

Table of Contents

Preface to the English Edition	V
Preface to the Russian Edition	VII

Part I. Finite-Dimensional Differential Geometry and Mechanics

Chapter 1

Some Geometric Constructions in Calculus on Manifolds	3
1. Complete Riemannian Metrics and the Completeness of Vector Fields	3
1.A A Necessary and Sufficient Condition for the Completeness of a Vector Field	3
1.B A Way to Construct Complete Riemannian Metrics ..	5
2. Riemannian Manifolds Possessing a Uniform Riemannian Atlas	7
3. Integral Operators with Parallel Translation	10
3.A The Operator \mathcal{S}	10
3.B The Operator Γ	12
3.C Integral Operators	14

Chapter 2

Geometric Formalism of Newtonian Mechanics	17
4. Geometric Mechanics: Introduction and Review of Standard Examples	17
4.A Basic Notions	17
4.B Some Special Classes of Force Fields	19
4.C Mechanical Systems on Groups	20
5. Geometric Mechanics with Linear Constraints	22
5.A Linear Mechanical Constraints	22
5.B Reduced Connections	23
5.C Length Minimizing and Least-Constrained Nonholonomic Geodesics	24
6. Mechanical Systems with Discontinuous Forces and Systems with Control: Differential Inclusions	26
7. Integral Equations of Geometric Mechanics: The Velocity Hodograph	28
7.A General Constructions	29

7.B	Integral Formalism of Geometric Mechanics with Constraints	31
8.	Mechanical Interpretation of Parallel Translation and Systems with Delayed Control Force	32

Chapter 3

Accessible Points of Mechanical Systems		39
9.	Examples of Points that Cannot Be Connected by a Trajectory	40
10.	The Main Result on Accessible Points	41
11.	Generalizations to Systems with Constraints	45

Part II. Stochastic Differential Geometry and its Applications to Physics

Chapter 4

Stochastic Differential Equations

on Riemannian Manifolds		49
12.	Review of the Theory of Stochastic Equations and Integrals on Finite-Dimensional Linear Spaces	49
12.A	Wiener Processes	49
12.B	The Itô Integral	50
12.C	The Backward Integral and the Stratonovich Integral	53
12.D	The Itô and Stratonovich Stochastic Differential Equations	54
12.E	Solutions of SDEs	56
12.F	Approximation by Solutions of Ordinary Differential Equations	57
12.G	A Relationship Between SDEs and PDEs	58
13.	Stochastic Differential Equations on Manifolds	59
14.	Stochastic Parallel Translation and the Integral Formalism for the Itô Equations	67
15.	Wiener Processes on Riemannian Manifolds and Related Stochastic Differential Equations	76
15.A	Wiener Processes on Riemannian Manifolds	76
15.B	Stochastic Equations	78
15.C	Equations with Identity as the Diffusion Coefficient ..	80
16.	Stochastic Differential Equations with Constraints	83

Chapter 5

The Langevin Equation		87
17.	The Langevin Equation of Geometric Mechanics	87
18.	Strong Solutions of the Langevin Equation, Ornstein–Uhlenbeck Processes	91

Chapter 6**Mean Derivatives, Nelson's Stochastic Mechanics, and Quantization**

19. More on Stochastic Equations and Stochastic Mechanics in \mathbb{R}^n	95
19.A Preliminaries	96
19.B Forward Mean Derivatives	97
19.C Backward Mean Derivatives and Backward Equations	98
19.D Symmetric and Antisymmetric Derivatives	101
19.E The Derivatives of a Vector Field Along $\xi(t)$ and the Acceleration of $\xi(t)$	106
19.F Stochastic Mechanics	107
20. Mean Derivatives and Stochastic Mechanics on Riemannian Manifolds	109
20.A Mean Derivatives on Manifolds and Related Equations	109
20.B Geometric Stochastic Mechanics	114
20.C The Existence of Solutions in Stochastic Mechanics	115
21. Relativistic Stochastic Mechanics	125

Part III. Infinite-Dimensional Differential Geometry and Hydrodynamics

Chapter 7

Geometry of Manifolds of Diffeomorphisms	133
22. Manifolds of Mappings and Groups of Diffeomorphisms	133
22.A Manifolds of Mappings	133
22.B The Group of H^s -Diffeomorphisms	134
22.C Diffeomorphisms of a Manifold with Boundary	136
22.D Some Smooth Operators and Vector Bundles over $D^s(M)$	137
23. Weak Riemannian Metrics and Connections on Manifolds of Diffeomorphisms	139
23.A The Case of a Closed Manifold	139
23.B The Case of a Manifold with Boundary	141
23.C The Strong Riemannian Metric	141
24. Lagrangian Formalism of Hydrodynamics of an Ideal Barotropic Fluid	142
24.A Diffuse Matter	142
24.B A Barotropic Fluid	143

Chapter 8**Lagrangian Formalism of Hydrodynamics of an Ideal**

Incompressible Fluid	147
25. Geometry of the Manifold of Volume-Preserving Diffeomorphisms and LHSs of an Ideal Incompressible Fluid .	147
25.A Volume-Preserving Diffeomorphisms of a Closed Manifold	148
25.B Volume-Preserving Diffeomorphisms of a Manifold with Boundary	151
25.C LHS's of an Ideal Incompressible Fluid	152
26. The Flow of an Ideal Incompressible Fluid on a Manifold with Boundary as an LHS with an Infinite-Dimensional Constraint on the Group of Diffeomorphisms of a Closed Manifold	156
27. The Regularity Theorem and a Review of Results on the Existence of Solutions	164

Chapter 9**Hydrodynamics of a Viscous Incompressible Fluid and****Stochastic Differential Geometry**

of Groups of Diffeomorphisms	171
28. Stochastic Differential Geometry on the Groups of Diffeomorphisms of the n -Dimensional Torus	172
29. A Viscous Incompressible Fluid	175

Appendices

A. Introduction to the Theory of Connections	179
Connections on Principal Bundles	179
Connections on the Tangent Bundle	180
Covariant Derivatives	181
Connection Coefficients and Christoffel Symbols	183
Second-Order Differential Equations and the Spray ..	185
The Exponential Map and Normal Charts	186
B. Introduction to the Theory of Set-Valued Maps	186
C. Basic Definitions of Probability Theory and the Theory of Stochastic Processes	188
Stochastic Processes and Cylinder Sets	188
The Conditional Expectation	188
Markovian Processes	189
Martingales and Semimartingales	190
D. The Itô Group and the Principal Itô Bundle	190
E. Sobolev Spaces	191
F. Accessible Points and Closed Trajectories of Mechanical Systems (by Viktor L. Ginzburg)	192
Growth of the Force Field and Accessible Points	193

Accessible Points in Systems with Constraints	197
Closed Trajectories of Mechanical Systems	198
References	203
Index	211