\end{array}
$$

It is easy to check that this morphism is surjective. Let us see that it is also injective.
First note that, given a point $\left(\ldots, x_{2}, x_{1}\right) \in \lim _{\leftarrow} X_{r}$, we can get the decreasing sequence $H_{x_{1}} \supseteq H_{x_{2}} \supseteq H_{x_{3}} \supseteq \cdots$ of closed subgroups of $G$, where $H_{x_{k}}$ stands for the
stabilizer subgroup of $x_{k}$. This chain stabilizes, since $G$ is compact, so for a certain $s$ it is verified $H_{x_{s}}=H_{x_{s+1}}=H_{x_{s+2}}=\cdots$

Let now $\left[\left(\ldots, x_{2}, x_{1}\right)\right]$ and $\left[\left(\ldots, x_{2}^{\prime}, x_{1}^{\prime}\right)\right]$ be two points in $\left(\lim X_{r}\right) / G$ having the same image through $\varphi$, i.e. $\left[x_{k}\right]=\left[x_{k}^{\prime}\right]$, for each $k \geq 0$. Write $x_{s}^{\prime}=g \cdot x_{s}$ for some $g \in G$. As the morphisms $X_{s} \rightarrow X_{k}$ (with $s \geq k$ ) are $G$-equivariant, it is verified that $x_{k}^{\prime}=g \cdot x_{k}$ for every $k \leq s$.

Let us show that the same happens when $k>s$. As $\left[x_{k}\right]=\left[x_{k}^{\prime}\right]$, we have $x_{k}^{\prime}=g_{k} \cdot x_{k}$ for a certain $g_{k} \in G$; applying that $X_{k} \rightarrow X_{s}$ is equivariant yields $x_{s}^{\prime}=g_{k} \cdot x_{s}$, and then (comparing with $\left.x_{s}^{\prime}=g \cdot x_{s}\right) g^{-1} g_{k} \in H_{x_{s}}$; since $H_{x_{s}}=H_{x_{k}}$, it follows that $g^{-1} g_{k} \in H_{x_{k}}$, and hence the condition $x_{k}^{\prime}=g_{k} \cdot x_{k}$ is equivalent to $x_{k}^{\prime}=g \cdot x_{k}$. In conclusion, $x_{k}^{\prime}=g \cdot x_{k}$ for every $k>0$, and therefore $\left[\left(\ldots, x_{2}, x_{1}\right)\right]$ and $\left[\left(\ldots, x_{2}^{\prime}, x_{1}^{\prime}\right)\right]$ are the same point in $\left(\lim _{\leftarrow} X_{r}\right) / G$.

Once we have proved that $\varphi$ is bijective, it is routine to check that $\varphi$ is an isomorphism of ringed spaces.

Definition 7.2. Let $x_{0} \in X$ and let

$$
J_{x_{0}}^{\infty} M:=\lim _{\leftarrow} J_{x_{0}}^{r} M
$$

be the ringed space of $\infty$-jets of Riemannian metrics at $x_{0}$ on $X$. The quotient ringed space

$$
\mathbb{M}_{n}^{\infty}:=J_{x_{0}}^{\infty} M / \operatorname{Diff}_{x_{0}}
$$

is called moduli space of $\infty$-jets of Riemannian metrics in dimension $n$.
In the same fashion as for finite-order jets, the moduli space $\mathbb{M}_{n}^{\infty}$ depends neither on the choice of the point $x_{0}$ nor on that of the $n$-dimensional manifold $X$.

For every integer $r>0$ we have an evident morphism of ringed spaces

$$
\begin{array}{ccc}
\mathbb{M}_{n}^{\infty} & \longrightarrow & \mathbb{M}_{n}^{r} \\
{\left[j_{x_{0}}^{\infty} g\right]} & \longmapsto & {\left[j_{x_{0}}^{r} g\right]}
\end{array}
$$

and these morphisms allow us to define another morphism of ringed spaces:

$$
\begin{array}{ccc}
\mathbb{M}_{n}^{\infty} & \longrightarrow & \lim _{\leftarrow} \mathbb{M}_{n}^{r} \\
{\left[j_{x_{0}}^{\infty} g\right]} & \longmapsto & \left(\ldots,\left[j_{x_{0}}^{r} g\right], \ldots\right),
\end{array}
$$

Theorem 7.3. There exists an isomorphism of ringed spaces

$$
\begin{array}{ccc}
\mathbb{M}_{n}^{\infty} & \rightleftharpoons & \lim _{\leftarrow} \mathbb{M}_{n}^{r} \\
{\left[j_{x_{0}}^{\infty} g\right]} & \longmapsto\left(\ldots,\left[j_{x_{0}}^{r} g\right], \ldots\right) .
\end{array}
$$

Proof. Fix a local coordinate system $\left(z_{1}, \ldots, z_{n}\right)$ centered at $x_{0}$. With the same notations as in Section 3, let us define

$$
\mathcal{N}^{\infty}:=\lim _{\leftarrow} \mathcal{N}^{r}
$$

In other words, $\mathcal{N}^{\infty}$ is the subspace of $J_{x_{0}}^{\infty} M$ formed by all those $\infty$-jets at $x_{0}$ of Riemannian metrics having $\left(z_{1}, \ldots, z_{n}\right)$ as a normal coordinate system. All lemmas in

Section 3 with their corresponding proofs, remain valid when substituting the integer $\infty$ for $r$. In particular, our Fundamental Lemma 3.4, when $r=\infty$, gives us the desired isomorphism of ringed spaces:

$$
\mathbb{M}_{n}^{\infty}=\left(\prod_{k \geq 2} N_{k}\right) / O(n)=\left(\lim _{\leftarrow}\left(N_{2} \times \cdots \times N_{r}\right)\right) / O(n)
$$

(by Lemma 7.1)

$$
=\lim _{\leftarrow}\left(\left(N_{2} \times \cdots \times N_{r}\right) / O(n)\right)=\lim _{\leftarrow} \mathbb{M}_{n}^{r}
$$

Corollary 7.4. Differential invariants of finite order classify $\infty$-jets of Riemannian metrics: Two jet metrics $j_{x_{0}}^{\infty} g$ and $j_{x_{0}}^{\infty} \bar{g}$ are equivalent if and only if for each finiteorder differential invariant $h$ it is satisfied $h(g)\left(x_{0}\right)=h(\bar{g})\left(x_{0}\right)$.

Proof. According to Theorem 7.3, we get:

$$
j_{x_{0}}^{\infty} g \equiv j_{x_{0}}^{\infty} \bar{g} \Longleftrightarrow j_{x_{0}}^{r} g \equiv j_{x_{0}}^{r} \bar{g}, \forall r \geq 0
$$

To complete our proof, it is sufficient to use the fact that differential invariants of order $\leq r$ classify $r$-jet metrics (Theorem4.3).

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