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Looking for Morse functions on symmetric spaces

María José Pereira-Sáez (Joint work with E. Macías-Virgós, USC)



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ORTHOGONAL LIE GROUPS

• Let \mathbb{K} be one of the algebras \mathbb{R} , \mathbb{C} or \mathbb{H} (quaternions).

$$\mathcal{D}(n,\mathbb{K}) = \{A \in \mathbb{K}^{n \times n} \colon AA^* = \mathbf{I}\}$$

is the compact Lie group of orthogonal (resp. unitary, symplectic) matrices

- Let G be the connected component of the identity (SO(n), U(n) or Sp(n)).
- The Lie algebra of *G* is formed by the skew-symmetric (resp. skew-Hermitian) matrices,

$$\mathfrak{g} = \{ X \in \mathbb{K}^{n \times n} \colon X + X^* = 0 \}.$$

• The Riemannian metric induced on $G \subset \mathbb{K}^{n \times n}$ by the usual inner product $\langle X, Y \rangle = \Re \operatorname{Tr}(X^*Y)$ is bi-invariant

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Compact symmetric spaces

• Let $\sigma \colon G \to G$ be an involutive automorphism and

$$K = G^{\sigma} = \{B \in G \colon \sigma(B) = B\}$$

- We shall assume that σ is the restriction of an involutive automorphism $\sigma : \mathbb{K}^{n \times n} \to \mathbb{K}^{n \times n}$ of unital algebras.

- Also,
$$\sigma(X^*) = \sigma(X)^*$$
 for all $X \in \mathbb{K}^{n imes n}$.

* These conditions are not too restrictive; for instance, all the compact irreducible Riemannian symmetric spaces in Cartan's classification fullfill them.

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- The homogeneous space *G*/*K* (null torsion and parallel curvature) is called a **globally symmetric compact space**.
- The embedding γ([B]) = Bσ(B)⁻¹, γ: G/K → G, is an isometry (up to the constant 2).

Proposition

Assume that G/K is connected. Then the image $M = \gamma(G/K)$ of γ is the connected component N_I of the identity of the submanifold

$$\mathsf{N} = \{ \mathsf{B} \in \mathsf{G} \colon \sigma(\mathsf{B}) = \mathsf{B}^{-1} \}.$$

- The manifold M will be called the Cartan model of the symmetric space G/K.
- The isometric action of G induced by γ on M is given by $I_B^M(A) = BA\sigma(B)^{-1}$, for $B \in G$, $A \in M$.

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Espacios simétricos irreducibles, compactos y simplemente conexos:

Tipo	Modelo Cartan	dim	$\sigma(X)$
AI	SU(n)/SO(n)	(n-1)(n+2)/2	\overline{X}
AII	SU(2n)/Sp(n)	(n-1)(2n+1)	$-J\overline{X}J$
AIII	SU(p+q)/SU(p) imes SU(q)	2pq	$I_{p,q}XI_{p,q}$
BDI	SO(p+q)/SO(p) imes SO(q)	pq	$I_{p,q}XI_{p,q}$
DIII	$SO(2n)/U(n)$ $[n \ge 4]$	n(n-1)	$-J\overline{X}J$
CI	$Sp(n)/U(n)$ $[n \ge 3]$	n(n + 1)	−iXi
CII	Sp(p+q)/Sp(p) imes Sp(q)	4 <i>pq</i>	$I_{p,q}XI_{p,q}$

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Example

The Lie group G itself is a symmetric space defined by the automorphism $\sigma: G \times G \longrightarrow G \times G$

$$egin{array}{cccc} G imes G & o & G imes G \ (B_1,B_2) & \mapsto & (B_2,B_1) \end{array}$$

- The fixed point set is the diagonal Δ .
- The diffeomorphism $G \cong (G \times G)/\Delta$ is given by $B \cong [(B, I)]$. - $N = \{(B, B^{-1}) \in G \times G\}$

Proposition

For any point $A \in M$, the tangent space is

$$T_A M = \{ Y \in \mathbb{K}^{n \times n} \colon YA^* + AY^* = 0, \, \sigma(Y) = Y^* \}$$

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Description of the critical set Final example • The height function $h_X : \mathbb{K}^{n \times n} \to \mathbb{R}$ with respect to an hyperplane perpendicular to $X^* \in \mathbb{K}^{n \times n}$ $(X \neq 0)$ is given, up to a constant, by

$$h_X(Y) = \langle X^*, Y \rangle = \Re \operatorname{Tr}(XY).$$

• Let $h_X^M : M \to \mathbb{R}$ be the restriction of h_X to the Cartan model $M \subset G \subset \mathbb{K}^{n \times n}$ of the symmetric space G/K.

We denote $\widehat{X} := X^* + \sigma(X)$. Notice that $\sigma(\widehat{X}) = \widehat{X}^*$.

Proposition

The gradient of h_X^M at any point $A \in M$ is the projection of $\operatorname{grad} h_X$ onto T_AM , that is,

$$(\operatorname{grad} h_X^M)_A = rac{1}{4} \left(\widehat{X} - A\sigma(\widehat{X}) A
ight).$$

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Description of the critical set Final example **Remark.**– Instead of height, one can consider the *distance* to X^* . Since

$$|A-X^*|^2=ah^M_X(A)+b, \quad a,b\in\mathbb{R},$$

both functions have the same critical points in M.

Geometrically, these are the points where the line $\vec{AX^*}$ is perpendicular to T_AM .

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Proposition

The Hessian $H(h_X^M)_A : T_A M \to T_A M$ of the height function $h_X^M : M \to \mathbb{R}$ is given by

$$H(h_X^M)_A(W) = -\frac{1}{4} \left(A\sigma(\widehat{X})W + W\sigma(\widehat{X})A \right).$$

An easy computation shows that:

- (i) A is a critical point of h_X^M if and only if the matrix \widehat{X}^*A is Hermitian;
- (ii) $W \in T_A M$ iff WA^* is skew-Hermitian and $\sigma(W) = W^*$;
- (iii) W is in the kernel of the Hessian if in addition the matrix \widehat{X}^*W is Hermitian.

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Example (The complex Grassmannian $U(2)/(U(1) \times U(1)))$

It is defined by the automorphism $\sigma(A) = I_{1,1}AI_{1,1}$, where $I_{1,1} = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$. The Cartan model is an $S^2 \subset U(2) \cong S^3 \times S^1$, $M = \left\{ \begin{pmatrix} s & -\overline{z} \\ z & s \end{pmatrix}, (s, z) \in \mathbb{R} \times \mathbb{C} \colon s^2 + |z|^2 = 1 \right\}.$

- Let us take on $M h_X^M$ with $X = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$. Then $\widehat{X} = \begin{pmatrix} 0 & 0 \\ 0 & 2 \end{pmatrix}$ and the critical points are the two poles $\pm I$.
- The tangent space is $T_{\varepsilon I}M = \left\{ W = \begin{pmatrix} 0 & z \\ -\overline{z} & 0 \end{pmatrix}, z \in \mathbb{C} \right\}$ and $(Hh_X^M)_{\varepsilon I}(W) = (-\varepsilon/2)W$, so h_X^M is a Morse function on M.

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Description of the critical set Final example • The gradient of $h_X^G \colon G o \mathbb{R}$ at $A \in G$ is

$$(\operatorname{grad} h_X^G)_A = \frac{1}{2}(X^* - AXA).$$

• The Hessian
$$\operatorname{H}(h_X^G)_A \colon T_A G \to T_A G$$
 is given by

$$\mathrm{H}(h_X^M)_A(W) = -\frac{1}{2} \left(A X W + W X A \right).$$

* A similar computation is valid *mutatis mutandi* for the gradient flow and the local structure of the critical set in the group G. In all formulae it is enough to substitute \hat{X} by $2X^*$.

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Corollary

Let $M \subset G$ be the Cartan model of the symmetric space G/K. Then the critical set in M of the height function h_x^M is

$$\Sigma(h_X^M) = \Sigma(h_{\sigma(\widehat{X})}^G) \cap M.$$

- So
$$\Sigma(h_X^G) \cap M \subset \Sigma(h_X^M)$$
.

- Notice that
$$X^* = AXA \Rightarrow \widehat{X} = A\sigma(\widehat{X})A$$
 when $\sigma(A) = A^*$.

Corollary

If $\sigma(X) = X^*$, then the critical points of the height function h_X^M on the symmetric space M verify that $\Sigma(h_X^M) = \Sigma(h_X^G) \cap M$.

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Description of the critical set Final example • Ramanujam [J. Differ. Geom., 1969] stated that the critical submanifolds of G/K are shown to be the intersection of the space G/K and the critical submanifolds of G.

• Dynnikov-Veselov [*St. Petersbg. Math. J.*, 1997] wrote that symmetric spaces [...] are invariant by the gradient flow of the height function on the corresponding Lie groups

and that

the restricted flow coincides with the gradient flow of the [restricted] function.

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- As we have just seen, this kind of result only holds in particular -although important- cases, but is no longer true for a generic height function on a symmetric space:
- When X = I the critical points of the height function h_X^M are just the points of $\Sigma(h_X^G)$ that belong to M.
- The same result is true when X is a real diagonal matrix for some symmetric spaces (studied by Duan [Birkhäuser, 2005] and Dynnikov-Veselov [St. Petersbg. Math. J., 1997]).

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Description of the critical set Final example As a rule, the preceding result no longer holds:

Example (Sp(1)/U(1))

- It is defined by the automorphism $\sigma(X) = -\mathbf{i}X\mathbf{i}$.
- The Cartan model M is the sphere $S^2 \subset Sp(1) = S^3$ formed by

$$M = \{q = s + \mathbf{j}z \colon s \in \mathbb{R}, z \in \mathbb{C}, \text{ with } s^2 + |z|^2 = 1\}$$

Notice that q has a null **i**-coordinate.

Now we consider the height function h_X with $X = \mathbf{i} + \mathbf{j} + \mathbf{k}$.

• On the group G = Sp(1), the critical points of h_X^G are

$$\Sigma(h_X^G) = \{\pm \frac{1}{\sqrt{3}}(\mathbf{i} + \mathbf{j} + \mathbf{k})\}.$$

These two points are not in M because they have a non-null **i**-coordinate.

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- Nevertheless, there are points of *M* that are critical points for the height function restricted to the Cartan model *M* ⊂ *Sp*(1) of *Sp*(1)/*U*(1).
 - This time, the condition for a point $q \in M$ to be critical for h_X^M is

$$\widehat{X} = q\sigma(\widehat{X})q,$$

where $\hat{X} = X^* + \sigma(X) = -2(\mathbf{j} + \mathbf{k})$. So, from $-2\overline{q}(\mathbf{j} + \mathbf{k}) = 2(\mathbf{j} + \mathbf{k})q$ we obtain that

$$\Sigma(h_X^M) = \{\pm \frac{1}{\sqrt{2}}(\mathbf{j} + \mathbf{k})\}.$$

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- The generalized Cayley transform allows to linearize the gradient flow of any height function on a symmetric space.
- Let A ∈ G, that is, AA* = I. We consider the open set of matrices

$$\Omega(A) = \{X \in \mathbb{K}^{n imes n} \colon A + X \text{ is invertible}\}.$$

Definition (Gómez-Macías-PS, Ann. Global Anal. Geom., 2011)

The Cayley tansform centered at A is the map $c_A \colon \Omega(A) \to \Omega(A^*)$ defined by

$$c_A(X) = (I - A^*X)(A + X)^{-1} = (A + X)^{-1}(I - XA^*).$$

Its most interesting property is that it is a diffeomorphism, with $c_A^{-1} = c_{A^*}$.

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Lemma

If $A \in G$ then

$$c_{\sigma(A)} \circ \sigma = \sigma \circ c_A$$

on $\Omega(A)$, or, equivalently, $\sigma \circ c_{\sigma(A)} = c_A \circ \sigma$ on $\Omega(\sigma(A))$.

Theorem

Let $M \subset G$ be the Cartan model of the symmetric space G/K. Let $A \in M$. Then

$$\Omega_M(A) := \Omega(A) \cap M$$

is a contractible open subspace of M.

Linearization of the gradient

Theorem

Let h_x^M be an arbitrary height function on the symmetric space M. Let A be a critical point. Then the solution of the gradient equation

$$4\alpha' = \widehat{X} - \alpha\sigma(\widehat{X})\alpha,$$

with initial condition $\alpha_0 \in \Omega_M(A)$, is the image by the Cayley transform c_{A^*} of the curve

$$\beta(t) = \exp(\frac{-t}{4}A^*\widehat{X})\beta_0\exp(\frac{-t}{4}\widehat{X}A^*),$$

where $\widehat{X} = X^* + \sigma(X)$ and $\beta_0 = c_A(\alpha_0) \in T_{A^*}M$.

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Description of the critical set Final example We can obtain an explicit formula for the solution making use of the property $A^* \exp(\widehat{X}A^*)A = \exp(A^*\widehat{X})$:

$$\begin{aligned} \alpha(t) &= A\left(\sinh\left(\frac{t}{4}A^*\widehat{X}\right) + \cosh\left(\frac{t}{4}A^*\widehat{X}\right)A^*\alpha_0\right) \\ &\times \left(\cosh\left(\frac{t}{4}A^*\widehat{X}\right) + \sinh\left(\frac{t}{4}A^*\widehat{X}\right)A^*\alpha_0\right)^{-1}. \end{aligned}$$

* This formula, for the particular case of a Lie group G, the classical Cayley transform c_I and the particular height function h_D^G where D is a real diagonal matrix is due to Dynnikov and Vesselov [St. Petersbg. Math. J., 1997].

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- If one restricts to the case X = D a real diagonal matrix such that $\sigma(D) = D$, then the gradient flow of h_X^G will be tangent to the symmetric space M, embedded into G.
- That means that the restricted flow coincides with the gradient flow of the height function restricted to *M*, with respect to the induced metric.
- But usually the symmetric space will not be invariant under the gradient flow. In fact, the gradient flow of h_X^G could even be tranverse to M.

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Example

Let us consider again Sp(1)/U(1). Take the critical point $A = (1/\sqrt{2})(\mathbf{j} + \mathbf{k}) \in M$. The gradient flow line of h_X^M passing through $\alpha_0 = 1$ is given by

$$\alpha^{M}(t) = \operatorname{sech} t\sqrt{2} - \mathbf{j}(\tanh t\sqrt{2}) \frac{1-\mathbf{i}}{\sqrt{2}} \in M.$$

On the other hand, the flow line of h_{χ}^{G} in the group G passing through the same point $\alpha_{0} = 1$ is

$$\alpha^{G}(t) = \operatorname{sech}(t\sqrt{3}) - \operatorname{tanh}(t\sqrt{3})\frac{\mathbf{i} + \mathbf{j} + \mathbf{k}}{\sqrt{3}}$$

where we have chosen the Cayley transform corresponding to the critical point $A = (1/\sqrt{3})(\mathbf{i} + \mathbf{j} + \mathbf{k})$. Notice that $\alpha^{G}(t) \notin M$ for $t \neq 0$.

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- For Lie Groups, h_X^G is Morse or Bott-Morse depending on the matrix X singular values.
- Let $X = UDV^*$ be the singular value decomposition (SVD) of X, then

$$(\operatorname{grad} h_X)_A = V(\operatorname{grad} h_D)_{V^*AU} U^*.$$

Analogously,

$$(\mathrm{H}h_X)_A(Y) = V(\mathrm{H}h_D)_{V^*AU}(V^*YU)U^*.$$

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- The study of Morse-Bott functions can be considerably simplified by means of the *singular value decomposition*.
- Also there is an interesting relationship between polar forms and critical points.
- We shall show that there exist decompositions conformed to Cartan model.

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SVD DECOMPOSITIONS AND POLAR FORM

• Given $Y \in \mathbb{K}^{n \times n}$, there exist orthogonal (resp. unitary, symplectic) matrices U, V such that $Y = UDV^*$ where

$$D = \begin{pmatrix} \underline{0_{n_0}} \\ \underline{t_1 I_{n_1}} \\ & \ddots \\ & \underline{t_k I_{n_k}} \end{pmatrix} \in \mathbb{K}^{n \times n},$$

for $0, t_1^2, \ldots, t_k^2$ the real and non-negative eigenvalues of the Hermitian positive-semidefinite matrix YY^* .

• So we have the *left polar decomposition* $Y = S\Omega$, where $\Omega = UV^*$ is orthogonal and $S = UDU^*$ is H.p.-s. (S is the only H.p.-s. square root of $YY^* = UD^2U^*$).

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Description of the critical set Final example Each A ∈ Σ(h_Y^G) determines a decomposition Y = (YA)A* of Y, where Σ = YA is Hermitian but no necessarily positive semidefinite (almost polar).

•
$$\Sigma = W \Delta W^*$$
, where

Then the value of the function at the critical point A is

$$h_Y^G(A) = \Re \operatorname{Tr}(\Sigma) = t_1 \operatorname{Tr} E_1 + \cdots + t_k \operatorname{Tr} E_k.$$

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Proposition

The critical point $A \in G$ is a global maximum of h_Y^G if and only if the decomposition $(YA)A^*$ is a true polar decomposition (i.e. the Hermitian matrix $\Sigma = YA$ is positive-semidefinite).

When Y = SA* is a polar decomposition, A maximizes the distance of Y to the orthogonal matrices. In the same way, it maximizes the function ℜ Tr(YB), B ∈ G.

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- Remember that the critical points of h_X^M are the critical points of $h_{\sigma(\widehat{X})}^G$ that lie in M.
- Given $\hat{X} = UDV^*$ an SVD decomposition we shall assume that $\sigma(D)$ is positive-semidefinite

*For symmetric spaces in Cartan's classification, either $\sigma(D) = D$ or $\sigma(D) = -JDJ$, with $J = \begin{pmatrix} 0 & -I \\ I & 0 \end{pmatrix}$.

Theorem (adapted polar decomposition)

Let $Y \in \mathbb{K}^{n \times n}$ be a matrix such that $\sigma(Y) = Y^*$. Assume that $\sigma(D)$ is positive semi-definite for the matrix D of singular values of Y. Then there exists a polar decomposition $Y = S\Omega$ such that $\sigma(\Omega) = \Omega^*$ and $\sigma(S) = \Omega^*S\Omega$.

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Corollary

There exists a right polar decomposition $Y = \Omega S'$ such that $\sigma(\Omega) = \Omega^*$ and $\sigma(S') = \Omega S' \Omega^*$.

Corollary (adapted SVD)

There exists a singular value decomposition $Y = UDV^*$ such that the matrix $\Theta = U^* \sigma(V)$ verifies $\sigma(\Theta) = \Theta^*$.

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- Under mild hypothesis, the study of any height function h_X^M can be reduced to the particular case $h_D^{M'}$ where
 - D is a real non-negative diagonal matrix and
 - $M' \subset G$ is a symmetric space diffeomorphic to M.

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Description of the critical set Final example • Let $\widehat{X} = UDV^*$ be an adapted SVD. Then, from

$$\sigma(V)\sigma(D)\sigma(V)^* = \sigma(S) = \Omega S \Omega^* = U D U^*$$

it follows that $\sigma(D) = \Theta^* D\Theta$. Now, we have that $\sigma'(D) = D$, so

$$\widehat{D}' = 2D$$
 and $\sigma'(\widehat{D}') = 2D$.

Proposition

Assume M = N. Then the point $A \in M$ is a critical point of h_X^M if and only if $U^*AV \in M'$ is a critical point of $h_D^{M'}$, where $\hat{X} = UDV^*$ is an adapted SVD.

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Lemma

Let A be a critical point of h_D^G , that is, D = ADA. Then A can be decomposed into boxes, of size n_0, n_1, \ldots, n_k respectively,

$$A = \begin{pmatrix} \underline{A_0} & & 0 \\ \underline{A_1} & & 0 \\ 0 & \ddots & \\ 0 & & \underline{A_k} \end{pmatrix}$$

such that $A_0A_0^* = I$ and $A_i^2 = I$, $A_i = A_i^*$, for $1 \le i \le k$.

- Recall that $\Sigma(h_D^M) = \Sigma(h_D^G) \cap M$
- Then h_D^G is a Morse function if and only if dim $S^M(A) = 0$, which is equivalent to $n_0 = 0$ and $n_1 = \cdots = n_k = 1$.

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Theorem

 $\Sigma(h_X^G) \cong \Sigma(h_X) \cong O(n_0, \mathbb{K}) \times \Sigma(n_1) \times \cdots \times \Sigma(n_k)$, where $\Sigma(n_i)$ is the disjoint union of $G_p^{n_i}$, $0 \le p \le n_i$.

Corollary

The height function h_X^G in the Lie group G is a Morse function if and only if the singular values of the matrix X are positive and pairwise different.

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- Let G = Sp(2) and $\sigma(A) = -iAi$.
- G/K = Sp(2)/U(2) (complex structures on \mathbb{H}^2 which are compatible with the hermitian product, i.e., $\mathcal{J} \in Sp(2)$ such that $\mathcal{J}^2 = -I$).
 - M = N = {A ∈ Sp(2): σ(A) = A*}. Explicitly, it is formed by the diagonal matrices

$$egin{pmatrix} lpha & 0 \ 0 & \delta \end{pmatrix}, \quad |lpha| = |\delta| = 1, \Re(lpha \mathbf{i}) = \Re(\delta \mathbf{i}) = 0,$$

jointly with the matrices

$$\begin{pmatrix} \alpha & -\mathbf{i}\bar{\beta}\mathbf{i} \\ \beta & \beta\bar{\alpha}\mathbf{i}\beta^{-1}\mathbf{i} \end{pmatrix}, \quad \beta \neq 0, |\alpha|^2 + |\beta|^2 = 1, \Re(\alpha\mathbf{i}) = 0.$$

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Let us take
$$X = \begin{pmatrix} x & 0 \\ 0 & y \end{pmatrix} \in \mathbb{H}^{2 \times 2}$$
 with $x = 1 + \mathbf{j}$ and $y = \mathbf{i} + \mathbf{j}$.

- First, we study the function h_X^G on the Lie group G.

•
$$X = UDV^* = \frac{1}{\sqrt{2}}X \operatorname{diag}(\sqrt{2},\sqrt{2})I$$
. Then

$$\Sigma(h_X^G) \cong \Sigma(h_D^G) \cong \Sigma(2) = G_0^2 \sqcup G_1^2 \sqcup G_2^2$$
.
Two points and $Sp(2)/(Sp(1) \times Sp(1)) \cong S^4$.
The three components are $\{\pm I\}$ and the sphere

$$\left\{egin{pmatrix} {f s} & areta\ {eta} & -{m s} \end{pmatrix}: {m s}\in {\mathbb R}, {m s}^2+|eta|^2=1
ight\},$$

which are the orbits by the adjoint action of I, -I and $\pm P = \pm \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$ respectively.

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Description of the critical set Final example • Finally, the critical set of h_X^G is $\Sigma(h_X^G) = V\Sigma(h_D^G)U^* = \{\pm U^*\} \sqcup G_1^2 U^*$

• Notice that $\Sigma(h_X^G) \cap M = \emptyset$.

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The restriction h_X^M :

- Let us remember that $\Sigma(h_X^M) = \Sigma(h_{\sigma(\widehat{X})}^G) \cap M.$
- We have

$$\sigma(\widehat{X}) = \widehat{X}^* = \begin{pmatrix} x_0 & 0 \\ 0 & y_0 \end{pmatrix},$$

where $x_0 = \bar{x} - \mathbf{i}x\mathbf{i} = 2\mathbf{j}$ and $y_0 = \bar{y} - \mathbf{i}y\mathbf{i} = 2 + 2\mathbf{j}$. Notice that |x| = |y| but $|x_0| \neq |y_0|$.

•
$$\widehat{X}^* = UDV^* = \begin{pmatrix} \mathbf{j} & 0\\ 0 & \frac{1}{\sqrt{2}}(1+\mathbf{j}) \end{pmatrix} \begin{pmatrix} 2 & 0\\ 0 & 2\sqrt{2} \end{pmatrix} \mathbf{I}.$$

This is an adapted SVD.

• $\Sigma(h_D^G) \cong \Sigma(1) \times \Sigma(1)$, that is, four points. Explicitly

$$\Sigma(h_D^G) = \{A \in Sp(2) \colon DA^* = AD\} = \{\pm I, \pm P\}.$$

• Now, $\Sigma(h_{\sigma(\widehat{X})}^{G}) = V\Sigma(h_{D}^{G})U^{*} = \{\pm U^{*}, \pm PU^{*}\}$, and these four points are in M, then it follows that h_{X}^{M} is a Morse function.

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