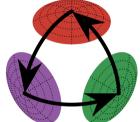


Groups and smooth geometry using LieGroups.jl

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Motivation

In a lot of applications, data or variables like for example

- rotation matrices,
- invertible matrices,
- rigid body motions: translation & rotation,

and many more, are **non-Euclidean**: For two rotation matrices $R_1, R_2 \in \mathbb{R}^{3 \times 3}$ their sum $R_1 + R_2$ is **not** a rotation matrix.

But. All 3 examples share a lot of structure

- they are smooth: elements have "a neighbourhood on a hyper surface"
- they have a group operation

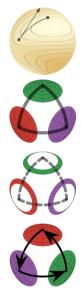
📥 Goals.

- ▶ an interface to define and work with these structures
- a library of these "groups with smoothness"



JuliaManifolds: Nonlinear data in Julia Nov 2016 Manopt.jl optimization algorithms on Riemannian manifolds **Jun 2019** first release Manopt.jl v0.1 🕣 same day: start of Manifolds.jl to work with Riemannian manifolds in Julia Nov 2019 ManifoldsBase.jl an interface to work on and define Riemannian manifolds. Mar 2020 Manifolds.jl v0.1 which already contained a GroupManifold Oct 2024 LieGroups.jl (kudos yuehhua) an interface for and a library of Lie groups







What is a manifold?

Informally. A manifold \mathcal{M} is a set that locally "looks like" some \mathbb{R}^d "around" every point. d is called the manifold dimension.

Example 1. Our earth, or a sphere, $\mathbb{S}^2 = \{p \in \mathbb{R}^3 \mid ||p|| = 1\}$ locally looks like \mathbb{R}^2 , just take an atlas. But this works only locally.

Example 2. The set of 2D rotation matrices $R_{\alpha} = \begin{pmatrix} \cos \alpha & \sin \alpha \\ -\sin \alpha & \cos \alpha \end{pmatrix}$ locally looks like a line, but (again) not globally, since $R_0 = R_{2\pi}$.

Example 3. The set of 3D rotation matrices $R \in \mathbb{R}^{3 \times 3}$, i. e. with $R^T R = I_3$ and det(R) = 1, is locally isomorphic to \mathbb{R}^3 . one could use Euler angles, but they have their disadvantages.



From Manifolds to Lie groups

An operation $\cdot\colon \mathcal{M}\times\mathcal{M}\to\mathcal{M}$ is called (abelian) group operation if

- **1.** $a \cdot b \in \mathcal{M}$ for all $a, b \in \mathcal{M}$
- 2. $(a \cdot b) \cdot c = a \cdot (b \cdot c)$ for all $a, b, c \in \mathcal{M}$
- **3.** the exists a neutral element $e \in \mathcal{M}$, such that $e \cdot a = a \cdot e = a$ for all $a \in \mathcal{M}$
- **4.** For $a \in \mathcal{M}$ there exists an inverse element a^{-1} s.t. $a \cdot a^{-1} = e$
- **5.** the group is abelian if $a \cdot b = b \cdot a$

If both the group operation \cdot and the map $a \mapsto a^{-1}$ are smooth, then the pair $G = (\mathcal{M}, \cdot)$ is called a Lie group.

Often $a, b \in \mathcal{M} \subset \mathbb{R}^{n \times n}$ are matrices and \cdot is the matrix multiplication $\bigcirc a, b$ have to be invertible!



A short history

1823 Niels Henrik Abel (1802–1829) introduces group theory to study the solutions of algebraic equations

1854 Bernhard Riemann (1826–1866) introduces differential geometry, especially Riemannian manifolds, to study intrinsic properties of surfaces

1870 Marius Sophus Lie (1842–1899) introduces Lie groups to study symmetries in differential equations



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Tangent Spaces & the Lie Algebra

For a point $g \in G$ take

- ► a smooth curve c(t) "running through" c(0) = g
- ▶ its derivative $\dot{c}(0)$: a "looking direction at" g
- collect all derivatives having the same value as $X = [\dot{c}(0)]$

X is called a tangent vector and collecting all possible such X: T_gG is the tangent space at g.

Special case.

At the identity g = e we get $\mathfrak{g} := T_e G$ the so-called Lie algebra.

Technical Detour: Riemannian Manifolds

- Every tangent space is a *d*-dimensional vector space.
- \bigcirc We define an inner product ("measure angles") $\langle \cdot, \cdot \rangle_g$ for each $T_g \mathcal{M}$
- \bigstar When $\langle \cdot, \cdot \rangle_g$ varries smoothly in g
- 🕣 a Riemannian metric

A manifold ${\mathcal M}$ together with such a metric is called Riemannian manifold.

A bit technical, because we have to remember/store/implement a whole family of inner products.

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First code in Manifolds.jl

The set of *n*-by-*n* rotation matrices is a manifold called (simply) Rotations(n) in Manifolds.jl. using Manifolds, LinearAlgebra

```
M = Rotations(3)
d = manifold dimension(M) # returns 3
g = rand(M); is point(M, g) # is true
e = one(g)
is point(M, e)
                            # true
is point(M, g+e)
                            # false
is_point(M, g*e)
                            # true
X = zero vector(M,e)
inner(M, e, X, X).
Y = rand(M; vector at=e)
```



```
# Lie group checks: the old way
```

```
# neutral: the identity matrix
```

```
# from the TeG (the Lie algebra)
```

```
# norm(M, e, X) ~2 -> yields zero
```

```
# a random vector from TeG.
```

First code in LieGroups.jl

The rotation matrices together with matrix multiplication are called the special orthogonal group SO(n). using LieGroups, LinearAlgebra

G = SpecialOrthogonalGroup(3)
d = manifold_dimension(G) # returns 3 as before
g = rand(G); is_point(G, g) # works as before

e = identity_element(G)
is_point(G, e)
h = compose(G, g, e)
is_point(G, h)
g = LieAlgebra(G)
X = zero_vector(g)
inner(g, X, rand(g))

Lie group checks: the new way *# new name: the identity* # true# the group operation # ...and we stay in G of course # does not explicitly store e # # inner on \mathfrak{q} .

Technical Detour: Left-invariant vector fields

For the left group operation $\lambda_g(h) = g \cdot h$, consider its differential $D\lambda_g(h): T_g G \to T_{gh}G$. diff_left_compose(G,g,h,X)

A vector field $V: G \to TG$, $g \mapsto V(g) \in T_gG$ is called left-invariant if

 $D\lambda_g(h)[V(h)] = V(\lambda_g(h))$ holds for all $g,h\in G$

 \bigcirc Knowing V at one point $V(e) = X \in T_eG$, we know it anywhere.

Example 1.

On $G = (\mathbb{R}, +)$ we have $\lambda_g(h) = g + h$ \bigcirc $D\lambda_g(h)[X] = X$. \land yields constant vector fields V(g) = X; we can "attach X anywhere".

Example 2.

On $G = (SO(n), \cdot)$ we have $\lambda_g(h) = gh$ \bigcirc $D\lambda_g(h)[X] = gX$. \land For V(e) = X we have $V(g) = gX \in T_gG$



Model (nearly) everything on the Lie algebra \mathfrak{g}

We saw

- $X \in \mathfrak{g}$ implies $D\lambda_g(e)[X] \in T_gG$
- \bigcirc Knowing X and g is enough, since for $Y = gX \in T_gG$ we have $g^{-1}Y = X \in \mathfrak{g}$

Given a metric $\langle\cdot,\cdot\rangle$ on $\mathfrak g$ Use this idea to introduce the so-called left invariant metric

$$\langle Y, Z
angle_g = \langle g^{-1}Y, g^{-1}Z
angle$$
 for $X, Y \in T_g G$

is a smoothly varying metric on G.

even easier: just store elements X from \mathfrak{g} to avoid the group op. with g^{-1}



The Lie group exponential

Motivation. Generalise the idea to take a tangent vector ("direction") $X \in \mathfrak{g}$ back ("down to") the Lie group. Or: "walk that way".

$$\exp_G(X) = \gamma_X(1),$$

where γ_X is the unique curve that solves the initial value problem

$$\dot{\gamma}(t) = \gamma(t)X, \qquad \gamma_X(0) = e, \quad \dot{\gamma}_X(0) = X.$$

Example 1. On $G = (\mathbb{R}, +)$ we obtain $exp_G(X) = X$

Example 2. On the circle we obtain the complex exponential $X \mapsto e^{iX}$ **Example 3.** On $G = (SO(n), \cdot)$ we obtain the matrix exponential e^X

Be careful with the name exp

There are several things called the exponential

Lie group (function) $\exp(G,X)$, $\exp!(G,g,X)$ the map $\exp_G: \mathfrak{g} \to G$ from the last page, Idea: "Start walking" from e

Lie group (map) $\exp(G,g,X)$, $\exp!(G,h,g,X)$ Interpret $X \in g$ as $gX \in T_gG$ and compute (due to chain rule) $exp_g(X) = g \exp_G(X)$ Idea: "Start walking" from g

Riemannian manifold (map) On the M=base_manifold(G) with $X \in T_g \mathcal{M}$: follow the geodesic w.rt. the Riemannian metric. Idea: Follow the "straightest" curve from g in direction X.

...and of course the "classical" exponential and matrix exponential.

Example I (cont.): Special orthogonal group SO(3)

using LieGroups, LinearAlgebra, Rotations SO3 = SpecialOrthogonalGroup(3) # 3d Rotations w/matrix mult. g = [1.0 0.0 0.0; 0.0 1.0 0.0; 0.0 0.0 1.0] $h = RotZ(\pi/4) \# 45 degrees in XY plane$

is_point.(Ref(SO3), [g,h]) # returns [true, true]
k = compose(SO3, g, h)
compose!(SO3, k, inv(SO3, g), k) # in-place of k; avoid allocs
isapprox(SO3, k, h) # inverts the first compose

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Group actions and (semidirect) product Lie groups

A group action describes how a Lie group G acts on some manifold \mathcal{M} :

 $\sigma \colon \boldsymbol{G} \times \boldsymbol{\mathcal{M}} \to \boldsymbol{\mathcal{M}}, \qquad \boldsymbol{q} = \sigma(\boldsymbol{g}, \boldsymbol{p}) \in \boldsymbol{\mathcal{M}}$

Example. For G = SO(3), $\mathcal{M} = \mathbb{R}^3$ we have $\sigma(R, p) = Rp$. This group action describes how vectors in \mathbb{R}^3 are actually rotated.

Product Lie groups.

 $G\! \times\! H$

A (direct) product group $(G, \star) \times (H, \diamond)$ works on tuples elementwise

$$(g_1,h_1)\cdot(g_2,h_2)=(g_1\star g_2,h_1\diamond h_2)$$

Semidirect product Lie groups.

 $\mathbf{G}\ltimes\mathbf{H}$

On a (left) semidirect product group $(G, \star) \ltimes (H, \diamond)$ the first (left) group acts on the second

$$(g_1,h_1)\cdot(g_2,h_2)=(g_1\star g_2,h_1\diamond\sigma_{g_1}(h_2))$$

(in $\ltimes = \ltimes_{\sigma}$ the action is implicit; analogously: a right semidirect product \rtimes)

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Example II: Special Euclidean group SE(*n*)

Rigid body motions SE(3) = (SO(3), ·) \ltimes (\mathbb{R}^3 , +). Group operation: (R, t) \circ (S, u) = (RS, t + Ru).¹

using LieGroups, LinearAlgebra, RecursiveArrayTools, Rotations
SE3 = SpecialEuclideanGroup(3) # or use SO3 × T3 from before

¹obtained also from default matrix product in homogeneous coordinates.

Checks along the way: ValidationLieGroup

- default: neither input nor output are checked
- \triangle hard to see "where things go wrong"
 - use ValidationLieGroup(G)

Keyword arguments.

- error=:error how to "report" errors in the checks
 change to :warn or :info
- ignore_contexts=[:input] to e.g. not validate inputs
- ignore_functions=Dict(exp => :All) to exclude certain
 function (& their contexts) from validation



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Functions available in LieGroups.jl

Lie group G

- adjoint(G,g,X)
- compose(G,g,h) and inv(G,g)
- conjugate(G,g,h)
- exp(G,g,X), exp(G,X)
- log(G,g,h), log(G,g)
- inv_left_compose(G,g,h), inv_right_compose(G,g,h)
- differentials of conjugate, inv, compose (left & right arg)
- jacobian_conjugate(G, g, h)
- identity_element(G)

Lie algebra ${\mathfrak g}$

- ▶ base_lie_group(g)
- lie_bracket(g, X, Y)
- get_coordinates(g,X) (vee)
- ▶ get_vector(g,c) (hat)
- ▶ inner(𝔅,𝔅,𝔅)
- > zero_vector(g)
- all also in-place: f!(G, ret, args...)
- suitable ones automatically "pass through" to Manifolds.jl



Notable differences to GroupManifolds

In a nutshell.

GroupManifolds equipped a manifolds with a group operation LieGroups use a manifold internally

On LieGroups

the Lie group exponential is more prominent

previously called <code>exp_lie</code> / <code>exp_inv</code>

- naming was simplified and unified
- LieAlgebra its own type / vector space

nearly no need to allocate an identity

- more efficient (power/product) Lie groups
- a generic implementation of semidirect product Lie groups
- more consistent default: left invariant vector fields

see tutorials/transition/ for a complete list.



Available Lie groups

Meta Lie groups. To build Lie groups from existing ones

- PowerLieGroup(G, n) or Gⁿ
- ▶ ProductLieGroup(G1, G2) or G1 \times G2
- ▶ LeftSemidirectProductGroup(G1, G2) or G1 \ltimes G2
- ► RightSemidirectProductGroup(G1, G2) or G1 × G2

Lie groups.

- CircleGroup(), 3 variants: \mathbb{R} , embedded in \mathbb{C} or \mathbb{R}^2
- GeneralLinearGroup(n; field= \mathbb{R}) and HeisenbergGroup(n)
- OrthogonalGroup(n) and UnitaryGroup(n)
- SpecialEuclideanGroup(n; variant=:left) or :right
- ▶ SpecialLinearGroup(n; field= \mathbb{R}) or \mathbb{C}
- SpecialOrthogonalGroup(n) and SpecialUnitaryGroup(n)
- SymplecticGroup(n) and TranslationGroup(n; field=R)



Summary

We gave a short introduction to Lie Groups and LieGroups.jl.

The package provides

Interfaces to work with and define

- Lie groups & group operations
- Lie algebras
- group actions
- ➔ directly work on abstract Lie groups or define your own

A library of Lie groups

- well-documented with formulae and literature
- based on Manifolds.jl
- efficiently implemented



Links & References

 $\label{eq:lieGroups.jl} \end{tabular} LieGroups.jl documentation: juliamanifolds.github.io/LieGroups.jl/ \end{tabular} References.$

- Axen, S. D.; M. Baran; RB; K. Rzecki (2023). "Manifolds.jl: An Extensible Julia Framework for Data Analysis on Manifolds". ACM Transactions on Mathematical Software 49.4. DOI: 10.1145/3618296.
- RB (2022). "Manopt.jl: Optimization on manifolds in Julia". Journal of Open Source Software 7.70, p. 3866. DOI: 10.21105/joss.03866.
- Ξ

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