

SUBTANGENT-LIKE STATISTICAL MANIFOLDS

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ABSTRACT. Subtangent-like statistical manifolds are introduced and characterization theorems for them are given. The special case when the conjugate connections are projectively (or dual-projectively) equivalent is considered.

1. Introduction

A statistical manifold is a Riemannian manifold, whose each point is a probability space. It connects information geometry, affine differential geometry and Hessian geometry. Information geometry is a branch of mathematics that applies the techniques of differential geometry to the field of probability theory. This is done by taking probability distributions for a statistical model as the points of a Riemannian manifold, forming a statistical manifold. The Fisher information metric provides the Riemannian metric. Information geometry can be applied in various areas, where parametrized distributions play a role such as in statistical inference, time series and linear systems, quantum systems, neuronal networks, machine learning, statistical mechanics, biology, mathematical finance, etc. In [1], [2], [3], [8], [9] the statistical manifolds are studied from the point of view of information geometry and it is given a new description of the statistical distributions by using the obtained geometric structures. The statistical manifold was introduced by S. Amari [1] as being a triple (M, ∇, g) consisting of a smooth manifold M, a non-degenerate metric g on



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it and a torsion-free affine connection ∇ with the property that ∇g is symmetric. With it we can associate another torsion-free affine connection ∇^* defined by the relation

$$(1.1) X(g(Y,Z)) = g(\nabla_X Y, Z) + g(Y, \nabla_X^* Z)$$

for any $X, Y, Z \in \mathfrak{X}(M)$, called the *conjugate* (or the *dual*) connection of ∇ with respect to g. In this case, $\nabla^* g$ is also symmetric ($\nabla^* g = -\nabla g$), therefore, (M, ∇^*, g) is a statistical manifold, too. It's easy to see that the conjugate of the conjugate connection of ∇ coincides with ∇ , i.e., $(\nabla^*)^* = \nabla$.

Starting from this, different notions of generalized connections were also defined. These were contained in the following general formulation, namely, two connections are conjugate in a larger sense if there exists a (0,3)-tensor field C on M satisfying

(1.2)
$$X(g(Y,Z)) = g(\nabla_X Y, Z) + g(Y, \nabla_X^* Z) + C(X, Y, Z)$$

for any $X, Y, Z \in \mathfrak{X}(M)$. A simple condition on C is implied by the symmetry of ∇g , that is, $g((\nabla^*)_X^*Y - \nabla_X Y, Z) = C(X, Y, Z) - C(X, Z, Y)$ [4]. For a certain tensor field C, some particular cases were stated in [4], [11], [12], [13] defining that ∇ and ∇^* are said to be

1. generalized conjugate [11], [12] with respect to g by a 1-form η if

$$X(g(Y,Z)) = g(\nabla_X Y, Z) + g(Y, \nabla_X^* Z) - \eta(X)g(Y,Z);$$

2. semi-conjugate [11], [13] with respect to g by a 1-form η if

$$X(g(Y,Z)) = g(\nabla_X Y, Z) + g(Y, \nabla_X^* Z) + \eta(Z)g(X,Y);$$

3. dual semi-conjugate [4] with respect to g by a 1-form η if

$$X(g(Y,Z)) = g(\nabla_X Y, Z) + g(Y, \nabla_X^* Z) - \eta(X)g(Y,Z) - \eta(Y)g(X,Z).$$



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The motivation of studying the first types of conjugate connections comes for the first ones from Weyl geometry [10]. The second ones naturally appear in affine hypersurface theory [13] and the last ones establish the connection between them [4]. One important feature of generalized connections is their invariance under gauge transformations [4].

In [16], K. Takano studied the statistical manifolds with an almost complex structure. In what follows, we shall study the interference of an almost subtangent structure on a statistical manifold. Recall that the almost tangent structures were introduced by R. S. Clark and M. Bruckheimer [5], [6] and independently, by H. A. Eliopoulos [14]. An almost tangent structure on a 2n-dimensional smooth manifold M is an endomorphism J of the tangent bundle TM of constant rank, satisfying

$$(1.3) \ker J = \operatorname{Im} J.$$

The pair (M,J) is called the almost tangent manifold. The name is motivated by the fact that (1.3) implies the nilpotence $J^2=0$ exactly as the natural tangent structure of tangent bundles. It is known that the most important G-structures of the first type are those defined by linear operators satisfying certain algebraic relations. Note that the almost tangent structures define a class of conjugate G-structures on M, a group G for a representative structure consisting of all matrices of the form $\begin{pmatrix} A & 0 \\ B & A \end{pmatrix}$, where A, B are matrices of order $n \times n$ and A is non-singular.

In addition, if we assume that J is integrable, i.e.,

(1.4)
$$N_J(X,Y) := [JX,JY] - J[JX,Y] - J[X,JY] + J^2[X,Y] = 0$$

then J is called the tangent structure and (M, J) is called tangent manifold.

Basic facts following directly from the definition are stated in [17]:

(i) the distribution $\operatorname{Im} J(= \ker J)$ defines a foliation denoted by V(M) and called the the vertical distribution.



Example 1.1. [7] $M = \mathbb{R}^2$, $J_e(x,y) = (0,x)$ is a tangent structure with ker J_e the Y-axis, hence the name. The subscript e comes from "Euclidean".

(ii) there exists an atlas on M with local coordinates $(x,y)=(x^i,y^i)_{1\leq i\leq n}$ such that $J=\frac{\partial}{\partial y^i}\otimes \mathrm{d} x^i$, i.e.,

(1.5)
$$J\left(\frac{\partial}{\partial x^i}\right) = \frac{\partial}{\partial y^i}, \qquad J\left(\frac{\partial}{\partial y^i}\right) = 0.$$

We call (x,y) canonical coordinates and the change of canonical coordinates $(x,y) \to (\widetilde{x},\widetilde{y})$ is given by

(1.6)
$$\begin{cases} \widetilde{x}^{i} = \widetilde{x}^{i}(x) \\ \widetilde{y}^{i} = \frac{\partial \widetilde{x}^{i}}{\partial x^{a}} y^{a} + B^{i}(x). \end{cases}$$

It results the description in terms of G-structures. Namely, a tangent structure is a G-structure with

$$(1.7) G = \left\{ C = \begin{pmatrix} A & O_n \\ B & A \end{pmatrix} \in GL(2n, \mathbb{R}) \; ; \; A \in GL(n, \mathbb{R}), \; B \in gl(n, \mathbb{R}) \right\}$$

and G is the invariance group of matrix $J = \begin{pmatrix} O_n & O_n \\ I_n & O_n \end{pmatrix}$, i.e., $C \in G$ if and only if $C \cdot J = J \cdot C$.

The natural almost tangent structure J of M = TN is an example of tangent structure having exactly the expression (1.5) if (x^i) are the coordinates on N and (y^i) are the coordinates in the fibers of $TN \to N$. Also, J_e in Example 1.1 has the above expression (1.5) with n = 1, whence it is integrable.

If the condition 1.3 is weakened, requiring that only J squares to 0, we call J an almost subtangent structure. In this case, Im $J \subset \ker J$ and for a non-degenerate metric g on M, $\ker J$ is the



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Lagrangian distribution for the almost symplectic structure $\omega_{JJ}(X,Y) := g(X,JY) - g(JX,Y)$, $X,Y \in \mathfrak{X}(M)$. In this context we introduce the analogue notion of a holomorphic statistical manifold, namely, the special statistical manifold and give a construction of strong special statistical manifolds.

2. Subtangent-like statistical manifolds

Let M be a smooth manifold, g a non-degenerate metric and J an almost subtangent structure on M.

Definition 2.1. We say that (M, g, J) is an almost subtangent-like manifold if there exists an endomorphism of the tangent bundle J^* satisfying

(2.1)
$$g(JX,Y) + g(X,J^*Y) = 0$$

for any $X, Y \in \mathfrak{X}(M)$.

In this case, $(J^*)^2 = 0$, $(J^*)^* = J$ and J^* is called an *conjugate* (or the dual) almost subtangent structure of J.

If J and J^* are two conjugate almost subtangent structures, then $J-J^*$ and $J+J^*$, respectively, are symmetric and skew-symmetric with respect to g. Also, $JJ^* + J^*J$ is symmetric with respect to g.

Example 2.1. Regarding the Example 1.1 (i), we get the metric g = diag(1, -1) and then (\mathbb{R}^2, g, J_e) is an almost subtangent-like statistical manifold with

$$J_e^*(x,y) = (y,0)$$

or equivalently

$$J_e^* \left(\frac{\partial}{\partial x} \right) = 0, \qquad J_e^* \left(\frac{\partial}{\partial y} \right) = \frac{\partial}{\partial x}.$$



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Definition 2.2. We say that (M, ∇, g, J) is an almost subtangent-like statistical manifold if (M, ∇, g) is statistical manifold and (M, g, J) is an almost subtangent-like manifold. Moreover, if $\nabla J = 0$, we drop the adjective almost.

From (2.1), we get that $\operatorname{Im} J^* \subset \ker J^* \perp_g \operatorname{Im} J \subset \ker J$.

Note that on a subtangent-like statistical manifold (M, ∇, g, J) , the linear connection ∇ restricts to the distribution $\ker J$, which means that for $Y \in \ker J$, it follows $\nabla_X Y \in \ker J$ for any $X \in \mathfrak{X}(M)$.

Concerning the conjugate structures of an almost subtangent-like statistical manifold, we can state the following result

Proposition 2.3. Let (M, ∇, g, J) be an almost subtangent-like statistical manifold, ∇^* the conjugate connection of ∇ and J^* a conjugate almost subtangent structure of J. Then

- 1. (M, ∇^*, g, J^*) is an almost subtangent-like statistical manifold;
- 2. $g((\nabla_X J)Y, Z) + g(Y, (\nabla_X^* J^*)Z) = 0$ for any $X, Y, Z \in \mathfrak{X}(M)$;
- 3. if (M, ∇, g, J) is a subtangent-like statistical manifold, then (M, ∇^*, g, J^*) is a subtangent-like statistical manifold, too.

Proof. 1. From the previous considerations. 2. From a direct computation. 3. From 1 and 2. \Box

3. J-conjugate connections and the statistical structure

Let g be a non-degenerate metric on M, ∇ an affine connection, ∇^* its conjugate w.r.t. g, J an almost subtangent structure and J^* its conjugate w.r.t. g.

Define the *J*-conjugate connections of ∇ and ∇^* by

$$\nabla^{(J)} := \nabla - J \circ \nabla J, \qquad \nabla^{*(J)} := \nabla^* - J \circ \nabla^* J$$



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and the J^* -conjugate connections of ∇ and ∇^* by

$$\nabla^{(J^*)} := \nabla - J^* \circ \nabla J^*, \qquad \nabla^{*(J^*)} := \nabla^* - J^* \circ \nabla^* J^*.$$

W.r.t. g, the conjugate connection of $\nabla^{(J)}$ is $\nabla^{*(J^*)}$ and the conjugate connection of $\nabla^{(J^*)}$ is $\nabla^{*(J)}$, i.e.,

$$(\nabla^{(J)})^* = \nabla^{*(J^*)}, \qquad (\nabla^{(J^*)})^* = \nabla^{*(J)}.$$

The following propositions establish properties of the J-(and J^* -)conjugate connections of an affine connection and its dual and provide necessary and sufficient conditions for these connections to give rise to statistical or almost subtangent-like statistical manifolds.

Proposition 3.1. Let (M, ∇, g) be a statistical manifold and J an almost subtangent structure. Then $(M, \nabla^{(J)}, g)$ is a statistical manifold if and only if $\nabla_X JY - \nabla_Y JX \in \ker J$ and $g(X, (\nabla_Z J)Y) = g(Z, (\nabla_X J)Y)$ for any $X, Y, Z \in \mathfrak{X}(M)$.

Proof. Notice that

$$(\nabla_X^{(J)}g)(Y,Z) = (\nabla_X g)(Y,Z) + g(J(\nabla_X JY),Z) + g(Y,J(\nabla_X JZ))$$

and the relation between the torsion of $\nabla^{(J)}$ and the torsion of ∇ is

$$T_{\nabla^{(J)}}(X,Y) = T_{\nabla}(X,Y) - J(\nabla_X JY - \nabla_Y JX)$$

for any $X, Y, Z \in \mathfrak{X}(M)$.

In particular, if J is a subtangent structure, then $(M, \nabla^{(J)}, g)$ is a statistical manifold.

Proposition 3.2. Let (M, ∇, g, J) be an almost subtangent-like statistical manifold, ∇^* the conjugate connection of ∇ and J^* a conjugate almost subtangent structure of J.

1. (a) $(M, \nabla^{(J)}, g, J)$ is an almost subtangent-like statistical manifold if and only if $\nabla_X JY - \nabla_Y JX \in \ker J$ and $g(X, (\nabla_Z J)Y) = g(Z, (\nabla_X J)Y)$ for any $X, Y, Z \in \mathfrak{X}(M)$.



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- (b) If $(M, \nabla^{(J)}, g, J)$ is an almost subtangent-like statistical manifold, then $(M, (\nabla^{(J)})^*, g, J^*)$ is an almost subtangent-like statistical manifold or equivalent, $(M, \nabla^{*(J^*)}, g, J^*)$ is almost subtangent-like statistical manifold.
- 2. (a) $(M, \nabla^{(J^*)}, g, J^*)$ is an almost subtangent-like statistical manifold if and only if $\nabla_X J^* Y \nabla_Y J^* X \in \ker J^*$ and $g(X, (\nabla_Z J^*) Y) = g(Z, (\nabla_X J^*) Y)$ for any $X, Y, Z \in \mathfrak{X}(M)$.
 - (b) If $(M, \nabla^{(J^*)}, g, J^*)$ is an almost subtangent-like statistical manifold, then $(M, (\nabla^{(J^*)})^*, g, J)$ is an almost subtangent-like statistical manifold or equivalent, $(M, \nabla^{*(J)}, g, J)$ is an almost subtangent-like statistical manifold.

Proof. (a) follows from Proposition 2.3 and (b) from Proposition 2.3 and the observation that $(\nabla^{(J^*)})^* = \nabla^{*(J)}$.

4. Special statistical manifolds

An analogue of the notion of *holomorphic statistical manifold* defined in [15] can be here considered, namely, the *special statistical manifold* (s.s.m.).

4.1. Weak special statistical manifold

Definition 4.1. We say that the subtangent-like statistical manifold (M, ∇, g, J) is weak s.s.m. if the 2-form $\omega_J(X, Y) := g(X, JY)$ is ∇ -parallel.

A necessary and sufficient condition for a subtangent-like statistical manifold to be weak s.s.m. is given in the following proposition



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Proposition 4.2. The subtangent-like statistical manifold (M, ∇, g, J) is weak s.s.m. if and only if

$$(\nabla_X g) \circ (J \times I) = -g \circ (\nabla_X J \times I)$$

for any $X \in \mathfrak{X}(M)$.

Proof. Computing $(\nabla_X \omega_J)(Y, Z) = -(\nabla_X g)(JY, Z) - g((\nabla_X J)Y, Z)$ for any $X, Y, Z \in \mathfrak{X}(M)$ and from the condition $\nabla \omega_J = 0$, we get the required relation.

Proposition 4.3. Under the hypothesis above,

- 1. (M, ∇, g, J) is weak s.s.m. if and only if (M, ∇, g, J^*) is weak s.s.m..
- 2. (M, ∇^*, g, J) is weak s.s.m. if and only if (M, ∇^*, g, J^*) is weak s.s.m..

Proof. It is a consequence of the previous relations.

4.2. Strong special statistical manifold

Definition 4.4. We say that the subtangent-like statistical manifold (M, ∇, g, J) is strong s.s.m. if the 2-form $\omega_{JJ}(X,Y) := g(X,JY) - g(JX,Y)$ is ∇ -parallel.

A necessary and sufficient condition for a subtangent-like statistical manifold to be strong s.s.m. is given in the following proposition

Proposition 4.5. The subtangent-like statistical manifold (M, ∇, g, J) is strong s.s.m. if and only if

$$(\nabla_X g) \circ (I \times J) - (\nabla_X g) \circ (J \times I) = g \circ (\nabla_X J \times I) - g \circ (I \times \nabla_X J),$$

Proof. Follows from Proposition 4.2.



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Consider (M, ∇, g, J) an almost subtangent-like statistical manifold, ∇^* the conjugate connection of ∇ and J^* a conjugate almost subtangent structure of J and define

$$\omega_{JJ^*}(X,Y) := g(X,JY) - g(J^*X,Y),$$

$$\omega_{J^*J}(X,Y) := g(X,J^*Y) - g(JX,Y),$$

$$\omega_{J^*J^*}(X,Y) := g(X,J^*Y) - g(J^*X,Y).$$

A simple computation shows that on a subtangent-like statistical manifold (M, ∇, g, J) , the relation between ω_J , ω_{J^*} and the 2-forms are defined above

$$\omega_{JJ}(X,Y) = \omega_J(X,Y) - \omega_J(Y,X),$$

$$\omega_{JJ^*} = 2\omega_J, \qquad \omega_{J^*J} = 2\omega_{J^*}, \qquad \omega_{J^*J^*} = -\omega_{JJ}$$

and

$$(\nabla_{X}\omega_{JJ^{*}})(Y,Z) = -(\nabla_{X}\omega_{J^{*}J})(Z,Y),$$

$$(\nabla_{X}^{*}\omega_{JJ^{*}})(Y,Z) = -(\nabla_{X}^{*}\omega_{J^{*}J})(Z,Y),$$

$$(\nabla_{X}\omega_{JJ^{*}})(Y,Z) + (\nabla_{X}^{*}\omega_{JJ^{*}})(Y,Z) = -g((\nabla_{X}J^{*})Y + (\nabla_{X}^{*}J^{*})Y,Z)$$

for any $X, Y, Z \in \mathfrak{X}(M)$.

Proposition 4.6. Under the hypothesis above,

- 1. (M, ∇, g, J) is strong s.s.m. if and only if (M, ∇, g, J^*) is strong s.s.m..
- 2. (M, ∇^*, g, J) is strong s.s.m. if and only if (M, ∇^*, g, J^*) is strong s.s.m..

Proof. It is a consequence of the fact that $\omega_{JJ} = -\omega_{J^*J^*}$.

Remark that the notion of weak s.s.m. implies the strong s.s.m., but conversely it's not always true. The notions are equivalent if and only if

$$(\nabla_X \omega_J)(Y, Z) = (\nabla_X \omega_J)(Z, Y),$$



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for any $X, Y, Z \in \mathfrak{X}(M)$.

Now using the 2-form ω_{JJ} , we can associate to any affine connection ∇ another affine connection ∇^* such that ω_{JJ} is ∇^* -parallel

(4.1)
$$\omega_{JJ}(Y, \nabla_X^* Z) = \omega_{JJ}(Y, \nabla_X Z) + \frac{1}{2} (\nabla_X \omega_{JJ})(Y, Z),$$

 $X, Y, Z \in \mathfrak{X}(M)$. Indeed, from the skew-symmetry of ω_{JJ} , we get

$$(\nabla_X^* \omega_{JJ})(Y,Z) = -\frac{1}{2}[(\nabla_X \omega_{JJ})(Y,Z) + (\nabla_X \omega_{JJ})(Z,Y)] = 0.$$

Therefore, this procedure gives a way to construct strong special statistical manifolds.

Theorem 4.7. Let (M, ∇, g, J) be an almost subtangent-like statistical manifold and J^* a conjugate almost subtangent structure of J. If $(\nabla_{\bar{J}X}g)(Y,Z)=g((\nabla_Y\bar{J})X,Z)$ for any $X,Y,Z\in\mathfrak{X}(M)$, where $\bar{J}:=J+J^*$, then the affine connection ∇^* defined by relation (4.1) is the conjugate connection of ∇ . In this case, (M,∇^*,g,J) is a strong special statistical manifold.

Proof. Replacing ω_{JJ} in (4.1) and considering the symmetry of ∇g , we obtain the required relation.

5. Projectively equivalent statistical manifolds

Geometrically, two torsion-free affine connections are projectively equivalent if they have the same geodesics as unparameterized curves. Thus, they determine a class of equivalence on a given manifold called the *projective structure*.

We say that two affine connections ∇ and ∇^* on M are

1. projectively equivalent if there exists a 1-form η on M such that

(5.1)
$$\nabla_X^* Y = \nabla_X Y + \eta(X) Y + \eta(Y) X$$



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for any $X, Y \in \mathfrak{X}(M)$.

2. dual-projectively equivalent if there exists a 1-form η on M such that

(5.2)
$$\nabla_X^* Y = \nabla_X Y - g(X, Y) \eta^{\sharp_g},$$

for any $X, Y \in \mathfrak{X}(M)$, where $g(\eta^{\sharp_g}, X) = \eta(X), X \in \mathfrak{X}(M)$.

Note that if two connections are projectively equivalent or dual-projectively equivalent, their conjugate connections may not be projectively or dual-projectively equivalent, respectively.

Proposition 5.1. If (M, ∇, g) is a statistical manifold and ∇^* is the conjugate connection of ∇ , then ∇ and ∇^* are η -projective equivalent or η -dual-projective equivalent if and only if $\eta \otimes I = I \otimes \eta$.

Proof. Replacing the expression of ∇^* in 1.1 and taking into account that ∇g is symmetric, we obtain the required relation.

Remark that if $\eta \otimes I = I \otimes \eta$, then for any endomorphism J of the tangent bundle, $\eta \otimes J = (\eta \circ J) \otimes I$ and $J \otimes \eta = I \otimes (\eta \circ J)$.

Proposition 5.2. Let (M, ∇, g) be a statistical manifold and ∇^* the conjugate connection of ∇ . Consider ω a 2-form on M.

- 1. If ∇ and ∇^* are η -projective equivalent, then $\nabla \omega = \nabla^* \omega + 4\eta \otimes \omega$.
- 2. If ∇ and ∇^* are η -dual-projective equivalent, then

$$(\nabla_X \omega)(Y,Z) = (\nabla_X^* \omega)(Y,Z) - g(X,Y)\omega(\eta^{\sharp_g},Z) - g(X,Z)\omega(Y,\eta^{\sharp_g})$$

for any $X, Y, Z \in \mathfrak{X}(M)$.

Proof. From the previous proposition.

Corollary 5.3. Let (M, ∇, g, J) be an almost subtangent-like statistical manifold and ∇^* the conjugate connection of ∇ .



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- 1. If ∇ and ∇^* are η -projective equivalent, then $\nabla J = \nabla^* J$ and $\nabla \eta = \nabla^* \eta + 2\eta \otimes \eta$.
- 2. If ∇ and ∇^* are η -dual-projective equivalent, then

$$(\nabla_X J)Y = (\nabla_X^* J)Y - g(X, Y)J(\eta^{\sharp_g}) + g(X, JY)\eta^{\sharp_g}$$

and

$$(\nabla_X \eta) Y = (\nabla_X^* \eta) Y - g(X, Y) \eta(\eta^{\sharp_g})$$

for any $X, Y \in \mathfrak{X}(M)$.

Proof. From the previous propositions.

Corollary 5.4. Let (M, ∇, g, J) be a special almost subtangent-like statistical manifold, ∇^* the conjugate connection of ∇ and ω_J the 2-form defined by (g, J).

1. If ∇ and ∇^* are η -projective equivalent, then $\nabla J = \nabla^* J$, $\nabla \eta = \nabla^* \eta + 2\eta \otimes \eta$ and $0 = \nabla^* \omega_J + 4\eta \otimes \omega$.

2. If ∇ and ∇^* are η -dual-projective equivalent, then

$$\begin{split} (\nabla_X J)Y &= (\nabla_X^* J)Y - g(X,Y)J(\eta^{\sharp_g}) + g(X,JY)\eta^{\sharp_g}, \\ (\nabla_X \eta)Y &= (\nabla_X^* \eta)Y - g(X,Y)\eta(\eta^{\sharp_g}), \\ 0 &= (\nabla_X^* \omega_J)(Y,Z) - g(X,JY)\eta(Z) - g(JX,Z)\eta(Y) \end{split}$$

for any $X, Y, Z \in \mathfrak{X}(M)$.

Proof. From the previous propositions and from the fact that $\eta \otimes J^* = (\eta \circ J^*) \otimes I$ and $J \otimes \eta = I \otimes (\eta \circ J)$.



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Remark 5.1. To the class of pairs (∇, ∇^*) which are solutions of the nonlinear system

(5.3)
$$\nabla J = \nabla^* J$$
$$\nabla \eta = \nabla^* \eta + 2\eta \otimes \eta$$
$$\nabla \omega = \nabla^* \omega + 4\eta \otimes \omega$$

for J, η and ω apriori given, for $\omega_J(X,Y)=g(X,JY)$, the η -projective equivalent conjugate connections on the special almost subtangent-like statistical manifold (M,∇,g,J) belong.

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