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Separability Structures
on Riemannian Manifolds

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SEPARABILITY STRUCTURES ON RIEMANNIAN MANIFOLDS

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1.- Introduction.

Let M be a differentiable manifold of dimension n and let H be a differentiable function on the cotangent bundle T^*M . Let $(U, (x^i))$ be a chart on M (i.e. a coordinate system (x^i) defined on the open set $U \subseteq M$) and let $(T^*U, (x^i; p_j))$ be the corresponding canonical chart on T^*M ($i, j = 1, \dots, n$). With this chart we can associate the representative function $H(x^i; p_j)$ of H and the so called reduced Hamilton-Jacobi equation:

$$(1.1) \quad H(x^i; \frac{\partial S}{\partial x_j}) = e$$

where e is a real parameter.

A complete solution (or a complete integral) of (1.1) is an n -parameters family $S(x^i; c_j)$ of solutions of (1.1) such that:

$$(1.2) \quad \det \left(\frac{\partial^2 S}{\partial x^i \partial c_j} \right) \neq 0$$

When a complete solution is known, one can directly find the integral curves of the Hamiltonian vectorfield defined by the Hamiltonian H , by following a well known method.

We are mainly interested in those cases where equation (1.1) is completely separable, i.e. it admits a complete solution which is a sum of functions depending on a single coordinate:

$$(1.3) \quad S(x^i; c_j) = S_1(x^1; c_1) + S_2(x^2; c_2) + \dots + S_n(x^n; c_n) \quad .$$

Although the conditions for the existence of such a kind of complete solution are known (Levi-Civita, 1904 [1]), a detailed treatment of the separable case of the Hamilton-Jacobi equation is so far available only for certain classes of Hamiltonians. Among them, we recall the quadratic Hamiltonians corresponding to the classical me-

chanical systems, including t -dependent constraints and velocity-dependent potentials. For a historical perspective on the separability of the Hamilton-Jacobi equation the reader can refer to the review articles [2] and [3].

For a better understanding of the separability conditions of equation (1.1), in the present paper we propose an approach based on the concept of separability structure which seems to allow valuable simplifications. A separability structure is a family of charts at a point $x_0 \in M$ such that the corresponding equations (1.1) have complete integrals of the kind (1.3) representing the same family of functions on a neighborhood of x_0 . From this point of view we analyze, in particular, the case of the geodesic Hamiltonian of a Riemannian manifold with definite or indefinite metric. (Throughout the paper we use the term Riemannian manifold in this generalized sense; when we want to distinguish explicitly between definite or indefinite metric we use the terms proper Riemannian and pseudo-Riemannian manifold respectively). For the sake of simplicity functions and manifolds are tacitly assumed to be smooth enough to assure the validity of the results.

2.-Separability structures.

A solution of the Hamilton-Jacobi equation associated with the Hamiltonian $H: T^*M \rightarrow \mathbb{R}$ is a function $S: U \rightarrow \mathbb{R}$ (where U is an open subset of M) such that:

$$(2.1) \quad dS(U) \subseteq C_e, \quad ,$$

where $dS: M \rightarrow T^*M$ is the differential of S and $C_e = \{p \in T^*M: H(p) = e\}$. Usually only regular values of the Hamiltonian are considered, so that C_e is a submanifold of T^*M of codimension 1 (see for instance [4], p.49 and 204). In fact, inclusion (2.1) is the coordinate free translation of equation (1.1), and we call it (although rather improperly) the reduced Hamilton-Jacobi equation associated with the Hamiltonian H and the energy e .

A complete solution (or a complete integral) of the Hamilton-Jacobi equation associated with the Hamiltonian H is a function $S: \hat{U} \rightarrow \mathbb{R}$ on an open subset \hat{U} of a product manifold $M \times A \times E$, where E is the energy space ($E \cong \mathbb{R}$) and A is a parameter space of dimension $n-1$ (it is not necessary to specify here the nature of such a space: for further information see for instance [5]), such that each function $S_c: U_c \rightarrow \mathbb{R}$ obtained by fixing an admissible value $c = (a, e) \in A \times E$ ($U_c = \{x \in M: (x, c) \in \hat{U}\}$, $S_c = S(x, c)$) is a solution of the Hamilton-Jacobi equation (2.1):

$$(2.2) \quad dS_c(U_c) \subseteq C_e$$

and the submanifolds $L_c = dS_c(U_c)$, where c covers all its admissible values, form a (local) foliation of T^*M . The latter requirement is in fact the geometric counterpart of condition (1.2), where (c_j) must be interpreted as coordinates on $A \times E$ (usually one of the parameters (c_j) coincides with e). We notice that each leaf L_c of the foliation is a section of the canonical projection $\pi_M: T^*M \rightarrow M$ and a Lagrangian submanifold of T^*M with respect to the canonical symplectic 2-form $\omega_M = dx^i \wedge dp_i$. If we consider the natural projection $\sigma_M: M \times A \times E \rightarrow M$, the open set $U = \sigma_M(\tilde{U}) \subseteq M$, which is the union of the open sets (U_c) , can be called the base domain of the complete integral $S: \tilde{U} \rightarrow \mathbb{R}$. Then, the foliation (L_c) generated by S is defined in an open set $\tilde{U} \subseteq T^*M$ such that $\pi_M(\tilde{U}) = U$.

(2.3) Definition.— A chart $(U, (x^i))$ on a manifold M is said to be separable with respect to the Hamiltonian $H: T^*M \rightarrow \mathbb{R}$ if the corresponding Hamilton-Jacobi equation admits a complete solution S whose base domain is U and such that

$$(2.4) \quad \partial_i \partial_j S = 0, \quad i \neq j. \quad (^\circ)$$

Let us fix a point $x_0 \in M$ and let us consider the set of the separable charts at x_0 .

(2.5) Definition.— Two charts $(U, (x^i))$ and $(U', (x'^i))$ are said to be \mathcal{S} -compatible with respect to the Hamiltonian H at the point $x_0 \in U \cap U'$, if they are separable and if the corresponding separated complete integrals coincide in an open neighborhood U'' of x_0 , i.e. if the two corresponding foliations in T^*M coincide in an open set \tilde{U}'' such that $x_0 \in U'' = \pi_M(\tilde{U}'')$.

\mathcal{S} -compatibility is clearly an equivalence relation in the family of the separable charts at the point x_0 (which of course could be empty). Hence we are led to the following definition.

(2.6) Definition.— A separability structure (briefly, a \mathcal{S} -structure) at the point x_0 is an equivalence class of charts which are \mathcal{S} -compatible at x_0 with respect to the Hamiltonian H .

($^\circ$) From now on we will use the following abbreviations: $\partial_i = \frac{\partial}{\partial x^i}$, $\partial^i = \frac{\partial}{\partial p_i}$.

For the cases of major interest to us none of the functions $(\partial^i H)$ vanishes identically. Then we can consider the functions

$$(2.7) \quad R_i = - \frac{\partial_i H}{\partial^i H},$$

possibly smoothly extended to those points at which the denominators are zero.

(2.8) Definition.— Let $(U, (x^i))$ be a chart at the point $x_0 \in M$. We say that a coordinate x^k is of first class at x_0 (with respect to the Hamiltonian H) if, in an open set of T^*M which projects in a neighborhood of x_0 , the corresponding function R_k is linear on the fibers of π_M , i.e.:

$$(2.9) \quad R_k = B_k^i p_i,$$

where the functions (B_k^i) depend on the coordinates (x^i) only. In particular, if the functions (B_k^i) vanish, i.e. if $\partial_k H = 0$, we say that the coordinate x^k is ignorable. A coordinate which is not of first class is said to be of second class.

For the sake of simplicity we introduce the following convention.

(2.10) Convention.— Second class coordinates are labeled by indices from the first part of the Latin alphabet (a, b, c, \dots) ; those of first class by Greek indices $(\alpha, \beta, \gamma, \dots)$. Latin indices from the second part of the alphabet (h, i, j, \dots) are used when the distinction is not needed. The Einstein summation convention is adapted to the above choice of indices, unless the symbol "n.s." appears together with a distinguished index. The coordinates of any chart at the point x_0 are assumed to be ordered in such a way that the first m ($0 \leq m \leq n$) are of second class, while the others are of first class, so that the indices (a, b, c, \dots) are assumed to range from 1 to m ; $(\alpha, \beta, \gamma, \dots)$ from $m+1$ to n and (h, i, j, \dots) from 1 to n .

The distinction of coordinates into the two classes above (in the particular case of a quadratic Hamiltonian) dates back to Dall'Acqua [6].

When (2.4) holds, by derivation of (1.1) with respect to a coordinate x^i , we obtain $(\partial_i H)_c + (\partial^i H)_c \partial_i \partial_j S_c$, where $()_c$ means the substitution $p_j = \partial_j S_c$, i.e. the evaluation on the leaf L_c . Hence, even if $\partial^i H = 0$ at some point of L_c , we can define $(R_i)_c = \partial_i \partial_j S_c$. Moreover, we notice that the separability conditions (2.4) are exactly the integrability conditions of the following system of partial differential equations (see Levi-Civita [1]):

$$(2.11) \quad \partial_i p_j = 0 \quad (i \neq j) \quad , \quad \partial_i p_i = R_i \quad .$$

The integrability conditions are represented by the identities

$$(2.12) \quad \partial_i R_j + \partial_j^i R_i = 0 \quad (i \neq j ; i.n.s.) \quad ,$$

which, by (2.7), can be written as follows:

$$(2.13) \quad \partial^i H \partial^j H \partial_i \partial_j H - \partial^i H \partial_j H \partial_i \partial^j H - \partial_i H \partial^j H \partial^i \partial_j H + \partial_i H \partial_j H \partial^i \partial^j H = 0 \quad (i \neq j) \quad .$$

These are the so called Levi-Civita separability conditions.

Following the above convention, system (2.11) can be written:

$$(2.14) \quad \partial_i p_j = 0 \quad (i \neq j) \quad , \quad \partial_\alpha p_\alpha = R_\alpha \quad , \quad \partial_\alpha p_\alpha = B_\alpha^i p_i \quad .$$

However, we have identically

$$(2.15) \quad B_\alpha^\alpha = 0 \quad , \quad \partial_\alpha B_\alpha^\beta = 0 \quad ,$$

so that (2.14) contains an autonomous sub-system in the first class coordinates only:

$$(2.16) \quad \partial_\alpha p_\beta = 0 \quad (\alpha \neq \beta) \quad , \quad \partial_\alpha p_\alpha = B_\alpha^\gamma p_\gamma \quad .$$

In fact, from (2.12) it follows in particular: $\partial_\alpha B_\alpha^i p_{\rho i} + B_\alpha^\alpha R_\alpha = 0$ (a.n.s.), which implies that R_α is linear in the variables (p_i) , against the definition of second class coordinate, unless $B_\alpha^\alpha = 0$; hence also (2.15)₂ follows.

Since system (2.16) is linear in the $r (= n - m)$ unknown functions (p_α) , in a neighborhood of x_0 there exist r independent solutions, i.e. r^2 functions (ξ_α^i) such that:

$$(2.17) \quad \partial_\alpha \xi_\beta^i = 0 \quad (\alpha \neq \beta) \quad , \quad \partial_\alpha \xi_\alpha^i = B_\alpha^\gamma \xi_\gamma^i$$

and

$$(2.18) \quad \det(\xi_\alpha^i) \neq 0 \quad .$$

Then we can consider a new coordinate system (y^i) defined by the equations

$$(2.19) \quad dy^\alpha = dx^\alpha \quad , \quad dy^i = \xi_\alpha^i dx^\alpha \quad .$$

It can be easily checked that the new coordinates (y^i) are \mathcal{L}^0 -compatible with (x^i) and that the coordinates (y^α) are ignorable. Hence, since the coordinates are still of se-

cond class, we have given a constructive proof of the following theorem.

(2.20) Theorem.— In a \mathcal{S} -structure there exist charts where all the first class ordinates are ignorable.

Another important fact is that the number of first (or second) class coordinates is an invariant of a \mathcal{S} -structure.

(2.21) Theorem.— Two \mathcal{S} -compatible charts have the same number of first (or second class coordinates).

Proof.— Let (x^i) and $(x^{i'})$ be \mathcal{S} -compatible coordinates at x_0 . Let (x^α) , $(x^{\alpha'})$ the coordinates of second class ($\alpha=1, \dots, m$; $\alpha'=1, \dots, m'$) and (x^α) , $(x^{\alpha'})$ those of class. They give rise to the same complete integral: $\sum_i S_i(x^i; c_j) = \sum_{i'} S_{i'}(x^{i'}; c_j)$. By derivation with respect to x^α and $x^{\alpha'}$, we obtain:

$$\xi_{\alpha'}^\alpha \partial_\alpha \partial_{\alpha'} S_\alpha = \xi_{\alpha'}^{i'} \partial_i \xi_{\alpha'}^{i'} \partial_{i'} S_{i'} + \xi_{\alpha'}^{\alpha'} \partial_{\alpha'} \partial_{\alpha'} S_{\alpha'} \quad (\alpha, \alpha' \text{ n.s.}),$$

with $\xi_{i'}^{j'} = \partial_{i'} x^{j'}$ and $\xi_{j'}^{i'} = \partial_{j'} x^{i'}$. This means that the following identities hold:

$$\xi_{\alpha'}^\alpha R_\alpha = \xi_{\alpha'}^{i'} \partial_i \xi_{\alpha'}^{j'} p_{j'} + \xi_{\alpha'}^{\alpha'} R_{\alpha'} \quad (\alpha, \alpha' \text{ n.s.}).$$

If $\xi_{\alpha'}^{\alpha'} \neq 0$, it follows that $R_{\alpha'}$ is linear in the variables $(p_{j'})$ (because R_α is also linear in the $(p_{j'})$ by definition), which is in contrast with the fact that $x^{\alpha'}$ is of cond class. Hence, it must be $\xi_{\alpha'}^{\alpha'} = 0$ for each pair of indices (α', α) , and (by symmetry) $\xi_{\alpha'}^\alpha = 0$ for each pair (α, α') . It clearly follows that if $m \neq m'$ the matrix $(\xi_{i'}^{j'})$ can be regular, which is absurd. (q.e.d.)

(2.22) Definition.— A separability structure at the point x_0 is said to be of class r (or a \mathcal{S}_r -structure) if r is the number of the coordinates of first class at x_0 in representative chart.

Theorem (2.20) shows that in a \mathcal{S}_r -structure there exist charts with r ignorable coordinates. The use of these charts, which we call quasi-normal separable charts, allows of course valuable simplifications in the analysis of separability structures without any loss of generality. On the other hand, since second class coordinates are not ignorable (by definition), and their number is invariant, it follows clearly

(2.23) The class of a \mathcal{S} -structure is the maximum number of ignorable coordinates

one can find in a representative chart.

This provides in fact an alternative definition of class of a \mathcal{S} -structure (see for instance [7]) which is not related with the definition of class of a coordinate.

3.- First integrals associated with a separability structure.

In this section we shall give a short outline of some properties of the first integrals associated with a complete solution of the Hamilton-Jacobi equation in the case of complete separability.

We have already pointed out that a complete integral is represented by a local foliation (L_c) of Lagrangian submanifolds of (T^*M, ω_M) which are sections of the fibration π_M and where the Hamiltonian H is constant (the former requirement could be removed; see for instance [5]). A complete integral can also be represented by a set of real functions (F_i) on an open set of T^*M satisfying the following conditions. i) They are vertically independent, i.e. they are not only functionally independent as functions on T^*M but also, more particularly, functionally independent when restricted to the fibers of T^*M . This fact is represented in natural canonical coordinates by the regularity of the $n \times n$ matrix $(\partial^2 F_i)$. ii) The functions (F_i) are in involution, i.e. their Poisson brackets vanish identically: $\{F_i, F_j\} = 0$. iii) The Hamiltonian H depends functionally on the (F_i) : $H = \rho(F_i)$ or, equivalently, the Hamiltonian H is in involution with them: $\{H, F_i\} = 0$. In fact, equations of the kind $F_i = c_i$, where $c = (c_i)$ covers a suitable open set of \mathbb{R}^n , define a foliation on T^*M of Lagrangian submanifolds which are transversal to the fibers (i.e. sections of π_M) and on which the Hamiltonian H is constant. When such a set of functions is given, then the complete solution S of the Hamilton-Jacobi equation corresponding to H is the integral of the equations $\partial_k S = S_k$, where the functions $S_k(x^i; c_j)$ are obtained by solving the system $F_i(x^j; p_k) = c_i$ with respect to the (p_k) : $p_k = S_k(x^i; c_j)$. Conversely, if $S: \hat{U} \rightarrow \mathbb{R}$ is a complete integral, we can obtain n functions (F_i) satisfying the above conditions, by solving the system $p_k = \partial_k S$ with respect to the coordinates (c_i) of $A \times E$ appearing in the representation of S . We have of course $H = \rho(F_i)$ if $e = \rho(c_i)$ is the representative of the natural projection $\rho_E: A \times E \rightarrow E$.

Now, let us assume that S is completely separable in the coordinates (x^i) . By derivation with respect to the variable x^k of the identity $F_i(x^j; \partial_k S) = c_i$ we have:

$(\partial_k F_i)_c - (\partial^k F_i)_c \partial_k \partial_k S_c = 0$. This implies the identity:

$$(3.1) \quad \partial_k F_i + \partial^k F_i R_k = 0 \quad (k \text{ n.s.}),$$

which can also be written:

$$(3.2) \quad \partial_k F_i \partial^k H - \partial^k F_i \partial_k H = 0 \quad (k \text{ n.s.}).$$

We emphasize the fact that in the last formula there is no summation with respect to the index k , so that the Poisson bracket $\{F_i, H\} = \partial_k F_i \partial^k H - \partial^k F_i \partial_k H$ is zero because each term of the sum is zero. Thus we are naturally led to consider something more than the usual involution.

(3.3) Definition. Two functions F and G on T^*M are said to be in separable involution (briefly, in \mathcal{S} -involution) with respect to the coordinates (x^i) if, for each index

$$(3.4) \quad \partial_k F \partial^k G - \partial^k F \partial_k G = 0 \quad (k \text{ n.s.}).$$

Hence (3.2) means that each function F_i and H are in \mathcal{S} -involution with respect to the separable coordinates (x^i) . Moreover, this fact implies that the functions (F_i) in \mathcal{S} -involution themselves: $\partial_k F_i \partial^k F_j = -\partial^k F_i R_k \partial^k F_j = \partial^k F_i \partial_k F_j \quad (k \text{ n.s.})$.

Conversely, let (F_i) be a set of n vertically independent functions in \mathcal{S} -involution with respect to a coordinate system (x^i) . Since for each index k there exists at a function F_h such that $\partial^k F_h$ does not vanish identically, we can define the function

$$(3.5) \quad R_k = -\frac{\partial_k F_h}{\partial^k F_h}$$

Hence, for each function F_i : $\partial_k F_i + \partial^k F_i R_k = 0$. Let S be a function generated by family (F_i) as shown at the beginning of this section, i.e. satisfying the equation $F_i(x^j; \partial_k S(x^h; c_k)) = c_i$. By derivation with respect to x^k we obtain: $(\partial_k F_i)_c + (\partial^j F_i)_c \partial_j \partial_k S_c = 0$, where, as in section 2, $()_c$ means the evaluation on the leaf generated by the function S_c obtained by fixing the value $c = (c_i)$. Hence: $(k \text{ n.s.})$ $0 = -(\partial^k F_i R_k)_c + (\partial^j F_i)_c \partial_j \partial_k S_c = (\partial^j F_i)_c (\partial_j \partial_k S_c - \delta_{jk} R_k)_c$. Since $\det(\partial^j F_i) \neq 0$, follows $\partial_j \partial_k S_c = \delta_{jk} R_k$. Then, we have in particular $\partial_j \partial_k S_c = 0$ for $j \neq k$, which that S is of the kind (1.3). As we know, such a function S is the complete integral of the Hamilton-Jacobi equation corresponding to each Hamiltonian H functionally dependent on (F_i) (in this case, as it is easy to check, H is in \mathcal{S} -involution with each F_i). Hence we have proved the following theorem.

(3.6) Theorem.— Let (F_i) be a set of n vertically independent functions on T^*M . A coordinate system (x^i) on M is separable with respect to a Hamiltonian H functionally dependent on (F_i) if and only if (F_i) are in \mathcal{S} -involution with respect to (x^i) .

It clearly follows that, if the functions (F_i) are in \mathcal{S} -involution with respect to the coordinates (x^i) , they are in \mathcal{S} -involution with respect to all coordinate systems which are \mathcal{S} -compatible, with respect to H , at a point x_0 . In fact, these coordinates give rise to the same complete integral (by definition of \mathcal{S} -compatibility), that is to say, to the same foliation represented by the functions (F_i) . Hence we conclude that to a \mathcal{S} -structure there corresponds a group of functions in \mathcal{S} -involution of dimension n (i.e. generated by n independent functions). Furthermore we notice that the \mathcal{S} -structure is of class r if and only if, among the functions (3.5), there are exactly r which are linear in the variables (p_j) .

4.- Separability structures on Riemannian manifolds and normal separable coordinates.

By separability structure on a Riemannian manifold (M, g) we mean a \mathcal{S} -structure corresponding to the geodesic Hamiltonian, which is represented, in natural coordinates $(x^i; p_j)$, by a quadratic form:

$$(4.1) \quad H = \frac{1}{2} g^{ij} p_i p_j, \quad ,$$

where (g^{ij}) are the contravariant components of the metric tensor g in the coordinates (x^i) . Of course, also the definition of first and second class coordinates is understood to be taken with respect to this Hamiltonian.

Let us denote by $\iota : TM \longrightarrow T^*M$ the natural diffeomorphism defined by the metric tensor g . In natural coordinates $(x^i; \dot{x}^i)$ and $(x^i; p_j)$ of TM and T^*M respectively, this diffeomorphism is represented by the equations $p_j = g_{ji} \dot{x}^i$, where (g_{ji}) are the covariant components of g , or by the inverse relations $\dot{x}^i = g^{ij} p_j$. Let us denote by ι^*f the pull-back of a function $f : T^*M \longrightarrow \mathbb{R}$, i.e.: $\iota^*f = f \circ \iota$.

In the present case, the functions (2.7) are explicitly given by:

$$(4.2) \quad R_i = -\frac{1}{2} \frac{\partial_i g^{hk} p_h p_k}{g^{ij} p_j}.$$

Of course R_i is linear in the variables (p_j) (that is to say x^i is a first class coordinate) if and only if its pull-back

$$(4.3) \quad {}^1R_i = \frac{1}{2} \frac{\partial_i g_{hk} \dot{x}^h \dot{x}^k}{\dot{x}^i}$$

is linear in the variables (\dot{x}^i) , i.e. if and only if the quadratic polynomial $\partial_i g$ is divisible by \dot{x}^i . Hence:

(4.4) A coordinate x^i is of first class at a point $x_0 \in M$ if and only if, in a neighborhood of x_0 , $\partial_i g_{hk} = 0$ for each $h, k \neq i$.

In particular, a coordinate x^i is ignorable when $\partial_i g_{hk} = 0$ for each pair of indices (h, k) . As it is well known, an ignorable coordinate corresponds to a Killing vector field (briefly, a K-vector) on the Riemannian manifold (M, g) , i.e. to a vectorfield satisfying the Killing equation $L_X g = 0$ (where L_X is the Lie derivative symbol)

As a consequence of (4.4), and accordingly to definition (2.22) and convention we notice that:

(4.5) A \mathcal{S} -structure at a point x_0 of a Riemannian manifold (M, g) is of class r if and only if in any representative chart there exist exactly r coordinates (x^α) such that in a neighborhood of x_0 :

$$(4.6) \quad \partial_\alpha g_{hk} = 0 \quad (h, k \neq \alpha) \quad .$$

Therefore, theorem (2.20) has the following corollary ([8]).

(4.7) Theorem.- If in a separable chart $(U, (x^i))$ of a Riemannian manifold (M, g) conditions (4.6) hold in a neighborhood of $x_0 \in U$ for r coordinates (x^α) , then there exist \mathcal{S} -compatible charts at x_0 with r ignorable coordinates. If (M, g) admits at x_0 a structure, then, in a neighborhood of x_0 , there exist r commuting K-vectors, independent at each point, or, equivalently, an Abelian r -parameters group of isometries acts freely. In particular, if (M, g) admits a \mathcal{S}_n -structure at x_0 ($n = \dim M$), then M is flat at x_0 .

The quasi-normal separable charts (see the end of section 2) can be found by finding the constructive proof of theorem (2.20), where now the coefficients (B_α^A) have as it is easy to check, the following expressions:

$$(4.8) \quad B_\alpha^A = g^{Ak} \partial_\alpha g_{Ak} - \frac{1}{2} g^{\alpha\beta} \partial_\alpha g_{\beta\alpha} \quad (\alpha \text{ n.s.}) \quad .$$

Another method of construction, of a pure algebraic character, will be shown below. When investigating the relations between \mathcal{S} -compatible coordinates, we notice

as a general property of the \mathcal{S} -structures, that a rescaling of a coordinate x^i (i.e. a reversible transformation of x^i involving no other coordinate) preserves the class of the coordinate and the separability.

(4.9) Theorem.- A chart $(U, (x^i))$ is \mathcal{S} -compatible with a given separable chart $(U', (x'^i))$ at a point $x_0 \in U \cap U'$ if and only if the second class coordinates are simply related by a rescaling, i.e.:

$$(4.10) \quad dx^{a'} = \delta_a^{a'} f_a(x^a) dx^a, \quad ,$$

(a suitable reordering of the coordinates is understood) and moreover

$$(4.11) \quad dx^{a'} = \xi_i^{a'} dx^i, \quad ,$$

where functions $(\xi_i^{a'})$ satisfy, in a neighborhood of x_0 , the following equations:

$$(4.12) \quad \partial_i \xi_j^{a'} + \xi_i^{b'} \xi_j^{a'} B_{b'}^{a'} = 0 \quad (i \neq j) \quad .$$

Proof.- i) If the two charts are \mathcal{S} -compatible, they have the same number of first (and second) class coordinates (theorem (2.21)). By using the same notations as in the proof of theorem (2.21), we can see that: $\partial_i \partial_j S_c = \partial_i \xi_j^{b'} \partial_{b'} S_c + \xi_i^{a'} \xi_j^{b'} (R_{ab'}^{c'})_c = 0$ for $i \neq j$. Hence, the following identities hold:

$$(4.13) \quad \partial_i \xi_j^{b'} P_{b'}^{a'} + \xi_i^{b'} \xi_j^{a'} B_{b'}^{a'} P_{a'}^{a'} + \xi_i^{a'} \xi_j^{a'} R_{a'}^{a'} = 0 \quad (i \neq j) \quad ,$$

where, of course, $(B_{b'}^{a'})$ and $(R_{a'}^{a'})$ are defined as in (4.8) and (4.2) with respect to coordinates (x'^i) . Since by the definition of second class coordinate we can see that $\xi_i^{a'} \xi_j^{a'} L^*(R_{a'}^{a'})$ cannot be linear in the variables (x'^i) , it follows that equations (4.12) necessarily hold as well as: $\partial_i \xi_j^{a'} = 0$, $\xi_i^{a'} \xi_j^{a'} = 0$ ($i \neq j$, a.n.s.). The first set of these equations simply means that each $\xi_j^{a'}$ is function of x^j only; the second set implies that, for a fixed index a' , only one of the functions $(\xi_i^{a'})$ does not vanish identically. Since $\xi_{a'}^{a'} = 0$ (see the proof of theorem (2.21)), there exists a second class coordinate x^a which is simply related with $x^{a'}$ by a rescaling. ii) Conversely, if (4.10) - (4.12) hold, it is easy to check, by reversing the above reasoning, that the two charts are \mathcal{S} -compatible. (q.e.d.)

We notice in particular that if (x'^i) are quasi normal separable coordinates (i.e. (x'^i) are ignorable, hence $B_{b'}^{a'} = 0$), for all \mathcal{S} -compatible coordinates (x^i) the following relations hold in a neighborhood of x_0 , apart from a reordering and a rescaling:

$$(4.14) \quad dx^{a'} = dx^a, \quad dx^{a'} = \xi_i^{a'} dx^i,$$

where each $\xi_i^{a'}$ is function of x^i only.

For a Hamiltonian such as in (4.1), Levi-Civita separability conditions (2.13) polynomial identities in the variables (p_i) . If we write them for second class coordinates $x^a \neq x^b$ as follows:

$$(4.15) \quad \partial^a H (\partial^b H \partial_a \partial_b H - \partial_b H \partial_a \partial^b H) = \partial_a H (\partial^b H \partial_b \partial^a H - \partial_b H \partial^a \partial^b H) \quad (a \neq b, \text{ n.s.})$$

we observe (with Levi-Civita [1]) that, since $\partial^a H$ is not a divisor of $\partial_a H$, it must be a divisor of the polynomial

$$(4.16) \quad \partial^b H \partial_b \partial^a H - \partial_b H \partial^a \partial^b H \quad (a \neq b, \text{ n.s.})$$

Then, by the pull-back ι^* , we see that $\dot{x}^a = \iota^*(\partial^a H)$ must be a divisor of

$$g^{ak} \partial_b g_{hk} \dot{x}^b \dot{x}^k - \frac{1}{2} g^{ab} \partial_b g_{hk} \dot{x}^h \dot{x}^k \quad (a \neq b, \text{ n.s.})$$

This implies, in particular:

$$(4.17) \quad g^{ab} \partial_b g_{hk} = 0 \quad (a \neq b; h, k \neq a, b; b \text{ n.s.}).$$

Since x^b is a second class coordinate, there exist at least two indices $i, j \neq b$ such that $\partial_b g_{ij} \neq 0$ at some point of each neighborhood of x_0 . If, moreover, $i, j \neq a$ from (4.17) it follows $g^{ab} = 0$ ($a \neq b$) in a neighborhood of x_0 . On the other hand, exceptional case

$$(4.18) \quad \partial_b g_{ij} = 0 \quad (a \neq b; i, j \neq a, b)$$

is irrelevant because, as it is easy to see, we can always pass to \mathcal{S} -compatible coordinates for which this no longer holds, while conditions like (4.18) are invariant, since second class coordinates are related by a rescaling. Hence:

(4.19) If $(U, (x^i))$ is a separable chart, for two distinct coordinates x^a, x^b , of second class at x_0 , we have, in a neighborhood of x_0 :

$$(4.20) \quad g^{ab} = 0 \quad (a \neq b).$$

Now we see that the polynomial (4.16), which is divisible by $\partial^a H$, simply reduces, in a neighborhood of x_0 , to $\partial^b H \partial_b \partial^a H$. Since $\partial^a H$ is not a divisor of $\partial^b H$, it follows

that $\partial_b \partial^a H = f^{ab} \partial^a H$, where f^{ab} is a function of the coordinate (x^i) only, and thus:

$$(4.21) \quad \partial_b g^{ac} = f^{ab} g^{ac} \quad (a \neq b) .$$

Since in the last formula the function f^{ab} does not depend on the choice of the index i , we can see at once that:

(4.22) If $(U, (x^i))$ is a separable chart, for two distinct coordinates x^a, x^b of second class at a point $x_0 \in U$, the following equations hold in a neighborhood of x_0 :

$$(4.23) \quad g^{ai} \partial_b g^{aj} = g^{aj} \partial_b g^{ai} \quad (a \neq b) .$$

In Dall'Acqua's paper [6], conditions (4.20) have been proved through cumbersome calculations and under the assumption $g^{aa} \neq 0$ for each second class coordinate (which in a proper-Riemannian manifold is certainly satisfied). We have followed here the very simple proof given by Agostinelli in [9], in which, however, the possibility of the exceptional case (4.18) is not considered. In fact, this obstacle cannot be overcome so easily without the concept of separability structure and without knowing that second class coordinates remain essentially unchanged in \mathcal{S} -compatible charts.

From proposition (4.19) and theorem (4.9) it follows in particular:

(4.24) The coordinates of a \mathcal{S}_0 -structure at a point x_0 are uniquely determined, up to a rescaling, and orthogonal ($g^{ij} = 0$ for $i \neq j$) in a neighborhood of x_0 .

(4.25) Remark.— When g is analytic, by (4.5) we notice that a coordinate is of first class at each point of the domain of the chart if it is of first class at least at one point (consequently, a second class coordinate at a point is of second class everywhere). Hence, the above results hold with respect to all points of the domain of a separable chart. In other words, it is not necessary to work at a distinguished point. This remark must be kept in mind also in the sequel.

Together with the first classification given by the class, for \mathcal{S} -structures on Riemannian manifolds we can introduce a second classification by another integer invariant: the index of the \mathcal{S} -structure. Actually this second classification works non-trivially only for \mathcal{S} -structures on pseudo-Riemannian manifolds of class different from the dimension.

(4.26) Definition.—The index of a \mathcal{S} -structure at a point x_0 of a Riemannian manifold

(N, g) is the number of the second class coordinates of any representative chart which, in a neighborhood of x_0 , $g^{aa} = 0$.

Notice that the definition makes sense because, in virtue of theorem (4.9), the condition $g^{aa} = 0$ for a second class coordinate is invariant under \mathcal{S} -compatible transformations.

(4.27) Remark.— It could happen that for some second class coordinate x^a the condition $g^{aa} = 0$ is satisfied on a closed submanifold of M containing x_0 , or at x_0 only. In the present paper we do not consider such a kind of \mathcal{S} -structures, which we can call singular.

From now on we adopt, together with (2.10), the following convention concerning second class coordinates.

(4.28) Convention.— A $\mathcal{S}_{r;d}$ -structure is a (non singular) \mathcal{S}_r -structure of index d . This abbreviation is used only when it is necessary to specify the index. \mathcal{S}_n -structures ($n = \dim M$: no second class coordinates) have of course to be considered of index zero. Second class coordinates are labeled by $\tilde{a}, \tilde{b}, \tilde{c}, \dots$ if $g^{\tilde{a}\tilde{a}} \neq 0, \dots$, and by \bar{a} if, on the contrary, $g^{\bar{a}\bar{a}} = 0, \dots$. Second class coordinates are assumed to be ordered in such a way that $\tilde{a}, \tilde{b}, \tilde{c}, \dots$ range from 1 to $m-d$ and $\bar{a}, \bar{b}, \bar{c}, \dots$ range from $d+1$ to m (m being the total number of second class coordinates). When the distinction into these two sub-classes is not needed, we use the unaffected indices a, b, c, \dots which range from 1 to m . Summation convention is adapted to this choice unless the bold "n.s." appears together with a distinguished index.

(4.29) Theorem.— In a $\mathcal{S}_{r;d}$ -structure on a Riemannian manifold (M, g) there exist $c(V, (y^i))$ with r ignorable coordinates (y^α) ($\alpha = m-1, \dots, n$; $m = n-r$) such that for the metric tensor components (g^{ij}) the following conditions hold ($\tilde{a} = 1, \dots, m-d$; $m-d+1, \dots, n-r$):

$$(4.30) \quad g^{\tilde{a}\tilde{a}} \neq 0, \quad g^{\tilde{a}i} = 0 \quad (i \neq \tilde{a}), \quad g^{\tilde{a}\bar{b}} = 0.$$

Proof.— Let $(U, (x^i))$ be a quasi normal separable chart of a $\mathcal{S}_{r;d}$ -structure at point $x_0 \in M$. Let (x^α) be the ignorable coordinates (theorem (2.20)) and g^{ij} the components of g . If $g^{\tilde{a}\tilde{a}} \neq 0$, from (4.23) it follows in particular: $\partial_b (g^{\tilde{a}\tilde{a}} (g^{\tilde{a}\tilde{a}})^{-1}) = 0$ if $b \neq \tilde{a}$. This means that, in a neighborhood of x_0 , and for each pair of indices (\tilde{a}, α) there exists a function $\theta_\alpha^{\tilde{a}}$ of $x^{\tilde{a}}$ only, such that: $g^{\tilde{a}\alpha} = \theta_\alpha^{\tilde{a}} g^{\tilde{a}\tilde{a}}$ (\tilde{a} n.s.). Then

can define new coordinates (y^i) at x_0 by the equations: $dy^{\tilde{a}} = dx^{\tilde{a}}$, $dy^{\alpha} = dx^{\alpha} - \theta_{\tilde{\alpha}}^{\alpha} dx^{\tilde{\alpha}}$. These coordinates are clearly \mathcal{S} -compatible (compare with (4.14)) and, in particular, $(y^{\tilde{\alpha}})$ are ignorable. The corresponding components (\tilde{g}^{ij}) satisfy conditions (4.30) since: $\tilde{g}^{\tilde{\alpha}\tilde{\beta}} = g^{\tilde{\alpha}\tilde{\beta}}$ and $\tilde{g}^{\alpha\tilde{\alpha}} = g^{\alpha\tilde{\alpha}} - \theta_{\tilde{\alpha}}^{\alpha} g^{\tilde{\alpha}\tilde{\alpha}} = 0$ ($\tilde{\alpha}$ n.s.), (q.e.d.)

(4.31) Definition.— A chart satisfying the conditions of theorem (4.29) is called normal separable chart; the corresponding coordinates are called normal separable coordinates.

In normal separable coordinates the matrix (\tilde{g}^{ij}) has the following form:

$$(4.32) \quad \begin{array}{c} m-d \\ d \\ r \end{array} \left\{ \begin{array}{c|c|c} \begin{array}{ccc} \ddots & & 0 \\ & \tilde{g}^{\tilde{\alpha}\tilde{\beta}} & \\ 0 & & \ddots \end{array} & 0 & 0 \\ \hline 0 & 0 & \tilde{g}^{\alpha\tilde{\alpha}} \\ \hline 0 & \tilde{g}^{\alpha\tilde{\alpha}} & \tilde{g}^{\alpha\beta} \end{array} \right\}$$

$\underbrace{\hspace{10em}}_{m-d} \quad \underbrace{\hspace{2em}}_d \quad \underbrace{\hspace{2em}}_r$

For \mathcal{S} -structures of index 0 (as in proper-Riemannian manifolds) the central rows and columns disappear.

$$(4.33) \quad \begin{array}{c} m \\ r \end{array} \left\{ \begin{array}{c|c} \begin{array}{ccc} \ddots & & 0 \\ & \tilde{g}^{\tilde{\alpha}\tilde{\beta}} & \\ 0 & & \ddots \end{array} & 0 \\ \hline 0 & \tilde{g}^{\alpha\beta} \end{array} \right\}$$

$\underbrace{\hspace{10em}}_m \quad \underbrace{\hspace{2em}}_r$

(4.34) Remark.— We emphasize that separable coordinates (y^i) are normal separable coordinates if and only if: i) all first class coordinates are ignorable, ii) for each second class coordinate y^{α} such that $\tilde{g}^{\alpha\tilde{\alpha}} \neq 0$, and for each ignorable coordinate $y^{\tilde{\alpha}}$, $\tilde{g}^{\alpha\tilde{\alpha}} = 0$.

5.- The general form of the metric tensor components in separable coordinates.

In order to construct a method of integration by separation of variables of the geodesic Hamilton-Jacobi equation of a Riemannian manifold it is necessary to know the general form of the contravariant components of a metric tensor in separable coordinates. This general form can be easily obtained by the above considerations on separability structures.

(5.1) Definition.— Let (φ^j_h) be a $n \times n$ matrix of functions of n variables (x^i) ($j, \dots = 1, \dots, n$). We say that (φ^j_h) is a Stäckel matrix in the variables (x^i) if it is regular everywhere and if each element φ^h_j of the inverse matrix (φ^h_j) (defined by the equations $\varphi^h_i \varphi^i_k = \delta^h_k \iff \varphi^h_i \varphi^j_i = \delta^j_h$) is a function of the variable corresponding to the lower index only.

A matrix of this kind appears in the statement of Stäckel's theorem [9] on the separability of orthogonal coordinates (see section 7). Actually, Stäckel matrices are closely related with questions concerning separability structures not only in this particular case.

(5.2) Theorem.— In normal separable coordinates (y^i) of a $\mathcal{S}_{r;d}$ -structure on a Riemannian manifold (M, g) , the contravariant components (g^{ij}) of g have the following form:

$$(5.3) \quad \begin{cases} \tilde{g}^{\tilde{a}}_{\tilde{b}} = 0 \quad (i \neq \tilde{a}), & \tilde{g}^{\tilde{a}}_{\tilde{b}} = 0, \\ \tilde{g}^{\tilde{a}}_{\tilde{a}} = u^{\tilde{a}}_{\tilde{m}}, & \tilde{g}^{\tilde{a}}_{\tilde{a}} = \theta^{\tilde{a}}_{\tilde{a}} u^{\tilde{a}}_{\tilde{m}} \quad (\tilde{a} \text{ n.s.}), & \tilde{g}^{\alpha\beta} = \zeta^{\alpha\beta}_a u^a_m \end{cases}$$

($m = n - r$; $\tilde{a} = 1, \dots, m - d$; $\tilde{a}, \tilde{b} = m - d + 1, \dots, m$; $\alpha, \beta = m + 1, \dots, n$) where: i) $(u^{\tilde{a}}_{\tilde{m}})$ the m -th row of a Stäckel matrix $(u^{\tilde{a}}_{\tilde{m}})$ in the variables $(y^{\tilde{a}})$, ii) $(\theta^{\tilde{a}}_{\tilde{a}})$ and $(\zeta^{\alpha\beta}_a)$ are functions of the variable corresponding to the lower index only.

Proof.— $(5.3)_{1,2}$ are already known by theorem (4.29) (see (4.30)). Hence, in normal separable coordinates the Hamilton-Jacobi equation becomes:

$$(5.4) \quad \tilde{g}^{\tilde{a}\tilde{a}} (\partial_{\tilde{a}} S)^2 + 2 \tilde{g}^{\tilde{a}\alpha} \partial_{\tilde{a}} S \partial_{\alpha} S + \tilde{g}^{\alpha\beta} \partial_{\alpha} S \partial_{\beta} S = 2e.$$

Since the coordinates (y^{α}) are ignorable, the complete integral has the form:

$$(5.5) \quad S = \sum_{a=1}^{n-r} S_a(y^a; c_i) + c_{\alpha} y^{\alpha}.$$

We can always assume that $(c_i) = (c_a; c_\alpha)$, i.e. that the r constants of motion (c_α) corresponding to the ignorable coordinates coincide with r of the parameters (c_i) and, moreover, that one of the remaining parameters (c_a) coincides with $2e$: for instance, $c_m = 2e$. From (4.22) it follows in particular:

$$(5.6) \quad \bar{g}^\alpha \partial_b \bar{g}^a = \bar{g}^\beta \partial_b \bar{g}^\alpha \quad (b \neq \bar{a}) .$$

For a fixed index \bar{a} there exists at least one index β , say for instance $\beta = n$, such that $\bar{g}^n \neq 0$ (otherwise $\det(\bar{g}) = 0$); hence, by (5.6): $\partial_b (\bar{g}^\alpha (\bar{g}^n)^{-1}) = 0 \quad (b \neq \bar{a})$. This means that for each index \bar{a} there exist r functions (θ_α^α) of $y^{\bar{a}}$ only, such that

$$(5.7) \quad \bar{g}^\alpha = \theta_\alpha^\alpha \gamma^{\bar{a}} \quad (\bar{a} \text{ n.s.}) ,$$

where $\gamma^{\bar{a}}$ is a suitable function which does not depend on the index α (we can choose in particular $\gamma^{\bar{a}} = \bar{g}^{\bar{a}n}$; hence $\theta_n^n = 1$). If we set

$$(5.8) \quad u_{\bar{a}} = (\partial_{\bar{a}} S_{\bar{a}})^2 , \quad u_{\bar{a}} = 2c_\alpha \theta_\alpha^\alpha \partial_{\bar{a}} S_{\bar{a}} ,$$

from (5.4) it follows:

$$(5.9) \quad \bar{g}^{\bar{a}} u_{\bar{a}} + \gamma^{\bar{a}} u_{\bar{a}} + \bar{g}^\beta c_\beta c_\beta = c_m .$$

By derivation of (5.9), with respect to c_b , we obtain

$$(5.10) \quad \bar{g}^{\bar{a}} u_{\bar{a}}^b + \gamma^{\bar{a}} u_{\bar{a}}^b = \delta_m^b ,$$

where:

$$(5.11) \quad \begin{cases} u_{\bar{a}}^b = \frac{\partial u_{\bar{a}}}{\partial c_b} = 2 \partial_{\bar{a}} S_{\bar{a}} \frac{\partial}{\partial c_b} \partial_{\bar{a}} S_{\bar{a}} , \\ u_{\bar{a}}^b = \frac{\partial u_{\bar{a}}}{\partial c} = 2 c_\alpha \theta_\alpha^\alpha \frac{\partial}{\partial c_b} \partial_{\bar{a}} S_{\bar{a}} . \end{cases}$$

Since $\det(\frac{\partial}{\partial c_b} \partial_{\bar{a}} S) = \det(\frac{\partial}{\partial c_i} \partial_j S) \neq 0$, the $m \times m$ matrix $(u_{\bar{a}}^b) = (u_{\bar{a}}^b, u_{\bar{a}}^c)$ is everywhere regular except on the surfaces $c_\alpha \theta_\alpha^\alpha = 0$. However, these surfaces do not belong to the domain of definition of the complete integral S , since, as we shall see in the next section, they represent singularities for the integration of (5.4). If (u^a) is the inverse matrix of $(u_{\bar{a}}^b)$, from (5.10) it follows

$$(5.12) \quad \bar{g}^{\bar{a}} = u_m^{\bar{a}} , \quad \gamma^{\bar{a}} = u_m^{\bar{a}} .$$

On the other hand, by derivation of (5.9) with respect to c_α and c_β , we obtain:

$$(5.13) \quad g^{\alpha\beta} = \zeta_{\alpha}^{\gamma\beta} g^{\gamma\delta} + \zeta_{\alpha}^{\gamma\beta} g^{\gamma\delta}$$

with

$$(5.14) \quad \zeta_{\alpha}^{\gamma\beta} = - \frac{\partial^2 u_{\alpha}}{\partial c_{\alpha} \partial c_{\beta}}$$

From (5.7), (5.12) and (5.13) expressions (5.3) follow. By (5.8), (5.11) and (5.14) we see that conditions i) and ii) are satisfied. (q.e.d.)

(5.15) Theorem.— Let $(U, (x^i))$ be a separable chart of a $\mathcal{S}_{r;d}$ -structure at a point of a n -dimensional Riemannian manifold (M, g) . In a neighborhood of x_0 the contravariant components (g^{ij}) take the following form:

$$(5.16) \quad \begin{cases} g^{\tilde{a}\tilde{a}} = u_{\tilde{a}}^{\tilde{a}} , & g^{\tilde{a}\tilde{a}} = 0 , & g^{ab} = 0 \quad (a \neq b) , \\ g^{a\alpha} = \zeta_{\beta}^{\alpha} \theta_{\alpha}^{\beta} u_{\alpha}^a \quad (a \text{ n.s.}) , \\ g^{\alpha\beta} = \zeta_{\gamma}^{\alpha} \zeta_{\delta}^{\beta} \eta_{\alpha}^{\gamma\delta} u_{\alpha}^a , \end{cases}$$

($m = n - r$; $\tilde{a} = 1, \dots, m-d$; $\tilde{a} = m-d+1, \dots, m$; $a, b = 1, \dots, m$; $\alpha, \beta, \gamma, \delta = m-1, \dots$ where: i) (u_{α}^a) is the m -th row of a Stäckel matrix (u_{α}^a) in the m variables (x^a) ; ii) (ζ_{β}^{α}) is a Stäckel matrix in the r variables (x^{α}) ; iii) $(\theta_{\alpha}^{\beta})$ and $(\eta_{\alpha}^{\gamma\delta})$ are functions of the variable corresponding to the lower index only.

Proof.— Let $(y^i) = (y^a, y^{\alpha})$ be normal separable coordinates of the given \mathcal{S} -structure. Since all second class coordinates (y^{α}) are ignorable, by (4.14) we observe that for any other \mathcal{S} -compatible coordinate system (x^i) , apart from a suitable reordering and rescaling of the second class coordinates, the following relations hold in a neighborhood of x_0 :

$$(5.17) \quad dy^a = dx^a , \quad dy^{\alpha} = \zeta_{\alpha}^{\beta} dx^{\beta} ,$$

where each function ζ_{α}^{β} depends on the variable x^{α} only. The $r \times r$ sub-matrix (ζ_{β}^{α}) is regular: $\det(\zeta_{\beta}^{\alpha}) = \det(\frac{\partial y^{\alpha}}{\partial x^{\beta}}) \neq 0$; hence, the inverse matrix (ζ_{α}^{β}) is a Stäckel matrix. Let (g^{ij}) and (g^i_j) be the contravariant components of g in the coordinates (x^i) and (y^i) respectively. The following relations hold:

$$\begin{aligned} g^{ab} &= \frac{a^b}{g} , & g^{a\alpha} &= \zeta_{\beta}^{\alpha} \left(\frac{a^{\beta}}{g} - \zeta_{\beta}^{\alpha} \frac{a^b}{g} \right) , \\ g^{\alpha\beta} &= \zeta_{\gamma}^{\alpha} \zeta_{\delta}^{\beta} \left(\frac{\gamma^{\delta}}{g} + \zeta_{\alpha}^{\gamma} \zeta_{\beta}^{\delta} \frac{a^b}{g} - \zeta_{\alpha}^{\gamma} \frac{a^{\delta}}{g} - \zeta_{\beta}^{\delta} \frac{a^{\gamma}}{g} \right) . \end{aligned}$$

Since (y^t) are normal separable coordinates, by theorem (5.2) we have:

$$\begin{aligned} g^{\tilde{a}\tilde{b}} &= u^{\tilde{a}}_{\tilde{b}} , \quad g^{\tilde{a}\tilde{c}} = 0 , \quad g^{\tilde{a}b} = 0 \quad (a \neq b) , \\ g^{\tilde{a}\alpha} &= - \sum_{\beta} \zeta_{\alpha}^{\beta} u^{\tilde{a}}_{\tilde{m}} \quad (\tilde{a} \text{ n.s.}) , \\ g^{\tilde{a}\alpha} &= \sum_{\beta} \zeta_{\alpha}^{\beta} \theta_{\tilde{a}}^{\beta} u^{\tilde{a}}_{\tilde{m}} \quad (\tilde{a} \text{ n.s.}) , \\ g^{\alpha\beta} &= \sum_{\gamma} \zeta_{\gamma}^{\alpha} \zeta_{\gamma}^{\beta} (\zeta_{\alpha}^{\delta} u^{\alpha}_{\tilde{m}} + \zeta_{\beta}^{\delta} u^{\beta}_{\tilde{m}} - (\zeta_{\alpha}^{\delta} \theta_{\alpha}^{\delta} + \zeta_{\beta}^{\delta} \theta_{\beta}^{\delta}) u^{\alpha}_{\tilde{m}}) . \end{aligned}$$

Furthermore, if we set:

$$(5.18) \quad \begin{cases} \theta_{\tilde{a}}^{\beta} = - \zeta_{\tilde{a}}^{\beta} , & \eta_{\tilde{a}}^{\gamma\delta} = \zeta_{\tilde{a}}^{\gamma} + \zeta_{\tilde{a}}^{\delta} \zeta_{\tilde{a}}^{\gamma} , \\ \eta_{\tilde{a}}^{\gamma\delta} = \zeta_{\tilde{a}}^{\gamma} - \zeta_{\tilde{a}}^{\delta} \theta_{\tilde{a}}^{\delta} - \zeta_{\tilde{a}}^{\delta} \theta_{\tilde{a}}^{\gamma} , \end{cases}$$

expressions (5.16) follow. (q.e.d.)

The contravariant components of a metric tensor with respect to separable coordinates could be presented in many other forms, apparently more general than the one described in theorem (5.15) (or (5.12)) (for the case $d = 0$, see for instance [8], [11], [12], [13]). It seems that (5.16), and (5.3) for normal separable coordinates, provide the simplest representation. For instance, in [11] we obtained for $g^{\alpha\beta}$ the expressions $g^{\alpha\beta} = \zeta_{\alpha}^{\gamma} u^{\beta}_{\tilde{m}} + \zeta_{\beta}^{\gamma} u^{\alpha}_{\tilde{m}}$ where $(\zeta_{\alpha}^{\gamma})$ are constant. However, if we set $\tilde{\zeta}_{\alpha}^{\gamma} = \zeta_{\alpha}^{\gamma} u^{\gamma}_{\tilde{a}} + \zeta_{\alpha}^{\gamma}$ we obtain the expression $g^{\alpha\beta} = \tilde{\zeta}_{\alpha}^{\gamma} u^{\beta}_{\tilde{m}}$, which is of the same kind given in (5.3). Again with the reference to the case $d = 0$, in [12] the components $(g^{\alpha\alpha})$ are given in the form $g^{\alpha\alpha} = \sum_{b=1}^m v^{\alpha}_b$, where (v^{α}_b) is still a Stäckel matrix in the second class variables (x^{α}) . We can thus consider a more general expression like $g^{\alpha\alpha} = k^b v^{\alpha}_b$ where (k^b) are constant (compare with the t -dependent case considered in [13]). Actually this form can be obtained automatically, following the same proof as in theorem (5.2) without the non restrictive assumption $c_m = 2e$. On the other hand, apart from what concerns the separability structure theory, the equivalence of the two representations follows directly from the following theorem on Stäckel matrices.

(5.19) Theorem.— Let (v^{α}_b) be a Stäckel matrix in the m variables (x^{α}) . For any element $(k^b) \in \mathbb{R}^m$ different from zero, there exists a Stäckel matrix (u^{α}_b) , still in the variables (x^{α}) , such that $u^{\alpha}_b = k^b v^{\alpha}_b$.

Proof.— Let us take a regular $m \times m$ constant matrix (k^b_{α}) such that $k^b_m = k^b$. Let us

consider the inverse matrix (k^a_b) and let us set $\hat{u}_a = k^b_c v^c_a$. Notice that \hat{u}_a is a function of the corresponding variable x^a only; moreover, the matrix (\hat{u}_a) is obviously regular, since it is a product of two regular matrices. Hence, the inverse matrix is a Stäckel matrix, and moreover $u^a_c = k^b_c v^a_b$, so that $u^a_m = k^b_m v^a_b = k^b_m v^a_b$. (q.e.d.)

6.- Separation of the variables in the geodesic Hamilton-Jacobi equation.

Let us consider a chart $(U, (x^i))$ on (M, g) and let us assume that it is separable (Levi-Civita conditions (2.13) are satisfied for the geodesic Hamiltonian (4.1)). This implies the existence of a complete integral of the kind (1.3). In order to reduce the Hamilton-Jacobi equation to a system of separated equations, we can proceed as follows. First of all we must recognize the class of each coordinate at a point $x_0 \in U$ (definition (2.8), proposition (4.4)). When this is done, we know the class and the index of the \mathcal{S} -structure determined by the chart at x_0 (the class and the index could be dependent on the choice of the point x_0). Then, we check if the chart is a normal separable chart (theorem (4.29), remark (4.34)). If the answer is negative, we can transform it into a normal separable chart in two steps: i) by reduction to a quasi normal separable (i.e. to a maximal number of ignorable coordinates), following the method described in the proof of theorem (2.20); ii) by passing to normal separable coordinates through a coordinate transformation of the kind described in the proof of theorem (4.29). We could also proceed as follows: i) detecting, by a suitable algebraic process, the functions (ξ^a) , (θ^a) , (ζ^a) (and possibly (u^a) too) representing the metric tensor components as in (5.16); ii) performing a coordinate transformation of the kind (5.1) where (\tilde{x}^a) are obtained by inverting the matrix (ξ^a) and $(\tilde{\xi}^a)$, $(\tilde{\zeta}^a)$ by reversing relations (5.18). When we are in normal separable coordinates, we can apply the following theorem.

(6.1) Theorem.- If in a coordinate system (y^i) the contravariant metric tensor components (g^{ij}) are in the form (5.3), then a complete integral of the kind (5.5) is obtainable by the integration of the following separated system of ordinary differential equations:

$$(6.2) \quad \begin{cases} \left(\frac{dS_a}{dy^a} \right)^2 + \sum_{\alpha}^{\alpha \neq a} c_{\alpha}^a c_{\alpha}^a = c_b^a u_{\alpha}^b, \\ 2c_a^a \frac{dS_a}{dy^a} + \sum_{\alpha}^{\alpha \neq a} c_{\alpha}^a c_{\alpha}^a = c_b^a u_{\alpha}^b. \end{cases}$$

Proof.— By (5.3) we can write equation (5.4) as follows:

$$(6.3) \quad u^a \Phi_a = 2e \quad ,$$

where:

$$(6.4) \quad \Phi_a = (\partial_a S)^2 + \zeta_a^{\alpha\beta} c_\alpha c_\beta \quad , \quad \dot{\Phi}_a = 2c_\alpha \theta_a^\alpha \partial_a S + \zeta_a^{\alpha\beta} c_\alpha c_\beta \quad , \quad c_\alpha = \partial_\alpha S \quad .$$

Equation (6.3) is satisfied by

$$(6.5) \quad \dot{\Phi}_a = c_b u_a^b$$

where $(c_b) \in R^n$, $c_m = 2e$. Equations (6.5) are nothing but (6.2), since $\partial_a S = \frac{dS_a}{dy^a}$. It can be directly verified that, when the real parameters $(c_b; c_\alpha)$ range in a suitable domain of R^n , the solution of the geodesic Hamilton-Jacobi equation obtained by equations (6.2) is complete. (q.e.d.)

In section 3 we pointed out that a complete integral S can be also represented by n equations of the kind $F_i = c_i$, where (F_i) are n vertically independent functions in involution. From this point of view we can observe, through (6.4) and (6.5) (which gives $c_b = u^a \dot{\Phi}_a$), that:

(6.6) In normal separable coordinates (y^i) the complete integral S is defined by the n functions:

$$(6.7) \quad \begin{cases} F_b = u^a (p_a)^2 + 2 u^a \theta_a^\alpha p_\alpha p_\beta + u^a \zeta_a^{\alpha\beta} p_\alpha p_\beta \\ F_\alpha = p_\alpha \end{cases} \quad ,$$

where (p_i) are the corresponding momenta.

By the general theory developed in section 3 we also know that functions (6.7) are vertically independent and in \mathcal{I} -involution with respect to the coordinates (y^i) (and to any other \mathcal{I} -compatible system). Therefore we realize that the function group associated with a \mathcal{I}_r -structure on a Riemannian manifold is generated by r linear first integrals and $n-r$ (homogeneous) quadratic first integrals. These first integrals are of course determined up to reversible transformations of the kind:

$$(6.8) \quad F_c^i = k_c^b F_b + k_c^{\alpha\beta} F_\alpha F_\beta \quad , \quad F_\alpha^i = k_\alpha^\beta F_\beta \quad ,$$

where all the coefficients are constant.

The above remarks can be translated in terms of Killing vectors and Killing tensors. A \mathcal{S}_r -structure at a point x_0 of a Riemannian manifold gives rise (in a neighborhood of x_0) to r K-vectors (see also theorem (4.7)) and $n-r$ K-tensors of order 2, which commute in the Schouten-Nijenhuis Lie algebra of the contravariant symmetric tensors.

If the contravariant components (\dot{y}^i) in normal separable coordinates are known, finding a Stäckel matrix (u^a) and the functions (θ_a^i) , $(\zeta_a^{\alpha\beta})$ entering the representation (5.3) is a pure algebraic problem. When these functions are known, by (6.7)₁ one can immediately write the quadratic first integrals associated with the \mathcal{S} -structure (from the choice $c_m = 2e$ it follows in particular $F_m = 2H$), or the corresponding K-tensors:

$$(6.9) \quad K_b = u^{\tilde{a}} \partial_{\tilde{a}} \otimes \partial_{\tilde{a}} + u^{\tilde{a}} \theta_{\tilde{a}}^i \partial_{\tilde{a}} \otimes \partial_i + \partial_{\tilde{a}} \otimes \partial_{\tilde{a}} + u^{\tilde{a}} \zeta_{\tilde{a}}^{\alpha\beta} \partial_{\tilde{a}} \otimes \partial_{\beta} \quad (\partial_i = \frac{\partial}{\partial y^i}) .$$

However, the problem of finding the matrix (u^a) can be simplified by knowing how to express, in a simple manner, the elements of a generic Stäckel matrix (of the required order) in terms of functions depending on a single variable, that is to say by knowing what can be called a canonical representation of a Stäckel matrix of a certain order. A canonical representation of a Stäckel matrix is of course obtainable by the algebraic relations between its elements and the elements of the inverse matrix, which are indeed functions of a single variable (definition (5.1)). For instance (see [14]), 2×2 Stäckel matrix (u^a) , such that $u_2^1 \neq 0$ and $u_2^2 \neq 0$, can always be represented as follows:

$$\begin{aligned} u_1^1 &= \frac{\psi_1 \varphi_2}{\varphi_1 + \varphi_2} , & u_1^2 &= \frac{-\psi_2 \varphi_1}{\varphi_1 + \varphi_2} , \\ u_2^1 &= \frac{\psi_1}{\varphi_1 + \varphi_2} , & u_2^2 &= \frac{\psi_2}{\varphi_1 + \varphi_2} , \end{aligned}$$

where (ψ_1, φ_1) and (ψ_2, φ_2) are functions of x^1 and x^2 respectively.

The so called canonical forms of the K-tensors (in particular, of the metric tensor) corresponding to a \mathcal{S}_{n-m} -structure correspond to canonical representations of the Stäckel matrices of order m . Canonical forms for \mathcal{S} -structures of class $n-2$ and $n-3$ are discussed in [14] and [15] respectively, in the case of index zero.

7.- Orthogonal separability structures.

The separability of the geodesic Hamilton-Jacobi equation can be considered in the particular case of orthogonal coordinates: $g^{ij} = 0$ for $i \neq j$. The first fundamental result in this field was obtained by Stäckel at the end of the last century [9, 16]. (In fact, he considered a more general Hamiltonian including an additional "potential" function, as suggested by mechanics). Bearing in mind definition (5.1), Stäckel's theorem can be stated as follows:

(7.1) Theorem.— An orthogonal coordinate system (x^i) is separable if and only if $g^{ii} = \varphi_i^i$, where (φ_i^i) is the row of a Stäckel matrix (φ_k^i) in the variables (x^i) . In this case the functions $F_k = \varphi_k^i (p_i)^2$ are first integrals in involution and vertically independent.

The second part of this theorem can be considered as a corollary of the following proposition concerning Stäckel matrices.

(7.2) A $n \times n$ matrix (φ_k^i) of C^1 real functions of n variables (x^i) is a Stäckel matrix if and only if the functions $F_k = \varphi_k^i (p_i)^2$ are vertically independent and in involution.

It is clear that functions (F_k) are interpreted as functions on the cotangent bundle of the domain of definition of the matrix, and moreover that they are vertically independent if and only if the matrix is regular (we exclude of course the points of the zero section: $p_i = 0$). If we assume that (F_k) are in involution, we see at once that they are in particular in \mathcal{S} -involution, hence: $\partial_i \varphi_k^j \varphi_h^i = \partial_i \varphi_h^j \varphi_k^i$ (i n.s.). If we multiply this relation by $\varphi_\ell^h \varphi_m^h$ (which are the elements of the inverse matrix, see definition (5.1)), by the summation over the repeated indices h and k , we obtain: $\delta_\ell^i \varphi_k^j \partial_i \varphi_m^h = \delta_m^i \varphi_h^j \partial_i \varphi_\ell^h$; hence, by setting in particular $m=i$, it follows: $\delta_\ell^i \partial_i \varphi_\ell^h = \partial_i \varphi_\ell^h$, i.e. $\partial_i \varphi_\ell^h = 0$ for $i \neq \ell$. This means that φ_ℓ^h is a function of x^ℓ only, hence that (φ_k^i) is a Stäckel matrix. Conversely, if (φ_k^i) is a Stäckel matrix, the following identities hold: $\partial_i \varphi_k^j = -\varphi_k^i \partial_i \varphi_\ell^j \varphi_\ell^i$ (i n.s.). Then: $\partial_i \varphi_k^j \varphi_h^i = -\varphi_k^i \varphi_h^i \partial_i \varphi_\ell^j \varphi_\ell^i$ and the Poisson bracket $\{F_h, F_k\}$ vanishes.

From the point of view of the separability structures theory, the subject acquires new aspects.

(7.3) Definition.— A \mathcal{S} -structure on a Riemannian manifold is said to be orthogonal if

it contains orthogonal separable charts, i.e. if there exist representative charts with orthogonal coordinates.

By theorem (4.7), proposition (4.24), definition (4.26) and theorem (4.29) we state at once that:

(7.4) i) \mathcal{S} -structures of class $n = \dim M$ and 0 are orthogonal; ii) \mathcal{S} -structures of class 1 and index 0 are orthogonal; iii) orthogonal \mathcal{S} -structures have index 0

The last statement is a consequence of the fact that among the orthogonal coordinates of an orthogonal \mathcal{S} -structure we can find normal separable coordinates. If (x^i) are orthogonal separable coordinates of a \mathcal{S} -structure, the first class coordinates (x^α) are defined by the conditions: $\partial_\alpha g_{ii} = 0$ (or, equivalently, $\partial_\alpha g^{ii} = 0$) for i . On the other hand, the functions (B_α) defined in (4.8) reduce simply to:

$$(7.5) \quad B_\alpha^\beta = \delta_\alpha^\beta B_\alpha, \quad B_\alpha = \frac{1}{2} g^{\alpha\alpha} \partial_\alpha g_{\alpha\alpha} \quad (\alpha \text{ n.s.}).$$

We know by the general theory developed in section 2 that these functions do not depend on the second class coordinates (x^α) (see (2.15)₂). Now, the integrable system (2.16) becomes: $\partial_\alpha p_\beta = 0$ ($\beta \neq \alpha$), $\partial_\alpha p_\alpha = B_\alpha p_\alpha$ ($\alpha \text{ n.s.}$), hence each B_α is a function of the corresponding variable x^α only. Thus, we conclude that the process shown in the proof of theorem (2.20) for finding ignorable coordinates simply reduces to a search of the first class coordinates:

$$(7.6) \quad dy^\alpha = \left(\exp \int B_\alpha dx^\alpha \right) dx^\alpha \quad (\alpha \text{ n.s.})$$

By leaving the second class coordinates unchanged ($y^\alpha = x^\alpha$), we obtain normal separable coordinates (y^i) which are still orthogonal. Then, accordingly to theorem (5.2) the corresponding contravariant components (\ddot{g}) can be put in the form:

$$(7.7) \quad \ddot{g}^{\alpha\alpha} = u_m^\alpha, \quad \ddot{g}^{\alpha\alpha} = \zeta_\alpha^\alpha u_m^\alpha$$

where (u_m^α) is a row of a Stäckel matrix (u_μ^α) and (ζ_α^α) are functions of the coordinates corresponding to the lower index only.

8.- Separability structures with zero index.

The existence of separability structures on a Riemannian manifold is characterized by some local geometrical properties of the manifold itself. In this last section we consider the case of \mathcal{S} -structures with zero index.

(8.1) Theorem.- At a point x_0 of a n -dimensional Riemannian manifold (M, g) there exists a $\mathcal{S}_{r;0}$ -structure if and only if, in a neighborhood of x_0 , the following conditions hold:

- i) there exist r K-vectors (X_α) and $n-r$ K-tensors of order 2 (K_a) which commute: $[X_\alpha, X_\beta] = 0$, $[X_\alpha, K_a] = 0$, $[K_a, K_b] = 0$ ($\alpha, \beta = 1, \dots, n-r$; $a, b = n-r+1, \dots, n$), and such that the corresponding first integrals are functionally independent;
- ii) the K-tensors have $n-r$ common eigenvectorfields (X_i) such that the n vectors $(X_i) = (X_\alpha, X_i)$ ($i = 1, \dots, n$) are linearly independent and, moreover, $g(X_\alpha, X_i) = 0$ for $i \neq \alpha$ and $[X_\alpha, X_i] = 0$;
- iii) for each vector X_α , in the set (X_i) there are two vectors different from X_α such that $L_{X_\alpha} g(X_i, X_j) \neq 0$.

Proof.- Let us assume that conditions i) and ii) are satisfied. The vector fields (X_i) give rise, in a neighborhood of x_0 , to a coordinate system (x^i) such that $\partial_i = X_i$ and $g_{\alpha i} = 0$ for $i \neq \alpha$. Since (∂_α) are eigenvectors of the K-tensors (K_a) , their components (K_a^{ij}) satisfy the conditions $K_a^{bi} = 0$ for $b \neq i$. If (p_i) are the momenta corresponding to the coordinates (x^i) , then $F_\alpha = K_\alpha^{bb} (p_b)^2 + K_\alpha^{ab} p_a p_b$ and $F_\alpha = p_\alpha$ are the first integrals corresponding to the K-tensors (K_a) and the K-vectors (X_α) respectively. The commutation relations $\{F_\alpha, F_\beta\} = 0$ imply $\partial_\alpha F_\beta = 0$, hence $\partial_\alpha K_\beta^{bb} = 0$ and $\partial_\alpha K_\beta^{ab} = 0$. Since we have also $\partial_i F_\alpha = 0$, the matrix $(\partial_i F_j, \partial^i F_j)$ has maximal rank if and only if the matrix $(\partial^i F_j)$ has maximal rank. Thus, the hypothesis of independence of (F_i) implies the vertical independence. On the other hand, the commutation relations $\{F_\alpha, F_\beta\} = 0$ can be written as follows:

$$(\partial_d K_\alpha^{cc} K_\beta^{dd} - \partial_d K_\beta^{cc} K_\alpha^{dd})(p_c)^2 p_d - (\partial_d K_\alpha^{ab} K_\beta^{dd} - \partial_d K_\beta^{ab} K_\alpha^{dd}) p_a p_b p_d = 0.$$

This implies:

$$\partial_d K_\alpha^{cc} K_\beta^{dd} - \partial_d K_\beta^{cc} K_\alpha^{dd} = 0, \quad \partial_d K_\alpha^{ab} K_\beta^{dd} - \partial_d K_\beta^{ab} K_\alpha^{dd} = 0 \quad (d \text{ n.s.})$$

Hence: $\partial_\alpha F_\beta \partial^d F_\beta = \partial_\alpha F_\beta \partial^d F_\alpha$ (d n.s.). Then we can see that all the functions (F_i) are in \mathcal{S} -involution with respect to the coordinates (x^i) . Since they are also

vertically independent and $\{H, F_i\} = 0$, by theorem (3.6) it is proved that the coordinates (x^i) are separable. In particular the coordinates (x^a) (which correspond to the K-vectors (X_a)) are ignorable, hence of first class. The remaining coordinates (x^i) are of second class because of condition iii), which can now be written: $\partial_a g = 0$ for at least a pair of indices $i, j \neq a$ (see definition (4.4)). Then the coordinates (x^i) define a \mathcal{S} -structure of class r and index 0.

Conversely, if at x_0 there exists a $\mathcal{S}_{r;0}$ -structure, we can consider a normal separable coordinate system (x^i) . Then the vectors $X_i = \partial_i$ and the $n-r$ K-tensors constructed by the method shown in section 6 (see formula (6.9) with no index of the kind a) obviously satisfy conditions i), ii) and iii). (q.e.d.)

(8.2) Remark.— Condition iii) guarantees that the class of the \mathcal{S} -structure defined by conditions i) and ii) is exactly the number of the K-vectors (X_a) . Without this condition the class could be greater. Let us assume, for instance, that for a vector condition iii) is not satisfied. This means of course that the corresponding coordinate x^a is of first class. Since $g^{ai} = 0$ for $i \neq a$ (x^a is "orthogonal" to the remaining coordinates), by following a reasoning analogous to that described in the last part of the preceding section, we can conclude that there exists a rescaling of the coordinate x^a leading to an ignorable coordinate, or, in other words, that there exists a function f_a , depending on x^a only, such that $f_a X_a$ is a K-vector which still commutes with the remaining vectors $(X_i, i \neq a)$. Hence, condition iii) in theorem (8.1) can be substituted by the following one: iii') for each vector X_a there exists no function f such that $L_{X_i} f_a = 0$ for $i \neq a$ and $L_{f_a X_a} g = 0$.

(8.3) Remark.— Conditions i), ii) and iii) in theorem (8.1) can be used to define $\mathcal{S}_{r;0}$ -structure in a global sense.

The K-vectors (X_a) occurring in theorem (8.1) define on M a local foliation of $(n-r)$ -dimensional submanifolds which are flat in the induced metric (in fact they are the orbits of the Abelian group of local isometries considered in theorem (4.7)). On the other hand, the vectors (X_a) define a complementary orthogonal foliation of r -dimensional submanifolds, which are of course isometric; the induced metric is $g_{aa} dx^a \otimes dx^a$, being (x^a) the orthogonal coordinates corresponding to vectors (X_a) . The contravariant components of the induced metric coincides with the corresponding components (g^{aa}) of g , and, by theorem (5.2) restricted to the case of index 0, they have the form $g^{aa} = u_m^a$ where (u_m^a) is a line of a Stäckel matrix. Hence, by Stäckel

theorem (7.1), we can see that the coordinates (x^a) are separable in the induced metric. Thus, we have proved the following theorem (see also [17]).

(8.4) Theorem.— A n -dimensional Riemannian manifold which admits a $\mathcal{S}_{r;0}$ -structure (at a point x_0) has (locally) two orthogonal transversal foliations, one made of r -dimensional submanifolds which are flat in the induced metric and the other made of $(n-r)$ -dimensional isometric submanifolds admitting an orthogonal \mathcal{S} -structure.

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