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A REMARK ON THE NIJENHUIS TENSOR

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The vanishing of the Nijenhuis tensor of the almost complex structure is known to give the integrability of the almost complex structure [3, 7]. In order to generalize this fact, we consider a vector 1-form h on a manifold M [4], whose Jordan canonical form at all points on M is equal to a fixed matrix μ . Following the idea of E. Cartan, we say that such a vector 1-form is 0-deformable [2]. The frames z at x such that $z^{-1}h_x z = \mu$ define a subbundle of the frame bundle over M , as x runs through M , and the subbundle is called a G -structure defined by h [1]. We find that for a certain type of 0-deformable h , the vanishing of the Nijenhuis tensor of h is sufficient for the G -structure to be integrable (Theorem, §2). In §5 we give an example of a 0-deformable derogatory nilpotent vector 1-form, whose Nijenhuis tensor vanishes, but whose G -structure is not integrable.

1. Vector forms and distributions. As usual, we begin by stating, that all the objects we encounter in this paper are assumed to be C^∞ .

Let M be a manifold, T_x the tangent space at point x of M , T the tangent bundle over M , $T^{(p)}$ the vector bundle of tangential covariant p -vectors of M . A vector p -form is a cross-section of $T \otimes T^{(p)}$. The collection of all vector p -forms over M is denoted by Ψ_p . We notice that a vector 1-form is nothing but a law that assigns a linear transformation to each tangent space T_x at point x of M .

We list some definitions and lemmas of the theory of vector forms [4], which we use in the sequel.

If $P \in \Psi_p, Q \in \Psi_q$, then $P \frown Q \in \Psi_{p+q-1}$ is defined by

$$(1) \quad \begin{aligned} & (p \frown Q)(u_1, \dots, u_{p+q-1}) \\ &= \frac{1}{(p-1)! q!} \sum_{\alpha} |\alpha| P(Q(u_{\alpha_1}, \dots, u_{\alpha_p}), u_{\alpha_{p+1}}, \dots, u_{\alpha_{p+q-1}}) \end{aligned}$$

where α runs through all the permutations of $(1, 2, \dots, p+q-1)$, and $|\alpha|$ denotes the signature of the permutation α .

If h is a vector 1-form and P is a vector p -form, we write hP instead of $h \frown p$. In particular if $p = h$, we write $h \frown h$ as h^2 . In general, $h \frown h \dots \frown h$ is written as h^k , and this agrees with the usual notation,

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when we consider h as a linear transformation of the tangent space at each point of the manifold M .

Let h and k be two vector 1-forms. The bracket $[h, k]$ of h and k is a vector 2-form defined by

$$(2) \quad [h, k](u, v) = [hu, kv] + [ku, hv] - k[hu, v] - h[ku, v] \\ - k[u, hv] - h[u, kv] + kh[u, v] + hk[u, v],$$

where u and v are vector fields over M . If $h = k$, we obtain the tensor $[h, h]$, generally known as the Nijenhuis tensor:

$$(3) \quad \frac{1}{2}[h, h](u, v) = [hu, hv] - h[hu, v] - h[u, hv] + h^2[u, v].$$

If h, k and l are vector 1-forms, using (2), we can obtain

$$(4) \quad [hl, k] + [h, kl] - [h, k] \wedge l = h[l, k] + k[l, h]$$

(cf. (6.7) [4]).

LEMMA 1.1. *Let h be a vector 1-form, then*

$$(5) \quad [h^k, h^l] = \frac{1}{2} \sum_{\substack{a+b+c=k+l-2 \\ 0 \leq b \leq k-1 \\ 0 \leq c \leq l-1}} h^a \{([h, h] \wedge h^b) \wedge h^c - [h, h] \wedge h^{b+c}\}.$$

Proof. By replacing h, k and l by h, h and h^k in (4), we obtain

$$(6) \quad [h^k, h] = h[h^{k-1}, h] + \frac{1}{2}[h, h] \wedge h^{k-1},$$

which gives us

$$(7) \quad [h^k, h] = \frac{1}{2} \sum_{i=1}^k h^{i-1} [h, h] \wedge h^{k-i}.$$

Again, replacing h, k and l in (4) by h^k, h and h^{l-1} , we obtain

$$(8) \quad [h^{k+l-1}, h] + [h^k, h^l] - [h^k, h] \wedge h^{l-1} = h^k [h^{l-1}, h] + h [h^{l-1}, h^k].$$

Using (7) and (8) yields

$$(9) \quad [h^k, h^l] = h[h^k, h^{l-1}] \\ + \frac{1}{2} \sum_{i=1}^k h^{i-1} \{([h, h] \wedge h^{k-i}) \wedge h^{l-1} - [h, h] \wedge h^{k-i+l-1}\},$$

and repeating the reduction we obtain (5).

LEMMA 1.2. *Let h be a vector 1-form on M , whose rank is constant*

in a neighbourhood of each point x of M . If $[h, h] = 0$, the distribution $x \rightarrow h_x T_x$ is completely integrable.

Proof. By Frobenius' theorem we have to show that the bracket of any two vector fields of the form hu, hv belongs to the distribution. This follows from $[h, h] = 0$ and (3):

$$[hu, hv] = h[hu, v] + h[u, hv] - h^2[u, v].$$

We recall that a necessary and sufficient condition for a distribution to be completely integrable can be given as follows:

Let θ be an r -dimensional distribution $x \rightarrow \theta(x)$ on an m -dimensional manifold M . For each $x_0 \in M$, let U be a neighbourhood of x_0 and L_1, \dots, L_r be vector fields on U such that $(L_1)_x, \dots, (L_r)_x$ span $\theta(x)$ for each $x \in U$. Then θ is completely integrable if and only if for each $x_0 \in M$, there exist $m - r$ independent functions $\psi^1, \dots, \psi^{m-r}$ defined on a neighbourhood $V \subset U$ of x_0 such that

$$L_i \psi^j = 0, \text{ for } 1 \leq i \leq r, 1 \leq j \leq m - r \text{ on } V.$$

Using this it is easy to prove,

LEMMA 1.3. *If $\theta_1, \dots, \theta_g$ are completely integrable distributions of dimensions r_1, \dots, r_g on M , such that*

$$\theta_1(x) + \theta_2(x) + \dots + \theta_g(x) = T_x \text{ (direct sum)}$$

for each $x \in M$, then for each point $x_0 \in M$, there exists a coordinate neighbourhood U of x_0 with coordinate functions x^1, \dots, x^m such that for each j

$$x^1 = \xi^1, \dots, x^{r_1+\dots+r_{j-1}} = \xi^{r_1+\dots+r_{j-1}}, x^{r_1+\dots+r_j+1} = \xi^{r_1+\dots+r_j+1}, \dots, x^m = \xi^m$$

gives an integral manifold of θ_j contained in U .

2. The integrability of a 0-deformable vector 1-form. Let h be a vector 1-form, defined on M , whose characteristic polynomial has constant coefficients on M . Let the decomposition of the characteristic polynomial be

$$\{p_1(\lambda)\}^{a_1} \{p_2(\lambda)\}^{a_2} \dots \{p_g(\lambda)\}^{a_g}$$

where $p_i(\lambda), i = 1, \dots, g$ are polynomials in λ , irreducible over the reals, and $(p_i(\lambda), p_j(\lambda)) = 1$, if $i \neq j$. It is easy to verify [5, pp 130-132], that we can get polynomials $e_1(\lambda), e_2(\lambda), \dots, e_g(\lambda)$ in λ , with constant coefficients, such that $\sum_{i=1}^g e_i(h) = I, \{e_i(h)\}^2 = e_i(h), e_i(h) \cdot e_j(h) = 0$ for $i \neq j$, and

$$e_i(h_x)T_x = \{u_x \in T_x \mid \{p_i(h_x)\}^{a_i}u_x = 0\} .$$

Let θ_i denote the distribution $x \rightarrow e_i(h_x)T_x$. If we assume $[h, h] = 0$, then by Lemma 1.1, because $e_i(h)$ is a polynomial in h with constant coefficients, we see that $[e_i(h), e_i(h)] = 0$. Hence, by Lemma 1.2, θ_i is completely integrable.

DEFINITION. A vector 1-form h on M is said to be 0-deformable, if for all $x \in M$, the Jordan canonical form of h_x is equal to a fixed matrix μ [2].

Note that a 0-deformable vector 1-form has a characteristic polynomial with constant coefficients.

A frame at $x \in M$ is an isomorphism z from R^m onto T_x , where m is the dimension of M . For a 0-deformable vector 1-form h , the frames z at x such that $z^{-1}h_xz = \mu$ define a subbundle H of the frame bundle over M , as x runs through M . H is called the G -structure defined by h [1].

DEFINITION. A G -structure H defined by h is said to be integrable, if for each point x of M there exists a coordinate neighbourhood U of x with a coordinate system $\{x^1, \dots, x^m\}$ such that the frame $\{(\partial/\partial x^1)_{x'}, \dots, (\partial/\partial x^m)_{x'}\}$ belongs to the subbundle H for all $x' \in U$. We shall say that these coordinate functions are associated with the integrable G -structure H .

Clearly, H is integrable if and only if, for each point x of M , we can find a local coordinate system around x , in which the coordinate expression of h is μ .

We are interested in finding a sufficient condition for a G -structure defined by a 0-deformable vector 1-form h to be integrable. We now assume $[h, h] = 0$. By the argument above we know that the distributions θ_i associated to the irreducible factors $p_i(\lambda)$ are all completely integrable, so by Lemma 1.3, for each point x_0 of M there is a coordinate system $\{x^1, \dots, x^m\}$ on a neighbourhood U of x_0 , and the integral manifolds of θ_i contained in U are given by coordinate slices.

In U take a point given by coordinates (ξ^1, \dots, ξ^m) . For each i , let $x^1 = \xi^1, \dots, x^{r_i-1} = \xi^{r_i-1}, x^{r_i+1} = \xi^{r_i+1}, \dots, x^m = \xi^m$ give an integral manifold M_i of θ_i in U , where $r_i = m_1 + m_2 + \dots + m_i$ and $m_i =$ dimension of θ_i . Consider the restriction h_i of h on M_i . Notice that we can view h_i as a vector 1-form on an open set of M_i , depending on $m - m_i$ parameters $x^1, \dots, x^{r_i-1}, x^{r_i+1}, \dots, x^m$ in such the way that h_i is C^∞ with respect to the coordinates on M_i and the parameters together. The characteristic polynomial of h_i is $\{p_i(\lambda)\}^{a_i}$ and the minimum polynomial of h_i is $\{p_i(\lambda)\}^{v_i}$, where $\prod_{i=1}^g \{p_i(\lambda)\}^{v_i}$ is the minimum polynomial of h ; h_i is a 0-deformable vector 1-form on M_i , and $[h_i, h_i] = 0$. If for each i ,

the G_i -structure defined by h_i on M_i is integrable, and if coordinate functions $y^{r_{i-1}+1}, \dots, y^{r_i}$ associated to the integrable G_i -structure around the point $(x^{r_{i-1}+1}, \dots, x^{r_i}) = (\xi^{r_{i-1}+1}, \dots, \xi^{r_i})$ are dependent on coordinates $x^{r_{i-1}+1}, \dots, x^{r_i}$ and on parameters $x^1, \dots, x^{r_{i-1}}, x^{r_i+1}, \dots, x^m$ jointly in a C^∞ -manner, then we can replace $\{x^1, \dots, x^m\}$ in a neighbourhood of the point $(x^1, \dots, x^m) = (\xi^1, \dots, \xi^m)$ by a new coordinate system $\{y^1, \dots, y^m\}$, so that h takes the matrix form μ , i.e. H is integrable.

Hence we consider the case where h has characteristic polynomial $\{p(\lambda)\}^a$ and minimum polynomial $\{p(\lambda)\}^v$, where $p(\lambda)$ is irreducible over the reals, and suppose that h jointly depends on the coordinates of M and some parameters in a C^∞ -manner. We have the following results:

Case I. $\deg p(\lambda) = 1$.

(i) If $v = 1$, then h is a constant multiple of the identity vector 1-form I on M , hence the G -structure is integrable.

(ii) If $v = d = m$, consider the nilpotent part n of h . n is a polynomial in h with constant coefficients on M , so from $[h, h] = 0$, we get $[n, n] = 0$, by Lemma 1.1. Moreover $n^m = 0$ but $n^l \neq 0$ for $l < m$, for all points of M . In § 3 we prove a proposition which shows that the G -structure defined by n (which is the same as that defined by h) is integrable, and that the associated coordinate functions depend on the parameters of h and on the point in M jointly in a C^∞ -manner.

Case II. $\deg p(\lambda) = 2$. In § 4 we shall show that the semi-simple part s of h gives rise to a complex manifold structure \tilde{M} in this case, and that for the \tilde{G} -structure given by h which is induced from h on \tilde{M} , (i) and (ii) of Case I has a straightforward parallel on \tilde{M} ; hence coming back to the real manifold, we have: if $v = 1$, or $v = d = m/2$, then the G -structure defined by h is integrable, and the associated coordinate functions are C^∞ with respect to the coordinates on M and the parameters jointly.

By the preceding arguments and the results in § 3 and 4, we can conclude the following:

THEOREM. *Let h be a 0-deformable vector 1-form on a manifold M , with characteristic polynomial*

$$\prod_{i=1}^g p_i(\lambda)^{a_i}$$

where $p_i(\lambda)$ are polynomials in λ , irreducible over the reals, and $(p_i(\lambda), p_j(\lambda)) = 1$ for $i \neq j$, and the minimum polynomial

$$\prod_{i=1}^g p_i(\lambda)^{v_i} .$$

Suppose for each i , $v_i = 1$ or d_i . Then the G -structure defined by h is integrable if $[h, h] = 0$.

REMARK. If $v_i = 1$ for all i , we say that h is semi-simple. If $v_i = d_i$ for all i , we say that h is nonderogatory, and otherwise derogatory [6, p. 21].

3. The integrability of a nonderogatory nilpotent vector 1-form.

PROPOSITION. Let h be a nilpotent vector 1-form on an m -dimensional manifold M , and suppose $h^m = 0$ but $h^l \neq 0$ for $l < m$, for all points on M . Then $[h, h] = 0$ implies that the G -structure defined by h is integrable. Moreover, if h depends on some parameters and is C^∞ with respect to the local coordinates x^1, \dots, x^m on M and the parameters jointly, then the local coordinates y^1, \dots, y^m associated to the integrable G -structure are C^∞ with respect to x^1, \dots, x^m and the parameters jointly.

Proof. (1) Let $m = 2$. Denoting the tangent space at $x \in M$ by T_x , we have a one dimensional distribution given by $x \rightarrow h_x T_x$. For each point x_0 of M we can find a neighbourhood U of x_0 and a coordinate system $\{x^1, x^2\}$ on U , such that $x^2 = \xi^2$ is an integral manifold of this distribution in U . Let h take the matrix form in this coordinate system

$$\begin{pmatrix} \beta_{11} & \beta_{12} \\ \beta_{21} & \beta_{22} \end{pmatrix}$$

β_{ij} being functions of x^1, x^2 . As $\partial/\partial x^1$ at $x \in U$ spans $h_x T_x$, we have $\beta_{21} = \beta_{22} = 0$, and as h restricted to integral manifold $x^2 = \xi^2$ is given by β_{11} , and as $h^2 = 0$, we have $\beta_{11} = 0$. We claim, that we can choose a new coordinate system $\{y^1, y^2\}$ such that in this new coordinate system h takes the matrix form

$$\begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}.$$

In fact, let the vector fields $\partial/\partial x^1$ and $\partial/\partial x^2$ be denoted by X_1 and X_2 , and choose new vector fields Y_1 and Y_2 by

$$\begin{cases} Y_1 = \alpha_1 X_1 \\ Y_2 = \alpha_0 X_1 + X_2 \end{cases}$$

where α_1 and α_0 are to be determined so that $hY_2 = Y_1$ and $[Y_1, Y_2] = 0$. Let then π^1, π^2 be the 1-forms dual to Y_1, Y_2 ; we have $d\pi^1 = 0, d\pi^2 = 0$, so that y^1, y^2 can be determined from $dy^1 = \pi^1, dy^2 = \pi^2$. To prove that Y_1 and Y_2 can be found we observe that the condition $hY_2 = Y_1$ leads to

$$\alpha_1 = \beta_{12}$$

and that the condition $[Y_1, Y_2] = 0$ leads to

$$(\alpha_0 X_1 + X_2)\alpha_1 - \alpha_1 X_1 \alpha_0 = 0$$

which is a first order linear differential equation for α_0 :

$$\alpha_1 \frac{\partial}{\partial x^1} \alpha_0 - \alpha_0 \left(\frac{\partial}{\partial x^1} \alpha_1 \right) - \frac{\partial}{\partial x^2} \alpha_1 = 0 .$$

α_1 is clearly C^∞ with respect to x^1, x^2 and the parameters. α_0 is obtained as a solution of the above differential equation, so α_0 depends on x^2 and the parameters in a C^∞ manner. By differentiating this differential equation repeatedly, we see that α_0 is C^∞ with respect to x^1, x^2 and the parameters. Hence π^1 and π^2 are C^∞ with respect to x^1, x^2 and the parameters, and finally y^1 and y^2 are C^∞ with respect to x^1, x^2 and the parameters.

(2) We assume that our proposition is true for $(m - 1)$ -dimensional manifolds and proceed to prove it for an m -dimensional manifold ($m \geq 3$).

Because $[h, h] = 0$, we know that the distribution $x \rightarrow h_x T_x$, given by the image of h at each point x of M is integrable; hence, locally, there exists a coordinate system $\{x^1, \dots, x^m\}$ such that

- (i) $x^m = \xi^m$ gives the integral manifolds of this distribution, and
- (ii) in this coordinate system h takes the matrix form

$$(1) \quad \begin{pmatrix} & & & \beta_{1\ m} \\ & & & \cdot \\ H & & & \cdot \\ & & & \cdot \\ & & & \beta_{m-1\ m} \\ 0 \dots 0 & 0 & & \end{pmatrix}$$

We further claim that x^1, \dots, x^{m-1}, x^m can be chosen so that

- (iii) H takes the form

$$(2) \quad \begin{pmatrix} 0 & 1 & 0 & \cdot & 0 \\ \cdot & 0 & 1 & \cdot & 0 \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & & & 0 & 1 \\ 0 & \cdot & \cdot & \cdot & 0 \end{pmatrix}$$

In fact, if H is not in the form (2) already, we view the restriction h_1 of h to an integral manifold $x^m = \xi^m$ as a vector 1-form on an open set V of R^{m-1} , depending on parameter x^m , and consider H to be the matrix form of h_1 with respect to the coordinate system $\{x^1, \dots, x^{m-1}\}$. From the inductive assumption, there are coordinate functions z^1, \dots, z^{m-1} on an open set $V_1 \subset V$ depending on x^1, \dots, x^{m-1} and x^m in a C^∞ -manner, such that h_1 has matrix form (2) with respect to the coordinate system

$\{z^1, \dots, z^{m-1}\}$. Now, if we take $\{z^1, \dots, z^{m-1}, x^m\}$ as the local coordinate system on M , then (iii) will be satisfied.

So let us suppose that we are in a coordinate system where (i) (ii) and (iii) are satisfied. For simplicity we write $\beta_1, \beta_2, \dots, \beta_{m-1}$ instead of $\beta_{1m}, \beta_{2m}, \dots, \beta_{m-1m}$. Note that $\beta_{m-1} \neq 0$. We want to prove that we can find a new coordinate system $\{y^1, \dots, y^m\}$ such that in this coordinate system h takes the matrix form (1), H being of the form (2) and $\beta_1 = \beta_2 = \dots = \beta_{m-2} = 0, \beta_{m-1} = 1$. In order to do this, as in the case $m = 2$, we find vector fields Y_1, \dots, Y_m satisfying $hY_i = Y_{i-1}$ ($i = 2, \dots, m$), $hY_1 = 0$ and $[Y_i, Y_j] = 0$ for all i, j ; let the dual of Y_1, \dots, Y_m be π^1, \dots, π^m and obtain y^1, \dots, y^m from $dy^1 = \pi^1, \dots, dy^m = \pi^m$. If we denote by X_1, \dots, X_m the vector fields $\partial/\partial x^1, \dots, \partial/\partial x^m$ and set

$$(3) \quad \begin{cases} Y_1 = \alpha_{m-1}X_1 \\ Y_2 = \alpha_{m-2}X_1 + \alpha_{m-1}X_2 \\ \dots \dots \dots \dots \dots \dots \\ Y_{m-1} = \alpha_1X_1 + \alpha_2X_2 + \dots + \alpha_{m-1}X_{m-1} \\ Y_m = \alpha_0X_1 + (\alpha_1 - \beta_1)X_2 + \dots + (\alpha_{m-2} - \beta_{m-2})X_{m-1} + X_m \end{cases}$$

where $\alpha_{m-1} = \beta_{m-1}$, then the problem reduces to finding the α 's so that $[Y_i, Y_j] = 0$ are satisfied for all i, j .

First we shall obtain all the relations on the derivatives of $\beta_1, \dots, \beta_{m-1}$ imposed by the condition $[h, h] = 0$. We see that

$$[h, h](X_i, X_j) = 0$$

gives us no relations for $i, j \leq m - 1$, but

$$\begin{aligned} \frac{1}{2}[h, h](X_i, X_m) &= [X_{i-1}, \beta_1X_1 + \dots + \beta_{m-1}X_{m-1}] \\ &\quad - h[X_i, \beta_1X_1 + \dots + \beta_{m-1}X_{m-1}] \end{aligned}$$

from which we obtain

$$(4) \quad X_{i-1}\beta_{j-1} = X_i\beta_j \quad i, j \leq m - 1$$

and

$$(5) \quad X_i\beta_{m-1} = 0 \quad i \leq m - 2$$

To make this relation clear, we write this result in Table 1.

$$\begin{aligned}
 0 &= X_1\beta_{m-1} \\
 0 &= X_1\beta_{m-2} = X_2\beta_{m-1} \\
 &\dots\dots\dots \\
 0 &= X_1\beta_3 = X_2\beta_4 = \dots\dots\dots = X_{m-3}\beta_{m-1} \\
 0 &= X_1\beta_2 = X_2\beta_3 = \dots\dots\dots = X_{m-3}\beta_{m-2} = X_{m-2}\beta_{m-1} \\
 X_1\beta_1 &= X_2\beta_2 = \dots\dots\dots = X_{m-3}\beta_{m-3} = X_{m-2}\beta_{m-2} = X_{m-1}\beta_{m-1} \\
 X_2\beta_1 &= \dots\dots\dots = X_{m-3}\beta_{m-4} = X_{m-2}\beta_{m-3} = X_{m-1}\beta_{m-2} \\
 &\dots\dots\dots \\
 X_{m-3}\beta_1 &= X_{m-2}\beta_2 = X_{m-1}\beta_3 \\
 &X_{m-2}\beta_1 = X_{m-1}\beta_2
 \end{aligned}$$

TABLE 1

Now let us examine $[Y_i, Y_j] = 0$ for $i < j \leq m - 1$. We see that this is equivalent to the set of equations (6),

$$(6) \left\{ \begin{aligned}
 &(\alpha_{m-i}X_1 + \alpha_{m-i+1}X_2 + \dots + \alpha_{m-1}X_i)\alpha_{m-1} = 0 \\
 &\dots\dots\dots \\
 &(\alpha_{m-i}X_1 + \alpha_{m-i+1}X_2 + \dots + \alpha_{m-1}X_i)\alpha_{m-j+i} = 0 \\
 &(\alpha_{m-i}X_1 + \alpha_{m-i+1}X_2 + \dots + \alpha_{m-1}X_i)\alpha_{m-j+i-1} \\
 &\quad - (\alpha_{m-j}X_1 + \alpha_{m-j+1}X_2 + \dots + \alpha_{m-1}X_j)\alpha_{m-1} = 0 \\
 &\dots\dots\dots \\
 &(\alpha_{m-i}X_1 + \alpha_{m-i+1}X_2 + \dots + \alpha_{m-1}X_i)\alpha_{m-j} \\
 &\quad - (\alpha_{m-j}X_1 + \alpha_{m-j+1}X_2 + \dots + \alpha_{m-1}X_j)\alpha_{m-i} = 0
 \end{aligned} \right.$$

where $i < j \leq m - 1$. Using $X_1\alpha_{m-1} = X_1\beta_{m-1} = 0$ from Table 1, we see that (6) is equivalent to the following Table 2.

$$\left. \begin{aligned}
 0 &= X_1\alpha_{m-1} \\
 0 &= X_1\alpha_{m-2} = X_2\alpha_{m-1} \\
 &\dots\dots\dots \\
 0 &= X_1\alpha_3 = X_2\alpha_4 = \dots = X_{m-3}\alpha_{m-1} \\
 0 &= X_1\alpha_2 = X_2\alpha_3 = \dots = X_{m-3}\alpha_{m-2} = X_{m-2}\alpha_{m-1} \\
 X_1\alpha_1 &= X_2\alpha_2 = \dots = X_{m-4}\alpha_{m-3} = X_{m-2}\alpha_{m-2} = X_{m-1}\alpha_{m-1} \\
 X_2\alpha_1 &= \dots = X_{m-3}\alpha_{m-4} = X_{m-2}\alpha_{m-3} = X_{m-1}\alpha_{m-2} \\
 &\dots\dots\dots \\
 X_{m-3}\alpha_1 &= X_{m-2}\alpha_2 = X_{m-1}\alpha_3 \\
 X_{m-2}\alpha_1 &= X_{m-1}\alpha_2
 \end{aligned} \right\} \begin{array}{l} (a) \\ (b) \end{array}$$

TABLE 2

Next consider $[Y_i, Y_m] = 0, i \leq m - 1$. This is equivalent to the following (7a, b, c),

$$\begin{aligned}
 (7a) \quad & \left\{ \begin{aligned} & (\alpha_{m-i}X_1 + \alpha_{m-i+1}X_2 + \cdots + \alpha_{m-1}X_i)(\alpha_{m-2} - \beta_{m-2}) = 0 \\ & \dots \dots \dots \end{aligned} \right. \\
 (7b) \quad & \left\{ \begin{aligned} & (\alpha_{m-i}X_1 + \alpha_{m-i+1}X_2 + \cdots + \alpha_{m-1}X_i)(\alpha_i - \beta_i) = 0 \\ & (\alpha_{m-i}X_1 + \alpha_{m-i+1}X_2 + \cdots + \alpha_{m-1}X_i)(\alpha_{i-1} - \beta_{i-1}) \\ & \quad - \{\alpha_0X_1 + (\alpha_1 - \beta_1)X_2 + \cdots + (\alpha_{m-2} - \beta_{m-2})X_{m-1} + X_m\}\alpha_{m-1} = 0 \\ & \dots \dots \dots \end{aligned} \right. \\
 (7c) \quad & \left\{ \begin{aligned} & (\alpha_{m-i}X_1 + \alpha_{m-i+1}X_2 + \cdots + \alpha_{m-1}X_i)\alpha_0 \\ & \quad - \{\alpha_0X_1 + (\alpha_1 - \beta_1)X_2 + \cdots + (\alpha_{m-2} - \beta_{m-2})X_{m-1} + X_m\}\alpha_{m-i} = 0 \end{aligned} \right.
 \end{aligned}$$

where $i \leq m - 1$.

Because of Table 1, we see that (7a) is equivalent to part (a) of Table 2. Using part (a) of Table 2, we see that (7b) reduces to a simpler system (7b'),

$$(7b') \quad \left\{ \begin{aligned} & (\alpha_{m-1}X_i)(\alpha_{i-1} - \beta_{i-1}) - \{(\alpha_{m-2} - \beta_{m-2})X_{m-1} + X_m\}\alpha_{m-1} = 0 \\ & (\alpha_{m-2}X_{i-1} + \alpha_{m-1}X_i)(\alpha_{i-2} - \beta_{i-2}) - \{(\alpha_{m-3} - \beta_{m-3})X_{m-2} \\ & \quad + (\alpha_{m-2} - \beta_{m-2})X_{m-1} + X_m\}\alpha_{m-2} = 0 \\ & \dots \dots \dots \\ & (\alpha_{m-i+1}X_2 + \cdots + \alpha_{m-1}X_i)(\alpha_1 - \beta_1) \\ & \quad - \{(\alpha_{m-i} - \beta_{m-i})X_{m-i+1} + \cdots + (\alpha_{m-2} - \beta_{m-2})X_{m-1} + X_m\}\alpha_{m-i+1} = 0 \end{aligned} \right.$$

Using Table 1 again, we can show that (7b') is equivalent to part (b) of Table 2 plus the following equations which are obtained from (7b') by letting $i = m - 1$:

$$\left\{ \begin{aligned} & (\alpha_{m-1}X_{m-1})(\alpha_{m-2} - \beta_{m-2}) - \{(\alpha_{m-2} - \beta_{m-2})X_{m-1} + X_m\}\alpha_{m-1} = 0 \\ & \dots \dots \dots \\ & (\alpha_2X_2 + \cdots + \alpha_{m-1}X_{m-1})(\alpha_1 - \beta_1) \\ & \quad - \{(\alpha_1 - \beta_1)X_2 + \cdots + (\alpha_{m-2} - \beta_{m-2})X_{m-1} + X_m\}\alpha_2 = 0 \end{aligned} \right.$$

Using Table 1 and part (b) of Table 2, these equations can be written as (8),

$$\begin{aligned}
 (8) \quad & (\alpha_{m-1})^2X_{m-1} \frac{\alpha_{m-k} - \beta_{m-k}}{\alpha_{m-1}} + (\alpha_{m-2})^2X_{m-1} \frac{\alpha_{m-k+1} - \beta_{m-k+1}}{\alpha_{m-2}} \\ & + \cdots + (\alpha_{m-k+1})^2X_{m-1} \frac{\alpha_{m-2} - \beta_{m-2}}{\alpha_{m-k+1}} - X_m\alpha_{m-k+1} = 0, \quad {}^1) \quad k = 2, \dots, m - 1.
 \end{aligned}$$

¹ For simplicity we write $(\alpha_{m-1-j})^2X_{m-1}(\alpha_{m-k+j} - \beta_{m-k+j})/(\alpha_{m-1-j})$, $1 \leq j \leq k - 2$, for $\alpha_{m-1-j}X_{m-1}(\alpha_{m-k+j} - \beta_{m-k+j}) - (X_{m-1}\alpha_{m-1-j})X_{m-1}(\alpha_{m-k+j} - \beta_{m-k+j})$, although at some point α_{m-1-j} might vanish.

We can now obtain $\alpha_{m-2}, \alpha_{m-3}, \dots, \alpha_1$ successively by integrating (8) with respect to x^{m-1} ; in fact, start from $k = 2$, and integrate to get α_{m-2} , then use this α_{m-2} in (8) for $k = 3$ and integrate to get α_{m-3} , in general

$$(9) \quad \alpha_{m-k} - \beta_{m-k} = \alpha_{m-1} \int \frac{-1}{(\alpha_{m-1})^2} \left\{ (\alpha_{m-2})^2 X_{m-1} \frac{\alpha_{m-k+1} - \beta_{m-k+1}}{\alpha_{m-2}} \right. \\ \left. + \dots + (\alpha_{m-k+1})^2 X_{m-1} \frac{\alpha_{m-2} - \beta_{m-2}}{\alpha_{m-k+1}} - X_m \alpha_{m-k+1} \right\} dx^{m-1}.$$

We still have to show that $\alpha_{m-2}, \alpha_{m-3}, \dots, \alpha_1$ thus obtained satisfy Table 2. For simplicity let us write (8) in the form

$$(8_k) \quad (\alpha_{m-1})^2 X_{m-1} \frac{\alpha_{m-k} - \beta_{m-k}}{\alpha_{m-1}} + A_{m-k+1} = 0.$$

Then (9) becomes

$$(9_k) \quad \alpha_{m-k} - \beta_{m-k} = \alpha_{m-1} \int \frac{-1}{(\alpha_{m-1})^2} A_{m-k+1} dx^{m-1}.$$

To show that the α 's do satisfy Table 2, it suffices to show (10_k),

$$(10_k) \quad X_{m-q}(\alpha_{m-k} - \beta_{m-k}) = X_{m-q+1}(\alpha_{m-k+1} - \beta_{m-k+1})$$

for $k, q = 2, \dots, m - 1$. We shall prove (10_k) inductively. For $k = 2$ it is easy to check. Suppose (10₂), \dots , (10_{k-1}) are true; using this assumption, we differentiate (9_k) and get (11),

$$(11) \quad X_{m-q}(\alpha_{m-k} - \beta_{m-k}) = \alpha_{m-1} \int \frac{-1}{(\alpha_{m-1})^2} \left\{ (X_{m-q} \alpha_{m-2})^2 X_{m-1} \frac{\alpha_{m-k+1} - \beta_{m-k+1}}{X_{m-q} \alpha_{m-2}} \right. \\ \left. + X_{m-q+1} A_{m-k+2} + (\alpha_{m-k+1})^2 X_{m-1} \frac{X_{m-q}(\alpha_{m-2} - \beta_{m-2})}{\alpha_{m-k+1}} \right\} dx^{m-1}.$$

If $q > 2$, then $X_{m-q} \alpha_{m-2} = 0$, so (11) gives us (10_k). If $q = 2$, we observe first that differentiating (8_{k+1}) with respect to x^{m-1} gives us (12),

$$(12) \quad (X_{m-1}^2(\alpha_{m-k+1} - \beta_{m-k+1}))\alpha_{m-1} - (\alpha_{m-k+1} - \beta_{m-k+1})X_{m-1}^2\alpha_{m-1} \\ + X_{m-1}A_{m-k+2} = 0.$$

Using (12) and $X_{m-2}(\alpha_{m-2} - \beta_{m-2}) = 0$ in (11) for $q = 2$, we obtain

$$X_{m-2}(\alpha_{m-k} - \beta_{m-k}) = \alpha_{m-1} \int \frac{-1}{(\alpha_{m-1})^2} \left\{ (X_{m-1}(\alpha_{m-k+1} - \beta_{m-k+1}))X_{m-1}\alpha_{m-1} \right. \\ \left. - (X_{m-1}^2(\alpha_{m-k+1} - \beta_{m-k+1}))\alpha_{m-1} \right\} dx^{m-1} = X_{m-1}(\alpha_{m-k+1} - \beta_{m-k+1})$$

which completes the proof (10_k).

Finally to obtain α_0 , we examine (7c), and find that the same type of argument employed to obtain (8) enables us to show that (7c) is equivalent to

$$(13) \quad \begin{cases} X_1\alpha_0 = X_{m-1}(\alpha_{m-2} - \beta_{m-2}) \\ \dots \\ X_{m-2}\alpha_0 = X_{m-1}(\alpha_1 - \beta_1) \\ (\alpha_1 X_1 + \dots + \alpha_{m-1} X_{m-1})\alpha_0 - \{\alpha_0 X_1 + (\alpha_1 - \beta_1) X_2 + \\ \dots + (\alpha_{m-2} - \beta_{m-2}) X_{m-1} + X_m\}\alpha_{m-1} = 0. \end{cases}$$

Using the first $m - 2$ equations of (13) in the last one, gives us (8_k) for $k = m$, where we agree that $\beta_0 = 0$. Hence we obtain α_0 from (9_m) . To check that the first $m - 2$ equations in (13) are satisfied by this α_0 , we check (10_k) for $k = m$. The same argument in (11) holds for $k = m$, and it is even simpler than before, because in this case the first term in the integrand vanishes.

If h depends on x^1, \dots, x^m and some parameters jointly in a C^∞ -manner, then it is clear that $\alpha_{m-2}, \dots, \alpha_1, \alpha_0$ obtained above depend on x^1, \dots, x^m and the parameters in a C^∞ -manner, hence we can claim the same for y^1, \dots, y^m .

4. The complex case. For Case II in § 2, where $\deg p(\lambda) = 2$, we have $\dim M = m = 2n$. Let the roots of $p(\lambda) = 0$ be $\sigma \pm i\tau$ ($\tau \neq 0$). Because the semi-simple part s of h is a polynomial in h with constant coefficients, from $[h, h] = 0$, via Lemma 1.1, we get $[s, s] = 0$. The vector 1-form J_s defined by

$$J_s = \frac{1}{\tau}(s - \sigma I)$$

satisfies $\lambda^2 + 1 = 0$, because s satisfies $p(\lambda) = 0$. So we have an almost complex structure J_s on M , and as $[J_s, J_s] = 0$ (because $[s, s] = 0$), this almost complex structure is integrable [7]. Hence we can introduce a new real local coordinate system $\{x^1, \dots, x^m\}$ such that $z^k = x^{2k-1} + ix^{2k}$ ($k = 1, \dots, n$) gives a local complex coordinate system, with which M becomes the underlying C^∞ -manifold of complex manifold \tilde{M} . As h is C^∞ with respect to the coordinates on M and the parameters jointly, so is the almost complex structure J_s . Hence the new coordinate functions x^1, \dots, x^m are also C^∞ with respect to the coordinates on M and the parameters jointly [7].² h is now C^∞ with respect to x^1, \dots, x^m and the parameters jointly. The vector 1-forms on M induce vector 1-forms on \tilde{M} in a natural way. The vector 1-form \tilde{s} on \tilde{M} induced by s is equal to $\rho\tilde{I}$, where $\rho = \sigma + i\tau$ and \tilde{I} is the identity vector 1-form on \tilde{M} . We shall show that polynomials in h with constant coefficients induce holomorphic vector 1-forms on M . In particular, the nilpotent part n of h induces the nilpotent holomorphic vector 1-form \tilde{n} on M .

² The author wishes to thank Professor L. Nirenberg for communicating the proof of this fact to him. The dependence on parameters is stated without proof in [7].

Let T_σ and $T_\sigma^{(p)}$ be the vector bundles over M , which are obtained by complexifying the tangent space T_x and the space of tangential covariant p -vectors $T_x^{(p)}$ respectively at each point x of M . Then any p -form P on M , i.e. any cross-section of $T \otimes T^{(p)}$, extends in a natural way to a cross-section P_σ of $T_\sigma \otimes T_\sigma^{(p)}$. If k and l are two vector 1-forms on M , then k_σ, l_σ and $[k, l]_\sigma$ are defined. If we define the bracket of two cross-sections of T_σ in a natural way, and if we define $[k_\sigma, l_\sigma]$ by (2) of § 1, where we replace h, k by k_σ, l_σ and u, v by cross-sections of T_σ , then we have $[k, l]_\sigma = [k_\sigma, l_\sigma]$.

Denote $\partial/\partial\bar{z}^i, \partial/\partial z^i$ by Z_i, \bar{Z}_i for $i = 1, \dots, n$. $(Z_1)_x, \dots, (Z_n)_x, (\bar{Z}_1)_x, \dots, (\bar{Z}_n)_x$ span the complexification of T_x . $(Z_1)_x, \dots, (Z_n)_x$ span the eigenspaces of eigenvalue ρ . This eigenspace can be identified with the tangent space of \tilde{M} at x . $(\bar{Z}_1)_x, \dots, (\bar{Z}_n)_x$ span the eigenspace of $(s_\sigma)_x$ of eigenvalue $\bar{\rho}$. If k is a polynomial in h with constant coefficients, by Lemma 1.1 we have $[s, k] = 0$, and hence $[s_\sigma, k_\sigma] = [s, k]_\sigma = 0$. On the other hand we have

$$[s_\sigma, k_\sigma](Z_i, \bar{Z}_j) = (\rho - s)[Z_i, k_\sigma \bar{Z}_j] + (\bar{\rho} - s)[k_\sigma Z_i, \bar{Z}_j].$$

s_σ and k_σ are polynomials in h_σ with constant coefficients, so s_σ and k_σ commute; hence k_σ leave the eigenspaces of s_σ invariant, so using the coordinate expression for k_σ , the equation above can be written as

$$[s_\sigma, k_\sigma](Z_i, \bar{Z}_j) = (\rho - \bar{\rho}) \sum_{k=1}^n \{ (Z_i(k_\sigma)_{\bar{k}j}) \bar{Z}_k + (\bar{Z}_j(k_\sigma)_{ki}) Z_k \}$$

from which we get

$$(1) \quad (\partial/\partial\bar{z}^j)(k_\sigma)_{ki} = 0.$$

$(k_\sigma)_{ki}$ is the matrix form of \tilde{k} on \tilde{M} (induced by k) with respect to the coordinate system $\{z^1, \dots, z^n\}$, and (1) expresses the fact that \tilde{k} is holomorphic.³

(i) If $v = 1$ in Case II of § 2, then \tilde{h} induced by h on \tilde{M} , is equal to $\tilde{s} = \rho \tilde{I}$. So in the real coordinate system $\{x^1, \dots, x^m\}$ h takes the matrix form

$$\begin{pmatrix} A & & & \\ & A & 0 & \\ & & \cdot & \\ 0 & & & A \end{pmatrix}$$

where

$$A = \begin{pmatrix} \sigma & \tau \\ -\tau & \bar{\sigma} \end{pmatrix},$$

³ The author is indebted to Professor H. C. Wang for this proof.

so that G -structure is integrable.

(ii) If $v = d = n$ in Case II of § 2, then \tilde{n} satisfies $\tilde{n}^n = 0$ but $\tilde{n}^l \neq 0$ for $l < n$ for all points on \tilde{M} . As \tilde{n} is holomorphic, it is meaningful to define the Nijenhuis tensor $[\tilde{n}, \tilde{n}]$ of \tilde{n} , using (3) of § 1 as the defining formula, where u, v should be holomorphic vector fields on \tilde{M} . As $[n_o, n_o] = [n, n]_o = 0$, we have $[\tilde{n}, \tilde{n}] = 0$.

Now following the method in § 3, it is easy to see that we have a complex version of the Proposition in § 3, i.e.

“Let \tilde{k} be a holomorphic nilpotent vector 1-form on an n -dimensional complex manifold, and suppose $\tilde{k}^n = 0$ but $\tilde{k}^l \neq 0$ for $l < n$, for all points. Then $[\tilde{k}, \tilde{k}] = 0$ implies that the \tilde{G} -structure defined by \tilde{k} is integrable. Moreover, if \tilde{k} depends on some complex [real] parameters and is holomorphic [C^∞] with respect to the local coordinates z^1, \dots, z^n [the real coordinates x^1, \dots, x^m , where $z^k = x^{2k-1} + ix^{2k}$] and the parameters jointly, then the local coordinates w^1, \dots, w^n associated to the integrable \tilde{G} -structure [the real coordinates y^1, \dots, y^m obtained from $w^k = y^{2k-1} + iy^{2k}$] are holomorphic [C^∞] with respect to z^1, \dots, z^n [x^1, \dots, x^m] and the parameters jointly.”

Using this complex version, for each point of \tilde{M} , we have a neighbourhood with a local complex coordinate system w^1, \dots, w^n , with respect to which $\tilde{h} = \tilde{s} + \tilde{n}$ takes the matrix form

$$\begin{pmatrix} \rho & 1 & & 0 \\ \rho & 1 & & 0 \\ & \cdot & \ddots & \cdot \\ 0 & & & \rho \end{pmatrix}$$

Passing back to the real coordinate system $\{y^1, \dots, y^m\}$ ($w^k = y^{2k-1} + iy^{2k}$), h takes the matrix form

$$\begin{pmatrix} A & B & & \\ & A & B & 0 \\ & \cdot & \cdot & \cdot \\ & 0 & A & B \\ & & & A \end{pmatrix}$$

where

$$A = \begin{pmatrix} \sigma & \tau \\ -\tau & \sigma \end{pmatrix} \text{ and } B = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}.$$

The G -structure defined by h is thus integrable. The associated local coordinates y^1, \dots, y^m are C^∞ -functions of the coordinates of M and the parameters jointly.

5. An example.⁴ Let M be the euclidean space of dimension 4, and

⁴ The author is indebted to Professor H. C. Wang for this example.

suppose x, y, z, t are the coordinates. Let

$$X_1 = \partial/\partial x, X_2 = \partial/\partial y, X_3 = \partial/\partial z, X_4 = (\partial/\partial t) + (1+z)(\partial/\partial x),$$

and define h by $hX_1 = X_2$, $hX_i = 0$ for $i = 2, 3, 4$. It is easy to check that

(i) $h^2 = 0$,

(ii) $[h, h] = 0$,

and (iii) $[X_3, X_4] = X_1$.

Now, if the G -structure defined by h would be integrable, so would the distributions intrinsically given by h . However, (iii) shows that the distribution given by the kernel of h at each point of M is not integrable, hence we conclude that the G -structure is not integrable.

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