

Sasakian Statistical Manifolds II

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1 Introduction

This article is a digest of [2, 3] with additional remarks on invariant submanifolds of Sasakian statistical manifolds.

We set $\Omega = \{1, \dots, n+1\}$ as a sample space, and denote by $\mathcal{P}^+(\Omega)$ the set of positive probability densities, that is, $\mathcal{P}^+(\Omega) = \{p : \Omega \rightarrow \mathbb{R}_+ \mid \sum_{x \in \Omega} p(x) = 1\}$, where \mathbb{R}_+ is the set of positive real numbers. Let M be a smooth manifold as a parameter space, and $s : M \ni u \mapsto p(\cdot, u) \in \mathcal{P}^+(\Omega)$ an injection with the property that $p(x, \cdot) : M \rightarrow \mathbb{R}_+$ is smooth for each $x \in \Omega$. Consider a family of positive probability densities on Ω parametrized by M in this manner. We define a $(0, 2)$ -tensor field on M by

$$g_u(X, Y) = \sum_{x \in \Omega} \{X \log p(x, \cdot)\} \{Y \log p(x, \cdot)\} p(x, u)$$

for tangent vectors $X, Y \in T_u M$. We say that an injection $s : M \rightarrow \mathcal{P}^+(\Omega)$ is a *statistical model* if g_u is nondegenerate for each $u \in M$, namely, if g is a Riemannian metric on M , which is called the *Fisher information metric* for s . Define $\varphi : M \rightarrow \mathbb{R}^{n+1}$ for a statistical model s by $\varphi(u) = {}^t[2\sqrt{p(1, u)}, \dots, 2\sqrt{p(n+1, u)}]$. It is known that the metric on M induced by φ from the Euclidean metric on \mathbb{R}^{n+1} coincides with the Fisher information metric g . Since the image $\varphi(M)$ lies on the n -dimensional hypersphere $S^n(2)$ of radius 2, the Fisher information metric is considered as the Riemannian metric induced from the standard metric of the hypersphere. For example, we set

$$M = \{u = {}^t[u^1, \dots, u^n] \in \mathbb{R}^n \mid u^j > 0, \sum_{l=1}^n u^l < 1\},$$
$$s : M \ni u \mapsto p(x, u) = \begin{cases} u^k, & x = k \in \{1, \dots, n\}, \\ 1 - \sum_{l=1}^n u^l, & x = n+1. \end{cases}$$

Then $\varphi(M) = S^n(2) \cap (\mathbb{R}_+)^{n+1}$ and the Fisher information metric is the restriction of the standard metric of $S^n(2)$. It shows that a hypersphere with the standard metric plays an important role in information geometry. It is an interesting question whether a *whole* hypersphere plays another part there.

In this article, we give a certain statistical structure on an odd-dimensional hypersphere, and explain its background.

2 Sasakian Statistical Structures

Throughout this paper, M denotes a smooth manifold, and $\Gamma(E)$ denotes the set of sections of a vector bundle $E \rightarrow M$. All the objects are assumed to be smooth. For example, $\Gamma(TM^{(p,q)})$ means the set of all the C^∞ tensor fields on M of type (p, q) .

At first, we will review the basic notion of Sasakian manifolds, which is a classical topic in differential geometry (See [5] for example). Let $g \in \Gamma(TM^{(0,2)})$ be a Riemannian metric, and denote by ∇^g the Levi-Civita connection of g . Take $\phi \in \Gamma(TM^{(1,1)})$ and $\xi \in \Gamma(TM)$.

A triple (g, ϕ, ξ) is called an *almost contact metric structure* on M if the following equations hold for any $X, Y \in \Gamma(TM)$:

$$\begin{aligned} \phi \xi &= 0, & g(\xi, \xi) &= 1, \\ \phi^2 X &= -X + g(X, \xi)\xi, \\ g(\phi X, Y) + g(X, \phi Y) &= 0. \end{aligned}$$

An almost contact metric structure on M is called a *Sasakian structure* if

$$(\nabla_X^g \phi)Y = g(Y, \xi)X - g(Y, X)\xi \tag{1}$$

holds for any $X, Y \in \Gamma(TM)$. We call a manifold equipped with a Sasakian structure a *Sasakian manifold*.

It is known that on a Sasakian manifold the formula

$$\nabla_X^g \xi = \phi X \tag{2}$$

holds for $X \in \Gamma(TM)$. A typical example of a Sasakian manifold is a hypersphere of odd dimension as mentioned below.

We now review the basic notion of statistical manifolds to fix the notation (See [1] and references therein). Let ∇ be an affine connection of M , and $g \in \Gamma(TM^{(0,2)})$ a Riemannian metric. The pair (∇, g) is called a *statistical structure* on M if (i) $\nabla_X Y - \nabla_Y X - [X, Y] = 0$ and (ii) $(\nabla_X g)(Y, Z) = (\nabla_Y g)(X, Z)$ hold for any $X, Y, Z \in \Gamma(TM)$. By definition, (∇^g, g) is a statistical structure on M .

We denote by R^∇ the curvature tensor field of ∇ , and by ∇^* the dual connection of ∇ with respect to g , and set $S = S^{(\nabla, g)} \in \Gamma(TM^{(1,3)})$ as the mean of the curvature tensor fields of ∇ and of ∇^* , that is, for $X, Y, Z \in \Gamma(TM)$,

$$\begin{aligned} R^\nabla(X, Y)Z &= \nabla_X \nabla_Y Z - \nabla_Y \nabla_X Z - \nabla_{[X, Y]}Z, \\ Xg(Y, Z) &= g(\nabla_X Y, Z) + g(Y, \nabla_X^* Z), \\ S(X, Y)Z &= \frac{1}{2}\{R^\nabla(X, Y)Z + R^{\nabla^*}(X, Y)Z\}. \end{aligned} \tag{3}$$

A statistical manifold (M, ∇, g) is called a *Hessian manifold* if $R^\nabla = 0$. If so, we have $R^{\nabla^*} = S = 0$ automatically.

For a statistical structure (∇, g) on M , we set $K = \nabla - \nabla^g$. Then the following hold:

$$K \in \Gamma(TM^{(1,2)}), \tag{4}$$

$$K_X Y = K_Y X, \quad g(K_X Y, Z) = g(Y, K_X Z)$$

for any $X, Y, Z \in \Gamma(TM)$. Conversely, if K satisfies (4), the pair $(\nabla = \nabla^g + K, g)$ is a statistical structure on M .

The formula

$$S(X, Y)Z = R^g(X, Y)Z + [K_X, K_Y]Z \tag{5}$$

holds, where $R^g = R^{\nabla^g}$ is the curvature tensor field of the Levi-Civita connection of g .

For a statistical structure (∇, g) , we often use the expression like $(\nabla = \nabla^g + K, g)$, and write $K_X Y$ by $K(X, Y)$.

Definition 1. A quadruplet $(\nabla = \nabla^g + K, g, \phi, \xi)$ is called a *Sasakian statistical structure* on M if (i) (g, ϕ, ξ) is a Sasakian structure and (ii) (∇, g) is a statistical structure on M , and (iii) $K \in \Gamma(TM^{(1,2)})$ for (∇, g) satisfies

$$K(X, \phi Y) + \phi K(X, Y) = 0 \quad \text{for } X, Y \in \Gamma(TM). \tag{6}$$

These three conditions are paraphrased in the following three conditions ([3, Theorem 2.17]: (i') (g, ϕ, ξ) is an almost contact metric structure and (ii) (∇, g) is a statistical structure on M , and (iii') they satisfy

$$\nabla_X(\phi Y) - \phi \nabla_X^* Y = g(\xi, Y)X - g(X, Y)\xi, \tag{7}$$

$$\nabla_X \xi = \phi X + g(\nabla_X \xi, \xi)\xi. \tag{8}$$

We get the following formulas for a Sasakian statistical manifold:

$$K(X, \xi) = \lambda g(X, \xi)\xi, \quad g(K(X, Y), \xi) = \lambda g(X, \xi)g(Y, \xi), \tag{9}$$

where

$$\lambda = g(K(\xi, \xi), \xi). \tag{10}$$

Proposition 2. For a Sasakian statistical manifold $(M, \nabla, g, \phi, \xi)$,

$$S(X, Y)\xi = g(Y, \xi)X - g(X, \xi)Y \tag{11}$$

holds for $X, Y \in \Gamma(TM)$.

Proof. By (9), we have $[K_X, K_Y]\xi = 0$, from which (5) implies $S = R^g$. It is known that R^g is written as the right hand side of (11) (See [5]). \square

A quadruplet $(\widetilde{M}, \widetilde{\nabla} = \nabla^{\widetilde{g}} + \widetilde{K}, \widetilde{g}, \widetilde{J})$ is called a *holomorphic statistical manifold* if $(\widetilde{g}, \widetilde{J})$ is a Kähler structure, $(\widetilde{\nabla}, \widetilde{g})$ is a statistical structure on \widetilde{M} , and

$$\widetilde{K}(X, \widetilde{J}Y) + \widetilde{J}\widetilde{K}(X, Y) = 0 \tag{12}$$

holds for $X, Y \in \Gamma(T\widetilde{M})$. The notion of Sasakian statistical manifold can be also expressed in the following: The *cone* over M defined below is a holomorphic statistical manifold. Let $(M, \nabla = \nabla^g + K, g, \phi, \xi)$ be a statistical manifold with an almost contact metric structure. Set \widetilde{M} as $M \times \mathbb{R}_+$, and define a Riemannian metric $\widetilde{g} = r^2g + (dr)^2$ on \widetilde{M} . Take a vector field $\Psi = r \frac{\partial}{\partial r} \in \Gamma(T\widetilde{M})$, and define $\widetilde{J} \in \Gamma(T\widetilde{M}^{(1,1)})$ by $\widetilde{J}\Psi = \xi$ and $\widetilde{J}X = \phi X - g(X, \xi)\Psi$ for any $X \in \Gamma(TM)$. Then, $(\widetilde{g}, \widetilde{J})$ is an almost Hermitian structure on \widetilde{M} , and furthermore, (g, ϕ, ξ) is a Sasakian structure on M if and only if $(\widetilde{g}, \widetilde{J})$ is a Kähler structure on \widetilde{M} . We construct connection $\widetilde{\nabla}$ on \widetilde{M} by

$$\begin{cases} \widetilde{\nabla}_\Psi \Psi = -\lambda\xi + \Psi, \\ \widetilde{\nabla}_X \Psi = \widetilde{\nabla}_\Psi X = X - \lambda g(X, \xi)\Psi, \\ \widetilde{\nabla}_X Y = \nabla_X Y - g(X, Y)\Psi, \end{cases}$$

that is,

$$\widetilde{K}(\Psi, \Psi) = -\lambda\xi, \quad \widetilde{K}(X, \Psi) = -\lambda g(X, \xi)\Psi, \quad \widetilde{K}(X, Y) = K(X, Y)$$

for $X, Y \in \Gamma(TM)$, where λ is in (10). We then have that $(M, \nabla, g, \phi, \xi)$ is a Sasakian statistical manifold if and only if $(\widetilde{M}, \widetilde{\nabla}, \widetilde{g}, \widetilde{J})$ is a holomorphic statistical manifold (A general statement is given as [2, Proposition 4.8 and Theorem 4.10]). It is derived from the fact that the formula (12) holds if and only if both (6) and (9) hold.

Example 3. Let S^{2n-1} be a unit hypersphere in the Euclidean space \mathbb{R}^{2n} . Let J be a standard almost complex structure on \mathbb{R}^{2n} considered as \mathbb{C}^n , and set $\xi = -JN$, where N is a unit normal vector field of S^{2n-1} . Define $\phi \in \Gamma(T(S^{2n-1})^{(1,1)})$ by $\phi(X) = JX - \langle JX, N \rangle N$. Denote by g the standard metric of the hypersphere. Then such a (g, ϕ, ξ) is known as a standard Sasakian structure on S^{2n-1} . We set

$$K(X, Y) = g(X, \xi)g(Y, \xi)\xi \tag{13}$$

for any $X, Y \in \Gamma(TS^{2n-1})$. Since K satisfies (4) and (6), we have a Sasakian statistical structure $(\nabla = \nabla^g + K, g, \phi, \xi)$ on S^{2n-1} .

Proposition 4. Let (M, g, ϕ, ξ) be a Sasakian manifold. Set ∇ as $\nabla^g + fK$ for $f \in C^\infty(M)$, where K is given in (13). Then (∇, g, ϕ, ξ) is a Sasakian statistical structure on M . Conversely, we define $\nabla_X Y = \nabla_X^g Y + L(X, Y)V$ for some unit vector field V and $L \in \Gamma(TM^{(0,2)})$. If (∇, g, ϕ, ξ) is a Sasakian statistical structure, then $L \otimes V$ is written as $L(X, Y)V = fg(X, \xi)g(Y, \xi)\xi$ for some $f \in C^\infty(M)$, as above.

Proof. The first half is obtained by direct calculation. To get the second half, we have by (4),

$$\begin{aligned} 0 &= L(X, Y)V - L(Y, X)V = \{L(X, Y) - L(Y, X)\}V, \\ 0 &= g(L(X, Y)V, Z) - g(Y, L(X, Z)V) = g(L(X, Y)Z - L(X, Z)Y, V). \end{aligned} \tag{14}$$

Substituting V for Z in (14), we have

$$L(X, Y) = L(V, V)g(X, V)g(Y, V).$$

Accordingly, we get by (6),

$$0 = L(X, \phi Y)V + \phi\{L(X, Y)V\} = L(V, V)g(X, V)\{-g(Y, \phi V)V + g(Y, V)\phi V\},$$

which implies that $\phi V = 0$ if $L(V, V) \neq 0$, and hence $V = \pm\xi$. □

3 Invariant Submanifolds

Let $(\widetilde{M}, \widetilde{g}, \widetilde{\phi}, \widetilde{\xi})$ be a Sasakian manifold, and M a submanifold of \widetilde{M} . We say that M is an *invariant submanifold* of \widetilde{M} if (i) $\widetilde{\xi}_u \in T_uM$, (ii) $\widetilde{\phi}X \in T_uM$ for any $X \in T_uM$ and $u \in M$. Let $g \in \Gamma(TM^{(0,2)})$, $\phi \in \Gamma(TM^{(1,1)})$ and $\xi \in \Gamma(TM)$ be the restriction of \widetilde{g} , $\widetilde{\phi}$ and $\widetilde{\xi}$, respectively. Then it is shown that (g, ϕ, ξ) is a Sasakian structure on M .

A typical example of an invariant submanifold of a Sasakian manifold S^{2n-1} in Example 3 is an odd dimensional unit sphere. Furthermore, we have the following example. Let $\iota : Q \rightarrow \mathbb{C}P^{n-1}$ be a complex hyperquadric in the complex projective space, and \widetilde{Q} the principal fiber bundle over Q induced by ι from the Hopf fibration $\pi : S^{2n-1} \rightarrow \mathbb{C}P^{n-1}$. We denote the induced homomorphism by $\tilde{\iota} : \widetilde{Q} \rightarrow S^{2n-1}$. Then it is known that $\tilde{\iota}(\widetilde{Q})$ is an invariant submanifold (See [4], [5]).

We briefly review the statistical submanifold theory to study invariant submanifolds of a Sasakian statistical manifold. Let $(\widetilde{M}, \widetilde{\nabla}, \widetilde{g})$ be a statistical manifold, and M a submanifold of \widetilde{M} . Let g be the metric on M induced from \widetilde{g} , and consider the orthogonal decomposition with respect to \widetilde{g} : $T_u\widetilde{M} = T_uM \oplus T_uM^\perp$. According to this decomposition, we define an affine connection ∇ on M , $B \in \Gamma(TM^\perp \otimes TM^{(0,2)})$, $A \in \Gamma((TM^\perp)^{(0,1)} \otimes TM^{(1,1)})$, and a connection ∇^\perp of the vector bundle TM^\perp by

$$\widetilde{\nabla}_X Y = \nabla_X Y + B(X, Y), \quad \widetilde{\nabla}_X N = -A_N X + \nabla_X^\perp N \tag{15}$$

for $X, Y \in \Gamma(TM)$ and $N \in \Gamma(TM^\perp)$. Then (∇, g) is a statistical structure on M . In the same fashion, we define an affine connection ∇^* on M , $B^* \in \Gamma(TM^\perp \otimes TM^{(0,2)})$, $A^* \in \Gamma((TM^\perp)^{(0,1)} \otimes TM^{(1,1)})$, and a connection $(\nabla^\perp)^*$ of TM^\perp by using the dual connection $\widetilde{\nabla}^*$ instead of $\widetilde{\nabla}$ in (15).

We remark that $\widetilde{g}(B(X, Y), N) = g(A_N^* X, Y)$ for $X, Y \in \Gamma(TM)$ and $N \in \Gamma(TM^\perp)$, and remark that ∇^* coincides with the dual connection of ∇ with respect to g . See [1] for example.

Theorem 5. *Let $(\widetilde{M}, \widetilde{\nabla}, \widetilde{g}, \widetilde{\phi}, \widetilde{\xi})$ be a Sasakian statistical manifold, and M an invariant submanifold of \widetilde{M} with $g, \phi, \xi, \nabla, B, A, \nabla^\perp, \nabla^*, B^*, A^*, (\nabla^\perp)^*$ defined as above. Then the following hold:*

- (i) *A quintuplet $(M, \nabla, g, \phi, \xi)$ is a Sasakian statistical manifold.*
- (ii) *$B(X, \xi) = B^*(X, \xi) = 0$ for any $X \in \Gamma(TM)$.*

- (iii) $B(X, \phi Y) = B(\phi X, Y) = \tilde{\phi}B^*(X, Y)$ for any $X, Y \in \Gamma(TM)$. In particular, $\text{tr}_g B = \text{tr}_g B^* = 0$.
- (iv) If B is parallel with respect to the Van der Weerden-Bortolotti connection $\tilde{\nabla}'$ for $\tilde{\nabla}$, then B and B^* vanish. Namely, if $(\tilde{\nabla}'_X B)(Y, Z) = \nabla_X^\perp B(Y, Z) - B(\nabla_X Y, Z) - B(Y, \nabla_X Z) = 0$ for $Z \in \Gamma(TM)$, then $B^*(X, Y) = 0$.
- (v) $\tilde{g}(\tilde{S}(X, \tilde{\phi}X)\tilde{\phi}X - S(X, \phi X)\phi X, X) = 2\tilde{g}(B^*(X, X), B(X, X))$ for $X \in \Gamma(TM)$, where $S = S^{(\nabla, g)}$ and $\tilde{S} = S^{(\tilde{\nabla}, \tilde{g})}$ as in (3).

Corollary 6. Let $(\tilde{M}, \tilde{\nabla}, \tilde{g}, \tilde{\phi}, \tilde{\xi})$ be a Sasakian statistical manifold of constant $\tilde{\phi}$ -sectional curvature c , and M an invariant submanifold of \tilde{M} . The induced Sasakian statistical structure on M has constant ϕ -sectional curvature c if and only if $\tilde{g}(B^*(X, X), B(X, X)) = 0$ for any $X \in \Gamma(TM)$ orthogonal to ξ .

If we take the Levi-Civita connection as $\tilde{\nabla}$, the properties above reduce to the ones for an invariant submanifold of a Sasakian manifold. It is known that an invariant submanifold of a Sasakian manifold of constant $\tilde{\phi}$ -sectional curvature c is of constant ϕ -sectional curvature c if and only if it is totally geodesic. It is obtained by setting $B = B^*$ in Corollary 6. It is an interesting question whether there is an interesting invariant submanifold having nonvanishing B with the above property.

Outline of Proof of Theorem 5. The proof of (i) can be omitted.

By (i) and (8), we calculate that $\nabla_X \xi + B(X, \xi) = \tilde{\nabla}_X \xi = \tilde{\phi}X + \tilde{g}(\tilde{\nabla}_X \xi, \tilde{\xi})\tilde{\xi} = \phi X + g(\nabla_X \xi, \xi)\xi$. Comparing the normal components, we have (ii).

By (7), we have $\tilde{g}(Y, \tilde{\xi})X - \tilde{g}(Y, X)\tilde{\xi} = \tilde{\nabla}_X(\tilde{\phi}Y) - \tilde{\phi}\tilde{\nabla}_X^* Y = \nabla_X(\phi Y) + B(X, \phi Y) - \tilde{\phi}(\nabla_X^* Y + B^*(X, Y)) = g(Y, \xi)X - g(Y, X)\xi + B(X, \phi Y) - \tilde{\phi}B^*(X, Y)$. Comparing the normal components, we have (iii).

By (i) and (ii), we get that $0 = \nabla_X^\perp B(Y, \xi) - B(\nabla_X Y, \xi) - B(Y, \nabla_X \xi) = -B(Y, \phi X) = -\tilde{\phi}B^*(X, Y)$, which implies (iv).

To get (v), we use the Gauss equation in the submanifold theory. The tangential component of $R^{\tilde{\nabla}}(X, Y)Z$ is given as

$$R^\nabla(X, Y)Z - A_{B(Y, Z)}X + A_{B(X, Z)}Y,$$

for $X, Y, Z \in \Gamma(TM)$, which implies that

$$\begin{aligned} 2\tilde{g}(\tilde{S}(X, Y)Z, W) &= 2g(S(X, Y)Z, W) \\ &\quad - \tilde{g}(B^*(X, W), B(Y, Z)) + \tilde{g}(B^*(Y, W), B(X, Z)) \\ &\quad - \tilde{g}(B(X, W), B^*(Y, Z)) + \tilde{g}(B(Y, W), B^*(X, Z)). \end{aligned}$$

Therefore, we prove (v) from (iii). □

To get Corollary 6, we have only to review the definition. A Sasakian statistical structure (∇, g, ϕ, ξ) is said to be of constant ϕ -sectional curvature c if the sectional curvature defined by using S equals c for each ϕ -section, the plane spanned by X and ϕX for a unit vector X orthogonal to ξ : $g(S(X, \phi X)\phi X, X) = cg(X, X)^2$ for $X \in \Gamma(TM)$ such that $g(X, \xi) = 0$.

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