# RIEMANNIAN SUBMANIFOLDS IN LORENTZIAN MANIFOLDS WITH THE SAME CONSTANT CURVATURES

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ABSTRACT. We study nondegenerate immersions of Riemannian manifolds of constant sectional curvatures into Lorentzian manifolds of the same constant sectional curvatures with flat normal bundles. We also give a method to produce such immersions using the so-called Grassmannian system..

#### 1. Introduction

The study of isometric immersions of the space forms  $N^n(c)$  with constant sectional curvature c into the space forms  $N^{n+k}(c')$  has been a classical problem in differential geometry. For example, nonexistence of an isometric immersion of the hyperbolic space form  $\mathbb{H}^2 = N^2(-1)$  into  $\mathbb{R}^3 = N^3(0)$  by Hilbert [3], existence of local isometric immersions of  $N^{2n-1}(c)$  in  $N^{2n}(c+1)$  and nonexistence of local immersions of  $N^{2n-2}(c)$  in  $N^{2n-1}(c+1)$  by Cartan [2], and generalizations of Cartan's work by Tenenblat and Terng [6], [7], [8] are known, and many other results have been obtained in [9] and [1], too.

On the other hand, recently the soliton theory in integrable systems has been developed extensively so that it can be applied to geometric problems. Notice that the sine-Gordon and the sinh-Gordon equations are special kind of soliton equations, which are related to local immersions of  $N^2(c)$  into  $N^3(c+1)$  for c=-1 and 0. In this vein, the so-called n-dimensional system or G/K system on a symmetric space developed by Terng [9] has succeeded in explaining some geometry of submanifold  $N^n(c)$  in  $N^{n+k}(c')$  in [9] and [1].

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In this paper, we study how a Riemannian space form  $N^n(c)$  can be locally immersed into the Lorentzian space form  $N^{n+k,1}(c)$ , specifically, study suitable geometric conditions on such immersions and a method to produce them.

## 2. Submanifolds in Lorentzian space

First, we introduce basic knowledge and notations about Lorentzian geometry. For details, see [4] and [5]. Denote by  $\mathbb{R}^{m,r}$  the vector space  $\mathbb{R}^{m+r}$  with the nondegenerate metric of index r,  $\langle x,y\rangle = \sum_{i=1}^m x_i y_i - \sum_{i=m+1}^{m+r} x_i y_i$ . A basis  $\{e_1, \cdots, e_{m+r}\}$  of  $\mathbb{R}^{m,r}$  is called orthonormal if  $\langle e_i, e_j \rangle = \epsilon_i \delta_{ij}$ , where  $\epsilon_i = 1$  for  $i \leq m$  and  $\epsilon_i = -1$  for i > m. A pseudo-Riemannian manifold N which has a metric of index 1 is called a Lorentzian manifold. It is well-known (cf. [4]) that the complete connected (m+1)-dimensional Lorentzian manifold  $N^{m,1}(c)$  of the constant sectional curvature c = 0, 1, -1 is the Lorentzian space  $\mathbb{R}^{m,1}$ , the Lorentzian sphere  $\mathbb{S}^{m,1}$  or the Lorentzian hyperbolic space  $\mathbb{H}^{m,1}$ , respectively, where

$$\mathbb{S}^{m,1} = \{ x \in \mathbb{R}^{m+1,1} \mid \langle x, x \rangle = 1 \},$$
  
$$\mathbb{H}^{m,1} = \{ x \in \mathbb{R}^{m,2} \mid \langle x, x \rangle = -1 \}.$$

The usual differential d on  $\mathbb{R}^{m,1}$ ,  $\mathbb{R}^{m+1,1}$  or  $\mathbb{R}^{m,2}$  induces the Levi-Civita connection  $\bar{\nabla}$  on  $N^{m,1}(c)$  by taking the orthogonal projection  $\bar{\nabla}V$  of dV to the tangent space  $TN^{m,1}(c)$  for a vector field V on  $N^{m,1}(c)$ .

Suppose  $X: M^n \to N^{n+k,1}(c)$  is an isometric immersion of a Riemannian manifold M. Let  $\{e_1, \dots, e_{n+k+1}\}$  be a local orthonormal frame field such that  $e_1, \dots, e_n$  are tangent to M. From now on, we shall use the following index convention:

$$1 \le A, B, C \le n + k + 1, \quad 1 \le i, j, k \le n, \quad n + 1 \le \alpha, \beta, \gamma \le n + k + 1.$$

Let  $\{\omega_A\}$  be the coframe field dual to  $\{e_A\}$ , that is,  $\omega_A(e_B) = \epsilon_A \delta_{AB}$ , where,  $\epsilon_A = \langle e_A, e_A \rangle$  so that  $\epsilon_A = 1$  for  $A \leq n + k$  and  $\epsilon_{n+k+1} = -1$ . The first fundamental form on M is then given by  $I = \sum_i \omega_i \otimes \omega_i$ , which is a positive-definite metric. Let  $\omega_{AB}$  be the connection 1-form corresponding to the canonical connection  $\overline{\nabla}$ ,

$$ar{
abla}e_A=\sum_B e_B\otimes \omega_{BA}.$$

This induces the structure equations, Gauss, Codazzi and Ricci equations on M:

(2.1) 
$$d\omega_i = -\sum_j \omega_{ij} \wedge \omega_j,$$

(2.2) 
$$\omega_{ij} + \sum_{k} \omega_{ik} \wedge \omega_{kj} = -\sum_{\alpha} \omega_{i\alpha} \wedge \omega_{\alpha j} + c \ \omega_{i} \wedge \omega_{j},$$

(2.3) 
$$d\omega_{i\alpha} = -\sum_{k} \omega_{ik} \wedge \omega_{k\alpha} - \sum_{\beta} \omega_{i\beta} \wedge \omega_{\beta\alpha},$$

(2.4) 
$$d\omega_{\alpha\beta} + \sum_{\gamma} \omega_{\alpha\gamma} \wedge \omega_{\gamma\beta} = -\sum_{i} \omega_{\alpha i} \wedge \omega_{i\beta}.$$

From (2.2) and (2.4), we obtain the curvature 2-form  $\Omega$  on M and the normal curvature 2-form  $\Omega^{\nu}$  as

(2.5) 
$$\Omega_{ij} = \sum_{\alpha} \epsilon_{\alpha} \omega_{i\alpha} \wedge \omega_{j\alpha} + c \ \omega_i \wedge \omega_j,$$

(2.6) 
$$\Omega^{\nu}_{\alpha\beta} = \sum_{i} \epsilon_{\alpha} \omega_{i\alpha} \wedge \omega_{i\beta}.$$

The shape operator  $A_v$  in the normal direction  $v \in \nu M$  and the second fundamental form H are defined by

(2.7) 
$$A = \sum_{j,\alpha} \epsilon_{\alpha} \omega_{j\alpha} \otimes \omega_{\alpha} \otimes e_{j},$$

(2.8) 
$$II = \sum_{j,\alpha} \omega_{j\alpha} \otimes \omega_j \otimes e_{\alpha}.$$

It is an elementary fact that M has constant sectional curvature c if and only if  $\Omega_{ij} = c \ \omega_i \wedge \omega_j$ . Thus by (2.5),

(2.9) 
$$\sum_{\alpha} \epsilon_{\alpha} \omega_{i\alpha} \wedge \omega_{j\alpha} = 0 \quad \text{for } i \neq j.$$

We may assume that when c = 0, 1 or -1, M is the Euclidean space  $\mathbb{R}^n$ , the unit sphere  $\mathbb{S}^n$  or the hyperbolic space  $\mathbb{H}^n$ , respectively, as far as local immersions are concerned.

Now, suppose also that the normal bundle  $\nu M$  of M is flat, i.e.,  $\Omega^{\nu} = 0$ . Then there exists a parallel normal frame  $\{e_{\alpha}\}$  and it is easy to see that all the shape operators  $\{A_v \mid v \in \nu_p M\}$  commute by (2.6), and thus they are simultaneously diagonalizable.

DEFINITION 2.1. Suppose  $k+1 \ge n$ . A Riemannian submanifold  $M^n$  in  $N^{n+k,1}(c)$  is called nondegenerate if  $(\operatorname{Im} H)_p = \{H(X,Y) \mid X,Y \in T_pM\}$  has dimension n for any  $p \in M^n$  and the inner product on  $\operatorname{Im} H$  induced by  $\langle , \rangle$  is nondegenerate.

A nondegenerate Riemannian submanifold  $M^n$  with a flat normal bundle has a strong geometric property, the existence of a curvature coordinate system. To see this, let  $T_pM = E_1 \oplus \cdots \oplus E_r$  be the common eigen-decomposition for  $\{A_v \mid v \in \nu_p M\}$ . Then

$$(2.10) A|_{E_i} = \lambda_i \otimes Id_{E_i}$$

for some  $\lambda_1, \dots, \lambda_r \in (\nu_p M)^*$ . The curvature normals  $v_1, \dots, v_r$  in  $\nu_p M$  are defined as the dual to  $\lambda_i$ , that is,  $\lambda_i(v) = \langle v, v_i \rangle$ . The following lemma holds as does in the case of Riemannian immersions into space forms ([9], [1]):

LEMMA 2.2. Suppose  $M^n$  is nondegenerate and has a flat normal bundle. Then r = n and the curvature normals  $v_1, \dots, v_n$  are linearly independent.

Proof. Since  $\langle II(X,Y),v\rangle=\langle A_v(X),Y\rangle$  for  $v\in\nu_p M$  and  $X,Y\in T_p M$ , we have  $(\operatorname{Im} II)^{\perp}=\operatorname{Ker}(A:\nu M\to T^*M\otimes TM)$ . From  $A_v|_{E_i}=\langle v,v_i\rangle Id_{E_i}$  for any  $i,\ v\in\operatorname{Ker} A$  if and only if  $v\in\operatorname{Span}\{v_i\}^{\perp}$ . Hence  $\operatorname{Span}\{v_i\}=(\operatorname{Ker} A)^{\perp}=\operatorname{Im} II$ . Since  $M^n$  is nondegenerate, r=n and  $\{v_1,\cdots,v_n\}$  should be a basis of  $\operatorname{Im} II$ .

According to the above lemma, we can also see that  $\dim E_i = 1$  for each i and thus there exist a unique orthonormal tangent frame  $\{e_i\}$  which diagonalize the shape operators simultaneously, up to signs and permutations, and they are smooth.

Using the frame  $\{e_i\}$  and  $\{e_{\alpha}\}$ , the curvature normals can be expressed as

(2.11) 
$$v_i = \sum_{\alpha} \epsilon_{\alpha} \langle v_i, e_{\alpha} \rangle e_{\alpha} = \sum_{\alpha} \epsilon_{\alpha} \lambda_{i\alpha} e_{\alpha},$$

where  $\lambda_{i\alpha} = \lambda_i(e_\alpha)$  and

(2.12) 
$$\omega_{i\alpha} = \lambda_{i\alpha}\omega_i.$$

Thus  $\langle v_i, v_j \rangle = \sum_{\alpha} \epsilon_{\alpha} \lambda_{i\alpha} \lambda_{j\alpha} = 0$  for  $i \neq j$  by (2.9). Hence  $v_1, \dots, v_n$  are mutually orthogonal and not null vectors.

If all  $v_1, \dots, v_n$  are space-like, we say that the curvature normals are space-like. If not, then only one of them is time-like. We may assume  $v_n$  is a time-like vector in this case and say that the curvature normals are Lorentzian.

PROPOSITION 2.3. Suppose  $M^n$  is a nondegenerate Riemannian submanifold of  $N^{n+k,1}(c)$  with constant sectional curvature c and a parallel normal frame  $e_{\alpha}$  and  $k+1 \geq n$ . Then there exist a coordinate system  $(x_1, \dots, x_n)$  and a map  $b = (b_1, \dots, b_n)^t$  such that  $e_i = \frac{1}{b_i} \frac{\partial}{\partial x_i}$  are a principal tangent frame.

*Proof.* From the Codazzi equations (2.3), using (2.12) and  $\omega_{\alpha\beta}=0$ , we obtain

(2.13) 
$$d\lambda_{i\alpha}(e_i) + (\lambda_{i\alpha} - \lambda_{i\alpha})\gamma_{iji} = 0 \text{ for } i \neq j,$$

and

(2.14) 
$$(\lambda_{i\alpha} - \lambda_{k\alpha})\gamma_{ikj} = (\lambda_{i\alpha} - \lambda_{j\alpha})\gamma_{ijk} for distinct i, j, k,$$

where  $\omega_{ij} = \sum_{k} \gamma_{ijk} \omega_k$ .

Take  $b_i = |\langle v_i, v_i \rangle|^{-\frac{1}{2}}$ . Multiplying  $\epsilon_{\alpha} \lambda_{i\alpha}$  to (2.13) and  $\epsilon_{\alpha} \lambda_{k\alpha}$  to (2.14), and summing up over  $\alpha$ , we obtain

$$\gamma_{iji} = \frac{db_i(e_j)}{b_i}$$
 for  $i \neq j$  and  $\langle v_k, v_k \rangle \gamma_{ikj} = 0$  for distinct  $i, j, k$ .

Therefore,

(2.15) 
$$\omega_{ij} = \frac{db_i(e_j)}{b_i}\omega_i - \frac{db_j(e_i)}{b_j}\omega_j.$$

By (2.15), we see that  $\nabla_{e_i} e_j = \frac{db_i(e_j)}{b_i} e_i$ . It is a direct calculation that

$$[b_i e_i, b_j e_j] = \nabla_{b_i e_i} b_j e_j - \nabla_{b_j e_j} b_i e_i = 0.$$

We now conclude the local geometry of the above submanifold as follows. Here, we denote by  $I_n$  the  $n \times n$  identity matrix and  $J_p = \text{diag}(1, \dots, 1, -1)$  is a  $p \times p$  diagonal matrix.

THEOREM 2.4. Let  $X: M^n \longrightarrow N^{n+k,1}(c)$  be a nondegenerate isometric immersion of a Riemannian manifold  $M^n$  of constant sectional curvature c with a flat normal bundle, and assume  $k+1 \ge n$ . Then, for a local parallel normal frame  $e_{\alpha}$ , there exist a curvature coordinate system  $(x_1, \dots, x_n)$ , a map  $b = (b_1, \dots, b_n)^t$  and an  $n \times (k+1)$  matrix-valued  $B_1 = (b_{ij})$  such that  $B_1 J_{k+1} B_1^t = I_n$  or  $B_1 J_{k+1} B_1^t = J_n$  and the first and second fundamental forms are given by

$$I = \sum_{i=1}^{n} b_i^2 dx_i^2, \qquad II = \sum_{i=1}^{n} \sum_{j=1}^{k+1} b_{ij} b_i dx_i^2 \otimes e_{n+j}.$$

The curvature normals are space-like when  $B_1J_{k+1}B_1^t=I_n$ , and Lorentzian when  $B_1J_{k+1}B_1^t=J_n$ .

*Proof.* Let  $e_i = \frac{1}{b_i} \frac{\partial}{\partial x_i}$ . Then  $e_i$  are an orthonormal tangent frame with its dual coframe  $\omega_i = b_i dx_i$ .

Define  $b_{ij} = \lambda_{i,n+j}b_i$ . Then by (2.12),

$$\omega_{i,n+j} = \lambda_{i,n+j}\omega_i = b_{ij}dx_i.$$

Hence, the second fundamental form is given as above. Orthonormality of the columns of  $B_1$  follows from the fact that the curvature normals  $v_i = \sum_{\alpha} \lambda_{i\alpha} e_{\alpha}$  are orthogonal and  $b_i = |\langle v_i, v_i \rangle|^{-\frac{1}{2}}$ .

#### 3. Grassmannian system

To obtain Riemannian submanifolds in  $N^{n+k,1}(c)$  described in Section 2, we will use a special partial differential equation called Grassmannian system. G/K systems are introduced by Terng in [9], and we mention some results from [9], which will be used in our case.

Let G/K be a rank n symmetric space with the involution  $\sigma: \mathcal{G} \to \mathcal{G}$  on the Lie algebra  $\mathcal{G}$  of G,  $\mathcal{G} = \mathcal{K} + \mathcal{P}$  the Cartan decomposition, and

 $\mathcal{A} \subset \mathcal{P}$  a maximal abelian subalgebra with a basis  $\{a_1, \ldots, a_n\}$ . Let  $\mathcal{A}^{\perp}$  denote the orthogonal complement of  $\mathcal{A}$  in  $\mathcal{G}$  with respect to the Killing form. G/K system for  $v: \mathbb{R}^n \to \mathcal{P} \cap \mathcal{A}^{\perp}$  is

$$[a_i, v_{x_j}] - [a_j, v_{x_i}] = [a_i, v], [a_j, v], \quad 1 \le i \ne j \le n,$$

where  $v_{x_i} = \frac{\partial v}{\partial x_i}$ . This is a Cauchy problem which can be solved for any generic data decaying rapidly along  $(x_1, 0, \dots, 0) \in \mathbb{R}^n$ .

It is known that v is a solution of (3.1) if and only if the  $\mathcal{G} \otimes \mathbb{C}$ -valued connection 1-form on the trivial principal bundle  $\mathbb{R}^n \times \mathcal{G}$  on  $\mathbb{R}^n$ 

(3.2) 
$$\theta_{\lambda} = \sum_{i=1}^{n} (a_i \lambda + [a_i, v]) dx_i$$

is flat for any  $\lambda \in \mathbb{C}$ .

Let  $g: \mathbb{R}^n \to G$  and  $\theta$  be a  $\mathcal{G}$ -valued connection 1-form. We call  $g*\theta = g\theta g^{-1} - dgg^{-1}$  the gauge transformation of  $\theta$  by g. It is obvious that if  $\theta$  is flat, then  $g*\theta$  is also flat.

To apply the theory of G/K system to our case, we take the Lorentzian Grassmannian system  $G/K = O(n+m,r)/(O(n) \times O(m,r))$  related to the isometry group G of  $N^{n+k,1}(c)$ .

Let  $\mathcal{M}_{p\times q}$  be the set of  $p\times q$  matrices. For c=0,1,-1, the isometry groups G are given by

$$\operatorname{Isom}(\mathbb{R}^{n+k,1}) = \left\{ \begin{pmatrix} 1 & 0 \\ \xi & A \end{pmatrix} \middle| A \in O(n+k,1), \ \xi^t \in \mathbb{R}^{n+k,1} \right\},$$
$$O(n+k+1,1) = \left\{ A \in GL(n+k+2,\mathbb{R}) \middle| A^t J_1 A = J_1 \right\},$$
$$O(n+k,2) = \left\{ A \in GL(n+k+2,\mathbb{R}) \middle| A^t J_{-1} A = J_{-1} \right\},$$

respectively. Here  $J_1 = \text{diag } (1, \dots, 1, -1)$  and  $J_{-1} = \text{diag } (-1, 1, \dots, 1, -1)$ , and to fit into our purposes, we slightly modify the inner product on  $\mathbb{R}^{n+k,2}$  by

$$\langle x,y 
angle = -x_1y_1 + \sum_{i=2}^{n+k+1} x_iy_i - x_{n+k+2}y_{n+k+2},$$

and we identify  $\mathbb{R}^{n+k,1}$  with  $\{1\} \times \mathbb{R}^{n+k,1} \subset \mathbb{R}^{n+k,2}$  by  $X \leftrightarrow (1,X)$ .

The Lie algebras of the isometry groups G of  $N^{n+k}(c)$  for c = 0, 1, -1 can be expressed in one way as the Lie algebra

$$\mathcal{G} = \left\{ \begin{pmatrix} 0 & -c\xi^t J \\ \xi & Y \end{pmatrix} \middle| Y \in o(n+k,1), \ \xi^t \in \mathbb{R}^{n+k+1} \right\},$$

where  $J = diag(1, \dots, 1, -1) \in \mathcal{M}_{(n+k+1)\times(n+k+1)}$ .

From now on, we abuse notation  $J = \text{diag}(1, \dots, 1, -1)$  whatever the size is, and assume  $k + 1 \ge n$ .

Define an involution  $\sigma$  on  $\mathcal{G}$  by

$$\sigma(X) = \begin{pmatrix} -1 & 0 & 0 \\ 0 & -I_n & 0 \\ 0 & 0 & I_k \end{pmatrix} X \begin{pmatrix} -1 & 0 & 0 \\ 0 & -I_n & 0 \\ 0 & 0 & I_k \end{pmatrix}, \ X \in \mathcal{G},$$

where  $I_p$  is the  $p \times p$  identity matrix. Then the Cartan decomposition  $\mathcal{G} = \mathcal{K} + \mathcal{P}$  is given by

$$\mathcal{K} = \left\{ \left( egin{array}{ccc} 0 & -c\xi_1^t & 0 \ \xi_1 & A & 0 \ 0 & 0 & B \end{array} 
ight) \; \middle| \; A \in o(n), \; B \in o(k,1), \; \xi_1^t \in \mathbb{R}^n 
ight\},$$

$$\mathcal{P} = \left\{ \begin{pmatrix} 0 & 0 & -c\xi_2^t J \\ 0 & 0 & -C^t J \\ \xi_2 & C & 0 \end{pmatrix} \middle| C \in \mathcal{M}_{(k+1)\times n}, \ \xi_2^t \in \mathbb{R}^{k+1} \right\}.$$

Let  $\mathcal{A}_I$  be an abelian subalgebra of  $\mathcal{P}$  spanned by

$$a_i = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & D_i & 0 \\ 0 & -D_i & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}, \qquad 1 \le i \le n,$$

where the matrices are partitioned into blocks with sizes (1, n, n, k+1-n) and  $D_i = \text{diag}(0, \dots, 1, \dots, 0)$ , of which the only nonzero entry 1 occurs at the *i*-th entry. Then the solution  $v_I$  of the G/K system is of the form

(3.3) 
$$v_{I} = \begin{pmatrix} 0 & 0 & -cb^{t} & 0 \\ 0 & 0 & -F^{t} & -G^{t}J \\ b & F & 0 & 0 \\ 0 & G & 0 & 0 \end{pmatrix},$$

where  $b^t \in \mathbb{R}^n$ ,  $F \in \mathcal{M}_{n \times n}$  with  $f_{ii} = 0$  and  $G \in \mathcal{M}_{(k+1-n) \times n}$ . Put  $\delta = \operatorname{diag}(dx_1, \dots, dx_n)$ , then the flat connection 1-form  $\theta_{\lambda}^I$  in (3.2) becomes

(3.4) 
$$\theta_{\lambda}^{I} = \begin{pmatrix} 0 & -cb^{t}\delta & 0 & 0\\ \delta b & \delta F - F^{t}\delta & \lambda \delta & 0\\ 0 & -\lambda \delta & \delta F^{t} - F\delta & \delta G^{t}J\\ 0 & 0 & -G\delta & 0 \end{pmatrix}.$$

We also take another abelian subalgebra  $\mathcal{A}_{II}$  of  $\mathcal{P}$  spanned by

$$a_i' = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & D_i \\ 0 & 0 & 0 & 0 \\ 0 & -JD_i & 0 & 0 \end{pmatrix}, \qquad 1 \leq i \leq n.$$

Then the solution and the flat connection 1-form become

(3.5) 
$$v_{II} = \begin{pmatrix} 0 & 0 & 0 & -cb^{t}J \\ 0 & 0 & -G^{t} & -F^{t}J \\ 0 & G & 0 & 0 \\ b & F & 0 & 0 \end{pmatrix}$$

and

$$(3.6) \quad \theta_{\lambda}^{II} = \begin{pmatrix} 0 & -cb^t\delta & 0 & 0 \\ \delta b & \delta F - F^t\delta & 0 & \lambda\delta \\ 0 & 0 & 0 & -G\delta \\ 0 & -\lambda J\delta & J\delta G^t & J\delta F^tJ - F\delta \end{pmatrix}, \text{respectively}.$$

In this case, matrices are partitioned with sizes (1, n, k + 1 - n, n).

### 4. Main Theorems

We now investigate on how to associate nondegenerate Riemannian submanifolds in  $N^{n+k,1}(c)$  which has constant curvature c and a flat normal bundle to the solutions of the Lorentzian Grassmannian system.

THEOREM 4.1. Suppose X is a nondegenerate local isometric immersion of a Riemannian manifold  $M^n$  into  $N^{n+k}(c)$  of constant sectional curvature c with a flat normal bundle as in Theorem 2.4, where  $k+1 \geq n$ .

If M has space-like curvature normals, then there exists  $v_I$  of the form (3.3), a solution of the system associated to  $\mathcal{G}$  such that

$$F = \left(\frac{(b_i)_{x_j}}{b_j}\right), \quad (\omega_{ij}) = \delta F - F^t \delta, \quad \text{and} \quad B_1 dJ B_1^t = \delta F^t - F \delta.$$

If M has Lorentzian curvature normals, then there exists a solution  $v_{II}$  of the form (3.5) such that

$$F = \left(\frac{(b_i)_{x_j}}{b_j}\right), \quad (\omega_{ij}) = \delta F - F^t \delta, \quad \text{and} \quad B_1 dJ B_1^t J = J \delta F^t J - F \delta.$$

*Proof.* Suppose M has space-like curvature normals. Choose a parallel normal frame  $e_{\alpha}$  and a tangent frame  $e_i$  as in Theorem 2.4. Then  $\omega_i = b_i dx_i$ . Put  $b = (b_1, \dots, b_n)^t$  and  $\omega = (\omega_{ij})$ . The structure equations, Gauss, Codazzi and Ricci equations for X are equivalent to saying that

$$\tilde{\theta}_1 = \begin{pmatrix} 0 & -cb^t \delta & 0\\ \delta b & \omega & \delta B_1\\ 0 & -JB_1^t \delta & 0 \end{pmatrix}$$

is flat. Also, it is easy to see that

(4.1) 
$$\tilde{\theta}_{\lambda} = \begin{pmatrix} 0 & -cb^{t}\delta & 0\\ \delta b & \omega & \lambda \delta B_{1}\\ 0 & -\lambda J B_{1}^{t}\delta & 0 \end{pmatrix}$$

is flat for any  $\lambda \in \mathbb{C}$ . Let  $F = (f_{ij}) \in \mathcal{M}_{n \times n}$ , where  $f_{ij} = \frac{(b_i)_{x_j}}{b_j}$  for  $i \neq j$  and  $f_{ii} = 0$ . Since the connection 1-form  $\omega$  on M satisfies

$$\omega_{ij} = rac{(b_i)_{x_j}}{b_j} dx_i - rac{(b_j)_{x_i}}{b_i} dx_j \quad ext{for} \quad i 
eq j$$

by (2.15), we obtain

$$\omega = (\omega_{ij}) = \delta F - F^t \delta.$$

On the other hand, from the flatness of  $\tilde{\theta}_{\lambda}$ ,

$$dJB_1^t \wedge \delta = -JB_1^t \delta \wedge \omega = -JB_1^t \delta \wedge (\delta F - F^t \delta) = JB_1^t (\delta F^t - F\delta) \wedge \delta$$

and thus

$$(4.2) dJB_1^t = JB_1^t(\delta F^t - F\delta) + C\delta$$

for some  $C \in \mathcal{M}_{(k+1)\times n}$ . Extend  $B_1$  to  $B = \begin{pmatrix} B_1 \\ B_2 \end{pmatrix} \in O(k,1)$ . Multiplying  $B_1$  and  $B_2$  on (4.2), we obtain

$$(4.3) B_1 dJ B_1^t = (\delta F^t - F\delta) + B_1 C\delta$$

and

$$(4.4) B_2 dJ B_1^t = B_2 C \delta.$$

Since  $B_1 dJ B_1^t$  and  $\delta F^t - F \delta$  are skew-symmetric, we have

$$(4.5) B_1 dJ B_1^t = \delta F^t - F \delta.$$

By the same arguments as in [1], using  $B_2 dJ B_1^t = B_2 C \delta$ , it is easy to prove that  $B_2 dJ B_2^t J$  is flat. Thus

$$B dB^{-1} = \begin{pmatrix} B_1 dJ B_1^t & B_1 dJ B_2^t J \\ B_2 dJ B_1^t & B_2 dJ B_2^t J \end{pmatrix} = \begin{pmatrix} \delta F^t - F \delta & -\delta C^t B_2^t J \\ B_2 C \delta & h^{-1} dh \end{pmatrix}$$

for some  $h \in O(k-n,1)$ .

Set  $G = hB_2C$ . Now, take a gauge transformation on  $\tilde{\theta}_{\lambda}$  by

$$g = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & I_n & 0 & 0 \\ 0 & 0 & I_n & 0 \\ 0 & 0 & 0 & h \end{pmatrix} \cdot \begin{pmatrix} 1 & 0 & 0 \\ 0 & I_n & 0 \\ 0 & 0 & B \end{pmatrix},$$

then the resulting flat connection 1-form is  $g * \tilde{\theta}_{\lambda} = \theta_{\lambda}^{I}$  defined as (3.4). Therefore, we can find a desired solution  $v_{I}$  of the system associated to  $\mathcal{G}$ .

The proof for the immersion which has Lorentzian curvature normals are similar only except taking  $B=\begin{pmatrix} B_2 \\ B_1 \end{pmatrix} \in O(k,1)$  as an extension of  $B_1$  to obtain  $g*\tilde{\theta}_\lambda=\theta_\lambda^{II}$ .

Conversely, from a solution of the system associated to  $\mathcal{G}$ , we can produce the above kind of an immersion.

THEOREM 4.2. Suppose  $k+1 \ge n$ . If  $v_I$  is a solution of the system associated to  $\mathcal{G}$  defined as (3.3), then there exists a nondegenerate isometric immersion X of a Riemannian manifold  $M^n$  of constant sectional curvature c with a flat normal bundle into  $N^{n+k}(c)$ , which has space-like curvature normals, a parallel normal frame  $\{e_{\alpha}\}$ , a coordinate system  $(x_1, \dots, x_n)$ , and an  $\mathcal{M}_{n \times (k+1)}$ -valued map  $B_1$  with  $B_1JB_1^t = I$  such that the first and second fundamental forms are given by

$$I = \sum_{i=1}^{n} b_i^2 dx_i^2, \qquad II = \sum_{i=1}^{n} \sum_{j=1}^{k+1} b_{ij} b_i dx_i^2 \otimes e_{n+j}.$$

If  $v_{II}$  is a solution defined as (3.5), then there exists a nondegenerate immersion  $X: M^n \to N^{n+k}(c)$  of a Riemannian manifold M of sectional curvature c with a flat normal bundle, which has Lorentzian curvature normals, and a map  $B_1 \in \mathcal{M}_{n \times (k+1)}$  with  $B_1JB_1^t = J$  such that the first and second fundamental forms are given as the same as above.

*Proof.* We will prove only the first case.

Consider the flat connection  $\theta_{\lambda}^{I}$  as (3.4). Since  $\begin{pmatrix} \delta F^{t} - F\delta & \delta G^{t}J \\ -G\delta & 0 \end{pmatrix}$  is flat,  $B dB^{-1} = \begin{pmatrix} \delta F^{t} - F\delta & \delta G^{t}J \\ -G\delta & 0 \end{pmatrix}$  for some  $B \in O(k,1)$ . Put  $B = \begin{pmatrix} B_{1} \\ B_{2} \end{pmatrix}$ , where  $B_{1} \in \mathcal{M}_{n \times (k+1)}$ . Taking a gauge transformation on  $\theta_{\lambda}^{I}$  by

$$g = \begin{pmatrix} 1 & 0 & 0 \\ 0 & I_n & 0 \\ 0 & 0 & B^{-1} \end{pmatrix}$$

gives  $g * \theta_{\lambda}^{I} = \tilde{\theta}_{\lambda}$ , where  $\tilde{\theta}_{\lambda}$  is of the form (4.1).

Now, let E be a G-valued map such that  $E^{-1} dE = \tilde{\theta}_1$ . Denote by  $X, e_i, e_{\alpha}$  the columns of E. Then from

$$d(X,e_i,e_\alpha) = (X,e_i,e_\alpha)\,\tilde{\theta}_1,$$

we obtain

$$dX = \sum b_i dx_i \otimes e_i, \quad de_{n+j} = \sum_i \epsilon_{n+j} b_{ij} dx_i \otimes e_i.$$

Hence  $e_{\alpha}$  are a parallel normal frame, and I and II are given as above. Flatness of the connection  $\tilde{\theta}_1$  gives exactly the structure equations, the

Gauss and the Codazzi equations of the immersion X of a Riemannian manifold  $M^n$  of sectional curvature c. The fact that curvature normals are space-like comes from the orthonormality of the rows of  $B_1$ . Therefore, X gives a desired immersion.

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