

GLOBAL ACTION-ANGLE VARIABLES FOR NON-COMMUTATIVE INTEGRABLE SYSTEMS

RUI L. FERNANDES, CAMILLE LAURENT-GENGOUX, AND POL VANHAECKE

ABSTRACT. In this paper we analyze the obstructions to the existence of global action-angle variables for regular non-commutative integrable systems (NCI systems) on Poisson manifolds. In contrast with local action-angle variables, which exist as soon as the fibers of the momentum map of such an integrable system are compact, global action-angle variables rarely exist. This fact was first observed and analyzed by Duistermaat in the case of Liouville integrable systems on symplectic manifolds and later by Dazord-Delzant in the case of non-commutative integrable systems on symplectic manifolds. In our more general case where phase space is an arbitrary Poisson manifold, there are more obstructions, as we will show both abstractly and on concrete examples. Our approach makes use of a few new features which we introduce: the action bundle and the action lattice bundle of the NCI system (these bundles are canonically defined) and three foliations (the action, angle and transverse foliation), whose existence is also subject to obstructions, often of a cohomological nature.

CONTENTS

1. Introduction	2
2. Non-commutative integrable systems on Poisson manifolds	6
2.1. NCI systems	6
2.2. Abstract NCI systems	8
2.3. Poisson complete isotropic foliations	11
2.4. Momentum map and Poisson structure on the leaf space	13
2.5. The semi-local structure of abstract NCI systems with momentum map in the neighborhood of a compact fiber	15
3. Action variables	16
3.1. The action bundle	16
3.2. Holonomic sections of the action bundle	20
3.3. The action lattice bundle and the integral affine structure on the fiber	21

Date: February 28, 2015.

2000 Mathematics Subject Classification. 53D17, 37J35.

Key words and phrases. Action-angle variables, Integrable systems, Poisson manifolds.

3.4. Action foliations	22
4. Angle variables and transverse structure	26
4.1. Angle variables	26
4.2. Angle foliations	28
4.3. The transverse foliation	30
4.4. The transverse Poisson manifold	32
5. Examples	34
5.1. An isotropic Poisson complete foliation which is not an abstract NCI system	34
5.2. The existence of action variables and foliations	35
5.3. The existence of angle variables and foliations	36
5.4. Sections versus coisotropic sections of the momentum map	37
5.5. The Euler-Poinsot top	38
5.6. The Gelfand-Cetlin system	41
References	42

1. INTRODUCTION

The notion of a Liouville integrable system on a symplectic manifold [2, Ch. 10] has two natural generalizations, namely the notion of a Liouville integrable system on a Poisson manifold [1, Ch. 4] and the notion of a non-commutative integrable system on a symplectic manifold [3, 11, 12, 19]. These two concepts were merged in [16], where the notion of a non-commutative integrable system on a Poisson manifold was introduced.

A **non-commutative integrable system** (NCI system) on an n -dimensional Poisson manifold (M, Π) is a family f_1, \dots, f_s of smooth functions on M , such that the first $n-s$ functions are in involution (Poisson commute) with every function in the family:

$$\{f_i, f_j\} = 0, \text{ for } 1 \leq i \leq n-s, 1 \leq j \leq s,$$

and satisfy an independence condition which will be stated below. The number $r := n-s$ is called the **rank** of the NCI system. The classical case of Liouville integrable systems on a symplectic manifold corresponds to the case where $r = s = n/2$, while the case of superintegrable systems (on a symplectic or Poisson manifold) corresponds to $r = 1$; for other NCI systems, r can be any integer satisfying $2 \leq 2r \leq n$.

One usually thinks of an NCI system on an n -dimensional phase space M as a Hamiltonian dynamical system X_h on M , associated with some function h , admitting the functions $h = f_1, f_2, \dots, f_s$, as **first integrals**, i.e.,

$X_h f_i = \{f_i, h\} = 0$ for $1 \leq i \leq s$. Then the above definition of an NCI system can be understood as follows: (i) one can first reduce the dynamics of X_h to a generic common level set of all the first integrals f_1, \dots, f_s , thereby reducing the dimension of the phase space by s ; (ii) since the first integrals f_1, \dots, f_r are in involution with all the above first integrals, the flows of the Hamiltonian vector fields X_{f_1}, \dots, X_{f_r} define a local \mathbb{R}^r -action which preserves this common level set, so one can further reduce the dimension of the system by r by passing to the quotient space of the level set by the action. Altogether, one can reduce the dimension by $r + s = n$, the dimension of the phase space, which justifies the name “integrable”. To be precise, the above dimension count is correct only if we assume independence of the first integrals:

$$df_1 \wedge \cdots \wedge df_s \neq 0, \quad (1.1)$$

as well as of the Hamiltonian vector fields generating the local \mathbb{R}^r -action:

$$X_{f_1} \wedge \cdots \wedge X_{f_r} \neq 0. \quad (1.2)$$

The latter condition does, in general, not follow from the former condition because the Poisson tensor may have a non-trivial kernel. We will deal in this paper solely with **regular NCI systems**, i.e., NCI systems such that conditions (1.1) and (1.2) hold at every point of M . The study of singularities of NCI systems (points where at least one of the above conditions fails) is a very important and interesting topic, which we defer to future works.

Examples of NCI systems include, besides Liouville integrable systems, many classical systems such as the motion in a central force field, the Kepler problem, the Euler-Poinsot top and the Gelfand-Cetlin system. Each one of these systems has singularities, but by removing some appropriate closed subset which contains them, we obtain a regular NCI system to which the theory developed here applies.

We assemble the first integrals of an NCI system in a single map $\mathbf{F} = (f_1, \dots, f_s) : M \rightarrow \mathbb{R}^s$, which we call the **momentum map** of the NCI system. Notice that \mathbf{F} is submersive when the NCI system is regular. The first important, non-trivial, fact about NCI systems on Poisson manifolds is the action-angle theorem, which was proved in full generality in [16]. We state it here for regular NCI systems for which the fibers of its momentum map are compact and connected.

Theorem 1.1 (Existence of local action-angle variables). *Let (M, Π, \mathbf{F}) be a regular NCI system of dimension n and rank $r = n - s$ with compact connected fibers. For any b in the image of \mathbf{F} , there exists an open neighborhood U of b in \mathbb{R}^s , an open neighborhood V of $\mathbf{F}^{-1}(b)$ in M and an open embedding $\Psi : V \rightarrow T^*\mathbb{T}^r \times \mathbb{R}^{s-r}$ such that the following diagram is*

commutative:

$$\begin{array}{ccc} \mathbf{F}^{-1}(U) \supset V & \xrightarrow{\Psi} & T^*\mathbb{T}^r \times \mathbb{R}^{s-r} \\ \mathbf{F}|_V \downarrow & & \downarrow \\ U & \longrightarrow & \mathbb{R}^s \end{array}$$

Moreover, Ψ is a Poisson map if we consider on $T^*\mathbb{T}^r \times \mathbb{R}^{s-r}$ the product of the canonical symplectic structure on $T^*\mathbb{T}^r$ with an appropriate Poisson structure on an open subset of \mathbb{R}^{s-r} .

The above theorem is semi-local in the sense that it describes such NCI systems in the neighborhood of a connected component of a fiber (of the map \mathbf{F} ; such a component is an r -dimensional torus \mathbb{T}^r , just like in the classical Liouville theorem), rather than in the neighborhood of a point. In terms of the natural coordinates (θ_i, p_i, z_j) on $\mathbb{T}^r \times \mathbb{R}^r \times \mathbb{R}^{n-2r} \simeq T^*\mathbb{T}^r \times \mathbb{R}^{s-r}$ the Poisson structure on M takes the following form:

$$\Pi = \sum_{i=1}^r \frac{\partial}{\partial \theta_i} \wedge \frac{\partial}{\partial p_i} + \sum_{1 \leq j < k \leq s-r} c_{jk}(z) \frac{\partial}{\partial z_j} \wedge \frac{\partial}{\partial z_k},$$

where the second sum is absent in the case of Liouville integrable systems on regular Poisson manifolds, such as symplectic manifolds. The variables θ_i, p_i and z_j , in that order, are called **angle**, **action** and **transverse variables** (or **coordinates**; it is understood that the θ_i are S^1 -valued).

According to the theorem, the phase space of a regular NCI system (with compact connected fibers) can be covered with charts equipped with action-angle-transverse variables. Of course, these local variables are highly non-unique. Therefore, the question asking whether for a given NCI system these local variables can be glued to yield global variables is a non-trivial one. The main focus in this paper is to describe the different obstructions for this passage from local to global. As an intermediate step, we will also consider the obstructions to the existence of action, angle and transverse foliations, which are weaker than the obstructions for the existence of the corresponding variables, but are in general easier to compute. For each of these obstructions, we will prove their non-triviality in some concrete examples.

We now give an outline of the paper and describe the main results.

In Section 2 we recall the notion of a non-commutative integrable system on a Poisson manifold, which we reformulate in geometrical terms (in terms of a foliation) and we initiate the study of the Poisson geometry of such a system. The upshot is that we view regular NCI systems as Poisson maps $(M, \Pi) \xrightarrow{\phi} (B, \pi)$, whose fibers define a rank r foliation with compact leaves.

A key novelty which is introduced in Section 3 is the **action bundle** E , which is a vector bundle of rank r on B and whose sections generate, upon using the Poisson structure Π , the action vector fields, i.e., the commuting,

integrable vector fields which are tangent to the fibers of the momentum map (Proposition 3.1 and Lemma 3.2). When the fibers of the momentum map ϕ are compact and connected, E contains a lattice bundle $L_B \rightarrow B$, the **action lattice bundle**, whose sections generate periodic vector fields of period 1; it implies that M is a torus bundle over B (see Section 3.3). A set of action variables of the NCI system is a collection of r functions on B which define a global trivialization of the action lattice bundle (making the torus bundle $\phi : M \rightarrow B$ into a principal \mathbb{T}^r -bundle); the obstruction to their existence lies in $H^1(B, \mathcal{C}as_B^M)$, where $\mathcal{C}as_B^M$ is the sheaf of functions on B who pull back to Casimir functions on M (Theorem 3.6). Action variables define a (transversely integral affine) foliation on B , which leads to the notion of an **action foliation**. When the action lattice bundle admits a trivialization on B , it defines a cohomology class in $H^1(B, \mathcal{C}as_B^M/\mathbb{R})$, whose nullity is equivalent to the existence of an action foliation. This class is, of course, closely related to $H^1(B, \mathcal{C}as_B^M)$, which is decisive for the existence of action variables (Proposition 3.11).

The existence of angle variables is discussed in Section 4. Interestingly, they can be defined in terms of the action lattice bundle, hence their (global) existence can be studied independently of the existence of action variables, or of a choice of such variables. We show that global angle variables exist if and only if the action lattice bundle is trivial and the momentum map $\phi : M \rightarrow B$ admits a coisotropic section (Theorem 4.8). The latter condition is in an essential way non-linear, hence does not lead to a cohomological obstruction class, as in the case of action variables. However, a set of angle variables defines a pair of foliations, an **angle foliation** (which is a foliation of M) and a **transverse foliation** (which is a foliation of B , transverse to every action foliation, see Propositions 4.9 and 4.10). The obstructions to the existence of such a pair of foliations then leads to obstructions of the existence of global angle variables, which are weaker than the existence of a coisotropic section, but easier to compute explicitly. We finish Section 4 with a theorem which gives an explicit description of every NCI system for which action-angle variables do exist, under the assumption that all leaves of the action and the transverse foliation intersect in a unique point (Theorem 4.12): in terms of angle variables θ_i and action variables p_i , the Poisson structure on its phase space M then takes the canonical form

$$\Pi = \sum_{i=1}^r \frac{\partial}{\partial \theta_i} \wedge \frac{\partial}{\partial p_i} + \pi|_A,$$

where A is any leaf of the action foliation (which turns out to be a Poisson submanifold of B).

Section 5 is devoted to the study of several examples. They include artificially constructed mathematical examples which illustrate the non-triviality of the obstructions that are discussed in the paper, as well as examples coming from classical mechanics, which turn out to exhibit a large spectrum

of phenomena which have a definite impact on the global geometry of NCI systems.

Conventions

In this paper, all manifolds and objects considered on them are real and smooth. When Π is a Poisson structure on a manifold M , we write $\{f, g\}$ for $\Pi(df, dg)$ and we denote the Hamiltonian vector field associated to $h \in C^\infty(M)$ by X_h . The vector bundle map induced by Π is denoted by $\Pi^\sharp : T^*M \rightarrow TM$. Our sign convention is that $X_h(g) = dg(X_h) = \{g, h\}$ for $g \in C^\infty(M)$ and $\Pi^\sharp(dh) = -X_h$. For a foliation \mathfrak{F} on a manifold M the tangent space to \mathfrak{F} at m is denoted by $T_m\mathfrak{F}$, while its annihilator is denoted by $(T_m\mathfrak{F})^\circ$. It leads to subbundles $T\mathfrak{F}$ of TM and $(T\mathfrak{F})^\circ$ of T^*M . For a vector bundle E over M , the module of (smooth) sections of E is denoted by $\Gamma(E)$. We denote by $\Omega^k(M)$ (respectively by $\mathfrak{X}^k(M)$) the module $\Gamma(\wedge^k T^*M)$ of k -forms (respectively the module $\Gamma(\wedge^k TM)$ of k -vector fields) on M . For $\omega \in \Omega^k(M)$ we denote by ω_m or $\omega|_m$ its value at $m \in M$ and similarly for elements of $\mathfrak{X}^k(M)$. For a vector field \mathcal{V} on M , we denote by $\mathcal{L}_\mathcal{V}$ the Lie derivative with respect to \mathcal{V} of elements of $\Omega^k(M)$ or of $\mathfrak{X}^k(M)$. The r -dimensional torus $(\mathbb{R}/\mathbb{Z})^r$ is denoted by \mathbb{T}^r .

2. NON-COMMUTATIVE INTEGRABLE SYSTEMS ON POISSON MANIFOLDS

2.1. NCI systems. We first recall from [16] the main notion relevant to this paper.

Definition 2.1. Let (M, Π) be a Poisson manifold of dimension n . Let $\mathbf{F} = (f_1, \dots, f_s)$ be an s -tuple of functions on M , where $2s \geq n$ and set $r := n - s$. Suppose the following:

- (1) The functions f_1, \dots, f_r are in involution with the functions f_1, \dots, f_s :

$$\{f_i, f_j\} = 0, \quad (1 \leq i \leq r \text{ and } 1 \leq j \leq s);$$

- (2) For m in a dense open subset of M :

$$d_m f_1 \wedge \dots \wedge d_m f_s \neq 0 \quad \text{and} \quad X_{f_1}|_m \wedge \dots \wedge X_{f_r}|_m \neq 0.$$

Then the triplet (M, Π, \mathbf{F}) is called a **non-commutative integrable system** (NCI system) of **rank** r and \mathbf{F} , viewed as a map $\mathbf{F} : M \rightarrow \mathbb{R}^s$, is called its **momentum map**.

The classical case of a **Liouville integrable system** corresponds to the particular case where r is half the (maximal) rank of Π ; this implies that *all* the functions f_1, \dots, f_s are pairwise in involution,

$$\{f_i, f_j\} = 0 \quad (1 \leq i, j \leq s).$$

A point $m \in M$ where the two conditions in (2) hold is called a **regular point** of the NCI system, the other points are called **singular points** of the NCI system. When all points of M are regular one speaks of a **regular**

NCI system. We will mainly study regular NCI systems, though we will see in Section 5 that singular points are present in basically all the examples; we will then be led to restricting the Poisson manifold underlying the NCI system to an appropriate open subset, on which the NCI system restricts to a regular NCI system.

We start with an example from classical mechanics (see [21, Ch. 4.48]).

Example 2.2. Consider a particle of mass m in \mathbb{R}^3 which is subject to a central force, derived from a potential function $V = V(r)$ which depends only on the distance r from the origin of \mathbb{R}^3 . The Hamiltonian which describes the total energy of the particle is given by

$$H = \frac{1}{2m} \sum_{i=1}^3 p_i^2 + V(r),$$

where $r^2 = \sum_{i=1}^3 q_i^2$ and where (q_1, q_2, q_3) and (p_1, p_2, p_3) respectively stand for the position coordinates and for the corresponding momenta of the particle. The Poisson structure is the canonical structure on $T^*\mathbb{R}^3 \simeq \mathbb{R}^6$, to wit

$$\Pi = \sum_{i=1}^3 \frac{\partial}{\partial q_i} \wedge \frac{\partial}{\partial p_i}.$$

The Hamiltonian vector field X_H whose integral curves describe the motion of the particle is given by

$$\dot{q}_i = \frac{\partial H}{\partial p_i} = \frac{p_i}{m}, \quad \dot{p}_i = -\frac{\partial H}{\partial q_i} = -q_i \frac{V'(r)}{r}. \quad (2.1)$$

Consider the three linear momenta $\mu_{ij} := q_i p_j - q_j p_i$, where $1 \leq i < j \leq 3$. It follows at once from (2.1) that $\dot{\mu}_{ij} = 0$, so that each of these momenta is a constant of motion, and so $L := \mu_{12}^2 + \mu_{13}^2 + \mu_{23}^2$ is also a constant of motion; moreover, the latter has the virtue of being in involution with all the linear momenta μ_{ij} . Letting $\mathbf{F} := (H, L, \mu_{12}, \mu_{23})$ it follows that $(T^*\mathbb{R}^3, \Pi, \mathbf{F})$ is an NCI system of rank 2 with momentum map \mathbf{F} .

Next, we give a family of examples of regular NCI systems which are important for the theory which will be developed in this paper, because they provide local models for any regular NCI system (see Proposition 2.9 below).

Example 2.3. Let $M := \mathbb{R}^{2r} \times \mathbb{R}^{s-r}$ with coordinates (q_i, p_i, z_j) be equipped with a Poisson structure Π of the form:

$$\Pi = \sum_{i=1}^r \frac{\partial}{\partial q_i} \wedge \frac{\partial}{\partial p_i} + \pi,$$

where π is any Poisson structure on \mathbb{R}^{s-r} ,

$$\pi = \sum_{1 \leq j < k \leq s-r} c_{jk}(z) \frac{\partial}{\partial z_j} \wedge \frac{\partial}{\partial z_k}. \quad (2.2)$$

Letting $\mathbf{F} := (p_1, \dots, p_r, z_1, \dots, z_{s-r})$ it is clear that (M, Π, \mathbf{F}) is a regular NCI system of rank r with momentum map \mathbf{F} . It is a Liouville integrable system if and only if $\pi = 0$ (equivalently, all functions c_{ij} are zero).

A slight modification of this example yields a family of examples of regular NCI systems with compact fibers, which are semi-local models for regular NCI systems with compact fibers (see Theorem 2.24 below).

Example 2.4. Let $M = T^*\mathbb{T}^r \times \mathbb{R}^{s-r} \simeq \mathbb{T}^r \times \mathbb{R}^r \times \mathbb{R}^{s-r}$ with coordinates (θ_i, p_i, z_j) be equipped with a Poisson structure Π of the form:

$$\Pi = \sum_{i=1}^r \frac{\partial}{\partial \theta_i} \wedge \frac{\partial}{\partial p_i} + \pi,$$

where π is any Poisson structure on \mathbb{R}^{s-r} , as in (2.2). Letting $\mathbf{F} := (p_1, \dots, p_r, z_1, \dots, z_{s-r})$ we have as above that (M, Π, \mathbf{F}) is a regular NCI system of rank r with momentum map \mathbf{F} .

2.2. Abstract NCI systems. To a regular NCI system (M, Π, \mathbf{F}) one naturally associates an r -dimensional foliation of M : by the regularity assumption, $\mathbf{F} : M \rightarrow \mathbb{R}^s$ is a submersion onto some open subset $B \subset \mathbb{R}^s$, so that the connected components of the fibers of \mathbf{F} , which are r -dimensional, are the leaves of a foliation \mathfrak{F} of M . In the case of Example 2.3 (resp. Example 2.4), these leaves are r -dimensional affine spaces \mathbb{R}^r (resp. r -dimensional tori \mathbb{T}^r).

In the following proposition we rewrite the key elements of the definition of a regular NCI system in terms of the foliation which is associated to it. Before doing this, let us recall that a (locally defined) function which is constant on the leaves of a foliation \mathfrak{F} is called a (local) **first integral** of \mathfrak{F} . These functions are characterized by the property that they are annihilated by any set of vector fields which generate the tangent bundle $T\mathfrak{F}$ to \mathfrak{F} . In Example 2.3 (resp. Example 2.4), the first integrals of the foliation defined by \mathbf{F} are the functions on M which are independent of q_1, \dots, q_r (resp. of $\theta_1, \dots, \theta_r$).

Proposition 2.5. *Let (M, Π, \mathbf{F}) be a regular NCI system of dimension n and rank r and let \mathfrak{F} denote the foliation whose leaves are the connected components of the fibers of its momentum map $\mathbf{F} : M \rightarrow B$. Then $T\mathfrak{F}$ is spanned by Hamiltonian vector fields associated to first integrals of \mathfrak{F} , i.e., for each $m \in M$ there exist local first integrals of \mathfrak{F} , namely f_1, \dots, f_r , whose Hamiltonian vector fields span $T_{m'}\mathfrak{F}$, for m' in a neighborhood of m in M . In particular, every leaf of \mathfrak{F} is contained in a symplectic leaf of Π .*

Proof. Item (1) in Definition 2.1 implies that the Hamiltonian vector fields X_{f_1}, \dots, X_{f_r} are tangent to the fibers of $\mathbf{F} : M \rightarrow B$ (i.e., to the leaves of \mathfrak{F}), while item (2) implies that they actually span the tangent spaces to these fibers at every regular point, i.e., at every point (since it is assumed

that the NCI system is regular). This shows that $T\mathfrak{F}$ is spanned by the Hamiltonian vector fields associated to the first integrals f_1, \dots, f_r of \mathfrak{F} . As a consequence, every leaf of \mathfrak{F} is contained in a symplectic leaf of Π . \square

The above proposition leads to the following more abstract notion of an NCI system and of morphisms between such systems:

Definition 2.6. Let (M, Π) be a Poisson manifold. An **abstract non-commutative integrable system** (abstract NCI system) of rank r is an r -dimensional foliation \mathfrak{F} of M , whose tangent bundle $T\mathfrak{F}$ is spanned by Hamiltonian vector fields associated to (local) first integrals of \mathfrak{F} .

A **morphism** between two abstract NCI systems (M, Π, \mathfrak{F}) and $(N, \Theta, \mathfrak{G})$ is a Poisson map $\phi : M \rightarrow N$ which is transverse to \mathfrak{G} and such that $\phi^*(\mathfrak{G}) = \mathfrak{F}$.

Example 2.7. A **Lagrangian foliation** of a Poisson manifold (M, Π) is a foliation \mathfrak{F} of M for which $T\mathfrak{F} = \Pi^\sharp(T\mathfrak{F})^\circ$. In the terminology of Definition 2.12 and Example 2.16 this amounts to saying that \mathfrak{F} is both isotropic and coisotropic; it implies that Π is regular, of rank twice the dimension of \mathfrak{F} . For a Lagrangian foliation \mathfrak{F} , the Hamiltonian vector fields associated to all its first integrals are both tangent to $T\mathfrak{F}$ and span $T\mathfrak{F}$. In particular, (M, Π, \mathfrak{F}) is an abstract NCI system. It is the abstract version of a Liouville integrable system (on a regular Poisson manifold).

Example 2.8. Let (M, Π) be a Poisson manifold. Any nowhere vanishing Hamiltonian vector field X_h defines a foliation \mathfrak{F} , making (M, Π, \mathfrak{F}) into an abstract NCI system of rank 1. In this case, the first integrals of \mathfrak{F} are precisely the first integrals of X_h .

In view of Proposition 2.5, if (M, Π, \mathbf{F}) is a regular NCI system and \mathfrak{F} its associated foliation, then (M, Π, \mathfrak{F}) is an abstract NCI system. We show that, *locally*, the converse is also true. We do this by showing that locally every regular NCI system is isomorphic to one of the systems described in Example 2.3.

Proposition 2.9. *Let (M, Π, \mathfrak{F}) be an abstract NCI system of dimension n and rank r . Let m be an arbitrary point of M . There exist on a neighborhood U of m coordinates $q_1, \dots, q_r, p_1, \dots, p_r, z_1, \dots, z_{n-2r}$ such that the foliation \mathfrak{F} is defined on U by the functions $p_1, \dots, p_r, z_1, \dots, z_{n-2r}$ and such that Π is given, on U , by*

$$\Pi = \sum_{i=1}^r \frac{\partial}{\partial q_i} \wedge \frac{\partial}{\partial p_i} + \sum_{1 \leq j < k \leq n-2r} c_{jk}(z) \frac{\partial}{\partial z_j} \wedge \frac{\partial}{\partial z_k}, \quad (2.3)$$

where the functions c_{jk} are independent of $q_1, \dots, q_r, p_1, \dots, p_r$. In particular, setting $\mathbf{F} := (p_1, \dots, p_r, z_1, \dots, z_{n-2r})$ we have that $(U, \Pi|_U, \mathbf{F})$ is a regular NCI system of rank r .

Proof. The proof is a direct application of the Carathéodory-Jacobi-Lie theorem for Poisson manifolds (see [16, Sect. 2] for a proof). This theorem says that if (M, Π) is any Poisson manifold of dimension n on which r functions p_1, \dots, p_r are given, which are pairwise in involution and have independent Hamiltonian vector fields at some point $m \in M$, then these functions can be extended to a coordinate system $q_1, \dots, q_r, p_1, \dots, p_r, z_1, \dots, z_{n-2r}$ on a neighborhood U of m , such that Π takes on U the form (2.3). In order to apply this theorem in the present case, we take any point m of M and we choose as functions p_1, \dots, p_r local first integrals of \mathfrak{F} whose Hamiltonian vector fields generate $T\mathfrak{F}$ in a neighborhood of m . These r functions are in involution so the theorem applies. Notice that in view of (2.3) the tangent space to \mathfrak{F} is spanned by the vector fields $\partial/\partial q_1, \dots, \partial/\partial q_r$, so the first integrals of \mathfrak{F} are the functions which are independent of q_1, \dots, q_r and \mathfrak{F} is locally defined by the functions $p_1, \dots, p_r, z_1, \dots, z_{n-2r}$. \square

In order to give another example of an abstract NCI system, we need a result which is interesting in its own right.

Corollary 2.10. *Let (M, Π, \mathfrak{F}) be an abstract NCI system of dimension n and rank r . If \mathcal{V} is a Hamiltonian vector field which is tangent to the fibers of \mathfrak{F} , then every Hamiltonian of \mathcal{V} is a first integral of \mathfrak{F} ;*

Proof. The proof follows at once from Proposition 2.9. We give a direct proof. Let m be an arbitrary point of M . In view of the definition of an abstract NCI systems, there exist on a neighborhood U of m first integrals f_1, \dots, f_r of \mathfrak{F} whose Hamiltonian vector fields span $T\mathfrak{F}$ (on U). Thus, a function f on U is a first integral of \mathfrak{F} if and only if $X_{f_i}(f) = 0$, for $i = 1, \dots, r$. Suppose that h is a function on M whose Hamiltonian vector field $\mathcal{V} := X_h$ is tangent to \mathfrak{F} . Then

$$X_{f_i}(h) = \{h, f_i\} = -X_h(f_i) = -\mathcal{V}(f_i) = 0,$$

so that h is a first integral of \mathfrak{F} . \square

Example 2.11. Let $G \times M \rightarrow M$ be a Hamiltonian action of a Lie group G (with Lie algebra \mathfrak{g}) on a Poisson manifold (M, Π) . Recall that this means that there exists a Lie algebra homomorphism $\mu : (\mathfrak{g}, [\cdot, \cdot]) \rightarrow (C^\infty(M), \{\cdot, \cdot\})$ such that for every $x \in \mathfrak{g}$, the function $\mu(x)$ is a Hamiltonian for the fundamental vector field \underline{x} associated to x . We assume that the isotropy groups of the action have constant dimension, so that the orbits are the leaves of a foliation \mathfrak{F} . We claim that the following conditions are equivalent:

- (i) (M, Π, \mathfrak{F}) is an abstract NCI system;
- (ii) For every $x \in \mathfrak{g}$, the function $\mu(x)$ is a first integral of \mathfrak{F} ;
- (iii) $\mu([\mathfrak{g}, \mathfrak{g}]) = 0$.

The implication (i) \Rightarrow (ii) follows from Corollary 2.10, applied to the Hamiltonian $\mu(x)$ of \underline{x} . Conversely, when (ii) holds $T\mathfrak{F}$ is spanned by the Hamiltonian vector fields associated to certain first integrals of \mathfrak{F} , namely the

functions $\mu(x)$ with $x \in \mathfrak{g}$, so (M, Π, \mathfrak{F}) is an abstract NCI system. For $x, y \in \mathfrak{g}$ we have that

$$\underline{y}(\mu(x)) = \{\mu(x), \mu(y)\} = \mu([x, y]) ,$$

from which the equivalence of (ii) and (iii) follows at once. Notice that (iii) is trivially satisfied when \mathfrak{g} is abelian. Moreover, when the action is locally free, (iii) is equivalent to $[\mathfrak{g}, \mathfrak{g}] = 0$, i.e., to \mathfrak{g} being abelian.

2.3. Poisson complete isotropic foliations. The foliation of an abstract NCI system has two main features, which we first define and illustrate with some basic examples.

Definition 2.12. Let (M, Π) be a Poisson manifold and suppose that \mathfrak{F} is a foliation of M .

- (1) We say that \mathfrak{F} is **Poisson complete** if the Poisson bracket of two (local) first integrals of \mathfrak{F} is a (local) first integral of \mathfrak{F} ;
- (2) We say that \mathfrak{F} is **isotropic** if $T\mathfrak{F} \subset \Pi^\sharp(T\mathfrak{F})^\circ$.

Example 2.13. Let (M, ω) be a symplectic manifold and let $\Pi := \omega^{-1}$ denote the Poisson structure corresponding to ω . Suppose that there exists a nowhere vanishing 1-form α on M . Then the corresponding vector field $\Pi^\sharp(\alpha)$ defines a foliation \mathfrak{F} which is isotropic, since $\Pi^\sharp(\alpha)$ generates $T\mathfrak{F}$ in every point of M ; also, $\alpha \in (T\mathfrak{F})^\circ$. If $\alpha \wedge d\alpha \neq 0$ then this foliation is not Poisson complete. Indeed, $\Pi^\sharp(T\mathfrak{F})^\circ$, which is the symplectic orthogonal distribution to \mathfrak{F} , coincides with $\text{Ker } \alpha$, which is integrable if and only if $\alpha \wedge d\alpha = 0$; but, as we will see in Proposition 2.17 below, if \mathfrak{F} is Poisson complete then the distribution $\Pi^\sharp(T\mathfrak{F})^\circ$ is integrable. In fact, \mathfrak{F} is Poisson complete if and only if $\alpha \wedge d\alpha = 0$.

Example 2.14. Let $\phi : (M, \Pi) \rightarrow (B, \pi)$ be any Poisson submersion between two Poisson manifolds. Then the connected components of the fibers of ϕ define a Poisson complete foliation \mathfrak{F} of M . This follows from the fact that the first integrals of \mathfrak{F} are locally of the form $g \circ \phi$, with $g \in C^\infty(B)$, and functions of this form are closed under the Poisson bracket since ϕ is a Poisson map.

Example 2.15. As a particular example of the previous one, consider on \mathbb{R}^2 , with coordinates (x, y) , the following Poisson structure:

$$\Pi := x \frac{\partial}{\partial x} \wedge \frac{\partial}{\partial y} .$$

The projection on the x-axis, $(x, y) \mapsto x$ is a Poisson map, so the foliation by vertical lines is Poisson complete. On the other hand, this foliation is not isotropic since the Poisson tensor vanishes on the vertical line $x = 0$, so on points of this line the inclusion $T\mathfrak{F} \subset \Pi^\sharp(T\mathfrak{F})^\circ$ does not hold.

Example 2.16. A foliation \mathfrak{F} of a Poisson manifold (M, Π) is said to be **coisotropic** if $\Pi^\sharp(T\mathfrak{F})^\circ \subset T\mathfrak{F}$. A necessary and sufficient condition for a

foliation \mathfrak{F} of M to be coisotropic is that every pair of first integrals of the foliation is in involution. Thus, coisotropic foliations are Poisson complete.

We give in the following proposition a characterization of Poisson complete foliations.

Proposition 2.17. *Let \mathfrak{F} be an r -dimensional foliation of a Poisson manifold (M, Π) of dimension n . The following statements are equivalent:*

- (i) \mathfrak{F} is Poisson complete;
- (ii) $(T\mathfrak{F})^\circ$ is a Lie subalgebroid of T^*M .

For any foliation \mathfrak{F} on (M, Π) satisfying these conditions, the singular distribution $\Pi^\sharp(T\mathfrak{F})^\circ$ is integrable.

Proof. We first recall how the Poisson structure on M makes T^*M into a Lie algebroid (see [5] for background and details). For sections $\alpha, \beta \in \Omega^1(M)$ their Lie bracket is defined by

$$[\alpha, \beta] := \mathcal{L}_{\Pi^\sharp(\alpha)}\beta - \mathcal{L}_{\Pi^\sharp(\beta)}\alpha - d(\Pi(\alpha, \beta)) . \quad (2.4)$$

For (local) sections $f_i dg_i$, where f_i is a smooth function, (2.4) amounts to

$$[f_1 dg_1, f_2 dg_2] = f_1 f_2 d\{g_1, g_2\} + f_1 \{g_1, f_2\} dg_2 - f_2 \{g_2, f_1\} dg_1 . \quad (2.5)$$

The anchor of the Lie algebroid T^*M is the map $\Pi^\sharp : T^*M \rightarrow TM$. Let g_1 and g_2 be two (local) first integrals of \mathfrak{F} and suppose that $(T\mathfrak{F})^\circ$ is a Lie subalgebroid of T^*M . Then (2.5) says that $d\{g_1, g_2\}$ is a section of $(T\mathfrak{F})^\circ$, which means that $\{g_1, g_2\}$ is a first integral of \mathfrak{F} . This shows that (ii) implies (i). The converse implication also follows at once from (2.5) upon using that every section of $(T\mathfrak{F})^\circ$ is locally of the form $\sum_i f_i dg_i$, where each g_i is a first integral of \mathfrak{F} and the f_i are arbitrary functions.

The final claim is a consequence of (ii) because for any Lie algebroid the image of the anchor map is an integrable (possibly singular) distribution. \square

Proposition 2.18. *Suppose that \mathfrak{F} is an r -dimensional foliation of a Poisson manifold (M, Π) .*

- (1) *If (M, Π, \mathfrak{F}) is an abstract NCI system then \mathfrak{F} is both Poisson complete and isotropic.*
- (2) *If Π is regular and \mathfrak{F} is both Poisson complete and isotropic, then (M, Π, \mathfrak{F}) is an abstract NCI system.*

Proof. (1) Poisson completeness and isotropy of a foliation are local properties, hence they can be proven (easily) by using Proposition 2.9. Again, we give a direct (easy) proof. Let m be an arbitrary point of M and on a neighborhood U of m , let f_1, \dots, f_r be first integrals of \mathfrak{F} whose Hamiltonian vector fields span $T\mathfrak{F}$. If g and h are first integrals of \mathfrak{F} on U , we have in view of the Jacobi identity for Π :

$$X_{f_i}(\{g, h\}) = \{X_{f_i}(g), h\} + \{g, X_{f_i}(h)\} = 0 ,$$

for $i = 1, \dots, r$. This shows that the Poisson bracket $\{g, h\}$ is a local first integral of \mathfrak{F} , so \mathfrak{F} is Poisson complete. Also, since each f_i is a first integral of \mathfrak{F} , each df_i is a section of $(T\mathfrak{F})^\circ$ and the fact that $T\mathfrak{F}$ is spanned by X_{f_1}, \dots, X_{f_r} implies that $T\mathfrak{F} \subset \Pi^\sharp(T\mathfrak{F})^\circ$, so \mathfrak{F} is isotropic.

(2) If \mathfrak{F} is isotropic then $T\mathfrak{F} \subset \Pi^\sharp(T\mathfrak{F})^\circ$, so that $\text{Ker } \Pi^\sharp \subset (T\mathfrak{F})^\circ$. Since Π is regular,

$$\frac{(T\mathfrak{F})^\circ}{\text{Ker } \Pi^\sharp} \simeq \Pi^\sharp(T\mathfrak{F})^\circ$$

is a (regular) distribution, whose rank is $\text{rank}(\Pi) - r$. It is generated by the Hamiltonian vector fields $\Pi^\sharp(df)$ with f a first integral of \mathfrak{F} , and these functions are closed under the Poisson bracket, by Poisson completeness. According to Proposition 2.17, this implies that $\Pi^\sharp(T\mathfrak{F})^\circ$ is integrable, leading to a foliation \mathfrak{G} . If g is a first integral of \mathfrak{G} , then X_g is tangent to \mathfrak{F} . Indeed, if f is a first integral of \mathfrak{F} , then $\Pi^\sharp(df)$ is tangent to \mathfrak{G} , so that $df(\Pi^\sharp(dg)) = -dg(\Pi^\sharp(df)) = 0$. Note that \mathfrak{G} is contained in the symplectic foliation of Π and has dimension $\text{rank}(\Pi) + r$. Hence, for any point m of M , we can choose functions constant on \mathfrak{G} such that at the point m :

$$d_m f_1 \wedge \dots \wedge d_m f_r \neq 0 \quad \text{and} \quad X_{f_1}|_m \wedge \dots \wedge X_{f_r}|_m \neq 0.$$

Hence, in a some neighborhood of m , the functions f_1, \dots, f_r are constant on \mathfrak{F} and their Hamiltonian vector fields generate $T\mathfrak{F}$. This shows that (M, Π, \mathfrak{F}) is an abstract NCI system. \square

We refer to Section 5.1 for an example which shows that an isotropic Poisson complete foliation is not necessarily an abstract NCI system.

2.4. Momentum map and Poisson structure on the leaf space. When the leaf space B of an abstract NCI system (M, Π, \mathfrak{F}) is a smooth manifold (i.e., when the holonomy of \mathfrak{F} is trivial), the leaves of \mathfrak{F} are the connected components of the fibers of the quotient map $\phi : M \rightarrow B$, which is a fibration (with connected fibers). As we will see below (in Proposition 2.20), B carries in this case a unique Poisson structure π for which ϕ is a Poisson map.

Definition 2.19. We say that an abstract NCI system (M, Π, \mathfrak{F}) has a **momentum map** $\phi : M \rightarrow B$ if the leaf space B of \mathfrak{F} is a (smooth, Hausdorff) manifold. By a small abuse of language, we usually simply speak of an NCI system $(M, \Pi) \xrightarrow{\phi} (B, \pi)$.

Proposition 2.20. *Let $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ be an NCI system of dimension n and rank r . We denote the foliation on M , defined by the fibers of ϕ , by \mathfrak{F} .*

- (1) *There exists a unique Poisson structure π on B such that $\phi : (M, \Pi) \rightarrow (B, \pi)$ is a Poisson map;*
- (2) *Let f be a (local) function, whose Hamiltonian vector field is tangent to the leaves of \mathfrak{F} . The smooth function g on B , defined by $f := g \circ \phi$,*

is a (local) Casimir function of π (in the terminology of Section 3.2, g is a Cas-basic function);

(3) For every $m \in M$, $\text{rank}(\pi_{\phi(m)}) = \text{rank}(\Pi_m) - 2r$.

Proof. Since ϕ is a submersion with connected fibers, the smooth functions on B can be identified with the (global) first integrals of \mathfrak{F} upon identifying $h \in C^\infty(B)$ with $h \circ \phi \in C^\infty(M)$. Thus, the Poisson completeness of \mathfrak{F} leads to (1). It also implies that if f is a function whose Hamiltonian vector field is tangent to \mathfrak{F} , so that f is a first integral of \mathfrak{F} , we can write f as $g \circ \phi$ for some function g on B . For $h \in C^\infty(B)$ we have that $\{h, g\}_B \circ \phi = \{h \circ \phi, f\} = X_f(h \circ \phi) = 0$, since $h \circ \phi$ is a first integral of \mathfrak{F} . This shows that g is a Casimir function of $\{\cdot, \cdot\}_B = \pi$, which is the content of (2).

Let $m \in M$. On a neighborhood of m we can choose functions f_1, \dots, f_r whose Hamiltonian vector fields span $T\mathfrak{F}$. In view of (2) the functions g_i , defined on a neighborhood of $\phi(m)$ by $f_i = g_i \circ \phi$, are Casimirs of π . We denote the differentials of these functions at m and at $\phi(m)$ by $\alpha_i := d_m f_i$ and $\xi_i := d_{\phi(m)} g_i$. Since the functions f_i are in involution with respect to Π , their (independent) differentials satisfy $\Pi_m(\alpha_i, \alpha_j) = 0$ for $1 \leq i, j \leq r$. They can be completed into a basis $\alpha_1, \dots, \alpha_r, \eta_1, \dots, \eta_r, \rho_1, \dots, \rho_{n-2r}$ for T_m^*M , and since Π_m is skew-symmetric, this can be done such that the matrix of Π_m with respect to this basis is

$$\begin{pmatrix} 0 & I_r & 0 \\ -I_r & 0 & 0 \\ 0 & 0 & Z \end{pmatrix}$$

where $Z_{ij} = \Pi_m(\rho_i, \rho_j)$. Each one of the ρ_i belongs to $(T_m\mathfrak{F})^\circ$, since $\langle \rho_i, \Pi_m^\sharp(\alpha_j) \rangle = \Pi_m(\alpha_j, \rho_i) = 0$ for all $j = 1, \dots, r$ and since the vectors $\Pi_m^\sharp(\alpha_j)$ span $T_m\mathfrak{F}$. Therefore, there exist $\sigma_1, \dots, \sigma_{n-2r} \in T_{\phi(m)}^*B$ such that $\rho_i = \phi^*(\sigma_i)$. In terms of the basis $\xi_1, \dots, \xi_r, \sigma_1, \dots, \sigma_{n-2r}$ for $T_{\phi(m)}^*B$, the matrix of $\pi_{\phi(m)}$ takes the form

$$\begin{pmatrix} 0 & 0 \\ 0 & Z \end{pmatrix}$$

so that the rank of $\pi_{\phi(m)}$ is $2r$ less than the rank of Π_m , as asserted in (3). \square

Remark 2.21. Suppose that (M, Π, \mathbf{F}) is a regular NCI system of dimension n and rank r with connected fibers, i.e., the fibers of \mathbf{F} are connected. Denoting by \mathfrak{F} the associated foliation and by $B \subset \mathbb{R}^{n-r}$ the image of \mathbf{F} , the abstract NCI system (M, Π, \mathfrak{F}) has a momentum map, which is $\mathbf{F} : M \rightarrow B$.

Remark 2.22. Despite the terminology, an abstract NCI system is in general not integrable by quadratures, but an abstract NCI system with momentum map is. The proof of this fact is essentially the same as in the case of a Liouville integrable system on a Poisson manifold, see [1, Sect. 4.2].

Every abstract NCI system admits a (foliated) atlas, consisting of NCI systems (in the sense of Definition 2.1), hence it admits locally a momentum map. We will show this in the following proposition. First we recall (for example from [4, Ch. 1]) that an r -dimensional foliation \mathfrak{F} of a manifold M of dimension n can be specified by a **regular foliated atlas** $(U_\alpha, \psi_\alpha \times \phi_\alpha)_{\alpha \in I}$: the $(U_\alpha)_{\alpha \in I}$ form an open cover¹ of M and each ϕ_α is a submersion $\phi_\alpha : U_\alpha \rightarrow \mathbb{R}^{n-r}$, whose fibers define the leaves of \mathfrak{F} locally. Moreover, these submersions ϕ_α are linked by (unique) diffeomorphisms $\phi_{\alpha\beta} : \phi_\beta(U_\alpha \cap U_\beta) \rightarrow \phi_\alpha(U_\alpha \cap U_\beta)$ such that:

$$\phi_{\alpha\beta} \circ \phi_\beta|_{U_\alpha \cap U_\beta} = \phi_\alpha|_{U_\alpha \cap U_\beta}.$$

Proposition 2.23. *Let \mathfrak{F} be an r -dimensional foliation of a Poisson manifold (M, Π) of dimension n . The following statements are equivalent:*

- (i) \mathfrak{F} is an abstract NCI system;
- (ii) \mathfrak{F} admits a regular foliated atlas $(U_\alpha, \psi_\alpha \times \phi_\alpha)$ consisting of NCI systems $(U_\alpha, \Pi|_{U_\alpha}, \phi_\alpha)$ of rank r .

Proof. The implication (ii) \Rightarrow (i) is straightforward because the foliation defined by a regular NCI system is an abstract NCI system and because being an abstract NCI system is a local property. Thus, let us suppose that \mathfrak{F} is an abstract NCI system on (M, Π) . We choose a regular foliated cover $(U_\alpha)_{\alpha \in I}$ of M subordinate to a cover $(U_\beta)_{\beta \in J}$ having the property that on each open subset U_β there exist r first integrals of \mathfrak{F} (restricted to U_β) whose Hamiltonian vector fields span $T\mathfrak{F}$ at every point of U_β . Let $\alpha \in I$; we show that $(U_\alpha, \Pi|_{U_\alpha}, \psi_\alpha \times \phi_\alpha)$ is a regular NCI system. Since the leaves of \mathfrak{F} , restricted to U_α , are the leaves of the foliation of U_α , defined by ϕ_α , we may identify local first integrals of \mathfrak{F} , defined on a neighborhood of a point of U_α with local first integrals of the foliation defined by the submersion ϕ_α . By construction, there exist first integrals f_1, \dots, f_r on U_α whose Hamiltonian vector fields are independent in every point of U_α (they span $T\mathfrak{F}$ on U_α), in particular their differentials are independent in every point of U_α . Since ϕ_α is a submersion, there exist extra first integrals f_{r+1}, \dots, f_s of \mathfrak{F} , such that $df_1 \wedge \dots \wedge df_s \neq 0$ on U_α . We have that $\{f_i, f_j\} = 0$ for $1 \leq i \leq r$ and $1 \leq j \leq s$, so that $(U_\alpha, \Pi|_{U_\alpha}, (f_1, \dots, f_s))$ is a regular NCI system, hence also $(U_\alpha, \Pi|_{U_\alpha}, \psi_\alpha \times \phi_\alpha)$. \square

2.5. The semi-local structure of abstract NCI systems with momentum map in the neighborhood of a compact fiber. The existence of local action-angle variables, proved in full generality in [16], can be translated into the following result, stating that Example 2.4 gives the semi-local model of an abstract NCI system (M, Π, \mathfrak{F}) with a momentum map, in the neighborhood of a compact fiber:

¹The cover can be chosen subordinate to any given open cover of M .

Theorem 2.24 (Semi-local model of an NCI system with momentum map).

Let $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ be an NCI system of rank $r = n - s$, where n and s are the dimensions of M and B , respectively, and assume that the fiber $\phi^{-1}(b_0)$ is compact and connected. Then there exist open neighborhoods $b_0 \in U \subset B$ and $0 \in V \subset \mathbb{R}^s$, a Poisson structure π_0 on \mathbb{R}^s and an isomorphism Ψ of NCI systems:

$$\begin{array}{ccc} (\phi^{-1}(U), \Pi) & \xrightarrow{\Psi} & (\phi_0^{-1}(V), \Pi_0) \\ \phi \downarrow & & \downarrow \phi_0 \\ (U, \pi) & \xrightarrow{\psi} & (V, \pi_0) \end{array}$$

In this commutative diagram, Π_0 , π_0 and ϕ_0 are the Poisson structures and the Poisson map, defined in Example 2.4.

Remark 2.25. In the literature ([11, 16]) one can find a definition of abstract NCI systems which requires the existence of a pair of foliations $\mathfrak{F} \subset \mathfrak{G}$ of (M, Π) such that $T\mathfrak{F} = \Pi^\sharp(T\mathfrak{G})^\circ$ (one says that \mathfrak{F} is polar to \mathfrak{G}). For a regular NCI system (M, Π, \mathbf{F}) of rank r these foliations are respectively given by the connected components of the fibers of $\mathbf{F} = (f_1, \dots, f_s)$ and of $\mathbf{G} = (f_1, \dots, f_r)$. The proof of Theorem 2.24 given in [16] shows that the isomorphism of NCI systems which puts a given NCI system in a canonical form (providing action-angle coordinates) always respects the foliation \mathfrak{F} , but does not respect \mathfrak{G} , in general; notice also that although such a foliation \mathfrak{G} always exists locally, it may not exist globally (see also Remark 3.8). For these reasons, we avoid throughout this paper the assumption of existence of a foliation \mathfrak{G} to which \mathfrak{F} is polar.

3. ACTION VARIABLES

In this section we consider NCI systems with a momentum map, which we write as before as $(M, \Pi) \xrightarrow{\phi} (B, \pi)$. Recall from Section 2.4 that this means that we have an abstract NCI system (M, Π, \mathfrak{F}) , whose leaf space B is a (smooth, Hausdorff) manifold. The latter manifold inherits from (M, Π) a Poisson structure π such that the quotient map $\phi : (M, \Pi) \rightarrow (B, \pi)$ is a Poisson map. The foliation \mathfrak{F} is isotropic and Poisson complete. The fibers of ϕ , which are the leaves of \mathfrak{F} , are connected.

3.1. The action bundle. Suppose that we have an NCI system $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ of rank r . We construct on B a canonical vector bundle E of rank r , which is closely related to action variables for the NCI system, as defined below. To do this, we consider two natural sheaves on B whose quotient essentially represents, pointwise, the covectors which yield the tangent space to the fibers of ϕ , upon using the Poisson structure Π .

Since the bundle map $\pi^\sharp : T^*B \rightarrow TB$ may not have constant rank, it is better to view π^\sharp as a sheaf homomorphism $\pi^\sharp \in \mathcal{H}om(\Omega_B^1, \mathfrak{X}_B^1)$ from the sheaf Ω_B^1 of differential 1-forms on B to the sheaf \mathfrak{X}_B^1 of vector fields on B . Precisely, π^\sharp is a homomorphism of sheaves of C_B^∞ -modules: for each open subset V of B , we have a $C_B^\infty(V)$ -linear map

$$\pi_V^\sharp : \Omega_B^1(V) \rightarrow \mathfrak{X}_B^1(V) ,$$

which commutes with the restriction maps. The kernel of π^\sharp is the subsheaf $\text{Ker } \pi^\sharp \subset \Omega_B^1$ which to each (non-empty) open subset V of B associates the $C_B^\infty(V)$ -module

$$(\text{Ker } \pi^\sharp)(V) := \left\{ \omega \in \Omega_B^1(V) \mid \pi_V^\sharp(\omega) = 0 \right\} .$$

We also consider another subsheaf $\text{Ker}(\Pi^\sharp \circ \phi^*) \subset \Omega_B^1$ which to each (non-empty) open subset V of B associates the $C_B^\infty(V)$ -module

$$\text{Ker}(\Pi^\sharp \circ \phi^*)(V) := \left\{ \omega \in \Omega_B^1(V) \mid \Pi_{\phi^{-1}(V)}^\sharp(\phi^*\omega) = 0 \right\} .$$

Since ϕ is a surjective Poisson submersion, $\text{Ker}(\Pi^\sharp \circ \phi^*)(V) \subset (\text{Ker } \pi^\sharp)(V)$, for every open subset V of B . As a consequence, $\text{Ker}(\Pi^\sharp \circ \phi^*)$ is a subsheaf of $\text{Ker } \pi^\sharp$, and we can form the quotient sheaf \mathcal{E}_B , which is also a sheaf of C_B^∞ -modules on B . These sheaves fit together in the following exact sequence of sheaves on B :

$$0 \longrightarrow \text{Ker}(\Pi^\sharp \circ \phi^*) \longrightarrow \text{Ker } \pi^\sharp \longrightarrow \mathcal{E}_B \longrightarrow 0 .$$

Recall from the general theory of sheaves that, for every open subset V of B , an element of $\mathcal{E}_B(V)$ is a collection $(V_i, s_i)_{i \in I}$, where $(V_i)_{i \in I}$ is an open cover of V and $s_i \in (\text{Ker } \pi^\sharp)(V_i)$ for every $i \in I$; these sections are demanded to satisfy $s_i|_{V_i \cap V_j} - s_j|_{V_i \cap V_j} \in \text{Ker}(\Pi^\sharp \circ \phi^*)(V_i \cap V_j)$ whenever $V_i \cap V_j \neq \emptyset$. For $\omega \in (\text{Ker } \pi^\sharp)(V)$ we denote its image in $\mathcal{E}_B(V)$ by $[\omega]$.

The above construction works for any surjective Poisson submersion $\phi : (M, \Pi) \rightarrow (B, \pi)$. We show in the following proposition that for an NCI system of rank r the sheaf \mathcal{E}_B is the sheaf of sections of a vector bundle $E \rightarrow B$ of rank r .

Proposition 3.1. *Let $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ be an NCI system of rank r . The quotient sheaf $\mathcal{E}_B := \text{Ker } \pi^\sharp / \text{Ker}(\Pi^\sharp \circ \phi^*)$ is the sheaf of sections of a vector bundle E on B of rank r . We call \mathcal{E}_B the **action sheaf** and $E \rightarrow B$ the **action bundle** of the NCI system.*

Proof. We need to show that \mathcal{E}_B is a locally free sheaf of C_B^∞ -modules of rank r . Let $b \in B$ and denote, as before, by \mathfrak{F} the foliation of M defined by the fibers of ϕ . According to the definition of an NCI system and Proposition 2.20 (2) there exist, on a neighborhood V of b , Casimir functions g_1, \dots, g_r of π such that $T\mathfrak{F}$ is spanned at each point of $\phi^{-1}(V)$ by X_{f_1}, \dots, X_{f_r} , where $f_i := g_i \circ \phi$, for $i = 1, \dots, r$. Let $s \in \mathcal{E}_B(V)$.

By definition, s is given by a collection $(V_i, s_i)_{i \in I}$, where $(V_i)_{i \in I}$ is an open cover of V and $s_i \in (\text{Ker } \pi^\sharp)(V_i) \subset \Omega_B^1(V_i)$ for every $i \in I$; also $s_i|_{V_i \cap V_j} - s_j|_{V_i \cap V_j} \in \text{Ker}(\Pi^\sharp \circ \phi^*)(V_i \cap V_j)$ whenever $V_i \cap V_j \neq \emptyset$. Since the vector fields $\Pi^\sharp(\phi^* s_i)$ are tangent to the fibers of ϕ , there exist unique smooth functions λ_{il} on $\phi^{-1}(V)$, such that

$$\Pi^\sharp(\phi^* s_i) = \sum_{l=1}^r \lambda_{il} \Pi^\sharp(df_l). \quad (3.1)$$

We show that these functions are ϕ -basic (i.e., constant on the fibers of ϕ). To do this, we show that $X_{f_k}(\lambda_{il}) = 0$ for $i \in I$ and $k, l = 1, \dots, r$. Since X_{f_k} is tangent to \mathfrak{F} ,

$$\left[X_{f_k}, \Pi^\sharp(\phi^* s_i) \right] = \Pi^\sharp(\mathcal{L}_{X_{f_k}} \phi^* s_i) = 0,$$

so that

$$\sum_{l=1}^r X_{f_k}(\lambda_{il}) \Pi^\sharp(df_l) = 0.$$

This shows our claim because the vector fields $\Pi^\sharp(df_1), \dots, \Pi^\sharp(df_r)$ are linearly independent at every point of $\phi^{-1}(V)$. Since the fibers of ϕ are connected, it follows that there exist (unique) smooth functions σ_{il} on V such that $\lambda_{il} = \sigma_{il} \circ \phi$. Substituted in (3.1), we find that

$$\Pi^\sharp \phi^* \left(s_i - \sum_{l=1}^r \sigma_{il} dg_l \right) = 0,$$

so that $s_i - \sum_{l=1}^r \sigma_{il} dg_l \in \text{Ker}(\Pi^\sharp \circ \phi^*)(V_i)$. For i, j such that $V_i \cap V_j \neq \emptyset$ we have that $s_i|_{V_i \cap V_j} - s_j|_{V_i \cap V_j} \in \text{Ker}(\Pi^\sharp \circ \phi^*)(V_i \cap V_j)$, so that $\sigma_{il} = \sigma_{jl}$ on $V_i \cap V_j$ for all l . Thus, the functions $(\sigma_{il})_{i \in I}$ glue together to a global function $\sigma_l \in C_B^\infty(V)$ and we can write $s = \sum_{l=1}^r \sigma_l [dg_l]$ for some unique smooth functions σ_l on V , as required. \square

For $b \in B$, the fiber E_b of the vector bundle $E \rightarrow B$ corresponding to \mathcal{E}_B can be recovered from \mathcal{E}_B as

$$E_b = \frac{\mathcal{E}_B(V)}{C_b^\infty(V) \mathcal{E}_B(V)}, \quad (3.2)$$

where $C_b^\infty(V)$ stands for the ideal of $C_B^\infty(V)$ containing all smooth functions on V which vanish at b and V is any open subset of B containing b and such that $\mathcal{E}_B(V)$ is a free $C_B^\infty(V)$ -module. Let m be any point in the fiber of ϕ over b . We show that the following sequence of vector spaces is exact:

$$0 \longrightarrow C_b^\infty(V) \mathcal{E}_B(V) \longrightarrow \mathcal{E}_B(V) \xrightarrow{\rho_b} \frac{\text{Ker}(\pi_b^\sharp)}{\text{Ker}(\Pi_m^\sharp \circ \phi^*)} \longrightarrow 0. \quad (3.3)$$

To do this, we first show that if $m, m' \in \phi^{-1}(b)$ then $\text{Ker}(\Pi_m^\sharp \circ \phi^*) = \text{Ker}(\Pi_{m'}^\sharp \circ \phi^*)$, so that the latter space is independent of the choice of m

in $\phi^{-1}(b)$. Since the fibers of ϕ are connected it is enough to prove the equality for m' in a neighborhood of m . There exist, in a neighborhood of $\phi(m)$ in B , Casimir functions g_1, \dots, g_r such that the Hamiltonian vector fields of $f_1 := g_1 \circ \phi, \dots, f_r := g_r \circ \phi$ span $T\mathfrak{F}$ in a neighborhood of m in M . The (local) flows of these vector fields commute, since $[X_{f_i}, X_{f_j}] = -X_{\{g_i, g_j\} \circ \phi} = 0$. These flows therefore define a (local) action of \mathbb{R}^r , by Poisson diffeomorphisms, which is transitive in a neighborhood of m . In particular, we obtain a local Poisson diffeomorphism Ψ such that $\phi \circ \Psi = \phi$ and $\Psi(m) = m'$. It follows that:

$$\Pi_{m'}^\sharp \circ \phi^* = d_m \Psi \circ \Pi_m^\sharp \circ (d_m \Psi)^* \circ \phi^* = d_m \Psi \circ \Pi_m^\sharp \circ \phi^* .$$

This implies our claim since $d_m \Psi$ is an isomorphism. We can now prove that (3.3) is a short exact sequence. Since the injectivity of the first arrow and the surjectivity of the last arrow are clear, we only prove the exactness at $\mathcal{E}_B(V)$. Let s be an element of $\mathcal{E}_B(V)$. As we have seen in the proof of Proposition 3.1, s can be written as $s = \sum_{l=1}^r \sigma_l [dg_l]$ for some unique smooth functions σ_l on V . Exactness then follows from the fact that $\rho_b(s) = \sum_{l=1}^r \sigma_l(b) [d_b g_l]$ where, by a slight abuse of notation, $[d_b g_l]$ stands for the class of $d_b g_l$ in $\text{Ker}(\pi_b^\sharp) / \text{Ker}(\Pi_m^\sharp \circ \phi^*)$.

The exactness of (3.3), combined with (3.2), provides a natural identification of E_b with $\frac{\text{Ker}(\pi_b^\sharp)}{\text{Ker}(\Pi_m^\sharp \circ \phi^*)}$. As we show next, the Poisson structure Π also induces a natural identification of E_b with $T_m \mathfrak{F}$, which is the tangent space to $\phi^{-1}(b)$ at m , where m is an arbitrary point in $\phi^{-1}(b)$. Indeed, every $\alpha \in E_b$ defines a smooth vector field X_α on the fiber $\phi^{-1}(b)$ over b , by

$$X_\alpha(m) := \Pi_m^\sharp(\phi^* \alpha)$$

for all $m \in \phi^{-1}(b)$. We call X_α the **action vector field** associated to α .

Lemma 3.2. *Let $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ be an NCI system of rank r . Let $m \in M$ and denote $b := \phi(m) \in B$.*

- (1) *For every $\alpha, \alpha' \in E_b$, the action vector fields X_α and $X_{\alpha'}$ commute;*
- (2) *For every basis $\alpha_1, \dots, \alpha_r$ of E_b the vector fields $X_{\alpha_1}, \dots, X_{\alpha_r}$ form a basis of $T_m \mathfrak{F}$. In particular, X_α is nowhere vanishing when $\alpha \neq 0$.*

Proof. On a neighborhood V of b in B there exist Casimirs g_1, \dots, g_r such that their associated vector fields $\Pi^\sharp(d(g_i \circ \phi))$ generate the tangent space to \mathfrak{F} on $\phi^{-1}(V)$. It follows that $[d_b g_1], \dots, [d_b g_r]$ are independent, hence form a basis for E_b and (2) follows. The vector fields $X_{g_1 \circ \phi}, \dots, X_{g_r \circ \phi}$ are tangent to the fibers of ϕ over V and they commute, as we have seen above. In particular, the vector fields X_α commute. \square

In view of item (2) above, the map $E_{\phi(m)} \rightarrow T_m \mathfrak{F}$ which sends $\alpha \in E_{\phi(m)}$ to X_α is an isomorphism and we may think of $E_{\phi(m)}$ as being the tangent space to the fiber of ϕ at m .

The notation X_α which we introduced above for elements α of E_b will also be used for (local) sections of $E \rightarrow B$: for a section $e \in \mathcal{E}_B(V)$, the **action vector field** X_e is a vector field which is defined on $\phi^{-1}(V)$ and it is tangent to the fibers of ϕ : for $b \in V$, the restriction of X_e to $\phi^{-1}(b)$ is $X_{e(b)}$. For arbitrary sections $e, e' \in \mathcal{E}_B(V)$ the vector fields X_e and $X_{e'}$ commute, in view of Lemma 3.2 (1).

3.2. Holonomic sections of the action bundle. Suppose that we have an NCI system $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ of rank r . We denote its action sheaf by \mathcal{E}_B . For $V \subset B$, we call an element $e \in \mathcal{E}_B(V)$ **locally holonomic** if for every point $b \in V$, there exists a Casimir function g of π , defined on a neighborhood $W \subset V$ of b in B , such that $e|_W = [dg]$. Notice that when two such neighborhoods W_1 and W_2 intersect, the Casimir functions g_1 and g_2 which define e satisfy $[d(g_1 - g_2)] = 0$ on $W_1 \cap W_2$, so that $\phi^*(g_1 - g_2)$ is a Casimir function of Π (on $\phi^{-1}(W_1 \cap W_2)$). Therefore, we introduce three more sheaves on B , by letting for every open subset V of B :

$$\begin{aligned} \mathcal{C}as_B(V) &:= \{F \in C^\infty(V) \mid F \text{ is a Casimir function of } \pi|_V\} , \\ \mathcal{C}as_B^M(V) &:= \{F \in C^\infty(V) \mid F \circ \phi \text{ is a Casimir function of } \Pi|_{\phi^{-1}(V)}\} , \\ \mathcal{E}_B^0(V) &:= \{e \in \mathcal{E}_B(V) \mid e \text{ is locally holonomic}\} . \end{aligned}$$

$\mathcal{C}as_B$ is the sheaf of Casimir functions on B , while $\mathcal{C}as_B^M$ is the sheaf of **Cas-basic functions**, that is local functions on B whose pullback to M are Casimir functions. Notice that, contrary to the sheaves which were introduced in the previous subsection, they are simply sheaves of \mathbb{R} -vector spaces and not of C_B^∞ -modules. Since ϕ is a surjective Poisson morphism, $\mathcal{C}as_B^M$ is included in $\mathcal{C}as_B$, and the above argument shows that \mathcal{E}_B^0 is the quotient sheaf $\mathcal{C}as_B/\mathcal{C}as_B^M$, i.e., the following sequence of sheaves of vector spaces on B is exact:

$$0 \longrightarrow \mathcal{C}as_B^M \longrightarrow \mathcal{C}as_B \xrightarrow{[d]} \mathcal{E}_B^0 \longrightarrow 0 . \quad (3.4)$$

For future use, we give the following exact sequence of sheaves, which derives from the previous one:

$$0 \longrightarrow \mathcal{C}as_B^M/\mathbb{R} \longrightarrow \mathcal{C}as_B/\mathbb{R} \xrightarrow{[d]} \mathcal{E}_B^0 \longrightarrow 0 ; \quad (3.5)$$

here, and in all further sheaf contexts, \mathbb{R} stands for the sheaf of locally constant functions on the manifold under consideration, in this case B .

For an open subset V of B , an element e of $\mathcal{E}_B(V)$ is called a **globally holonomic** section if $e = [dg]$ for some Casimir function g on V . We will be particularly interested in globally holonomic sections which are defined on all of B . In order to characterize these sections, we consider the long cohomology sequence associated to (3.4), which is given in part by

$$\cdots \longrightarrow H^0(B, \mathcal{C}as_B) \longrightarrow H^0(B, \mathcal{E}_B^0) \xrightarrow{\text{Obs}} H^1(B, \mathcal{C}as_B^M) \longrightarrow \cdots$$

The connecting homomorphism defines a map, which we denote by Obs and which we call the **holonomy obstruction** (of the NCI system). The locally holonomic elements of $\mathcal{E}_B(B)$ are precisely the elements of $H^0(B, \mathcal{E}_B^0)$, while the globally holonomic elements of $\mathcal{E}_B(B)$ are the elements in the image of $H^0(B, \text{Cas}_B) \rightarrow H^0(B, \mathcal{E}_B^0)$. Exactness of the above long exact sequence leads to the following proposition.

Proposition 3.3. *Let e be a global section of \mathcal{E}_B which is locally holonomic. Then e is globally holonomic if and only if $\text{Obs}(e) = 0$.*

3.3. The action lattice bundle and the integral affine structure on the fiber. We say that an NCI system $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ has **compact fibers** when all the fibers of ϕ are compact. In this case, all vector fields $X_{g \circ \phi}$, with g a Casimir function of π , defined on an open subset of B , are complete. In particular, the action vector fields X_α , with $\alpha \in E_b$ are complete and we can consider their time 1 flow. In view of Lemma 3.2 the action vector fields associated to two elements of E_b (with $b \in B$) commute, hence the time 1 flow defines an action of E_b on $\phi^{-1}(b)$. By the same lemma, the action is locally free, hence transitive (recall that by definition the fibers of ϕ are connected). It follows that there is for each $b \in E_b$ a canonically defined lattice $L_b \subset E_b$, namely the lattice of all points $\alpha \in E_b$ such that the time 1 flow of X_α is the identity map. Said differently, L_b is the subset of all the elements α of E_b such that for one (equivalently, for all) $m \in \phi^{-1}(b)$ the time 1 flow of the action vector field X_α fixes m . We call $L_b \subset E_b$ the **action lattice** at b . As b runs through B , these lattices L_b fit nicely together in a group bundle L over B , with fiber \mathbb{Z}^r ; for the proof of this fact, we refer to [16, Sect. 3.4]. We call L the **action lattice bundle** of the NCI system.

We will find it convenient to view the local sections of $L \rightarrow B$ as a sheaf on B , which we denote by \mathcal{L}_B and which we call the **action lattice sheaf**. Thus, for any open subset V of B we denote by $\mathcal{L}_B(V)$ the space of sections of $L \rightarrow B$ over V . It is clear that \mathcal{L}_B is a sheaf of \mathbb{Z} -modules on B : locally, \mathcal{L}_B is isomorphic to the constant sheaf \mathbb{Z}^r on B . An isomorphism between the restrictions of \mathcal{L}_B and \mathbb{Z}^r to $V \subset B$ is called a **trivialization** of \mathcal{L}_B on V . Such an isomorphism is defined by r sections of \mathcal{L}_B over V .

We can now define the notion of action variables in terms of the above terminology. Let V be an open subset of B . We say that an r -tuple (p_1, \dots, p_r) of functions on V are a set of **local action variables** (on V) if $[dp_1], \dots, [dp_r]$ define a trivialization of \mathcal{L}_B on V . In view of Proposition 2.20 (2), local action variables are (local) Casimir functions of (B, π) . Local action variables on $V = B$ are called **global action variables**. Since, as we pointed out above, we can identify functions on B with functions on M which are constant on the fibers of ϕ , we will also call the functions ϕ^*p_i a set of (local or global) action variables.

Remark 3.4. By construction, if (p_1, \dots, p_r) are a set of action variables on V , then the Hamiltonian vector fields of $\phi^*p_1, \dots, \phi^*p_r$ are periodic of

period one and they commute; in particular $\phi^*p_1, \dots, \phi^*p_r$ are the components of a momentum map of a \mathbb{T}^r action on V . These properties justify the terminology *action variables*.

Theorem 2.24 implies the following results.

Proposition 3.5. *Let $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ be an NCI system with compact fibers.*

- (1) *Local action variables exist on a neighborhood V of every point $b \in B$;*
- (2) *\mathcal{L}_B is a subsheaf of \mathcal{E}_B^0 , where both sheaves are viewed as sheaves of \mathbb{Z} -modules. Said differently, if V is an open subset of B and $\ell \in \mathcal{L}_B(V)$, then ℓ is locally holonomic.*

The following theorem gives a cohomological condition for the existence of global action variables.

Theorem 3.6. *Let $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ be an NCI system of rank r with compact fibers. The following properties are equivalent:*

- (i) *There exists a set of global action variables;*
- (ii) *The action lattice sheaf \mathcal{L}_B admits a (global) trivialization and every global section ℓ of \mathcal{L}_B satisfies $\text{Obs}(\ell) = 0$.*

Proof. Let (p_1, \dots, p_r) be a set of global action variables for the NCI system. By definition, $[dp_1], \dots, [dp_r]$ define a trivialization of \mathcal{L}_B on B , hence every global section ℓ of \mathcal{L}_B is of the form

$$\ell = \sum_{i=1}^r n_i [dp_i]$$

for some integers n_1, \dots, n_r . This implies that $\ell = [d(\sum_{i=1}^r n_i p_i)]$ is in the image of $\text{Cas}_B(B) \rightarrow \mathcal{E}_B^0(B)$, so that $\text{Obs}(\ell) = 0$. This proves that (i) implies (ii).

Conversely, suppose that ℓ_1, \dots, ℓ_r define a trivialization of \mathcal{L}_B on B and that $\text{Obs}(\ell_i) = 0$ for $i = 1, \dots, r$. According to Proposition 3.3, there exist Casimir functions p_1, \dots, p_r such that $\ell_i = [dp_i]$ for $i = 1, \dots, r$. By definition, (p_1, \dots, p_r) is a set of global action variables for the NCI system. \square

Remark 3.7. Notice that saying that \mathcal{L}_B admits a (global) trivialization is equivalent to saying that $M \rightarrow B$ is a principal \mathbb{T}^r -bundle; it is also equivalent to saying that the class defined by \mathcal{L}_B in $H^1(M, GL_r(\mathbb{Z}))$ is trivial.

3.4. Action foliations. Let $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ be an NCI system of rank r with compact fibers. A foliation \mathfrak{A} of B is said to be an **action foliation** of the NCI system when \mathfrak{A} is defined in the neighborhood of every point by local action variables. It means that on a neighborhood V of any point $b \in B$ we can find functions p_1, \dots, p_r such that

- (1) $[dp_1], \dots, [dp_r]$ define a trivialization of \mathcal{L}_B on V ;
- (2) The foliation \mathfrak{A} , restricted to V , is defined by p_1, \dots, p_r .

Obviously, the foliation defined by action variables is an action foliation, but the converse is false in general, as we will see.

Remark 3.8. The foliation \mathfrak{F} of the NCI system is polar to the pullback $\phi^{-1}(\mathfrak{A})$ of any action foliation \mathfrak{A} (see Remark 2.25). Note, that if \mathfrak{F} is polar to some foliation \mathfrak{G} , then \mathfrak{G} is the pullback of a foliation $\phi(\mathfrak{G})$, but this foliation, in general, will fail to be an action foliation. One can show that this is the case if and only if \mathfrak{G} is locally given around its leaves by the kernel of basic closed 1-forms $\alpha_1, \dots, \alpha_r \in \Omega^1(M)$ with the property that the vector fields $\Pi^\sharp(\alpha_1), \dots, \Pi^\sharp(\alpha_r)$ have all their orbits periodic with period 1. Hence, the existence of an action foliation requires the existence of a polar foliation of a very special nature.

We denote by $\mathcal{C}as_{\mathfrak{A}}$ the sheaf of local first integrals of \mathfrak{A} ; the notation is motivated by the first item in the following proposition:

Proposition 3.9. *Let $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ be an NCI system of rank r with compact fibers. Suppose that it has an action foliation \mathfrak{A} . Then the following properties are satisfied:*

- (1) $\mathcal{C}as_{\mathfrak{A}}$ is a subsheaf of $\mathcal{C}as_B$; said differently, \mathfrak{A} contains the symplectic foliation of (B, π) ;
- (2) \mathfrak{A} is a transversely integral affine foliation.

Proof. Item (1) follows from the fact that \mathfrak{A} is locally defined by action variables, which are (local) Casimir functions of π . In order to prove (2), consider a cover of B by open sets on which \mathfrak{A} is defined by local action variables. Let V and V' be two intersecting subsets of the cover and let (p_1, \dots, p_r) (resp. (p'_1, \dots, p'_r)) be a set of action variables on V (resp. on V') which define \mathfrak{A} . Then we can write on a connected neighborhood W of any $b \in V \cap V'$ the functions p'_1, \dots, p'_r in terms of p_1, \dots, p_r . Taking the differential, we get

$$dp'_i = \sum_{k=1}^r \frac{\partial p'_i}{\partial p_k} dp_k, \quad (i = 1, \dots, r).$$

Since both $([dp_1], \dots, [dp_r])$ and $([dp'_1], \dots, [dp'_r])$ define a trivialization of \mathcal{L}_B on W , the above relations imply that the functions $a_{ij} := \frac{\partial p'_i}{\partial p_j}$ are constant and take values in \mathbb{Z} , for all $i, j = 1, \dots, r$. Since W is connected, it follows that each one of the functions p_1, \dots, p_r is, up to real a constant, a linear combination with integral coefficients of the functions p'_1, \dots, p'_r ; this is precisely the property which defines transversely integral affine foliations. \square

Remark 3.10. When M is symplectic, Proposition 2.20 (2) implies that the Poisson structure π on B is regular, with symplectic leaves of dimension

$\dim B - r$. Every set of local action variables defines the symplectic foliation, hence there exists precisely one action foliation, which coincides with the symplectic foliation.

We will only analyse the obstruction to the existence of an action foliation when \mathcal{L}_B admits a trivialization over B , Associated to the following short exact sequence of sheaves on B :

$$0 \rightarrow \mathbb{R} \rightarrow \mathcal{C}as_B^M \rightarrow \mathcal{C}as_B^M/\mathbb{R} \rightarrow 0,$$

there is the long exact sequence

$$\cdots \rightarrow H^1(B, \mathbb{R}) \rightarrow H^1(B, \mathcal{C}as_B^M) \rightarrow H^1(B, \mathcal{C}as_B^M/\mathbb{R}) \rightarrow \cdots \quad (3.6)$$

We say that a class in $H^1(B, \mathcal{C}as_B^M)$ is **representable by constants** if it lies in the image of $H^1(B, \mathbb{R}) \rightarrow H^1(B, \mathcal{C}as_B^M)$, or, equivalently, in the kernel of $H^1(B, \mathcal{C}as_B^M) \rightarrow H^1(B, \mathcal{C}as_B^M/\mathbb{R})$. A class is representable by constants if and only if it can be represented by a cocycle valued in locally constant functions, hence the name.

Proposition 3.11. *Let $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ be an NCI system of rank r with compact fibers. Suppose that its action lattice sheaf \mathcal{L}_B admits a trivialization on B , defined by sections ℓ_1, \dots, ℓ_r of \mathcal{L}_B over B . Then the following conditions are equivalent:*

- (i) *There exists a global action foliation for the NCI system;*
- (ii) *For $i = 1, \dots, r$, the class $\text{Obs}(\ell_i) \in H^1(B, \mathcal{C}as_B^M)$ is representable by constants.*

Proof. The connecting morphism Obs of the exact sequence (3.4) and the connecting morphism δ of the exact sequence (3.5) are related through the following commutative diagram:

$$\begin{array}{ccccc} & & H^0(B, \mathcal{E}_B^0) & & \\ & & \downarrow \text{Obs} & \searrow \delta & \\ H^1(B, \mathbb{R}) & \longrightarrow & H^1(B, \mathcal{C}as_B^M) & \longrightarrow & H^1(B, \mathcal{C}as_B^M/\mathbb{R}) \end{array}$$

Since the horizontal line of this diagram is exact, $\text{Obs}(\ell_i)$ is representable by constants if and only if $\delta(\ell_i) = 0$.

Suppose that there exists a global action foliation \mathfrak{A} . Then there in the neighborhood of every point of B Casimir functions p_1, \dots, p_r , such that $[dp_i] = \ell_i$ for $i = 1, \dots, r$. As in the proof of Proposition 3.9 the functions p_i and p'_i differ on overlapping opens only by locally constant functions, hence the cocycle which is defined by ℓ_i is trivial in $H^1(B, \mathcal{C}as_B^M)$, i.e., $\delta(\ell_i) = 0$, so that $\text{Obs}(\ell_i)$ is representable by constants. This shows that (i) implies (ii).

Suppose now that each $\text{Obs}(\ell_i)$ is representable by constants. Then there exists a cover of B by open subsets $(U_j)_{j \in J}$ and Casimir functions p_{1j}, \dots, p_{rj} on each U_j , such that for every $i = 1, \dots, r$,

- (1) $[dp_{ij}] = \ell_i$ on U_j , for all $j \in J$;
- (2) On non-empty overlaps $U_j \cap U_k$, which are supposed connected, $p_{ij} - p_{ik}$ is constant.

The first condition implies that for fixed $j \in J$ the functions p_{1j}, \dots, p_{rj} define an action foliation on U_j , while the second condition implies that the action foliations on U_j and U_k coincide on $U_j \cap U_k$, hence define a global action foliation on B . This shows that (ii) implies (i). \square

Remark 3.12. Proposition 3.11 can be generalized to the case where the lattice sheaf is not trivial. This can be done as follows: let $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ be an NCI system of rank r with compact fibers and let \mathcal{L}_B denote its lattice sheaf. The following statements are then equivalent:

- (i) There exists an action foliation for $(M, \Pi) \xrightarrow{\phi} (B, \pi)$;
- (ii) The cohomology class $\text{Obs}(\mathcal{L}_B) \in H^1(B, \mathcal{H}om_{\mathbb{Z}}(\mathcal{L}_B, \mathcal{C}as_B^M/\mathbb{R}))$ vanishes.

Let us define the class and the cohomology space that appear in (ii). For any sheaf of abelian groups \mathcal{F} over B , we denote by $\mathcal{H}om_{\mathbb{Z}}(\mathcal{L}_B, \mathcal{F})$ the sheaf whose sections over an open subset $U \subset B$ is the set of all group morphisms from $\mathcal{L}_B(U)$ to $\mathcal{F}(U)$; thus, $\mathcal{H}om_{\mathbb{Z}}(\mathcal{L}_B, \mathcal{F})$ is itself a sheaf of abelian groups. Applying to the exact sequence (3.5) the exact functor $\mathcal{H}om_{\mathbb{Z}}(\mathcal{L}_B, \cdot)$ yields an exact sequence:

$$0 \rightarrow \mathcal{H}om_{\mathbb{Z}}(\mathcal{L}_B, \mathcal{C}as_B^M/\mathbb{R}) \rightarrow \mathcal{H}om_{\mathbb{Z}}(\mathcal{L}_B, \mathcal{C}as_B/\mathbb{R}) \xrightarrow{[\text{d}]} \mathcal{H}om_{\mathbb{Z}}(\mathcal{L}_B, \mathcal{E}_B^0) \rightarrow 0. \quad (3.7)$$

Now, the canonical inclusion $\mathcal{L}_B \hookrightarrow \mathcal{E}_B^0$ can be seen as an element in $H^0(B, \mathcal{H}om_{\mathbb{Z}}(\mathcal{L}_B, \mathcal{E}_B^0))$, to which the connecting morphism of (3.7) can be applied, giving a class in $H^1(B, \mathcal{H}om_{\mathbb{Z}}(\mathcal{L}_B, \mathcal{C}as_B^M/\mathbb{R}))$, which we denote by $\text{Obs}(\mathcal{L}_B)$.

The proof of the equivalence between (i) and (ii) follows essentially the same lines as the proof of proposition 3.11, upon noticing that $\delta(\iota_{\mathcal{L}}) = 0$ is tantamount to the existence of a sheaf homomorphism $j_{\mathcal{L}}$ from \mathcal{L}_B to $\mathcal{C}as_B/\mathbb{R}$ which makes the following diagram commutative:

$$\begin{array}{ccc} \mathcal{L}_B & \xrightarrow{j_{\mathcal{L}}} & \mathcal{C}as_B/\mathbb{R} \\ & \searrow \iota_{\mathcal{L}} & \swarrow [\text{d}] \\ & & \mathcal{E}_B^0 \end{array} \quad (3.8)$$

while the existence of $j_{\mathcal{L}}$ can be checked to be equivalent to the existence of an action foliation.

4. ANGLE VARIABLES AND TRANSVERSE STRUCTURE

In this section, we suppose that we have an NCI system $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ with compact fibers. As before, we denote its action lattice sheaf by \mathcal{L}_B .

4.1. Angle variables. We first define the notion of angle variables.

Definition 4.1. Let (e_1, \dots, e_r) be a trivialization of $\mathcal{L}_B(V)$ where V is some open subset of B . An r -tuple of \mathbb{R}/\mathbb{Z} -valued functions $(\theta_1, \dots, \theta_r)$ defined on $\phi^{-1}(V)$ is called a set of **local angle variables** on $\phi^{-1}(V)$, adapted to (e_1, \dots, e_r) , if

$$\{\theta_i, \theta_j\} = 0, \quad X_{e_i}(\theta_j) = \delta_{i,j}, \quad (4.1)$$

for all $1 \leq i, j \leq r$.

Notice that, given a set of local angle variables, the trivialization of $\mathcal{L}_B(V)$ with respect to which it is adapted is uniquely determined by it, so we may speak of local angle variables without specifying a (local) trivialization of \mathcal{L}_B . As a consequence, given an r -tuple of \mathbb{R}/\mathbb{Z} -valued functions $(\theta_1, \dots, \theta_r)$ on M , which are local angle variables in the neighborhood of every point of B , there exists a (global) trivialization (e_1, \dots, e_r) of $\mathcal{L}_B(B)$ such that $(\theta_1, \dots, \theta_r)$ are angle variables on M , adapted to it. We then call $(\theta_1, \dots, \theta_r)$ **global angle variables**.

The following proposition is a corollary of the local action-angle theorem (Theorem 2.24):

Proposition 4.2. *Every point $b \in B$ is contained in an open neighborhood V such that there exists a trivialization $e = (e_1, \dots, e_r)$ of $\mathcal{L}_B(V)$ and a set of local angle variables on $\phi^{-1}(V)$ adapted to e .*

In order to show how two different sets of local angle variables are related, we first construct r vector fields Y_{θ_i} on $V \subset B$ which represent the Hamiltonian vector fields, associated to a set of local angle variables² of the lattice sheaf.

Proposition 4.3. *Let V be an open subset of B and suppose that $(\theta_1, \dots, \theta_r)$ is a set of local angle variables on $\phi^{-1}(V)$, adapted to some trivialization (e_1, \dots, e_r) of $\mathcal{L}_B(V)$. The Hamiltonian vector fields $X_{\theta_1}, \dots, X_{\theta_r}$ are ϕ -related to commuting Poisson vector fields $Y_{\theta_1}, \dots, Y_{\theta_r}$ on V .*

Proof. As we have seen in Section 3.3, the sections e_i of $\mathcal{L}_B(V)$ are locally of the form $[dp_i]$, where each p_i is a local Casimir on B . Thus, $X_{e_i} = X_{\phi^*p_i}$, so that the vector fields X_{e_i} are locally Hamiltonian vector fields,

²We will see in Section 4.3 that these vector fields define an integrable distribution of rank r which depends only on the foliation, defined by the angle variables and which is transverse to every local action foliation.

hence (globally) Poisson vector fields (on $\phi^{-1}(V)$). It implies that for every function H on $\phi^{-1}(V)$

$$[X_{e_i}, X_H] = X_{X_{e_i}(H)} .$$

In view of (4.1), this shows that $[X_{e_i}, X_{\theta_j}] = 0$ for $i, j = 1, \dots, r$. In turn, this implies that for F a function on V , the function $X_{\theta_j}(\phi^*F)$ is a ϕ -basic function on $\phi^{-1}(V)$; indeed, for any $i = 1, \dots, r$,

$$X_{e_i}(X_{\theta_j}(\phi^*F)) = X_{\theta_j}(X_{e_i}(\phi^*F)) = 0 .$$

As a consequence, there exists a (unique) function G_j such that $\phi^*G_j = X_{\theta_j}(\phi^*F)$. The map $F \mapsto G_j$ is clearly a derivation, hence defines a vector field on V which we denote by Y_{θ_j} . By construction, the vector fields X_{θ_j} and Y_{θ_j} are ϕ -related, $\phi^* \circ Y_{\theta_j} = X_{\theta_j} \circ \phi^*$. The fact that each Y_{θ_i} is a Poisson vector field follows from the fact that ϕ is a Poisson submersion from M to B , and that X_{θ_i} , which is a Hamiltonian, hence Poisson vector field, is ϕ -related to Y_{θ_i} . They commute in view of the commutativity of the vector fields X_{θ_i} to which they are ϕ -related, with ϕ being a submersion. \square

We now show how two different sets of local angle variables are related. Suppose that $\theta = (\theta_1, \dots, \theta_r)$ and $\theta' = (\theta'_1, \dots, \theta'_r)$ are two sets of local angle variables adapted to the same trivialization (e_1, \dots, e_r) of $\mathcal{L}_B(V)$. Let $Y_{\theta_1}, \dots, Y_{\theta_r}$ be the vector fields on V defined in Proposition 4.3 using the set of angle variables $\theta_1, \dots, \theta_r$. Then there exist functions F_1, \dots, F_r on V such that:

- (1) $\theta'_i = \theta_i + \phi^*F_i$;
- (2) $\{F_i, F_j\} = Y_{\theta_j}(F_i) - Y_{\theta_i}(F_j)$.

Let us prove this claim. In view of (4.1), $X_{e_j}(\theta_i - \theta'_i) = 0$ for all $i, j = 1, \dots, r$, which yields the existence of (unique) functions F_1, \dots, F_r on V , satisfying

(1). Since $\{\theta'_i, \theta'_j\} = \{\theta_i, \theta_j\} = 0$ for $i, j = 1, \dots, r$, (1) implies:

$$0 = \{\theta'_i, \theta'_j\} - \{\theta_i, \theta_j\} = \{\theta_i, \phi^*F_j\} + \{\phi^*F_i, \theta_j\} + \{\phi^*F_i, \phi^*F_j\} .$$

Now, by definition of the vector fields Y_{θ_i} and since ϕ is a Poisson map, this amounts to:

$$\phi^*(Y_{\theta_i}(F_j)) - \phi^*(Y_{\theta_j}(F_i)) - \phi^*\{F_i, F_j\} = 0 .$$

This gives the second relation. Conversely, given a set of angle variables $\theta_1, \dots, \theta_r$ and functions F_1, \dots, F_r on V , satisfying (2), the above computation shows that the functions θ'_i , defined by (1), are a set of angle variables adapted to the same trivialization (e_1, \dots, e_r) of $\mathcal{L}_B(V)$.

Remark 4.4. For a given trivialization $e = (e_1, \dots, e_r)$ of $\mathcal{L}_B(V)$, each one of the action variables p_i satisfying $e_i = [dp_i]$ is uniquely determined up to an element of $\mathcal{C}as_B^M(V)$. Therefore, if a set of action variables adapted to e exists, the space of all sets of action variables adapted to e is an affine space of rank r over the ring $\mathcal{C}as_B^M(V)$. There is no similar property for

angle variables adapted to (e_1, \dots, e_r) : it is not an affine space, since the transformation which relates two of them (formulas (1) and (2) above) is non-linear.

4.2. Angle foliations. For a given set of local angle variables $\theta = (\theta_1, \dots, \theta_r)$ on $\phi^{-1}(V)$, the level sets of the map $\theta : \phi^{-1}(V) \rightarrow (\mathbb{R}/\mathbb{Z})^r$ define a foliation \mathfrak{G}_θ of $\phi^{-1}(V)$, transverse to the fibers of ϕ , and having the following two properties:

- (1) \mathfrak{G}_θ is invariant under the flow of the action vector field associated to any element of $\mathcal{L}_B(V)$;
- (2) \mathfrak{G}_θ is coisotropic, i.e., every leaf of \mathfrak{G}_θ is a coisotropic submanifold of (M, Π) .

For the proof of (1), one needs to check that the Lie derivative with respect to the action vector fields X_{e_i} of every first integral of \mathfrak{G}_θ is a first integral of \mathfrak{G}_θ ; this is clear because the leaves of \mathfrak{G}_θ are defined by $\theta_j = \text{constant}$ and $\mathcal{L}_{X_{e_i}}(\theta_j) = X_{e_i}(\theta_j)$ is constant for all i and j , in view of (4.1). The proof of (2) follows from the fact that the functions θ_j , which define \mathfrak{G}_θ , are in involution, again according to (4.1).

Making abstraction of these properties leads to the following definition.

Definition 4.5. Let V be an open subset of B . A foliation \mathfrak{G} of $\phi^{-1}(V)$ is called an **angle foliation** if it has the following properties:

- (1) \mathfrak{G} is transverse to the fibers of ϕ ;
- (2) \mathfrak{G} is invariant under the flow of the action vector field associated to any element of $\mathcal{L}_B(V)$;
- (3) \mathfrak{G} is coisotropic.

According to Proposition 4.2, angle variables exist semi-locally, i.e., on an open neighborhood of any fiber of ϕ , hence action foliations exist semi-locally. We show in the following proposition that every angle foliation is defined semi-locally by angle variables.

Proposition 4.6. *Let V be an open subset of B . We suppose that we are given on V a trivialization (e_1, \dots, e_r) of $\mathcal{L}_B(V)$ and on $\phi^{-1}(V)$ an angle foliation \mathfrak{G} . Let $b \in V$. There exists a neighborhood V_0 of b , contained in V , and there exist local angle variables $\theta = (\theta_1, \dots, \theta_r)$ on $\phi^{-1}(V_0)$, adapted to (e_1, \dots, e_r) , such that $\mathfrak{G}_\theta = \mathfrak{G}$ on $\phi^{-1}(V_0)$.*

Proof. It follows from (2) in Definition 4.5 that the flow of the (commuting) action vector fields X_{e_i} defines a diffeomorphism between $\phi^{-1}(V_0)$ and $\mathbb{T}^r \times V_0$ where V_0 is an open subset of V which contains b . By construction, this diffeomorphism has the following two properties: first, the fundamental vector fields of the natural action of \mathbb{T}^r on $\mathbb{T}^r \times V_0$ coincide with the action vector fields X_{e_i} . Second, the leaves of \mathfrak{G} correspond to the fibers of the projection map $\theta : \phi^{-1}(V_0) \simeq \mathbb{T}^r \times V_0 \rightarrow \mathbb{T}^r$; in particular, the foliations \mathfrak{G}_θ

and \mathfrak{G} coincide over points of V_0 . Writing $\theta = (\theta_1, \dots, \theta_r)$ yields local angle coordinates on $\phi^{-1}(V_0)$ adapted to (e_1, \dots, e_r) . Indeed, by construction, $X_{e_i}(\theta_j) = \delta_{i,j}$ for $i, j = 1, \dots, r$ and the functions θ_i are in involution because \mathfrak{G} is coisotropic. \square

The set of angle variables defining a given angle foliation is unique up to adding locally constant functions and taking integer-valued linear transformations. This is shown in the following proposition.

Proposition 4.7. *Let \mathfrak{G} be an angle foliation on $\phi^{-1}(V)$, where V is an open subset of B . Let $e = (e_1, \dots, e_r)$ and $e' = (e'_1, \dots, e'_r)$ of $\mathcal{L}_B(V)$ be two local trivializations of V and denote by C the invertible integer-valued matrix such that $e' = eC$. Let θ and θ' be two sets of angle variables defining \mathfrak{G} and adapted to e and e' respectively. There exists a vector of locally constant \mathbb{R}/\mathbb{Z} -valued functions $c = (c_1, \dots, c_r)$ on $\phi^{-1}(V)$, such that*

$$\theta' = \theta(C^t)^{-1} + c. \quad (4.2)$$

Proof. Suppose first that $e = e'$. Since both θ and θ' define the same foliation \mathfrak{G} , we have, in a neighborhood of any point of $\phi^{-1}(V)$, $\theta'_i = K_i(\theta_1, \dots, \theta_r)$ for some function K_i . Applying X_{e_j} to both sides of the previous equation amounts to:

$$\delta_{i,j} = \sum_{k=1}^r \frac{\partial K_i}{\partial x_k} X_{e_j}(\theta_k) = \frac{\partial K_i}{\partial x_j}.$$

This implies that $\theta'_i - \theta_i$ is a locally constant function, which proves (4.2) in case $C = I_r$. In general (i.e., without assuming that $e = e'$) the angle variables θ' and $\theta(C^t)^{-1}$ are both adapted to e' , so that they differ by locally constant functions. \square

The next theorem gives a necessary and sufficient condition for the existence of angle variables. We use angle foliations in its proof, in order to clarify the argument.

Theorem 4.8. *Let $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ be an NCI with compact fibers. The following statements are equivalent:*

- (i) *There exist global angle variables;*
- (ii) *The action lattice sheaf \mathcal{L}_B admits a global trivialization and there exists a section of $\phi : M \rightarrow B$ whose image is a coisotropic submanifold of (M, Π) .*

Proof. As pointed out after Definition 4.1, if there exists a set of global angle variables $(\theta_1, \dots, \theta_r)$, then the action lattice sheaf \mathcal{L}_B admits a global trivialization. The zero locus $\theta_1 = \dots = \theta_r = 0$ is a submanifold B_0 which is transverse to the fibers of $\phi : M \rightarrow B$. Since the restriction of ϕ is a bijection from B_0 to B , it is the image of some section σ of $\phi : M \rightarrow B$. Since the

foliation \mathfrak{G}_θ which is associated to θ is coisotropic, B_0 is coisotropic. This proves (i) \implies (ii).

Let us prove that (ii) implies (i). A choice of global trivialization (e_1, \dots, e_r) of \mathcal{L}_B turns $M \rightarrow B$ into a principal \mathbb{T}^r -bundle; we denote by $(s, m) \rightarrow s \cdot m$ the action of $s \in \mathbb{T}^r$ on $m \in M$. Let $\sigma : B \rightarrow M$ be a section of $\phi : M \rightarrow B$ whose image $B_0 := \sigma(B)$ is a coisotropic submanifold. Consider the unique \mathbb{T}^r -invariant foliation \mathfrak{G} on M admitting B_0 as a leaf, i.e. consider the foliation admitting the submanifolds $s \cdot B_0$ with $s \in \mathbb{T}^r$ as leaves. By construction, \mathfrak{G} is transverse to all fibers of ϕ . Also, \mathfrak{G} is \mathbb{T}^r -invariant, so that it is invariant under all the action fields associated to elements of $\mathcal{L}_B(B)$. Since for all $s \in \mathbb{T}^r$, the map $m \rightarrow s \cdot m$ is a Poisson diffeomorphism of M , the fact that B_0 is a coisotropic submanifold implies that all the leaves of \mathfrak{G} are coisotropic submanifolds, so that \mathfrak{G} is an angle foliation.

According to Proposition 4.6, there exists for any $b \in B$ a neighborhood U_b of $\phi^{-1}(b)$ and a unique set $(\theta_1, \dots, \theta_r)$ of angle variables on U_b , adapted to (e_1, \dots, e_r) , constant on the leaves of \mathfrak{G} and vanishing on B_0 . The open subsets $(U_b)_{b \in B}$ form an open cover of M . Since the angle variables defined on U_b and U'_b coincide on $U_b \cap U'_b$, they lead to global angle variables. \square

4.3. The transverse foliation. We have seen in Section 4.1 that we can associate to a set of local angle variables $\theta = (\theta_1, \dots, \theta_r)$ on $\phi^{-1}(V)$ vector fields $Y_{\theta_1}, \dots, Y_{\theta_r}$ on $V \subset B$. We now show that they define a distribution of rank r on V which depends only on the angle foliation, defined by the angle variables. For a given set of local angle variables, let us denote by D_θ the (a priori singular) distribution on V , defined by the vector fields $Y_{\theta_1}, \dots, Y_{\theta_r}$, where $Y_{\theta_i} := \phi_* X_{\theta_i}$ and by L_θ the (a priori singular) lattice subbundle of D_θ , generated by these vector fields.

Proposition 4.9. *Let V be an open subset of B and suppose that \mathfrak{G} is an angle foliation on $\phi^{-1}(V)$, where V is an open subset of B . Suppose that \mathfrak{G} is defined by local angle variables $\theta = (\theta_1, \dots, \theta_r)$.*

- (1) D_θ is an integrable distribution of rank r on V ;
- (2) D_θ and L_θ are independent of the choice of θ , defining \mathfrak{G} .

Therefore, \mathfrak{G} defines an r -dimensional foliation $\mathfrak{T}_\mathfrak{G}$ of V and a lattice bundle $L_\mathfrak{G}$ on V , which we call the **transverse foliation**, respectively the **transverse lattice bundle** of the NCI system.

Proof. Using the angle foliation \mathfrak{G} we can define an r -dimensional subspace D'_m of $T_m M$ at very point $m \in \phi^{-1}(V)$ by setting $D'_m := \Pi_m^\#((T_m \mathfrak{G})^0)$. It leads to a distribution D' on $\phi^{-1}(V)$, which is spanned by the r independent commuting vector fields X_{θ_i} at m , where $\theta = (\theta_1, \dots, \theta_r)$ is any set of local angle variables defining \mathfrak{G} around m . Thus, its projection under ϕ , whose fibers are transverse to \mathfrak{G} , is a distribution which is spanned by the r vector fields Y_{θ_i} on B , hence it is the distribution D_θ . It follows that D_θ is an integrable distribution of rank r on V and that D_θ is independent of the

choice of θ , defining \mathfrak{G} . The integral manifolds of D_θ are the leaves of an r -dimensional foliation of V , denoted by $\mathfrak{F}_\mathfrak{G}$. In view of (4.2), two different choices θ and θ' are related by $\theta' = \theta(C^t)^{-1} + c$, where C is an integer-valued matrix and c is a constant vector. It follows that L_θ and $L_{\theta'}$ define the same lattice bundle in $D_\theta = D_{\theta'}$. \square

We show in the following proposition how an action and an angle foliation, if they exist, are related.

Proposition 4.10. *Let V be an open subset of B . Suppose that we have on V an action foliation \mathfrak{A} and on $\phi^{-1}(V)$ an angle foliation \mathfrak{G} .*

- (1) $\mathfrak{F}_\mathfrak{G}$ is transverse to \mathfrak{A} ;
- (2) The tangent space to $\mathfrak{F}_\mathfrak{G}$ is generated by (local) Poisson vector fields which preserve \mathfrak{A} .

Proof. In a neighborhood V_0 of any point of V , there exist action-angle variables $p_1, \dots, p_r, \theta_1, \dots, \theta_r$ such that $([dp_1], \dots, [dp_r])$ is a trivialization of $\mathcal{L}_B(V_0)$. Hence:

$$\phi^*(Y_{\theta_i}(p_j)) = X_{\theta_i}(\phi^*p_j) = -X_{\phi^*p_j}(\theta_i) = -X_{e_j}(\theta_i) = -\delta_{i,j}, \quad (4.3)$$

which implies both items (1) and (2). \square

Consider a foliation \mathfrak{G} of $\phi^{-1}(V)$ transverse to the fibers of the surjective submersion $\phi : M \rightarrow B$, where V is an open subset of B . For any leaf G of \mathfrak{G} , ϕ is a local diffeomorphism from G to B , so that a multivector field on B induces a multivector field on the leaf G . Making this construction for all the leaves of \mathfrak{G} simultaneously, yields a graded Lie algebra morphism $\phi_\mathfrak{G}^*$ from the space of multivector fields on V to the space of multivector fields on $\phi^{-1}(V)$ tangent to the foliation \mathfrak{G} , where both spaces are equipped with the Schouten bracket.

We apply this to the case of an angle foliation \mathfrak{G} on $\phi^{-1}(V)$ with V an open subset of B , to construct two Poisson structures on $\phi^{-1}(V)$, to wit $\phi_\mathfrak{G}^*(\pi)$ (with π the Poisson structure on B) and

$$\Pi_\mathfrak{G} := \sum_{i=1}^r X_{e_i} \wedge \phi_\mathfrak{G}^*(Y_{\theta_i}). \quad (4.4)$$

In this formula, the θ_i stand for any set of local action variables, defined in a neighborhood W of some point of V and $e = (e_1, \dots, e_r)$ stands for the corresponding trivialization of $\mathcal{L}_B(W)$ and $Y_{\theta_1}, \dots, Y_{\theta_r}$ are the vector fields on W , defined in Proposition 4.3; the right hand side of (4.4) does not depend on the choice of θ_i because the θ_i , and hence the vector fields Y_{θ_i} , are dual to the trivialization e . It follows that the right hand side of (4.4) is a well-defined bivector field on $\phi^{-1}(V)$.

Proposition 4.11. *Let V be an open subset of B and suppose that \mathfrak{G} is an angle foliation on $\phi^{-1}(V)$.*

- (1) The bivector field $\Pi_{\mathfrak{G}}$ is a regular Poisson structure on $\phi^{-1}(V)$ of rank $2r$.
- (2) The Poisson structures Π , $\Pi_{\mathfrak{G}}$ and $\phi_{\mathfrak{G}}^*(\pi)$ are related by:

$$\Pi = \Pi_{\mathfrak{G}} + \phi_{\mathfrak{G}}^*(\pi).$$

Proof. Let us first rewrite the local expression of $\Pi_{\mathfrak{G}}$ given in formula (4.4) in a more convenient way. Choose a trivialization $e = (e_1, \dots, e_r)$ of $\mathcal{L}_B(V)$, a set of local angle variables $(\theta_1, \dots, \theta_r)$ adapted to e defining \mathfrak{G} , and a set of local action variables $p = (p_1, \dots, p_r)$ satisfying $e_i = [dp_i]$. For $i = 1, \dots, r$, the identity $X_{\phi^*p_i} = X_{e_i}$ holds. Also, Y_{θ_i} is ϕ -related to X_{θ_i} , which is tangent to \mathfrak{G} , so that $X_{\theta_i} = \phi_{\mathfrak{G}}^*(Y_{\theta_i})$. It follows that (4.4) can be written as

$$\Pi_{\mathfrak{G}} = \sum_{i=1}^r X_{\phi^*p_i} \wedge X_{\theta_i}. \quad (4.5)$$

Since the $2r$ vector fields $X_{\phi^*p_1}, \dots, X_{\phi^*p_r}, X_{\theta_1}, \dots, X_{\theta_r}$ are pairwise commuting, $\Pi_{\mathfrak{G}}$ is a Poisson structure. Also, (4.5) implies that $\Pi_{\mathfrak{G}}(dp_j, d\theta_i) = \delta_{i,j}$ while $\Pi_{\mathfrak{G}}(d\theta_i, d\theta_j) = \Pi_{\mathfrak{G}}(dp_i, dp_j) = 0$, which proves that $\Pi_{\mathfrak{G}}$ is a regular bivector field of rank $2r$. This proves (1).

The bivector field $P := \Pi - \Pi_{\mathfrak{G}}$ is tangent to \mathfrak{G} , i.e. $P_m \in \wedge^2 T_m \mathfrak{G}$ for every $m \in \phi^{-1}(V)$. Indeed, we have in view of (4.5) that $\Pi_{\mathfrak{G}}^{\sharp}(d\theta_j) = -X_{\theta_j} = \Pi^{\sharp}(d\theta_j)$. Also, $\wedge^2 T_m \phi(\Pi_{\mathfrak{G}})_m = 0$ so that $\wedge^2 T_m \phi(\Pi_m) = \pi_{\phi(m)}$. This shows that on $\phi^{-1}(V)$ both bivector fields P and $\phi_{\mathfrak{G}}^*(\pi)$ are tangent to \mathfrak{G} and project to π , so they are equal and (2) follows. \square

The difference between the existence of angle foliations and angle variables can also be stated in the following geometrical terms. Suppose that $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ is an NCI system with compact fibers and suppose that its lattice sheaf \mathcal{L}_B admits a global trivialisation, so that $M \rightarrow B$ is a principal \mathbb{T}^r -bundle. The distribution, tangent to an angle foliation \mathfrak{G} is an Ehresmann connection, which is invariant under the torus action, hence it defines a principal \mathbb{T}^r -connection. By construction, this distribution is integrable, which is tantamount to saying that the connection is flat. Saying that there exist angle variables, adapted to \mathfrak{G} is equivalent to saying that the bundle $M \rightarrow B$ is trivial, hence is of the form $\phi : \mathbb{T}^r \times B \rightarrow B$, where ϕ is the projection on the second component and the \mathbb{T}^r action is the standard one.

4.4. The transverse Poisson manifold. In this paragraph we give necessary and sufficient conditions for (M, Π) to be Poisson diffeomorphic with the product $\mathbb{T}^r \times T \times A$, where A is a leaf of \mathfrak{A} , equipped with the Poisson structure inherited from (B, π) (as a Poisson submanifold) and T is a leaf of $\mathfrak{T}_{\mathfrak{G}}$, the Poisson structure on $\mathbb{T}^r \times W$ being the canonical Poisson structure defined by a set of global action-angle variables, which we assume to exist.

In order to do this, we first recall a basic result from foliation theory. Suppose that \mathfrak{A} and \mathfrak{T} are two foliations of a manifold B which intersect transversally (as the notations suggest, we will use the result when \mathfrak{A} and \mathfrak{T} are the action and transverse foliations on B , defined by the action-angle variables). We say that \mathfrak{A} and \mathfrak{T} have the **unique intersection property** if any leaf of \mathfrak{A} has exactly one point in common with any leaf of \mathfrak{T} . Fix a point $b \in B$ and denote by A and T the leaves of \mathfrak{A} resp. of \mathfrak{T} , passing through b . There is a neighborhood V_b of b in B and a unique diffeomorphism Φ_b from V_b to $A_b \times T_b$ with A_b and T_b a neighborhood of b in A resp. in T , under which the foliations \mathfrak{A} and \mathfrak{T} become the fibers of the projections onto the first and second components respectively. Since this diffeomorphism on V_b is unique, it leads to a global diffeomorphism between B and $A \times T$ if (and only if) the foliations \mathfrak{A} and \mathfrak{T} of B have the unique intersection property.

Theorem 4.12. *Let $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ be a NCI system with compact fibers, equipped with a set of angle variables $\theta := (\theta_1, \dots, \theta_r)$ and a set of action variables $p := (p_1, \dots, p_r)$. We set $W := p(B)$, which is a connected open subset of \mathbb{R}^r . Choose a point $b \in B$ and let A and T denote the leaves through b of the action foliation \mathfrak{A} , associated to p and of the transverse foliation $\mathfrak{T}_{\mathfrak{G}}$, associated to θ . Then the following are equivalent:*

- (i) *The map p restricts to a bijection from T to W , and the foliations \mathfrak{A} and $\mathfrak{T}_{\mathfrak{G}}$ have the unique intersection property.*
- (ii) *There exist diffeomorphisms χ and χ_B making the following diagram commutative:*

$$\begin{array}{ccccc}
 & M & \xrightarrow{\phi} & B & \\
 \theta \swarrow & & & & \searrow p \\
 \mathbb{T}^r & & & & W \\
 & \downarrow \chi & & \downarrow \chi_B & \\
 & \mathbb{T}^r \times T \times A & \longrightarrow & T \times A &
 \end{array}$$

Moreover, when these conditions are satisfied,

$$\chi_*(\Pi) = \sum_{i=1}^r \frac{\partial}{\partial \theta_i} \wedge \frac{\partial}{\partial p_i} + \pi|_A \quad \text{and} \quad (\chi_B)_*\pi = \pi|_A. \quad (4.6)$$

Proof. Recall that the action and transverse foliations, when they exist, are transverse. We assume here to be given global action-angle variables, hence both foliations exist and we can apply the above remarks on transversally intersecting foliations to prove the equivalence of (i) with the existence of χ_B in (ii), making the rightmost triangle in the above diagram commutative. In view of the existence of action-angle variables, M is a trivial \mathbb{T}^r -bundle over B , allowing us to complete the diagram. This shows the equivalence of (i) and (ii).

Locally, χ_B is a Poisson diffeomorphism between an open neighborhood in B and open neighborhoods in the leaves A and T , when $A \times T$ is equipped with the product of π restricted to the Poisson submanifold A and the trivial Poisson structure on T . This follows from the fact that the foliation $\mathfrak{F}_{\mathfrak{G}}$ is generated by Poisson vector fields which preserve the foliation \mathfrak{A} (see Propositions 4.9 and 4.10). Since χ_B is a (global) diffeomorphism, it is a Poisson diffeomorphism, leading to the second formula in (4.6). The first formula in (4.6) follows from Proposition 4.11, \square

5. EXAMPLES

In this section we give a series of examples and counter-examples which illustrate the different obstructions to the existence of global action-angle variables.

5.1. An isotropic Poisson complete foliation which is not an abstract NCI system. We first give an example which shows that not every Poisson complete foliation is an abstract NCI system. Consider the trivial circle bundle $M := S^1 \times \mathbb{R}^3 \rightarrow \mathbb{R}^3$ over \mathbb{R}^3 . Denoting the coordinates on S^1 and on \mathbb{R}^3 by θ and x, y, z respectively, we consider on M the Poisson structure

$$\Pi := \frac{\partial}{\partial \theta} \wedge \frac{\partial}{\partial z} + \pi,$$

where π is the Poisson structure on \mathbb{R}^3 (or on M), given by

$$\pi := \left(y \frac{\partial}{\partial x} - x \frac{\partial}{\partial y} \right) \wedge \frac{\partial}{\partial z} + (x^2 + y^2) \frac{\partial}{\partial x} \wedge \frac{\partial}{\partial y}.$$

Using the fact that $\left(y \frac{\partial}{\partial x} - x \frac{\partial}{\partial y} \right) (x^2 + y^2) = 0$, one easily checks that π and Π are indeed Poisson structures. Also, by construction, the canonical projection $\phi : (M, \Pi) \rightarrow (\mathbb{R}^3, \pi)$ is a Poisson map. According to Example 2.14, the fibers of ϕ , which are circles, define a Poisson complete foliation \mathfrak{F} of (M, Π) . To see that \mathfrak{F} is isotropic, take a point $m = (\theta_0, x_0, y_0, z_0)$ of M and consider $\alpha_m = a dx + b dy - dz$, where $a, b \in \mathbb{R}$. By a direct computation we find that $\Pi^\sharp(\alpha_m) = \partial/\partial\theta + \pi^\sharp(\alpha_m) = \partial/\partial\theta$ when a and b are taken as

$$a = \frac{x_0}{x_0^2 + y_0^2}, \quad b = \frac{y_0}{x_0^2 + y_0^2};$$

for $x_0 = y_0 = 0$ these formulas do not make sense, but in that case any values of a and b do the job. Since clearly $\alpha_m \in (T_m \mathfrak{F})^\circ$, this shows that \mathfrak{F} is isotropic. We now show that in a neighborhood U of $m = (\theta_0, 0, 0, z_0)$ there exists no function f , constant on the leaves of \mathfrak{F} , whose Hamiltonian vector field X_f generates $T\mathfrak{F}$ on U . The first condition means that f is independent of θ , so that

$$d\theta(X_f) = \frac{\partial f}{\partial z}, \quad dx(X_f) = y \frac{\partial f}{\partial z} + (x^2 + y^2) \frac{\partial f}{\partial y}. \quad (5.1)$$

The second condition means that $X_f = g \partial/\partial\theta$, for some nowhere vanishing function g on U , so that $d\theta(X_f) \neq 0$ and $dx(X_f) = 0$ on U . In view of (5.1) this is impossible.

5.2. The existence of action variables and foliations. We now give two examples of NCI systems which have compact fibers and trivial action lattice sheaf, yet fail to have action variables; the two examples differ in the existence of a global action foliation. We also show that the existence of action variables, defining an action foliation may depend on the choice of action foliation.

Let $M := S^1 \times B$ where B is a manifold equipped with a nowhere vanishing vector field \mathcal{V} . The foliation of B , defined by \mathcal{V} , is denoted by \mathfrak{F} . Consider the Poisson structure on M defined by

$$\Pi := \frac{\partial}{\partial\theta} \wedge \mathcal{V},$$

where θ is the parameter on S^1 , viewed as a function on M . Let $\phi : S^1 \times B \rightarrow B$ denote the projection on the second component. The tangent space to the fibers of ϕ is generated $\partial/\partial\theta$, which is a locally Hamiltonian vector field: for any local function p on B we have that $X_{\phi^*p} = \phi^*(\mathcal{V}(p)) \partial/\partial\theta$. Thus, $(M, \Pi) \xrightarrow{\phi} (B, 0)$ is an NCI system of rank 1. The fibers of its momentum map are circles. For every point $b \in B$, only one of the two generators of the action lattice L_b at the point b corresponds to the vector field $\frac{\partial}{\partial\theta}$. The action lattice, therefore, admits a global section e , in particular the action lattice sheaf \mathcal{L}_B is trivial.

Proposition 5.1. *When B is compact, the NCI system $(M, \Pi) \xrightarrow{\phi} (B, 0)$ above does not admit global action variables. When B is moreover simply-connected, it even does not admit an action foliation.*

Proof. When B is compact, every function on B has points where its differential vanishes. Such a function can never be an action variable, which shows the first statement. Assume now that there exists a global action foliation \mathfrak{A} on B . By passing to the orientation cover, we can assume that \mathfrak{A} is co-oriented. Since the rank of the NCI system is 1, \mathfrak{A} is a transverse integral affine foliation of codimension 1, so it must be given by the kernel of a *closed* 1-form. When B is simply-connected, $H^1(B, \mathbb{R}) = 0$, so this form is exact and its kernel cannot define a regular foliation. \square

The second part of this proof can be reformulated in terms of the obstruction theory of Section 3.4 as follows: according to Proposition 3.11, an action foliation exists iff $\text{Obs}([e])$ is representable by constants. When B is simply-connected, $H^1(B, \mathbb{R}) = 0$, so $\text{Obs}([e])$ is representable by constants if and only if $\text{Obs}([e]) = 0$, which is according to Theorem 3.5 equivalent to the existence of a global action variable. But we know, from the first part that such a global variable does not exist.

Let us apply the proposition to $B = S^3$, equipped with the fundamental vector field \mathcal{V} of the Hopf fibration $S^3 \rightarrow S^2$, i.e., the fundamental vector field of the natural S^1 -action on S^3 . Since S^3 is both compact and simply-connected, Proposition 5.1 shows that this NCI system does not admit an action foliation.

We next apply the proposition to $B = S^1$, with its natural translation invariant vector field $\partial/\partial\psi$, so that $\omega = d\psi$. Since S^1 is compact, Proposition 5.1 shows that this system does not admit an action variable. However, since ω is closed (but not exact!), it defines an action foliation.

To finish, we consider $B := S^1 \times \mathbb{R}$ (a cylinder) equipped with an S^1 -valued coordinate ψ and an \mathbb{R} -valued coordinate p , corresponding to the first and second projections. Any foliation \mathfrak{A} of B , transverse to $\mathcal{V} := \partial/\partial p$ is an action foliation since \mathfrak{A} can locally be defined by a function \tilde{p} such that $\frac{\partial \tilde{p}}{\partial p} = 1$, i.e., a local action variable. Thus the two foliations, defined by the vector fields

$$\frac{\partial}{\partial \psi} \quad \text{and} \quad \frac{\partial}{\partial \psi} + p \frac{\partial}{\partial p}$$

are action foliations. The first foliation is defined by the function p , which is an action variable. However, the second foliation has as leaves the circle $C_0 := \{p = 0\}$ and a family of curves which are transverse to $\partial/\partial p$ and spiral towards C_0 . It is not a foliation defined by a function, so there is no global action variable defining it.

5.3. The existence of angle variables and foliations. Consider an NCI system $(M, \Pi) \xrightarrow{\phi} (B, \pi)$ of rank $r = 1$ with compact fibers. We assume that its action lattice sheaf admits a trivialization. Recall from Remark 3.7 that this implies that $\phi : M \rightarrow B$ is a principal S^1 -bundle. Notice that in the rank 1 case every section of $\phi : M \rightarrow B$ is coisotropic, because the image of such a section is of codimension 1. It follows that the principal S^1 -bundle $\phi : M \rightarrow B$ has the following properties:

- (1) It admits a trivialization if and only if there exists a global angle variable;
- (2) It admits a flat connection if and only if there exists a global angle foliation.

Indeed, Theorem 4.8 yields in the present case that a global angle variable exists if and only if a global section of ϕ exists, which is itself equivalent to the triviality of the principal S^1 -bundle. This shows (1). Also, the connection form of a principal S^1 -bundle is simply a nowhere vanishing one-form $\beta \in \Omega^1(M, \mathbb{R})$, and such a connection is flat if and only if β is closed, which in turn implies that the distribution $\text{Ker } \beta$ is integrable, hence defines a foliation transverse to the fibers of ϕ . It is an angle foliation, because it is of codimension 1 (hence coisotropic) and because the connection form β is S^1 -invariant. Conversely, the leaves of any angle foliation of the NCI system

define an integrable distribution which is transverse to the fibers of ϕ and is S^1 -invariant, i.e. a flat connection. This shows (2).

Let $\phi_0 : M_0 \rightarrow B_0$ be a principal S^1 -bundle and denote the fundamental vector field of the S^1 -action on M_0 by \mathcal{W} . We associate to it an NCI system $(M, \Pi) \xrightarrow{\phi} (B, 0)$ of rank 1 by setting $M := M_0 \times \mathbb{R}$, $B := B_0 \times \mathbb{R}$ and $\phi := \phi_0 \times \text{Id}_{\mathbb{R}}$. The Poisson structure on M is given by $\Pi := \frac{\partial}{\partial p} \wedge \mathcal{W}$, where p is the parameter on \mathbb{R} . Clearly, the NCI system has compact fibers and its action lattice sheaf admits a trivialization; indeed, $\phi : M \rightarrow B$ is a principal S^1 -bundle. This bundle admits a flat connection (respectively, is trivial) if and only if $\phi_0 : M_0 \rightarrow B_0$ admits a flat connection (respectively, is trivial). Therefore, in order to construct an NCI system with compact fibers which admits no angle foliation and an NCI system with compact fibers that admits an angle foliation but no angle variables, it suffices to find:

- (A) A principal S^1 -bundle which does not admit a flat connection;
- (B) A non-trivial principal S^1 -bundle which admits a flat connection.

The Hopf fibration $S^3 \rightarrow S^2$ is an example of (A). In order to give an example of (B) we consider on $S^2 \times S^1$ the equivalence relation R defined by $(x, y) \sim (-x, -y)$. The quotient map $S^2 \times S^1 \rightarrow \mathbb{R}P^2$ leads to a map $\phi_0 : (S^2 \times S^1)/R \rightarrow \mathbb{R}P^2$ which makes it into a non-trivial principal S^1 -bundle. The standard vector field $\partial/\partial\theta$ on S^1 is invariant under $y \mapsto -y$, hence leads to a non-vanishing vector field on $(S^2 \times S^1)/R$ which is both S^1 -invariant and transverse to the fibers of ϕ_0 . It defines a distribution on $(S^2 \times S^1)/R$ which is a flat connection.

As in the case of action variables, an NCI system may have two different angle foliations, where one can be defined by angle variables while the other one can't. In view of the above analysis, an example for $r = 1$ can be constructed from a trivial S^1 -bundle $M = S^1 \times B$ with two flat connections, one which is associated to a trivialization but not the other one. We can take $B := S^1$ and choose for the second connection and translation invariant distribution on the torus M whose leaves spiral at least twice around the torus.

5.4. Sections versus coisotropic sections of the momentum map.

We have seen in Theorem 4.8 that global angle variables can only exist when the momentum map has a coisotropic section. We now show that a coisotropic section of the momentum map may fail to exist even when the momentum map has a section. Our example admits both an action foliation and a trivialization of its action lattice sheaf.

We consider the NCI system $(M, \Pi) \xrightarrow{\phi} (B, 0)$ where $M := \mathbb{T}^2 \times B$, where ϕ is the projection on the second component and $B := \mathbb{T}^2$. Also, Π is given by

$$\Pi := \frac{\partial}{\partial\theta_1} \wedge \frac{\partial}{\partial\psi_1} + \frac{\partial}{\partial\theta_2} \wedge \frac{\partial}{\partial\psi_2} + \alpha \frac{\partial}{\partial\theta_1} \wedge \frac{\partial}{\partial\theta_2}.$$

where $\alpha \in \mathbb{R}^*$, the standard (S^1 -valued) coordinates on B are denoted by (ψ_1, ψ_2) and those on the first factor of M by (θ_1, θ_2) . Throughout the example we identify S^1 with \mathbb{R}/\mathbb{Z} and \mathbb{T}^2 with $S^1 \times S^1$. The action lattice sheaf \mathcal{L}_B admits $(e_1, e_2) := ([d\psi_1], [d\psi_2])$ as trivialization and we have $X_{e_i}(\theta_j) = \delta_{i,j}$. However, (θ_1, θ_2) is not a set of angle variables because $\{\theta_1, \theta_2\} = \alpha$. If (θ'_1, θ'_2) is a set of angle variables adapted to the trivialization (e_1, e_2) , then $\theta'_i = \theta_i + \phi^* F_i$, for some S^1 -valued functions F_1, F_2 on B ; also, if we want that $\theta'_1 = \theta'_2 = 0$ defines a coisotropic submanifold, we must have $\{\theta'_1, \theta'_2\} = 0$, to wit

$$\alpha - \frac{\partial F_1}{\partial \psi_2} + \frac{\partial F_2}{\partial \psi_1} = 0. \quad (5.2)$$

Let F be any smooth map from $S^1 = \mathbb{R}/\mathbb{Z}$ to itself. Since any two smooth liftings $\tilde{F} : \mathbb{R} \rightarrow \mathbb{R}$ differ by an integer, the integral $\int_{S^1} F d\psi$ is well-defined up to an integer and $\int_{S^1} \frac{\partial F}{\partial \psi} d\psi \in \mathbb{Z}$. Therefore,

$$\int_{S^1} \frac{\partial F_1}{\partial \psi_2} d\psi_2 \in \mathbb{Z} \quad \text{and} \quad \int_{S^1} \frac{\partial F_2}{\partial \psi_1} d\psi_1 \in \mathbb{Z},$$

so that

$$\iint_{S^1 \times S^1} \left(\frac{\partial F_1}{\partial \psi_2} - \frac{\partial F_2}{\partial \psi_1} \right) d\psi_1 d\psi_2 \in \mathbb{Z}.$$

However, $\iint_{S^1 \times S^1} \alpha d\psi_1 d\psi_2 = \alpha$, so there is no solution to Equation (5.2) unless $\alpha \in \mathbb{Z}$. This shows that a set of angle variables adapted to the trivialization (e_1, e_2) does not exist, hence no set of angle variables exists (see Proposition 4.7). In turn, this implies that no coisotropic section of the momentum map of this NCI system exists.

5.5. The Euler-Poinsot top. The configuration space of the Euler-Poinsot top is the Lie group $\mathbf{G} := \text{SO}(3)$ of real orthogonal 3×3 matrices, so its phase space is the cotangent bundle $T^*\mathbf{G}$, equipped with its canonical symplectic structure. Denoting the Lie algebra of \mathbf{G} by \mathfrak{g} , we have that $T^*\mathbf{G} \simeq \mathbf{G} \times \mathfrak{g}^*$, where the isomorphism is constructed by using left translation on \mathbf{G} . It is well-known that the symplectic manifold $\mathbf{G} \times \mathfrak{g}^*$ is a symplectic groupoid in the sense of [6], with target map $t : \mathbf{G} \times \mathfrak{g}^* \rightarrow \mathfrak{g}^*$ the (coadjoint) action map $(g, \xi) \mapsto \text{Ad}_g^* \xi$ and source map $s : \mathbf{G} \times \mathfrak{g}^* \rightarrow \mathfrak{g}^*$ the projection onto the second component, $(g, \xi) \mapsto \xi$. Like for any symplectic groupoid,

- The source map s is a Poisson map onto \mathfrak{g}^* , equipped with its Lie-Poisson structure;
- The target map t is an anti-Poisson map onto the same space;
- For every pair of functions F, G on \mathfrak{g}^* , the functions s^*F and t^*G are in involution on $\mathbf{G} \times \mathfrak{g}^*$.

It is convenient to identify \mathfrak{g}^* with \mathbb{R}^3 . First, we can identify \mathfrak{g}^* with \mathfrak{g} by using the Killing form. Next, \mathfrak{g} is the Lie algebra $\mathfrak{so}(3)$ of real skew-symmetric 3×3 matrices, which we can identify with \mathbb{R}^3 by assigning to

$(x, y, z) \in \mathbb{R}^3$ the skew-symmetric matrix $\begin{pmatrix} 0 & z & -x \\ -z & 0 & y \\ z & -y & 0 \end{pmatrix}$. Under these identifications:

- The coadjoint action of $\mathrm{SO}(3)$ on $\mathfrak{so}(3)^*$ becomes the canonical action of $\mathrm{SO}(3)$ on \mathbb{R}^3 ;
- The Lie bracket on \mathfrak{g} becomes the vector product on \mathbb{R}^3 ;
- The Lie-Poisson structure on \mathfrak{g}^* becomes the linear Poisson structure on \mathbb{R}^3 , given in terms of the natural coordinates (x, y, z) on \mathbb{R}^3 by:

$$\{x, y\}_{\mathfrak{g}^*} = z, \quad \{y, z\}_{\mathfrak{g}^*} = x, \quad \{z, x\}_{\mathfrak{g}^*} = y. \quad (5.3)$$

A Casimir of this Poisson structure is given by $C := x^2 + y^2 + z^2$.

The upshot is that $\mathrm{SO}(3) \times \mathbb{R}^3$ is a symplectic manifold, comes equipped with two maps $s, t : \mathrm{SO}(3) \times \mathbb{R}^3 \rightarrow \mathbb{R}^3$ which are defined by $s(R, m) = m$ and $t(R, m) = Rm$ and which are Poisson, resp. anti-Poisson maps. Also, for every pair of functions F, G on \mathbb{R} , the functions s^*F and t^*G are in involution. In turn, this implies that for any function H on \mathbb{R}^3 , the map ϕ_H , defined by

$$\begin{aligned} \phi_H : \mathrm{SO}(3) \times \mathbb{R}^3 &\mapsto \mathbb{R}^3 \times \mathbb{R} \\ (R, m) &\rightarrow (Rm, H(m)). \end{aligned}$$

is a Poisson map, when $\mathbb{R}^3 \times \mathbb{R}$ is equipped with the Poisson structure $\pi = \{\cdot, \cdot\}_B$, which is the product of the linear Poisson structure (5.3) on \mathbb{R}^3 with the trivial Poisson structure on \mathbb{R} . The symplectic Poisson structure on $\mathrm{SO}(3) \times \mathbb{R}^3$ is denoted by $\Pi = \{\cdot, \cdot\}$.

The *Euler-Poinsot top* corresponds to the choice

$$H := \frac{1}{2} \left(\frac{x^2}{I_x} + \frac{y^2}{I_y} + \frac{z^2}{I_z} \right).$$

where I_x, I_y and I_z are positive parameters, describing the top. In what follows we assume that these parameters are different and that the coordinates are ordered such that $I_x > I_y > I_z$. Consider the functions s^*H, t^*C, t^*x, t^*y and t^*z on $\mathrm{SO}(3) \times \mathbb{R}^3$ and consider the Hamiltonian vector fields X_{s^*H} and X_{t^*C} . On the one hand, $\{s^*H, t^*C\} = 0$, so these vector fields commute; moreover, they are independent at a generic point of $\mathrm{SO}(3) \times \mathbb{R}^3$. On the other hand, the functions t^*x, t^*y and t^*z are in involution with s^*H as well as with t^*C . It follows that³ (s^*H, t^*C, t^*y, t^*z) defines a non-commutative integrable system of rank 2 on $\mathrm{SO}(3) \times \mathbb{R}^3$.

For our purposes we need to restrict phase space to an open subset on which the NCI system is regular. Let us denote by $\|\cdot\|$ the standard norm on \mathbb{R}^3 , so for $m = (x, y, z) \in \mathbb{R}^3$ we have $\|m\|^2 = x^2 + y^2 + z^2$. The inequalities

³In this list of functions one can replace t^*y or t^*z by t^*x .

$I_x > I_y > I_z > 0$ imply that the image of H is the closed interval

$$\text{Im}(\phi_H) = \left\{ (v, h) \mid \frac{\|m\|^2}{2I_x} \leq h \leq \frac{\|m\|^2}{2I_z} \right\} .$$

Let B and B' denote the open subsets of $\mathbb{R}^3 \times \mathbb{R}$, defined by

$$\begin{aligned} B &:= \left\{ (v, h) \mid \frac{\|v\|^2}{2I_x} < h < \frac{\|v\|^2}{2I_y} \right\} , \\ B' &:= \left\{ (v, h) \mid \frac{\|v\|^2}{2I_y} < h < \frac{\|v\|^2}{2I_z} \right\} . \end{aligned}$$

We denote by $M \subset \text{SO}(3) \times \mathbb{R}^3$ the inverse image $\phi_H^{-1}(B)$, consisting of all (R, m) for which $(m, H(m)) \in B$; the analysis done below can be repeated with minor changes for $M' := \phi_H^{-1}(B')$. On M the NCI system is regular; more precisely $(M, \Pi) \xrightarrow{\phi_H} (B, \pi)$ is a rank two NCI system with momentum map. The fibers of ϕ_H are compact but not connected: the fiber over each point of B consists of two disjoint two-dimensional tori \mathbb{T}^2 . Since, for our analysis, we need the fibers of the momentum map to be connected, we need to do a further restriction on phase space: we define M_+ as the subset of M whose points (R, m) , with $m = (x, y, z)$, satisfy $x > 0$. Now $(M_+, \Pi) \xrightarrow{\phi_H} (B, \pi)$ is a regular NCI system of rank two with compact connected fibers.

For explicitness, we give a geometrical description of these fibers as two-dimensional tori. Let $(v, h) \in B \subset \mathbb{R}^3 \times \mathbb{R}$ and let $c := \|v\|$. The fiber in M_+ over (v, h) is given by

$$\phi_H^{-1}(v, h) = \{ (R, m) \in \text{SO}(3) \times \mathbb{R}^3 \mid Rm = v, H(m) = h \} .$$

Notice that when $(R, m) \in \phi_H^{-1}(v, h)$, the point m belongs to one of the two connected components of the intersection of the sphere $\|m\|^2 = c$ and the ellipsoid $H(m) = h$. This component, which corresponds to the component lying in the half-space $x > 0$ (see the above definition of M_+) is a smooth curve S , diffeomorphic⁴ to the circle S^1 . Notice also that if R_v is any rotation with center O which fixes v then $(R_v R, m)$ belongs to the same fiber of ϕ_H . This leads to two actions of S^1 on $\phi_H^{-1}(v, h)$. The first one leaves m unchanged and is the above left multiplication of R by the unique rotation R_v over a given angle. For the action of the other component S^1 one fixes a diffeomorphism between S and S^1 ; the action on m , denoted $\theta \cdot m$ is then given by the standard action of S^1 on itself, while the action on R can be taken as right multiplication of R with the unique rotation which sends $\theta \cdot m$ to m . Clearly these two actions of S^1 commute and they define an action of \mathbb{T}^2 which is transitive and has trivial stabilizer. It allows us to identify (topologically) $\phi_H^{-1}(v, h)$ with \mathbb{T}^2 .

We now address the question of the existence of action-angle variables and foliations for the Euler-Poinsot top (on M_+). First, since M_+ is a

⁴The *complex* intersection of these two quadrics is a smooth complex elliptic curve.

symplectic manifold, the symplectic foliation on B is regular and is the only action foliation (see Remark 3.10), in particular there exists an action foliation. Moreover, since B is simply-connected there are no obstructions to extend the action variables which define locally the action foliation into global action variables. Thus, global action variables exist also.

We finally show that the Euler-Poinsot system does not admit an angle foliation, hence does not admit global angle variables. To do this, we show that the submersion $\phi_H : M_+ \rightarrow B$ does not admit a coisotropic section. Notice first that B is, topologically, the product of a 2-sphere by \mathbb{R} . In particular, it is simply-connected, i.e. $\pi_1(B) = 0$, but it is not 2-connected, i.e. $\pi_2(B)$ is not trivial. On the contrary,

$$M_+ = SO(3) \times \left\{ (x, y, z) \neq (x, 0, 0) \mid x > 0 \text{ and } x^2 < \frac{I_y - I_z}{I_x - I_y} \frac{I_x}{I_z} z^2 \right\}$$

from which we see that M_+ is homeomorphic to $SO(3) \times \mathbb{R}_{>0} \times (\mathbb{R}^2 \setminus \{0\})$, so that M_+ is 2-connected but not simply-connected. The argument is now purely topological. Assume that an angle foliation exists, and denote by \mathcal{F} one of its leaves. By construction, \mathcal{F} is a connected submanifold and the restriction of ϕ_H to \mathcal{F} is a local diffeomorphism onto B . Since B is simply-connected, the restriction of ϕ_H to \mathcal{F} has to be a global diffeomorphism. Inverting the restriction of ϕ_H to \mathcal{F} yields a global section of ϕ_H . But this is in turn impossible because $\pi_2(B)$ is not trivial while $\pi_2(M_+)$ is trivial, which prohibits the existence of such a section. Hence the Euler-Poinsot top admits neither a set of angle variables nor an angle foliation. The fact that angle variables for the Euler-Poinsot do not exist was already shown by F. Fassò (see [11]).

5.6. The Gelfand-Cetlin system. We finish with a non-trivial example where action-angle variables exist: the Gelfand-Cetlin system. The results in this section are due to A. Giacobbe and we refer to his original paper [13] for details and proofs.

The phase space of the Gelfand-Cetlin system is the real vector space of $n \times n$ hermitian matrices \mathfrak{H}_n . It has a linear Poisson structure, since it can be viewed as the dual of the Lie algebra of unitary matrices \mathfrak{u}_n . Explicitly, the Poisson structure Π is given for smooth functions F, G on \mathfrak{H}_n at $X \in \mathfrak{H}_n$ by

$$\{F, G\}(X) := \langle [\nabla F(X), \nabla G(X)] \mid X \rangle ,$$

where the inner product is defined for $X, Y \in \mathfrak{H}_n$ by $\langle X \mid Y \rangle := i \text{Trace } XY$ and $\nabla F(X)$ is the differential of F at X , viewed as an element of \mathfrak{H}_n (using the inner product). The rank of this Poisson structure is $n(n-1)$, to be compared with $\dim \mathfrak{H}_n = n^2$. When one removes from $X \in \mathfrak{H}_n$ the last $n-i$ rows and columns one obtains an element of \mathfrak{H}_{n-i} , which is denoted by $X^{(i)}$. For $i = 1, \dots, n$ the i eigenvalues of $X^{(i)}$ are denoted by $\mu_p^i(X)$; they are

ordered such that $\mu_1^i(X) \leq \mu_2^i(X) < \cdots \leq \mu_{n-i}^i(X)$. They satisfy

$$\mu_p^{i+1}(X) \leq \mu_p^i(X) \leq \mu_{p+1}^{i+1}(X). \quad (5.4)$$

Let M be the open subset of \mathfrak{H}_n where each $X^{(i)}$ has simple spectrum and where the eigenvalues of $X^{(i)}$ are different from the eigenvalues of $X^{(i+1)}$. On M the maps $X \mapsto \mu_p^i(X)$ define $N := n(n+1)/2$ smooth functions, which are independent, leading to a submersion $\phi : M \rightarrow B$, where B is the sector in \mathbb{R}^N , defined by replacing in (5.4) the inequalities by strict inequalities. Moreover, these functions are in involution and the NCI system $(M, \Pi) \xrightarrow{\phi} (B, 0)$ is regular. The fibers of ϕ are compact and connected, i.e., they are diffeomorphic to tori of dimension $r := n(n-1)/2 = \text{rank } \Pi/2$.

The n functions $\mu_1^n, \mu_2^n, \dots, \mu_n^n$ are Casimirs of Π , while the other $N/2$ functions μ_p^i ($i < n$) have independent periodic flows of period 1. Thus, they provide a set of action variables. The construction of the angles variables is slightly more involved. For given i such that $0 < i < n$ we explain how to compute the angle variables φ_p^i which are conjugate to μ_p^i , for $p = 1, \dots, p$. The main operation involved in computing $\varphi_p^i(X)$ for $X \in \mathfrak{H}_n$ is to conjugate X by a unitary block matrix of the form $\Lambda := \begin{pmatrix} P & 0 \\ 0 & I_{n-i} \end{pmatrix}$ such that $\Lambda X \bar{\Lambda}^t$ is of the form $X' := \begin{pmatrix} \Delta & * \\ * & * \end{pmatrix}$, where Δ is diagonal, i.e., $\Delta = \text{diag}(\mu_1^i, \dots, \mu_i^i)$. Of course, such a matrix P is not unique, but all entries of its last row are non-zero and a unique P can be selected by demanding that all these entries are strictly positive real numbers and that the columns have norm 1. With this choice of P , the angle variable $\varphi_p^i(X)$ is the argument of the complex number $X'_{p,i+1}$. Combined, the set of (μ_p^i, φ_p^i) , where i ranges from 1 to $n-1$ and p from 1 to i , provide a set of action-angle variables for the Gelfand-Cetlin system.

REFERENCES

- [1] M. Adler, P. van Moerbeke, and P. Vanhaecke. *Algebraic integrability, Painlevé geometry and Lie algebras*, volume 47 of *Ergebnisse der Mathematik und ihrer Grenzgebiete. 3. Folge. A Series of Modern Surveys in Mathematics [Results in Mathematics and Related Areas. 3rd Series. A Series of Modern Surveys in Mathematics]*. Springer-Verlag, Berlin, 2004.
- [2] V. Arnol'd. *Mathematical methods of classical mechanics*. Springer-Verlag, New York, 1978. Translated from the Russian by K. Vogtmann and A. Weinstein, Graduate Texts in Mathematics, 60.
- [3] A. V. Bolsinov and B. Jovanović. Noncommutative integrability, moment map and geodesic flows. *Ann. Global Anal. Geom.*, 23(4):305–322, 2003.
- [4] A. Candel and L. Conlon. *Foliations. I*, volume 23 of *Graduate Studies in Mathematics*. American Mathematical Society, Providence, RI, 2000.
- [5] A. Cannas da Silva and A. Weinstein. *Geometric models for noncommutative algebras*, volume 10 of *Berkeley Mathematics Lecture Notes*. American Mathematical Society, Providence, RI; Berkeley Center for Pure and Applied Mathematics, Berkeley, CA, 1999.

- [6] A. Coste, P. Dazord, and A. Weinstein. Groupoïdes symplectiques. In *Publications du Département de Mathématiques. Nouvelle Série. A, Vol. 2*, volume 87 of *Publ. Dép. Math. Nouvelle Sér. A*, pages i–ii, 1–62. Univ. Claude-Bernard, Lyon, 1987.
- [7] R. H. Cushman and L. M. Bates. *Global aspects of classical integrable systems*. Birkhäuser Verlag, Basel, 1997.
- [8] P. Dazord and T. Delzant. Le problème général des variables actions-angles. *J. Differential Geom.*, 26(2):223–251, 1987.
- [9] J.-P. Dufour and P. Molino. Compactification d’actions de \mathbf{R}^n et variables action-angle avec singularités. In *Symplectic geometry, groupoids, and integrable systems (Berkeley, CA, 1989)*, volume 20 of *Math. Sci. Res. Inst. Publ.*, pages 151–167. Springer, New York, 1991.
- [10] J. Duistermaat. On global action-angle coordinates. *Comm. Pure Appl. Math.*, 33(6):687–706, 1980.
- [11] F. Fassò. The Euler-Poincaré top: a non-commutatively integrable system without global action-angle coordinates. *Z. Angew. Math. Phys.*, 47(6):953–976, 1996.
- [12] E. Fiorani and G. Sardanashvily. Noncommutative integrability on noncompact invariant manifolds. In *XV International Workshop on Geometry and Physics*, volume 11 of *Publ. R. Soc. Mat. Esp.*, pages 282–286. R. Soc. Mat. Esp., Madrid, 2007.
- [13] A. Giacobbe. Some remarks on the Gelfand-Cetlin system. *J. Phys. A*, 35(49):10591–10605, 2002.
- [14] J. Grabowski, G. Marmo, and P. W. Michor. Construction of completely integrable systems by Poisson mappings. *Modern Phys. Lett. A*, 14(30):2109–2118, 1999.
- [15] V. Guillemin and S. Sternberg. The Gel’fand-Cetlin system and quantization of the complex flag manifolds. *J. Funct. Anal.*, 52(1):106–128, 1983.
- [16] C. Laurent-Gengoux, E. Miranda, and P. Vanhaecke. Action-angle coordinates for integrable systems on Poisson manifolds. *Int. Math. Res. Not. IMRN*, (8):1839–1869, 2011.
- [17] P. Libermann. Problèmes d’équivalence et géométrie symplectique. In *Third Schnepfenried geometry conference, Vol. 1 (Schnepfenried, 1982)*, volume 107 of *Astérisque*, pages 43–68. Soc. Math. France, Paris, 1983.
- [18] P. Libermann and C.-M. Marle. *Symplectic geometry and analytical mechanics*, volume 35 of *Mathematics and its Applications*. D. Reidel Publishing Co., Dordrecht, 1987. Translated from the French by Bertram Eugene Schwarzbach.
- [19] N. N. Neĥorošev. Action-angle variables, and their generalizations. *Trudy Moskov. Mat. Obšč.*, 26:181–198, 1972.
- [20] H. J. Sussmann. Orbits of families of vector fields and integrability of distributions. *Trans. Amer. Math. Soc.*, 180:171–188, 1973.
- [21] E. T. Whittaker. *A treatise on the analytical dynamics of particles and rigid bodies*. Cambridge Mathematical Library. Cambridge University Press, Cambridge, 1988. With an introduction to the problem of three bodies, Reprint of the 1937 edition, With a foreword by William McCrea.
- [22] N. T. Zung. Symplectic topology of integrable Hamiltonian systems. I. Arnold-Liouville with singularities. *Compositio Math.*, 101(2):179–215, 1996.

RUI L. FERNANDES, DEPARTMENT OF MATHEMATICS, UNIVERSITY OF ILLINOIS AT URBANA-CHAMPAIGN, 1409 W. GREEN STREET, URBANA, IL 61801, USA

E-mail address: `ruiloja@illinois.edu`

CAMILLE LAURENT-GENGOUX, LABORATOIRE DE MATHÉMATIQUES, UMR 7122 DU CNRS, UNIVERSITÉ DE METZ, ILE DU SAULCY, F-57045 METZ CEDEX 1, FRANCE

E-mail address: `camille.laurentgengoux@univ-metz.fr`

POL VANHAECKE, LABORATOIRE DE MATHÉMATIQUES ET APPLICATIONS, UMR 7348 DU CNRS, UNIVERSITÉ DE POITIERS, BOULEVARD MARIE ET PIERRE CURIE, BP 30179, 86962 FUTUROSCOPE CHASSENEUIL CEDEX, FRANCE

E-mail address: `pol.vanhaecke@math.univ-poitiers.fr`