

## ON EHRESMANN'S THEOREM OF QUATERNION HOLOMORPHY

By

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**Abstract.** Ehresmann's theorem of quaternion holomorphy on quaternionic functions is generalized by considering quaternion differentiability equation and complex matrix representation of quaternions.

### 1. Introduction

Let  $H = R^4$  be the division algebra of quaternions over real numbers  $R$  with the product defined by W.R. Hamilton as follows (see [5]):

$$\begin{pmatrix} x_0 \\ x_1 \\ x_2 \\ x_3 \end{pmatrix} \begin{pmatrix} y_0 \\ y_1 \\ y_2 \\ y_3 \end{pmatrix} := \begin{pmatrix} x_0y_0 - x_1y_1 - x_2y_2 - x_3y_3 \\ x_0y_1 + x_1y_0 + x_2y_3 - x_3y_2 \\ x_0y_2 + x_2y_0 + x_3y_1 - x_1y_3 \\ x_0y_3 + x_3y_0 + x_1y_2 - x_2y_1 \end{pmatrix}.$$

For  $x \in H$ , the conjugate  $\bar{x}$ , the norm  $|x|$  and the inverse element  $x^{-1}$  of  $x (\neq 0)$  are given as  $\bar{x} := \text{diag}(1, -1, -1, -1)x$ ,  $|x| := \sqrt{x\bar{x}}$ ,  $x^{-1} = \bar{x}/|x|^2$ . And the standard basis of  $H$  is denoted as follows:

$$1 := \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \quad i := \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \quad j := \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \quad k := \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} \in H.$$

Then  $H = R1 + Ri + Rj + Rk$  as a direct sum of real vector subspaces of  $H$  such that  $ij = -ji = k$ ,  $jk = -kj = i$ ,  $ki = -ik = j$ ,  $i^2 = j^2 = k^2 = -1$  with the unit element 1 as a real algebra. For fixed positive integers  $m, n$ , let  $M(m, n; H)$  be the set of all  $m \times n$ -matrices with the coefficients in  $H$ , on which the matrix product is considered. By abbreviation, the following notations are used:  $M(n, H) := M(n, n; H)$ ,  $H^n := M(n, 1; H) \cong R^{4n}$  and

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$|X| := \sqrt{\sum_{i=1}^m \sum_{j=1}^n |X_{ij}|^2} \in \mathbf{R}$  for  $X := (X_{ij}) \in M(m, n; \mathbf{H})$ . By definition, a mapping  $f : \mathbf{H}^n \rightarrow \mathbf{H}^m$  is said to be *quaternion affine* if there exist  $A \in M(m, n; \mathbf{H})$  and  $B \in \mathbf{H}^m$  such that  $f(X) = AX + B$  for all  $X \in \mathbf{H}^n$ . For a mapping  $f : U \rightarrow \mathbf{H}^m$  defined on an open subset  $U$  of  $\mathbf{H}^n$  and a fixed point  $X \in U$ ,  $f$  is said to be *quaternion differentiable at  $X$*  (abbrev. Q at  $X$ ) if

(Q1)  $f$  is differentiable at  $X$ , that is (cf. [8]), there exists a real linear mapping  $f_{*X} : \mathbf{H}^n \rightarrow \mathbf{H}^m; Y \mapsto f_{*X}(Y)$  such that

$$\lim_{|Y| \rightarrow 0} \frac{|f(X+Y) - f(X) - f_{*X}(Y)|}{|Y|} = 0;$$

and

(Q2) there exists  $A \in M(m, n; \mathbf{H})$  such that  $f_{*X}(Y) = AY$  ( $Y \in \mathbf{H}^n$ ).

Note that  $A$  does not depend on  $Y$  or the way that  $Y$  tends to 0. However,  $A$  can depend on  $X$  in  $U$ . In the case when  $m = n = 1$ ,  $f : U \rightarrow \mathbf{H}$  is quaternion differentiable at  $x$  if and only if there exists  $a \in \mathbf{H}$  such that  $f'(x) := \lim_{|y| \rightarrow 0} (f(x+y) - f(y))y^{-1} = a$ . By W.R. Hamilton [4, Book III, Chapter II, §3, No.324], a quadratic function  $f : \mathbf{H} \rightarrow \mathbf{H}; x \mapsto x^2$  is not quaternion differentiable at  $x \in \mathbf{H}$  if  $x \notin \mathbf{R}$  (cf. [2, §3]). In fact, if  $x \notin \mathbf{R}$ , then  $f'(x) = \lim_{|y| \rightarrow 0} (x_0 + y(x_1i + x_2j + x_3k))y^{-1}$  does not tend to a definite element in  $\mathbf{H}$ , so that  $f$  is not quaternion differentiable at  $x \notin \mathbf{R}$ , as required. On the other hand, any quaternion affine mapping is quaternion differentiable at any point in an open domain. Conversely, the following result is well-known as a theorem of Ehresmann [3] (This is stated in Besse [1, p.410, 14.58 Theorem] without proof):

**THEOREM I** (C. Ehresmann). *Let  $f : U \rightarrow \mathbf{H}^n$  be a differentiable mapping defined on an open subset  $U$  of  $\mathbf{H}^n$ . Assume that the differential  $f_{*X}$  of  $f$  at any  $X$  in  $U$  is bijective. If  $f$  is quaternion differentiable at any  $X$  in  $U$ , then  $f$  is quaternion affine.*

In Theorem I, the bijective assumption for  $f_{*X}$  ( $X \in U$ ) can be omitted. In fact, the following result was obtained by Sommese [7, Proposition I]:

**THEOREM II** (A.J. Sommese). *Let  $m, n$  be arbitrary positive integers, and  $f : U \rightarrow \mathbf{H}^m$  be a differentiable mapping defined on an open subset  $U$  of  $\mathbf{H}^n$ . Then  $f$  is quaternion affine if and only if  $f$  is quaternion differentiable at any  $X$  in  $U$ .*

For a proof of Theorem II, Sommese [7, Lemma III] used the fact that the zeros of a complex holomorphic function of 2-variables admit no isolated point and have a structure of a complex manifold if it is not empty (see [6, p.31, Cor.2], for example). And Sudbery [9, Theorem 1] gave Theorem II in the special

case when  $m = n = 1$ , by the use of Hartogs's theorem (see [6, Chap.3], for example). This article gives a new proof of Theorem II, by means of quaternion differentiability equation and complex matrix representation of quaternions. It appears that Theorem II can be proved in a very elementary way. After writing up the manuscript, the author knew the previous works of Sommese [7] and Sudbery [9] (see Acknowledgement).

**2. Quaternion Differentiability Equation.**

For the proof, it is crucially important to translate the quaternion differentiability to a differential equation such as the complex differentiability equation of Cauchy-Riemann. For  $i \in \{1, \dots, m\}$ , the  $i$ -th canonical projection is denoted as follows:

$$\pi_i : \mathbf{H}^m \rightarrow \mathbf{H}; X = \begin{pmatrix} x_1 \\ \vdots \\ x_m \end{pmatrix} \mapsto x_i.$$

For  $j \in \{1, \dots, n\}$  and  $\ell \in \{0, 1, 2, 3\}$ , put

$$x_{j\ell} \begin{pmatrix} x_{10} + x_{11}i + x_{12}j + x_{13}k \\ \vdots \\ x_{n0} + x_{n1}i + x_{n2}j + x_{n3}k \end{pmatrix} := x_{j\ell},$$

which gives the canonical coordinates  $x_{j\ell} : \mathbf{H}^n \rightarrow \mathbf{R}; X \mapsto x_{j\ell}(X)$  on  $\mathbf{H}^n$ . And an element  $F_{j\ell} \in \mathbf{H}^n$  is defined as  $x_{j'\ell'}(F_{j\ell}) = \delta_{jj'}\delta_{\ell\ell'}$  with respect to the Kronecker's delta:  $\delta_{jj'} = 1$  (or 0) if  $j = j'$  (resp.  $j \neq j'$ ).

**LEMMA.** *Let  $f : U \rightarrow \mathbf{H}^m$  be a mapping defined on some open subset  $U$  of  $\mathbf{H}^n$ , and fix a point  $X \in U$ . Then  $f$  is quaternion differentiable at  $X$  if and only if  $f$  is differentiable at  $X$  and the differential  $f_{*X}$  of  $f$  at  $X$  commutes with  $R_x^{(n)} : \mathbf{H}^n \rightarrow \mathbf{H}^n = M(n, 1; \mathbf{H}); Y \mapsto Yx$ , for any  $x \in \mathbf{H} = M(1, \mathbf{H})$ :*

$$(1) \quad R_x^{(m)} \circ f_{*X} = f_{*X} \circ R_x^{(n)} : \mathbf{H}^n \rightarrow \mathbf{H}^m.$$

*Proof.* Put  $A := (L(F_{10}), \dots, L(F_{n0})) \in M(m, n; \mathbf{H})$  for a real linear mapping  $L : \mathbf{H}^n \rightarrow \mathbf{H}^m$ . Then  $L \circ R_x^{(n)} = R_x^{(m)} \circ L$  for all  $x \in \mathbf{H}$  if and only if  $L(Y) = AY$  for all  $Y \in \mathbf{H}^n$ . Taking  $L = f_{*X}$ , one has then the result. ■

**PROPOSITION 1.** *Let  $f : U \rightarrow \mathbf{H}^m$  be a mapping defined on some open subset  $U$  of  $\mathbf{H}^n$ , and fix a point  $X \in U$ . Assume that  $f$  is differentiable at  $X$ . Then  $f$  is quaternion differentiable at  $X$  if and only if  $f_i := \pi_i \circ f : U \rightarrow \mathbf{H}$  satisfies the*

following equations at  $X$  for  $i \in \{1, \dots, m\}$ ,  $j \in \{1, \dots, n\}$ :

$$(2) \quad \frac{\partial f_i}{\partial x_{j0}} = -\frac{\partial f_i}{\partial x_{j1}}i = -\frac{\partial f_i}{\partial x_{j2}}j = -\frac{\partial f_i}{\partial x_{j3}}k.$$

*Proof.* By Lemma,  $f$  is Q at  $X$  if and only if  $f_{*X}(Yx) = (f_{*X}Y)x$  for all  $Y \in H^n$  and any  $x \in H$ . Since  $f$  is differentiable at  $X$ , each  $f_i$  is differentiable at  $X$ . And  $f_{*X}(Y) = {}^t(f_{1*X}(Y), \dots, f_{m*X}(Y))$  for all  $Y \in H^n$ . Hence,  $f$  is Q at  $X$  if and only if  $f_{i*X}(Yx) = (f_{i*X}Y)x$  for all  $Y \in H^n$ ,  $x \in H$  and  $i \in \{1, \dots, m\}$ . Note that  $F_{j0} = -F_{j1}i = -F_{j2}j = -F_{j3}k$ . Taking  $Y = F_{j\ell}$ , one has that  $f$  is Q at  $X$  if and only if

$$(3) \quad f_{i*X}(F_{j0}) = -f_{i*X}(F_{j1})i = -f_{i*X}(F_{j2})j = -f_{i*X}(F_{j3})k$$

for  $j \in \{1, \dots, n\}$  and  $i \in \{1, \dots, m\}$ . With respect to the identification:  $H^n = T_X H^n$ , the equation (3) is equivalent to the equation (2) at  $X$ . ■

### 3. Complex Matrix Representation of Quaternions

Note that  $H$  contains a real subalgebra of complex numbers as  $C := R1 + Ri$  such that the complex conjugate  $\bar{x}$  of  $x \in C$  is same with the conjugate in  $H$ . Then  $H = C + jC$  is a direct sum of vector subspaces such that  $(a + jb)(c + jd) = (ac - \bar{b}d) + j(\bar{a}d + bc)$  for  $a, b, c, d \in C$ . And quaternions can be realized by complex matrixes as follows:

$$\begin{aligned} \kappa : H = C + jC &\longrightarrow C^2; a + jb \mapsto \begin{pmatrix} a \\ b \end{pmatrix} =: \begin{pmatrix} \kappa_1(a + jb) \\ \kappa_2(a + jb) \end{pmatrix}; \\ \tilde{\kappa} : H = C + jC &\longrightarrow M(2, C); a + jb \mapsto \begin{pmatrix} a & -\bar{b} \\ b & \bar{a} \end{pmatrix}. \end{aligned}$$

Then  $\kappa \circ R_z^{(1)} = R_z^{(2)}|_{C^2} \circ \kappa$  holds for all  $z \in C$ . For  $x, y \in H$ , one has that

$$|\kappa(x)| = |x|, \quad \kappa(xy) = \tilde{\kappa}(x)\kappa(y) \quad \text{and} \quad \tilde{\kappa}(xy) = \tilde{\kappa}(x)\tilde{\kappa}(y).$$

According to [11, p.463 (1)], a mapping  $\tilde{\kappa}(m, n) : M(m, n; H) \rightarrow M(2m, 2n; C)$  is defined as follows:

$$\tilde{\kappa}(m, n)(A) := (\tilde{\kappa}(a_{ij}))_{i \in \{1, \dots, m\}, j \in \{1, \dots, n\}},$$

where  $A = (a_{ij})_{i \in \{1, \dots, m\}, j \in \{1, \dots, n\}}$ . Then

$$\tilde{\kappa}(m, k)(AB) = \tilde{\kappa}(m, n)(A)\tilde{\kappa}(n, k)(B)$$

for  $A \in M(m, n; \mathbf{H})$  and  $B \in M(n, k; \mathbf{H})$ . Moreover, a real linear isomorphism from  $\mathbf{H}^n$  onto  $\mathbf{C}^{2n}$  is defined as follows:

$$\kappa^{(n)} : \mathbf{H}^n \longrightarrow \mathbf{C}^{2n}; X = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} \mapsto \kappa^{(n)}(X) := \begin{pmatrix} \kappa(x_1) \\ \vdots \\ \kappa(x_n) \end{pmatrix}.$$

Then  $\kappa^{(n)} \circ R_z^{(n)} = R_z^{(2n)} \circ \kappa^{(n)}$  for any  $z \in \mathbf{C}$ . Hence,

$$\kappa^{(n)} : (\mathbf{H}^n, R_z^{(n)} (z \in \mathbf{C})) \longrightarrow (\mathbf{C}^{2n}, R_z^{(2n)} |_{\mathbf{C}^{2n}} (z \in \mathbf{C}))$$

is a complex linear isomorphism such as

$$\kappa^{(n)} \begin{pmatrix} x_{10} + x_{11}i + x_{12}j + x_{13}k \\ \vdots \\ x_{n0} + x_{n1}i + x_{n2}j + x_{n3}k \end{pmatrix} = \begin{pmatrix} x_{10} + x_{11}i \\ x_{12} - x_{13}i \\ \vdots \\ x_{n0} + x_{n1}i \\ x_{n2} - x_{n3}i \end{pmatrix} =: \begin{pmatrix} z_1 \\ z_2 \\ \vdots \\ z_{2n-1} \\ z_{2n} \end{pmatrix}.$$

Then  $\kappa^{(n)}$  gives the canonical complex coordinates on  $\mathbf{H}^n$  such that

$$(4) \quad |\kappa^{(n)}(Y)| = |Y|, \quad \kappa^{(m)}(AY) = \tilde{\kappa}(m, n)(A) \kappa^{(n)}(Y)$$

for  $Y \in \mathbf{H}^n$  and  $A \in M(m, n; \mathbf{H})$ . And  $z_{2j-1} = \kappa_1(x_j)$ ,  $z_{2j} = \kappa_2(x_j)$ .

**PROPOSITION 2.** Let  $f : U \longrightarrow \mathbf{H}^m$  be a mapping defined on some open subset  $U$  of  $\mathbf{H}^n$ . For a fixed  $X \in U$ , assume that  $f$  is quaternion differentiable at  $X$ . Then, for any  $i \in \{1, \dots, m\}$ ,

$$\kappa \circ f_i : U \longrightarrow \mathbf{C}^2; X' \mapsto \begin{pmatrix} (\kappa_1 \circ f_i)(X') \\ (\kappa_2 \circ f_i)(X') \end{pmatrix}$$

is complex differentiable at  $X$  with respect to the complex structure of  $U$  given by the canonical complex coordinates  $(z_1, \dots, z_{2n})$  on  $\mathbf{H}^n$ .

*Proof.* Fix any  $i \in \{1, \dots, m\}$ . By Proposition 1,  $f_i = \pi_i \circ f$  is quaternion differentiable at  $X$ . Hence, there exists  $A \in M(1, n; \mathbf{H})$  such that

$$\lim_{|Y| \rightarrow 0} \frac{|f_i(X + Y) - f_i(X) - AY|}{|Y|} = 0.$$

Operating  $\kappa$  or  $\kappa^{(n)}$  in the above formula, by the equation (4), one has that

$$\lim_{|\kappa^{(n)}(Y)| \rightarrow 0} \frac{|(\kappa \circ f_i)(X + Y) - (\kappa \circ f_i)(X) - \tilde{\kappa}(1, n)(A)\kappa^{(n)}(Y)|}{|\kappa^{(n)}(Y)|} = 0.$$

Since the mapping  $\mathbf{C}^{2n} \rightarrow \mathbf{C}^2; \kappa^{(n)}(Y) \mapsto \tilde{\kappa}(1, n)(A)\kappa^{(n)}(Y)$  is complex linear,  $\kappa \circ f_i$  is complex differentiable at  $X$ , as required. ■

*Remark.* This representation of quaternions is related to *Pauli's spin matrixes* as  $\sigma_z := -i\bar{\kappa}(i), \sigma_y := i\bar{\kappa}(j), \sigma_x := i\bar{\kappa}(k)$  (cf. [10, (15.9), (15.10)]).

#### 4. Proof of Theorem II

Let  $f: U \rightarrow H^m$  be a quaternion holomorphic mapping defined on an open subset  $U$  of  $H^n$ . For  $i \in \{1, \dots, m\}$  and  $\ell \in \{1, 2\}$ , put

$$f_{i\ell} := \kappa_\ell \circ \pi_i \circ f: U \rightarrow C.$$

Then, by the quaternion differentiability equation (2), one has that

$$\frac{\partial(f_{i1} + jf_{i2})}{\partial x_{j0}} = -\frac{\partial(f_{i1} + jf_{i2})}{\partial x_{j2}} j$$

on  $U$  for  $j \in \{1, \dots, n\}$ . Note that  $zj = j\bar{z}$  for  $z \in C$ . Hence,

$$(5) \quad \frac{\partial f_{i1}}{\partial x_{j0}} = \frac{\partial \bar{f}_{i2}}{\partial x_{j2}} \quad \text{and} \quad \frac{\partial f_{i2}}{\partial x_{j0}} = -\frac{\partial \bar{f}_{i1}}{\partial x_{j2}} \quad \text{on } U.$$

By Proposition 2,  $f_{i1}$  and  $f_{i2}$  are holomorphic on  $U$  with respect to the complex coordinates  $(z_1, \dots, z_{2n})$ . In particular,  $\partial f_{i1}/\partial x_{j0} = \partial f_{i1}/\partial z_{2j-1}$  and  $\partial f_{i2}/\partial x_{j0} = \partial f_{i2}/\partial z_{2j-1}$  are holomorphic, and that  $\partial \bar{f}_{i2}/\partial x_{j2} = \partial \bar{f}_{i2}/\partial z_{2j}$  and  $\partial \bar{f}_{i1}/\partial x_{j2} = \partial \bar{f}_{i1}/\partial z_{2j}$  are anti-holomorphic. By the equation (5), they are both holomorphic and anti-holomorphic on  $U$ , which are constants, that is, for certain  $a_{i,2j}, a_{i,2j-1} \in C$  ( $j \in \{1, \dots, n\}$ ),

$$\begin{aligned} \frac{\partial f_{i1}}{\partial z_{2j-1}} = \frac{\partial f_{i1}}{\partial x_{j0}} = a_{i,2j-1}, \quad \frac{\partial f_{i1}}{\partial z_{2j}} = \frac{\partial f_{i1}}{\partial x_{j2}} = -\bar{a}_{i,2j}; \\ \frac{\partial f_{i2}}{\partial z_{2j-1}} = \frac{\partial f_{i2}}{\partial x_{j0}} = a_{i,2j}, \quad \frac{\partial f_{i2}}{\partial z_{2j}} = \frac{\partial f_{i2}}{\partial x_{j2}} = \bar{a}_{i,2j-1} \end{aligned}$$

on  $U$ . Then there exist constants  $b_{i1}, b_{i2} \in C$  such that

$$\begin{cases} f_{i1}(X) = \sum_{j=1}^n (a_{i,2j-1} z_{2j-1} - \bar{a}_{i,2j} z_{2j}) + b_{i1} \\ f_{i2}(X) = \sum_{j=1}^n (a_{i,2j} z_{2j-1} + \bar{a}_{i,2j-1} z_{2j}) + b_{i2} \end{cases}$$

for  $X = {}^t(x_1, \dots, x_n)$  with  $x_j = z_{2j-1} + jz_{2j}$ . By the equation (4), one has

$$f_i(X) = f_{i1}(X) + jf_{i2}(X) = \sum_{j=1}^n a_{ij} x_j + b_i,$$

where  $a_{ij} := a_{i,2j-1} + ja_{i,2j}$  and  $b_i := b_{i1} + jb_{i2}$ . Hence,

$$f(X) = \begin{pmatrix} f_1(X) \\ \vdots \\ f_m(X) \end{pmatrix} = \begin{pmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \vdots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} + \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix}.$$

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