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# ON THE HORIZONTAL COHOMOLOGY WITH GENERAL COEFFICIENTS

### Michal Marvan

This paper is a continuation of the author's paper [5], where the Vinogradov category [9],[12] of nonlinear partial differential equations was shown to be comonadic. This means that it belongs to a class of categories well known to the category theorists and exhaustively studied during the last 30 years in connection with categorical algebra and categorical homology theory (cf. [3],[4], our general references for all categorical concepts).

In this paper we profit from the results achieved. Namely, we show, that the Van Osdol [8] bicohomology theory, originally developed for a better understanding of certain facts occurring in sheaf theory, fits our situation as well. This gives rise to a new cohomology theory for differential equations, naturally generalizing the horizontal cohomology theory of [10],[11].

Throughout the paper it will be

∞ .... ×<sub>∩</sub>,

M .... a finite-dimensional paracompact smooth manifold,

m .... its dimension,

This paper is in final form and no version of it will be submitted for publication elsewhere.

- $m_{\mathcal{M}}$  ... any category of smooth  $\leq \infty$ -dimensional fibered manifolds over  $\mathcal{M}$  with smooth maps over  $\mathcal{M}$  as morphisms, with Whitney sums as finite products, which admits:
- $j^r$  ... the r-jet prolongation functor  $m_M \longrightarrow m_M$ ,  $r \le \infty$ , i.e. an assignment to a manifold  $Y \in m_M$  of the manifold  $j^r Y$  of all r-jets  $j_X^r \gamma$  of local sections  $\gamma$  of Y,  $x \in M$ .

The reader should check his favorite category of  $\infty$ -dimensional manifolds for these properties.

- $g \ldots j^{\infty} : m_{M} \longrightarrow m_{M}.$
- J... the comonad  $(f,\pi,\iota)$  in  $m_{H}$ , with the counit  $\pi$  defined by  $\pi Y : j^{\omega} Y \longrightarrow \mathrm{Id}, j_{X}^{\omega} \chi \longmapsto \chi(\chi)$ , and the comultiplication  $\iota$  defined by  $\iota Y : j^{\omega} Y \longrightarrow j^{\omega} j^{\omega} Y$ ,  $j_{X}^{\omega} \chi \longmapsto j_{X}^{\omega} \chi$ , where  $j_{X}^{\omega} \chi : \chi \longmapsto j_{X}^{\omega} \chi$ .
- D8 ... the Vinogradov [9],[11],[12] category of infinitely prolonged systems of nonlinear partial differential equations (henceforth simply equations) and solution preserving differential operators between them.
- $\mathfrak{M}_{\mathcal{M}}$  .. the subcategory of  $\mathfrak{M}$  of equations with the base manifold of independent variables  $\mathcal{M}_{\bullet}$ , and independent variables preserving differential operators between them
- $m_{M}^{J}$  ... the Eilenberg-Moore category of J -coalgebras, in [5] identified with  $\mathfrak{DE}_{M}$ .

  In what follows, J-coalgebras and equations are synonyma.
- We also make an agreement that  $[\ ,\ ]_{\mathcal M}$  denotes hom-sets in  $m_{_{\mathcal M}}^{\rm J}$  to distinguish them from hom-sets ( , ) $_{_{\mathcal M}}$  in  $m_{_{\mathcal M}}$

As the functor  $j^{\infty}$  preserves Whitney sums in  $\mathcal{M}_{\mathcal{H}}$ , so does the functor  $g\colon \mathcal{M}_{\mathcal{H}} \longrightarrow \mathcal{M}_{\mathcal{H}}^{\mathbb{J}}$ , so that all requirements of Van Osdol [8] to construct the bicohomology theory relative to functors g and g are fulfilled.

Namely, for any abelian group object  $A = (A, \alpha, +, -, 0)$  in  $\mathcal{H}_{\mathcal{H}}^{J}$ , we have abelian groups  $\mathcal{G}A$ ,  $\mathcal{G}^{2}A = \mathcal{G}\mathcal{G}A$ ,  $\mathcal{G}^{3}A = \mathcal{G}\mathcal{G}A$ , etc., and abelian group homomorphisms

$$\chi_n^n A: g^n A \xrightarrow{g^n \alpha} g^{n+1} A,$$

$$\chi_i^n A: g^n A \xrightarrow{g^i \iota g^{n-i-1} A} g^{n+1} A, \quad i=0,\dots,n-1.$$

This allows us to construct a complex of abelian groups

$$(1) \qquad 0 \rightarrow [\mathfrak{X}, \mathfrak{F} \mathfrak{A}]_{\mathcal{M}} \xrightarrow{\partial_{1}} [\mathfrak{X}, \mathfrak{F}^{2} \mathfrak{A}]_{\mathcal{M}} \xrightarrow{\partial_{2}} [\mathfrak{X}, \mathfrak{F}^{3} \mathfrak{A}]_{\mathcal{M}} \xrightarrow{\partial_{3}} \dots$$

for any coalgebra  $\mathfrak{X} = (X, \xi)$ , where

$$[x, y^n A]_{\mathcal{M}} \ni \varphi \xrightarrow{\partial_n} \sum_{i=0}^n (-1)^i \chi_i^n A \circ \varphi \in [x, y^{n+1} A]_{\mathcal{M}}$$

The condition  $\partial_{n+1} \circ \partial_n = 0$  then follows immediately from the definitions. The group

$$H_{\mathbb{J}}^{n}(\mathfrak{X}, \mathcal{A}) := \frac{\text{Ker } \partial_{n+1}}{\text{Im } \partial_{n}}$$

is called the n-th J-cohomology group of the equation  ${\mathfrak X}$  with coefficients in the group  ${\mathcal A}.$ 

Because of the adjointness isomorphism #:  $(X,A)_{M}\cong [X,\mathcal{F}A]_{M}$ , the complex (1) is isomorphic to

$$(1') \qquad 0 \rightarrow (X,A)_{M} \xrightarrow{\partial_{1}'} (X,\mathcal{J}A)_{M} \xrightarrow{\partial_{2}'} (X,\mathcal{J}^{2}A)_{M} \xrightarrow{\partial_{3}'} \dots$$

where  $\partial_1': f \longmapsto \mathcal{F}f \circ \xi - \alpha \circ f$ ,  $\partial_2': f \longmapsto \mathcal{F}f \circ \xi - \iota A \circ f + \mathcal{F}\alpha \circ f$  etc. From the first assignment it immediately follows, that  $\partial_1' f = 0$  if and only if f is a J-homomorphism  $\mathcal{X} \longrightarrow \mathcal{A}$ . Hence

(2) 
$$H_{JJ}^{0}(\mathcal{X},\mathcal{A}) \cong \left[\mathcal{X},\mathcal{A}\right]_{\mathcal{M}} \cong \mathcal{D}_{\mathcal{M}}^{2}(\mathcal{X},\mathcal{A})$$

The expression for  $\partial_2$  then serves as the basis for the identification of the elements of  $H^1_{\mathbb{J}}(\mathfrak{X}, A)$  with isomorphism classes of principal bundles over  $\mathfrak{X}$  with the structure group A in [8], Th.7. We skip the identification here, but remark that according to Theorem 1 below this reveals the categorical background of Khorkova [1] work on  $\overline{H}^1\mathfrak{X}$  and might result in a generalization of [1] to a wider class of coverings  $\widetilde{\mathfrak{X}} \longrightarrow \mathfrak{X}$  in the sense of [2],[9].

**Lemma 1**. For any equation  $\mathfrak{X}\in \mathcal{M}_{\mathcal{M}}^{\mathbb{J}}$  and any vector bundle  $B\in \mathcal{M}_{\mathcal{M}}$  the groups  $H^n_{\mathbb{J}}(\mathfrak{X},\mathfrak{F}B)$  are zero for any  $n=1,2,3,\ldots$ 

Proof (cf. [4], exercise 3.1.22(b)): According to (2) it is to be verified the exactness of the sequence

$$0 \to \left[\mathfrak{X}, \mathfrak{FA}\right]_{\mathcal{M}} \xrightarrow{\ker \partial_{1}} \left[\mathfrak{X}, \mathfrak{F}^{2} \mathfrak{A}\right]_{\mathcal{M}} \xrightarrow{\partial_{1}} \left[\mathfrak{X}, \mathfrak{F}^{3} \mathfrak{A}\right]_{\mathcal{M}} \xrightarrow{\partial_{2}} \dots$$
 where now  $\partial_{n} \varphi = \sum_{i=0}^{n} (-1)^{i} \chi_{i}^{n} \mathfrak{F} \mathfrak{A} \circ \varphi = \sum_{i=0}^{n} (-1)^{i} \chi_{i}^{n+1} \mathfrak{A} \circ \varphi.$  The map 
$$s_{n+1} = (-1)^{n} \cdot \mathfrak{F}^{n+1} \pi \mathfrak{A}: \ \mathfrak{F}^{n+2} \mathfrak{A} \xrightarrow{\qquad \qquad } \mathfrak{F}^{n+1} \mathfrak{A}$$

induces a contracting homotopy

$$[\mathfrak{X}, \mathfrak{s}_{n+1}]_{\mathcal{M}} : [\mathfrak{X}, \mathfrak{F}^{n+2}]_{\mathcal{M}} \longrightarrow [\mathfrak{X}, \mathfrak{F}^{n+1}]_{\mathcal{M}}.$$

Indeed,  $s_{n+1} \circ \chi_i^{n+1} \mathcal{A} + \chi_i^n \mathcal{A} \circ s_n = 0$  for  $i = 0, 1, \dots, n-1$ , whence  $s_{n+1} \circ \partial_n + \partial_{n-1} \circ s_n = (-1)^n s_{n+1} \circ \chi_n^{n+1} = \mathrm{id}$  for n > 0.

In what follows we restrict our choice of abelian group objects in  $\mathcal{M}_{\mathcal{M}}^{\mathbb{J}}$  to linear equations. For a linear equation, say  $\mathcal{A}=(A,\alpha,+,-,0)\in\mathcal{M}_{\mathcal{M}}^{\mathbb{J}}$ , A is a  $\leq \infty$ -dimensional vector bundle over M. We define a homomorphism of linear equations as a  $\mathbb{J}$ -homomorphism, which is simultaneously a linear map of the underlying vector bundles. We call a sequence  $\mathbb{A} \xrightarrow{f} \mathbb{B} \xrightarrow{g} \mathcal{E}$  of homomorphisms of linear equations exact, if Ker g and Im f exist as vector bundles and are equal.

Lemma 2. Let  $A \longrightarrow B \longrightarrow C$  be a short exact sequence of vector bundles over M. Then the induced sequences  $\mathcal{J}A \longrightarrow \mathcal{J}B \longrightarrow \mathcal{J}C$  and  $(X,A)_{M} \longrightarrow (X,B)_{M} \longrightarrow (X,C)_{M}$ , are exact for any  $X \in M_{M}$  as well.

Proof: Since M is paracompact, any short exact sequence of vector bundles over M splits, whence any product preserving functor is exact, particularly  $\mathcal{F}$  and  $(X,-)_M$ .

Lemma 3. Assigned to any short exact sequence of linear equations  $A \subset f \to B \xrightarrow{g} P$  and any equation  $X \in \mathbb{F}_M^J$  there is an exact sequence of abelian groups

$$0 \to [\mathfrak{X},\mathfrak{A}]_{\mathcal{M}} \longrightarrow [\mathfrak{X},\mathfrak{B}]_{\mathcal{M}} \longrightarrow [\mathfrak{X},\mathfrak{E}]_{\mathcal{M}} \longrightarrow \operatorname{H}^{1}_{\mathbb{J}}(\mathfrak{X},\mathfrak{A}) \to \dots$$

$$\cdots \to \operatorname{H}^{n}_{\mathbb{J}}(\mathfrak{X},\mathfrak{A}) \to \operatorname{H}^{n}_{\mathbb{J}}(\mathfrak{X},\mathfrak{B}) \to \operatorname{H}^{n}_{\mathbb{J}}(\mathfrak{X},\mathfrak{E}) \to \operatorname{H}^{n+1}_{\mathbb{J}}(\mathfrak{X},\mathfrak{A}) \to \dots$$

Proof: From the naturality of the homomorphisms  $\partial$  it follows the existence of a short sequence of complexes

$$0 \to (X,A)_{\mathcal{H}} \xrightarrow{\partial_{1}^{2}} (X,\mathcal{J}A)_{\mathcal{H}} \xrightarrow{\partial_{2}^{2}} (X,\mathcal{J}^{2}A)_{\mathcal{H}} \xrightarrow{\partial_{3}^{2}} \dots$$

$$\downarrow \qquad \qquad \downarrow \qquad \qquad \downarrow \qquad \qquad \downarrow \qquad \qquad \downarrow$$

$$0 \to (X,C)_{\mathcal{H}} \xrightarrow{\partial_{1}^{2}} (X,\mathcal{J}C)_{\mathcal{H}} \xrightarrow{\partial_{2}^{2}} (X,\mathcal{J}^{2}C)_{\mathcal{H}} \xrightarrow{\partial_{3}^{2}} \dots$$

which is exact due to the preceding lemma and induces the exact sequence of the assertion.  $\boldsymbol{\cdot}$ 

To compute the J-cohomology we use the standard method of resolutions. We define a resolution of a linear equation  $\mathcal{A}$  as an exact sequence  $\mathcal{A}_0 \longrightarrow \mathcal{A}_1 \longrightarrow \mathcal{A}_2 \longrightarrow \mathcal{A}_3 \longrightarrow \dots$  for which it is  $\mathcal{A} \cong \mathrm{Ker} \ (\mathcal{A}_0 \longrightarrow \mathcal{A}_1)$ . Let us call a resolution  $\mathcal{A}_0 \longrightarrow \mathcal{A}_1 \longrightarrow \mathcal{A}_2 \longrightarrow \dots$  acyclic, if  $\mathrm{H}^n_{J}(\mathfrak{X},\mathcal{A}_i) = 0$  for every  $\mathfrak{X}\in \mathbb{M}^n_{J}$  and every n>0,  $i\geq 0$ . Let us call the resolution  $\mathcal{A}_0 \longrightarrow \mathcal{A}_1 \longrightarrow \mathcal{A}_2 \longrightarrow \dots$  cofree, if all the equations  $\mathcal{A}_i$  are cofree, i.e. are of the form  $\mathcal{A}_i = \mathcal{J}_B, \ B\in \mathbb{M}_{J'}$ . By Lemma 1, all cofree resolutions are acyclic.

Definition: Let  $\mathfrak{X} \in \mathbb{M}_{M}^{\mathbb{J}}$  be an equation, let  $\mathfrak{A} \in \mathbb{M}_{M}^{\mathbb{J}}$  be a linear equation and let  $\mathfrak{A}_{0} \to \mathfrak{A}_{1} \to \mathfrak{A}_{2} \to \dots$  be a resolution of the latter. Define a horizontal complex of the equation  $\mathfrak{X}$ , corresponding to this equation, as the complex

$$(4) \qquad 0 \longrightarrow [\mathfrak{X}, \mathfrak{A}_{0}]_{M} \longrightarrow [\mathfrak{X}, \mathfrak{A}_{1}]_{M} \longrightarrow [\mathfrak{X}, \mathfrak{A}_{2}]_{M} \longrightarrow \dots$$
Denote by  $\overline{H}^{n}(\mathfrak{X}, \mathfrak{A})$  the factor
$$\frac{\text{Ker } ([\mathfrak{X}, \mathfrak{A}_{n}]_{M} \longrightarrow [\mathfrak{X}, \mathfrak{A}_{n+1}]_{M})}{\text{Im } ([\mathfrak{X}, \mathfrak{A}_{n-1}]_{M} \longrightarrow [\mathfrak{X}, \mathfrak{A}_{n}]_{M})}.$$

Theorem 1. Let  $\mathcal{A}_0 \to \mathcal{A}_1 \to \mathcal{A}_2 \to \dots$  be an acyclic resolution of an equation A. Then for every equation X and each natural number n there is a natural isomorphism

$$\bar{H}^{n}(\mathcal{X},\mathcal{A}) \cong H^{n}_{JJ}(\mathcal{X},\mathcal{A}).$$

Proof: Denote by  $\mathcal{B}_i$  the vector bundle Ker  $(A_i \to A_{i+1}) \cong \operatorname{Im} (A_{i-1} \to A_i)$ , equipped with the J-coalgebra structure induced from  $\mathcal{A}_i$ . Then for any of the short exact sequences

the corresponding exact sequences (3) decompose into

Therefore, in the commutative diagram

all the  $\nearrow$  and  $\searrow$  sequences are exact, whence

$$\begin{split} \overline{\mathrm{H}}^0 \left( \mathfrak{X}, \mathfrak{A} \right) &= \mathrm{Ker} \ \left( \left[ \mathfrak{X}, \mathfrak{A}_0 \right] \ \longrightarrow \left[ \mathfrak{X}, \mathfrak{A}_1 \right] \right) \ \cong \\ &\cong \mathrm{Ker} \ \left( \left[ \mathfrak{X}, \mathfrak{A}_0 \right] \ \longrightarrow \left[ \mathfrak{X}, \mathfrak{B}_1 \right] \right) \ \cong \\ &\cong \left[ \mathfrak{X}, \mathfrak{A} \right]_{\scriptscriptstyle M}, \end{split}$$

and

$$\begin{split} \overline{\mathbf{H}}^{n}(\mathfrak{X}, \mathfrak{A}) &\cong \frac{\operatorname{Ker} ([\mathfrak{X}, \mathfrak{A}_{n}]_{M} \longrightarrow [\mathfrak{X}, \mathfrak{A}_{n+1}]_{M})}{\operatorname{Im} ([\mathfrak{X}, \mathfrak{A}_{n-1}]_{M} \longrightarrow [\mathfrak{X}, \mathfrak{A}_{n}]_{M})} \cong \\ &\cong \frac{\operatorname{Ker} ([\mathfrak{X}, \mathfrak{A}_{n}]_{M} \longrightarrow [\mathfrak{X}, \mathfrak{B}_{n+1}]_{M})}{\operatorname{Im} ([\mathfrak{X}, \mathfrak{A}_{n-1}]_{M} \longrightarrow [\mathfrak{X}, \mathfrak{A}_{n}]_{M})} \cong \\ &\cong \frac{[\mathfrak{X}, \mathfrak{B}_{n}]_{M}}{\operatorname{Im} ([\mathfrak{X}, \mathfrak{A}_{n-1}]_{M} \longrightarrow [\mathfrak{X}, \mathfrak{B}_{n}])} \cong \\ &\cong \operatorname{H}^{1}_{\mathbb{J}}(\mathfrak{X}, \mathfrak{B}_{n-1}) \cong \\ &\cong \operatorname{H}^{2}_{\mathbb{J}}(\mathfrak{X}, \mathfrak{B}_{n-2}) \cong \\ &\cdots \cdots \cdots \\ &\cong \operatorname{H}^{n-1}_{\mathbb{J}}(\mathfrak{X}, \mathfrak{B}_{1}) \cong \\ &\cong \operatorname{H}^{n}_{\mathbb{J}}(\mathfrak{X}, \mathfrak{A}). \end{split}$$

Thus the groups  $\overline{H}^{n}(\mathfrak{X},\mathcal{A})$  do not depend on the choice of the resolution  $\mathcal{A}_{0} \longrightarrow \mathcal{A}_{1} \longrightarrow \mathcal{A}_{2} \longrightarrow \ldots$ , if only it is acyclic. Let us call the group  $\overline{H}^{n}(\mathfrak{X},\mathcal{A})$  the n-th horizontal cohomology group of the equation  $\mathfrak{X}$  with coefficients in the linear equation  $\mathfrak{A}$ .

There is a wide class of linear equations possessing a cofree resolution of a finite length. See [7], Theorem 5.5 for the following statement:

For any involutive linear equation  $\mathcal{A} \in \mathbb{M}_M^J$ , dim M=m there exists a cofree resolution of the form

$$(5) g_{B_0} \xrightarrow{\Phi_1} g_{B_1} \xrightarrow{\Phi_2} \dots \xrightarrow{\Phi_m} g_{B_m} \to 0 \to 0 \to \dots$$

In what follows it is called the *Janet resolution* and the corresponding complex of differential operators

(6) 
$$0 \longrightarrow B_0 \xrightarrow{\varphi_1} B_1 \xrightarrow{\varphi_2} \dots \xrightarrow{\varphi_m} B_m \longrightarrow 0 \longrightarrow \dots,$$

$$\Phi_i = \varphi_i^{\sharp}, \text{ is called the Janet sequence.}$$

For a coalgebra  $\mathscr{X}=(X,\xi)\in\mathscr{M}_{\mathcal{M}}^{\mathbb{J}}$  the corresponding complex (4),

$$0 \to [\mathfrak{X}, \mathfrak{F}_{0}]_{\mathcal{M}} \xrightarrow{[\mathfrak{X}, \Phi_{1}]_{\mathcal{M}}} [\mathfrak{X}, \mathfrak{F}_{B_{1}}]_{\mathcal{M}} \xrightarrow{[\mathfrak{X}, \Phi_{2}]_{\mathcal{M}}} [\mathfrak{X}, \mathfrak{F}_{B_{2}}]_{\mathcal{M}} \to \cdots$$

is isomorphic to the complex

$$(7) \qquad 0 \longrightarrow (\mathfrak{X}, B_0)_M \xrightarrow{(\mathfrak{X}, \varphi_1)_M} (\mathfrak{X}, B_1)_M \xrightarrow{(\mathfrak{X}, \varphi_2)_M} (\mathfrak{X}, B_2)_M \longrightarrow \dots$$
which we shall call the horizontal Janet complex.

Corollary:  $H^n_{\mathbb{J}}(\mathfrak{X}, A) = 0$  for n > m, for any equation  $\mathfrak{X} \in \mathcal{M}_M^{\mathbb{J}}$  and any involutive linear equation  $A \in \mathcal{M}_M^{\mathbb{J}}$ .

Moreover, for non-overdetermined equations we have  $B_2 = B_3 = \ldots = B_m = 0$  (see [7], Theorem 6.8), so that both Janet sequence and Janet complex have exactly two terms.

Corollary:  $H^n_J(\mathfrak{X}, A) = 0$  for n>2, for any equation  $\mathfrak{X} \in \mathcal{M}^J_M$  and any non-overdetermined linear equation  $A \in \mathcal{M}^J_M$ 

Example: The common de Rham complex

$$\mathcal{F}M \xrightarrow{d} \Lambda M \xrightarrow{d} \Lambda^2 M \xrightarrow{d} \dots \xrightarrow{d} \Lambda^m M \longrightarrow 0$$

and the corresponding Spencer sequence

$$\mathfrak{F}M \xrightarrow{S} \mathfrak{F}\Lambda M \xrightarrow{S} \mathfrak{F}\Lambda^2 M \xrightarrow{S} \dots \xrightarrow{S} \mathfrak{F}\Lambda^3 M \to 0$$

serve us as the Janet complex and Janet sequence of the "equation of constants"  $\partial y/\partial x^i=0$ ,  $i=1,\ldots,m$ , correspondingly. The horizontal Janet complex then coincides with the horizontal de Rham complex

$$\mathcal{F}X \xrightarrow{\bar{d}} \bar{\Lambda}X \xrightarrow{\bar{d}} \bar{\Lambda}^2X \xrightarrow{\bar{d}} \dots \xrightarrow{\bar{d}} \bar{\Lambda}^mX \to 0$$

studied in Vinogradov [10],[11] by means of the so called  $\mathcal{C}$ -spectral sequence, associated with the restriction on  $\mathfrak{X}$  of the famous "variational bicomplex"  $\Lambda^{p,q}$ .

By similar methods we are able to prove the following:

**Theorem 3.** Associated with an equation  $X \in \mathbb{D}^{2}_{\mathcal{H}}$  and an involutive linear equation  $A \in \mathbb{D}^{2}_{\mathcal{H}}$  possessing a Janet resolution (1), there is a bicomplex  $B^{p,q}X$  such that

- I. Its first spectral sequence  $E_r^{p,q}(\mathfrak{X})$  locally reduces to the Janet cohomology of the equation A,
- II. Its second spectral sequence  $\Pi_r^{p,q}(\mathfrak{X})$  satisfies  $\Pi_1^{0,q}(\mathfrak{X})=\Pi_J^q(\mathfrak{X},\mathfrak{A})$  and both converge.

Finally, Vinogradov [10],[11] methods allow us to compute the terms  $\coprod_r^{p,q}$  necessary to find  $\operatorname{H}_{J}^{q}(\mathfrak{X},\mathfrak{A})$ . Essentially the same picture is observed: Generalized Spencer complexes occur and the two-line theorem is valid. The details should appear in [6]. This enlarges the class [1] of coverings  $\widetilde{\mathfrak{X}} \longrightarrow \mathfrak{X}$  computable by means of a spectral sequence.

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