Remarks on the Abelian Convexity Theorem

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Abstract. This note contains some observations on abelian convexity theorems. Convexity along an orbit is established in a very general setting using Kempf-Ness functions. This is applied to give short proofs of the Atiyah-Guillemin-Sternberg theorem and of abelian convexity for the gradient map in the case of a real analytic submanifold of complex projective space. Finally we give an application to the action on the probability measures.

1. Introduction

1.1. Let $U$ be a compact connected Lie group and let $U^c$ be its complexification. Let $(Z, \omega)$ be a Kähler manifold on which $U^c$ acts holomorphically. Assume that $U$ acts in a Hamiltonian fashion with momentum map $\mu: Z \to u^*$. This means that $\omega$ is $U$-invariant, $\mu$ is equivariant and for any $\beta \in u$ we have

$$d\mu^\beta = i_{\beta_Z} \omega,$$

where $\mu^\beta = \langle \mu, \beta \rangle$ and $\beta_Z$ denotes the fundamental vector field on $Z$ induced by the action of $U$. It is well-known that the momentum map represents a fundamental tool in the study of the action of $U^c$ on $Z$. Of particular importance are convexity theorems [1, 15, 27], which depend on the fact that the functions $\mu^\beta$ are Morse-Bott with even indices.

1.2. More recently the momentum map has been generalized to the following setting [21, 22, 23, 20]. Let $G \subset U^c$ be a closed connected subgroup of $U^c$ that is compatible with respect to the Cartan decomposition of $U^c$. This means that $G$ is a closed subgroup of $U^c$ such that $G = K \exp(p)$, where $K = U \cap G$ and $p = g \cap iu$ [22, 21]. The inclusion $i_p : u \to iu$ induces by restriction a $K$-equivariant map $\mu_p : Z \to (iu)^*$. Using a fixed $U$-invariant scalar product $\langle , \rangle$ on $u$, we identify $u \cong u^*$. We also denote by $\langle , \rangle$ the

2010 Mathematics Subject Classification. Primary 53D20; Secondary 32M05, 14L24.

Key words and phrases. Kähler manifolds; moment maps; geometric invariant theory; probability measures.

The authors were partially supported by FIRB 2012 “Geometria differenziale e teoria geometrica delle funzioni” and by GNSAGA of INdAM. The first author was also supported by MIUR PRIN 2015 “Real and Complex Manifolds: Geometry, Topology and Harmonic Analysis”. The second author was also supported by MIUR PRIN 2015 “Moduli spaces and Lie theory”.

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scalar product on $iu$ such that multiplication by $i$ is an isometry of $u$ onto $iu$. For $z \in Z$ let $\mu_p(z) \in p$ denote $-i$ times the component of $\mu(z)$ in the direction of $ip$. In other words we require that

$$\langle \mu_p(z), \beta \rangle = -\langle \mu(z), i\beta \rangle,$$

(1.3)

for any $\beta \in p$. The map $\mu_p : Z \to p$ is called the $G$-gradient map. Given a compact $G$-stable subset $X \subset Z$ we consider the restriction $\mu_p : X \to p$. We also set

$$\mu_{p}^{\beta} := \langle \mu_p, \beta \rangle = \mu - i\beta.$$

Many fundamental theorems regarding the momentum map hold also for the gradient map. The functions $\mu_{p}^{\beta}$ are Morse-Bott, although in general not with even indices. Even so in [20] (see also [4]) the authors prove the following convexity theorem: let $V$ be a unitary representation of $U$ and let $Y \subset \mathbb{P}(V)$ be a closed real semi-algebraic subset, whose real algebraic Zariski closure is irreducible. If $a$ is a maximal abelian subalgebra of $\mathfrak{g}$ contained in $p$ and $a_+$ is a positive Weyl chamber, then $\mu_p(Y) \cap a_+$ is a convex polytope. The proof is rather delicate.

One of the goals of the present note is to give a convexity theorem along an orbit, i.e. to show that the image of an orbit via the gradient map is convex. This will be proved in a very general setting using only so-called Kempf-Ness functions. This allows us to prove the corresponding theorem for the gradient map without using results from the complex case. As applications we get a simple proof of the abelian convexity theorem for the gradient map for real analytic submanifolds and the convexity along an orbit for the gradient map associated to the induced action on probability measures.

1.4. Using the same notation as above, assume that $X$ is a compact $G$-invariant submanifold of $Z$. In [6, 11] the authors and Zedda studied the action of $G$ on the set of probability measures on $X$. This set is not a manifold, but many features of the action, especially those relating only to a single orbit closure, can be studied with a formalism very similar to the momentum map. We now recall this formalism.

Let $\mathcal{M}$ be a Hausdorff topological space and let $G$ be a non-compact real reductive group which acts continuously on $\mathcal{M}$. We can write $G = K \exp(p)$, where $K$ is a maximal compact subgroup of $G$. Given a function $\Psi : \mathcal{M} \times G \to \mathbb{R}$, consider the following properties.

(P1) For any $x \in \mathcal{M}$ the function $\Psi(x, \cdot)$ is smooth on $G$.

(P2) The function $\Psi(x, \cdot)$ is left–invariant with respect to $K$, i.e.: $\Psi(x, kg) = \Psi(x, g)$.

(P3) For any $x \in \mathcal{M}$, and any $\xi \in p$ and $t \in \mathbb{R}$:

$$\frac{d^2}{dt^2} \Psi(x, \exp(t\xi)) \geq 0.$$
Moreover:
\[
\frac{d^2}{dt^2} \bigg|_{t=0} \Psi(x, \exp(t\xi)) = 0
\]
if and only if \( \exp(\mathbb{R}\xi) \subset G_x \).

(P4) For any \( x \in \mathcal{M} \), and any \( g, h \in G \):
\[
\Psi(x, g) + \Psi(gx, h) = \Psi(x, hg).
\]

This equation is called the **cocycle condition**.

In order to state our fifth condition, let \( \langle \cdot, \cdot \rangle : p^* \times p \to \mathbb{R} \) be the duality pairing. For \( x \in \mathcal{M} \) define \( \mathfrak{F}(x) \in p^* \) by requiring that:
\[
\langle \mathfrak{F}(x), \xi \rangle = \frac{d}{dt} \bigg|_{t=0} \Psi(x, \exp(t\xi)).
\]

(P5) The map \( \mathfrak{F} : \mathcal{M} \to p^* \) is continuous.

**Definition 1.1.** Let \( G \) be a non-compact real reductive Lie group, \( K \) a maximal compact subgroup of \( G \) and \( \mathcal{M} \) a Hausdorff topological space with a continuous \( G \)-action. A Kempf-Ness function for \( (\mathcal{M}, G, K) \) is a function
\[
\Psi : \mathcal{M} \times G \to \mathbb{R},
\]
that satisfies conditions (P1)–(P5). The map \( \mathfrak{F} \) is called the gradient map of \( (\mathcal{M}, G, K, \Psi) \).

By [11, Prop. 5] \( \mathfrak{F} : \mathcal{M} \to p^* \) is a \( K \)-equivariant map. Since \( K \) is compact, we may fix a \( K \)-invariant scalar product \( \langle \cdot, \cdot \rangle \) of \( p \) and we may identify \( p^* \cong p \) by means of \( \langle \cdot, \cdot \rangle \). Hence we may think the gradient map as a \( p \)-valued map \( \mathfrak{F} : \mathcal{M} \to p \).

**Remark 1.1.** In [6, 11] a sixth hypothesis is assumed, which is necessary to define the maximal weight and to deal with stability issues. This hypothesis is not needed for the arguments of the present paper.

1.6. The original setting [26] for what we call Kempf-Ness function is the following: let \( V \) be a unitary representation of \( U \). For \( x = [v] \in \mathbb{P}(V) \) and \( g \in U^\mathbb{C} \) set \( \Psi(x, g) := \log([g^{-1}v]/|v|) \). This function satisfies (P1)–(P5) with \( \mathfrak{F} = \mu \), the momentum map. Thus the behaviour of the momentum map is encoded in the function \( \Psi \). Functions similar to these ones exist for rather general actions. The following result has been proven in [18, §2], [2], [29] for \( G = U^\mathbb{C} \) and in [11, §7] in the general case.

**Proposition 1.1.** Let \( X, G, K \) be as in 1.2. Then there exists a Kempf-Ness function \( \Psi \) for \( (X, G, K) \) satisfying the conditions (P1)–(P5) such that \( \mathfrak{F} = \mu_p \).

1.7. In the present note we study abelian convexity theorems. In [2] we give an easy proof of convexity for the image of an orbit of an abelian group in
the setting of Kempf-Ness functions, see Theorem 2.1. In §3 we apply this to the setting of the gradient map as in [12].

If $G = A = \exp(\mathfrak{a})$, where $\mathfrak{a} \subset \mathfrak{p}$ is an abelian subalgebra, we are able to prove that the image of the gradient map of an $A$-orbit, is convex (Theorem 3.1) without using the convexity results available in the complex setting (see [23], p. 5). Our proof only uses the existence of Kempf-Ness functions.

We also give a new proof of the Atiyah-Guillemin-Sternberg convexity theorem. Indeed consider the case where $X = Z$ is compact, $T$ is a compact torus and $G = T^C$. Atiyah [1] suggested that the convexity of $\mu(T^C \cdot p)$ (for $p \in Z$) could be used to give an alternative proof of the abelian convexity theorem showing that there always exists $p \in Z$ such that $\mu(T^C \cdot p) = \mu(Z)$. Duistermaat [14] proved that the set of points $p$ with $\mu(T^C \cdot p) = \mu(Z)$ is non-empty and dense (see also [13]) We give a new proof of this result and we also show that this set is open. More importantly, we believe that the abstract approach that we follow adds to the understanding of some basic results in the subject.

In the case of real analytic submanifolds of $\mathbb{P}^n(\mathbb{C})$ our method yields the following.

**Theorem 1.1.** Let $X \subset \mathbb{P}^n(\mathbb{C})$ be a compact connected real analytic submanifold that is invariant by $A = \exp(\mathfrak{a})$ where $\mathfrak{a} \subset \mathfrak{i}su(n+1)$ is an abelian subalgebra. Then

- a) $\mu_\mathfrak{a}(X)$ is a convex polytope with vertices in $\mu(X^A)$;
- b) the set $\{x \in X : \mu_\mathfrak{a}(A \cdot x) = \mu_\mathfrak{a}(X)\}$ is open and dense;
- c) for any face $\sigma \subset \mu_\mathfrak{a}(X)$, there is an $A$-orbit $Y$ such that $\mu_\mathfrak{a}(Y) = \sigma$.

This result is weaker than the one obtained by Heinzner and Schützdeller [20] (even in the abelian case). Nevertheless the proof in this note is very simple, and (b) and (c) are new. So we think that this might be of some interest.

In the last section we apply the result of §2 to the action of $G$ on the set of probability measures on $X$ (with the notations of [14]). This yields a simpler and more natural proof of the convexity theorem for measures obtained in [12].

**Acknowledgements.** The authors wish to thank Peter Heinzner for many important discussions and explanations related to the subject of this paper. They also would like to thank Michèle Vergne for pointing out reference [25]. Finally they are grateful to the anonymous referee for a very carefully reading of the manuscript.

2. **Abstract Abelian convexity**

The following Proposition contains the key idea and it is basic to the whole paper. Let $\mathcal{M}, G, K, \mathfrak{p}, \Psi$ and $\mathfrak{g}$ be as in [14] Let $\mathfrak{a} \subset \mathfrak{p}$ be an abelian subalgebra. Then $A := \exp(\mathfrak{a}) \subset G$ is a compatible abelian subgroup.
Proposition 2.1. Let $\Psi : \mathcal{M} \times A \to \mathbb{R}$ be a Kempf-Ness function for $(\mathcal{M}, A, \{e\})$ and let $\mathfrak{f} : \mathcal{M} \to a$ be the corresponding gradient map. Let $x \in \mathcal{M}$ and let $A_x = \exp(a_x)$ be the stabilizer of $x$. Let $\pi : a \to a_x^\perp$ be the orthogonal projection. Then $\pi(\mathfrak{f}(A \cdot x))$ is an open convex subset of $a_x^\perp$. Moreover, $\mathfrak{f}(A \cdot x)$ is an open convex subset of $\mathfrak{f}(x) + a_x^\perp$.

Proof. Set $b := a_x^\perp$ and consider the function $f : b \to \mathbb{R}$, $f(v) = \Psi(x, \exp(v))$. Fix $v, w \in b$ with $w \neq 0$ and consider the curve $\gamma(t) = v + tw$. Set $u(t) = f(\gamma(t))$. We claim that $u''(0) > 0$. Using the fact that $A$ is abelian, the cocycle condition yields

$$u(t) = \Psi(x, \exp(v + tw)) = \Psi(x, \exp(tw) \exp(v)) = \Psi(\exp(v)x, \exp(tw)) + \Psi(x, \exp(v)),$$

so

$$u'(t) = \frac{d}{dt} \Psi(\exp(v)x, \exp(tw)).$$

By \cite[(P3)]{P} we have $u''(0) \geq 0$ and the equality would imply that $w \in a_{\exp(v)x} = a_x$, which is impossible since $w \in a_x^\perp$. This proves the claim and shows that $f$ is a strictly convex function on $b$. Therefore, by basic result in convex analysis \cite[p.122]{L}, $df(b)$ is an open convex subset of $b \cong (b)^*$. Moreover the computation above also shows that

$$(df)_v(w) = \langle \mathfrak{f}(\exp(v)x), w \rangle = \langle \pi(\mathfrak{f}(\exp(v)x)), w \rangle. \quad (2.1)$$

Using the fact that $Ax = \exp(b)x$ we conclude that

$$\pi(\mathfrak{f}(Ax)) = \pi(\mathfrak{f}(\exp(b)x)) = df(b)$$

is an open convex set of $b$. This proves the first assertion. To prove the last assertion it is enough to check that for any $v \in a$ and for any $w \in a_x$

$$\langle \mathfrak{f}(\exp(v) \cdot x), w \rangle = \langle \mathfrak{f}(x), w \rangle. \quad (2.2)$$

Using (1.5) and the cocycle condition we have

$$\langle \mathfrak{f}(\exp(v) \cdot x), w \rangle = \left. \frac{d}{dt} \Psi(\exp(v) \cdot x, \exp(tw)) \right|_{t=0} = \left. \frac{d}{dt} \Psi(x, \exp(tw) \exp(v)) \right|_{t=0}.$$

Using that $v$ and $w$ commute and again the cocycle condition and (1.5) we get

$$\langle \mathfrak{f}(\exp(v) \cdot x), w \rangle = \left. \frac{d}{dt} \Psi(x, \exp(v) \exp(tw)) \right|_{t=0} = \left. \frac{d}{dt} \left( \Psi(\exp(tw) \cdot x, \exp(v)) + \Psi(x, \exp(tw)) \right) \right|_{t=0} = \left. \frac{d}{dt} \Psi(x, \exp(v)) + \mathfrak{f}(x), w \right| = \langle \mathfrak{f}(x), w \rangle.$$

This proves (2.2).
Corollary 2.1. Let $x \in \mathcal{M}$ be such that $A_x = \{e\}$. Then $\mathfrak{f}(A \cdot x)$ is an open convex set of $a$.

Corollary 2.2. Set $E := \pi(\mathfrak{f}(A \cdot x))$. If $y \in A \cdot x$, and $p := \pi(\mathfrak{f}(y)) \in \partial E$, then $a_x \subset a_y$.

Proof. Since the $A$-action on $\mathcal{M}$ is continuous, it follows $A_x \subset A_y$ and so $a_y^+ \subset a_x^+$. Assume by contradiction that $a_x = a_y$ and let $\pi : a \rightarrow a_y^+$ be the orthogonal projection on $a_y^+$. By Proposition 2.1 the set $\Omega := \pi(\mathfrak{f}(A \cdot y))$ is an open convex subset of $a_y^+$. Since $A \cdot y \subset A \cdot x$, we have $p \in \Omega \subset E$. But this contradicts the fact that $p \in \partial E$. Thus $a_x \not\subset a_y$. □

Theorem 2.1. If $A \cdot x$ is compact, then
$$\mathfrak{f}(A \cdot x) = \mathfrak{f}(A \cdot x) = \text{conv}(\mathfrak{f}(A \cdot x \cap \mathcal{M}^A)).$$

Proof. Since $A \cdot x$ is compact $\mathfrak{f}(A \cdot x) = \mathfrak{f}(A \cdot x)$. By Proposition 2.1 $E := \mathfrak{f}(A \cdot x)$ is an open convex subset of the affine subspace $L := \mathfrak{f}(x) + a_x^+$, while $E = \mathfrak{f}(A \cdot x)$ is a compact convex subset. Let $p \in E$ be an extreme point and let $y \in A \cdot x$ be such that $\mathfrak{f}(y) = x$. Again by Proposition 2.1 $\mathfrak{f}(A \cdot y)$ is a convex subset of dimension equal to $\text{dim} a_y^+$. Since $p$ is an extreme point, this dimension must be 0, so $a_y^+ = \{0\}$ and $y$ is a fixed point of $A$. So the extremal points of $E$ are contained in $\mathfrak{f}(A \cdot x \cap \mathcal{M}^A)$. This proves the theorem. □

3. Application to the gradient map

In this section we assume that $Z, X, G, K$ be as in [12]. Moreover we assume that $A = \exp(a)$, where $a \subset p$ is an abelian subalgebra.

Applying Theorem 2.1 we get a new proof of the following result.

Theorem 3.1. Assume that $X \subset Z$ is an $A$-invariant compact submanifold. For any $x \in X$, $\mu_a(A \cdot x)$ is an open convex subset of $\mu_a(x) + a_x^+$, its closure coincides with $\mu_a(A \cdot x)$, it is a polytope and it is the convex hull of $\mu_p(X^A \cap A \cdot x)$.

Proof. By Proposition 2.1 there exists a Kempf-Ness function $\Psi$ for $(X, G, K)$ satisfying the conditions (P1) – (P5) and such that $\mathfrak{f} = \mu_p$. Now, that $\mu_a(A \cdot x)$ is an open convex subset of $\mu_a(x) + a_x^+$ is proven in Proposition 2.1. That $\mu_a(A \cdot x) = \mu_a(A \cdot x)$ is the convex hull of $\mu_a(A \cdot x \cap X^A)$ is proven in Theorem 2.1 (recall that $X$ is compact by assumption). Next observe that $X^A$ has finitely many connected components, since $X$ is a compact manifold, and $\mu_a$ is constant on each of them. □

This convexity theorem along the orbits was proven by Atiyah [1] in the case, where $X = Z$ and $A$ is a complex torus. The general case has been proven by Heinzner and Stötzl [23, Prop. 3]. The above proof via Theorem 2.1 is quite short. Note that the first statement in Theorem 3.1, i.e. that $\mu_a(A \cdot x)$ is an open convex subset of $\mu_a(x) + a_x^+$, works even if $X$ is not
compact. We mention that a simple proof of orbit convexity for an action of a complex torus on a projective manifold can be found in [25, see also [3, p. 44].

Next we turn to the abelian convexity theorem. Fix an abelian subalgebra $a \subset p$ and set $A := \exp(a)$. Given a subset $X \subset Z$ and $\beta \in a$ set

$$W_{\max}^\beta(X) := \{ x \in X : \lim_{t \to +\infty} \mu_a^\beta(\exp(t\beta) \cdot x) = \max_{X} \mu_a^\beta \}. \quad (3.1)$$

**Proposition 3.1.** Assume that $Z$ is compact and let $X \subset Z$ be a closed $A$-invariant subset. Assume that for any $\beta \in a$ the set $W_{\max}^\beta(X)$ is open and dense in $X$. Then

a) $P = \mu_a(X)$ is a convex polytope with vertices in $\mu_a(X^A)$;

b) the set $\{ x \in X : \mu_a(A \cdot x) = \mu_a(X) \}$ is dense and it is also open if $X$ is a smooth submanifold of $Z$;

c) if $\sigma \subset \mu_a(X)$ is a face of $P$ there exists a $A$-orbit $Y$ such that $\mu_a(Y) = \sigma$.

**Proof.** The set $Z^A$ has finitely many connected components since $Z$ is compact, and each component is a smooth submanifold of $Z$. Moreover $\mu_a$ is constant on each component. Therefore $\mu_a(Z^A)$ is a finite set. Since $X^A = X \cap Z^A$, we conclude that also $\mu_a(X^A)$ is a finite set. Therefore $P := \text{conv}(\mu_a(X^A))$ is a convex polytope. By Theorem 2.1 if $x \in X$, then $\mu_a(A \cdot x) = \text{conv}(A \cdot x \cap X^A) \subset P$. Hence $\text{conv}(\mu_a(X)) \subset P$. The reverse inclusion is obvious, so $P = \text{conv} \mu_a(X)$. Now let $\xi_1, \ldots, \xi_k$ be the vertices of $P$. Choose $\beta_i \in a$ such that

$$\{ \xi \in P : \langle \xi, \beta_i \rangle = \max_{P} \langle \cdot, \beta_i \rangle \} = \{ \xi_i \}.$$

By our assumption the set $W_{\max}^{\beta_1} \cap \cdots \cap W_{\max}^{\beta_k}$ is open and dense. Fix $x \in W_{\max}^{\beta_1} \cap \cdots \cap W_{\max}^{\beta_k}$ and set

$$y_i := \lim_{t \to +\infty} \exp(t\beta_i) \cdot x.$$

Then $y_i \in X$ and using (1.3) and (3.1) we get

$$\mu_a^{\beta_i}(y_i) = \max_{X} \mu_a^{\beta_i} = \max_{P} \langle \cdot, \beta_i \rangle = \max_{P} \langle \cdot, \beta_i \rangle.$$

Therefore $\mu_a(y_i) = \xi_i$. So $\xi_i \in \mu_a(A \cdot x)$ for any $i = 1, \ldots, k$. But $\mu_a(A \cdot x)$ is convex by Theorem 2.1. Since $\mu_a(A \cdot x) \subset \mu_a(X) \subset P$, we get

$$\mu_a(A \cdot x) = \mu_a(X) = P.$$

This proves (a). Next set

$$W := \{ x \in X : \mu_a(A \cdot x) = \mu_a(X) \}.$$

We have just proven that $W$ contains $W_{\max}^{\xi_1} \cap \cdots \cap W_{\max}^{\xi_k}$, so it is dense. Assume now that $X$ is a smooth submanifold of $Z$. Fix one of the vertices of $P$, say $\xi_i$ and consider the set

$$\Omega_i := \{ x \in X : A \cdot x \cap \mu_a^{-1}(\xi_i) \neq \emptyset \}.$$
We claim that this is an open subset of $X$. This follows from the stratification theorem in [22]. Indeed in the abelian case one can shift the gradient map so we can assume that $\xi_i = 0 \in \mathfrak{a}$. Then $\Omega_i$ coincides with the stratum corresponding to the minimum of $||\mu_{\mathfrak{a}}||^2$, and as such it is open. This proves the claim. Finally observe that $W = \bigcap_{i=1}^k \Omega_i$. Thus $W$ is also open in $X$ and (b) is proved. Finally let $\sigma \subset P$ be a face of $P$. It is an exposed face, so there exists $\beta \in \mathfrak{a}$ such that 

$$\sigma = \{\xi \in P : \langle \xi, \beta \rangle = \max_{\mu_{\mathfrak{a}}(X)} \langle \cdot, \beta \rangle\}.$$ 

Hence $\mu_{\mathfrak{a}}^{-1}(\sigma) = \{x \in X : \mu_{\mathfrak{a}}^\beta (x) = \max_{\mu_{\mathfrak{a}}^\beta} \mu_{\mathfrak{a}}^\beta\}$. By (b) there is $x \in W_{\max}^\xi$ such that $\mu_{\mathfrak{a}}(A \cdot x) = \mu_{\mathfrak{a}}(X)$. Define 

$$\varphi_\infty : W_{\max}^\xi \to \mu_{\mathfrak{a}}^{-1}(\sigma) \quad \varphi_\infty(x) := \lim_{t \to +\infty} \exp(t\xi) \cdot x.$$ 

Since $\mu_{\mathfrak{a}}^{-1}(\sigma)$ is $A$-stable, it follows that $\overline{A \cdot \varphi_\infty(x) \subset A \cdot x \cap \mu_{\mathfrak{a}}^{-1}(\sigma)}$. On the other hand, let $a_n$ be a sequence of elements of $A$ such that $\exp(a_n) \cdot x \mapsto \theta \in A \cdot x \cap \varphi_\infty^{-1}(\sigma)$. Since $\varphi_\infty(\theta) = \theta$, it follows that 

$$\theta = \lim_{n \to \infty} \varphi_\infty(a_n \cdot x) = \lim_{n \to \infty} a_n \cdot \varphi_\infty(x).$$ 

Therefore 

$$\overline{A \cdot x \cap \mu_{\mathfrak{a}}^{-1}(\sigma)} = \overline{A \cdot \varphi_\infty(x)}.$$ 

Since $\mu_{\mathfrak{a}}(A \cdot x) \to P$ is a surjective map, $\mu_{\mathfrak{a}}(A \cdot x \cap \mu_{\mathfrak{a}}^{-1}(\sigma)) = \sigma$. Thus 

$$\mu_{\mathfrak{a}}(A \cdot \varphi_\infty(x)) = \sigma. \qquad \Box$$ 

Let now $T^C$ be a complex torus acting on the Kähler manifold $Z$. The functions $\mu^\beta : Z \to \mathbb{R}$ (for $\beta \in \mathfrak{t}$) are Morse-Bott functions with even indices. Atiyah proved that the set of their maximum points is a connected critical manifold. Therefore the corresponding unstable manifold, which coincides with the set $W_{\max}^\beta$ is an open dense subset of $Z$. Set $\mathfrak{a} = i\mathfrak{t}$ and $A = \exp(i\mathfrak{t})$. Moreover $T^C = A \cdot T$, $Z^A = Z^T = Z^{T^C}$ since the action is holomorphic. Finally $\mu_{\mathfrak{a}} = i\mu$ and $\mu(T^C \cdot x) = -i\mu_{\mathfrak{a}}(A \cdot x)$ since the $\mu$ is $T$-invariant. Therefore the following theorem immediately follows from Proposition 3.1.

**Theorem 3.2.** Let $T$ be a compact torus. Let $(Z, \omega)$ be a compact Kähler manifold on which $T^C$ acts holomorphically. Assume that $T$ acts in a Hamiltonian fashion with momentum map $\mu : Z \to \mathfrak{t}^*$. Then there is a $T^C$-orbit $\mathcal{O}$ such that $\mu(\mathcal{O}) = \mu(Z)$. More precisely:

a) the set $\{x \in Z : \mu(T^C \cdot x) = \mu(Z)\}$ is nonempty, open and dense;

b) $\mu(Z)$ is a convex polytope with vertices in $\mu(Z^T)$;

c) if $\sigma$ is a face of $\mu(Z)$, then there exists a $T^C$-orbit $Y$ such that $\mu(Y) = \sigma$.

One can apply the method of proof used in Proposition 3.1 also in the setting considered by Heinzner and Huckleberry in [15]. In this case $Z$ is a connected Kähler manifold, not necessarily compact, and $X \subset Z$ is a compact irreducible (complex) analytic subset.
Theorem 3.3. Let $X \subset Z$ be a compact irreducible (complex) analytic subset, which is invariant by the $T^\mathbb{C}$-action. Then

a) $\mu(X)$ is a convex polytope with vertices in $\mu(X^T)$;

b) the set $W := \{ x \in X : \mu(T^\mathbb{C} \cdot x) = \mu(X) \}$ is nonempty, open and dense.

Proof. We claim that for $\xi \in t$ the set

$$W_\xi := \{ x \in X : \overline{T^\mathbb{C} \cdot x} \cap \mu^{-1}(\xi) \neq \emptyset \}$$

is either empty or open and dense. Indeed by shifting we can assume that $\xi = 0$. Hence this is the set of semistable points for the action and the claim follows from the results in [18]. Set $P := \text{conv}(\mu(X))$. This is a polytope with vertices in $\mu(X^T)$. Let $\xi_1, \ldots, \xi_k$ be the vertices. Set $W' := W_{\xi_1} \cap \cdots \cap W_{\xi_k}$. This is an open dense subset of $X$. Fix $x \in W'$. By Theorem 3.1 $\mu(T^\mathbb{C} \cdot x)$ is a convex subset of $P$. Since it contains all the vertices we have $\mu(T^\mathbb{C} \cdot x) = \mu(X) = P$. This proves (b) (which of course was proved directly also in [18]). Moreover we have just seen that $W' \subset W$. The opposite inclusion is obvious. Hence $W = W'$ and (b) is proved. \qed

One would like to prove convexity for $\mu_a(X)$ for $X \subset Z$ a general $A$-invariant closed submanifold of $Z$. In this setting convexity is unknown in general. Convexity of $\mu_a(X)$ (and also non-abelian convexity) is known to hold if $X$ is a real flag manifold, thanks to the pioneering paper [28], and more generally if $Z$ is a Hodge manifold and $X$ is an irreducible semi-algebraic subset of $Z$ whose real algebraic Zariski closure is irreducible, [4] [20].

Using Proposition 3.1 we can give a short argument when $X$ is a compact connected real analytic submanifold of $\mathbb{P}^n(\mathbb{C})$. This class is narrower than the one considered in [20], but it is quite interesting. Above all, we feel that our proof is rather geometric and very clear in its strategy.

Lemma 3.1. Assume that $Z = \mathbb{P}^n(\mathbb{C})$ and that $X$ is a compact connected $A$-invariant real analytic submanifold endowed with the restriction of the Fubini-Study form. Then for any $\beta \in \mathfrak{a}$ the intersection $W_{\text{max}}(X) \cap X$ is open and dense in $X$.

Proof. Since $Z = \mathbb{P}^n(\mathbb{C})$, $\beta$ induces a linear flow on $\mathbb{P}^n(\mathbb{C})$ which restricts to the original one on $Z$ and $X$. Assume that $v \in \mathfrak{su}(n + 1)$ is the infinitesimal generator of the linear flow and let $c_0 < \cdots < c_r$ be the critical values of the function $f([z]) := i\langle v(z), z \rangle/|z|^2$, that is the Hamiltonian of the flow on $\mathbb{P}^n(\mathbb{C})$. Denote by $C_i$ the critical manifold corresponding to $c_i$ and let $W^u_i(\mathbb{P}^n(\mathbb{C}))$ be its unstable manifold. Then $\mathbb{P}^n(\mathbb{C}) = \bigcup_{i=0}^r W^u_i$. Moreover for each $j$ the set $\bigcup_{i \leq j} W^u_i$ is equal to a linear subspace $L_j \subset \mathbb{P}^n(\mathbb{C})$. This is an elementary computation, see e.g. [6] Lemma 7.4]. Since $\mu^\beta_a = f|X$ the critical points of $\mu^\beta_a$ on $X$ are given by $\bigcup_i (C_i \cap X)$. If $\max_X \mu^\beta_a = c_j$, then $X \subset L_j$, $X$ is not contained in $L_{j-1}$ and $W_{\text{max}}(X) = W^u_j(\mathbb{P}^n(\mathbb{C})) \cap X = X - L_{j-1}$.
Assume by contradiction that this set is not dense in $X$. The $X \cap L_{j-1}$ contains an open subset of $X$. Then $A := (X \cap L_{j-1})^0$ is not empty. On the other hand $A \neq X$, since $X$ is not contained in $L_{j-1}$. Hence there is some point $x \in \partial A = \overline{A} - A$. Fix a real analytic chart $\varphi : U \to U'$ with $x \in U$ and $U'$ an open ball in $\mathbb{R}^k$. Locally around $x$ we have $L_{j-1} = \{h_1 = \cdots = h_p = 0\}$ for some local holomorphic functions $h_1, \ldots, h_p$. Therefore the set

$$U'' := \{y \in U' : h_1\varphi^{-1}(y) = \cdots = h_p\varphi^{-1}(y) = 0\}$$

contains the open set $h(A \cap U)$. Therefore $U'' = U'$, $U \subset X \cap L_{j-1}$ and $x \in A$, a contradiction.

□

Thanks to the previous lemma we can apply Proposition 3.1 and we get the following result.

**Theorem 3.4.** Assume that $Z = \mathbb{P}^n(\mathbb{C})$ with the Fubini study metric. Let $X \subset \mathbb{P}^n(\mathbb{C})$ be a compact connected $A$-invariant real analytic submanifold. Then

a) $P = \mu_a(X)$ is a convex polytope with vertices in $\mu(X^A)$;

b) the set $\{x \in X : \mu_a(A \cdot x) = \mu_a(X)\}$ is open and dense;

c) if $\sigma \subset \mu_a(X)$ is a face of $P$ there exists an $A$-orbit $Y$ such that $\mu_a(Y) = \sigma$.

We remark that by [4] the image of the gradient map is independent of the Kähler metric within a fixed Kähler class.

4. **Action on the space of measures**

Let $Z, X, G, K$ be as in [12]. Denote by $\mathcal{P}(X)$ the set of Borel probability measures on $X$, which is a compact Hausdorff space when endowed with the weak topology, see [6, 11] for more details and [10, 7, 9, 8, 5] for background and motivation.

Assume that $A = \exp(\mathfrak{a})$ where $\mathfrak{a} \subset \mathfrak{p}$ is an Abelian subalgebra. Let $\Psi^A$ be the Kempf-Ness function for $(X, A, \{e\})$ as in Proposition 1.1. Since $A$ acts on $X$, we have an action on the probability measures on $X$ as follows:

$$A \times \mathcal{P}(X) \to \mathcal{P}(X), \quad (g, \nu) \mapsto g_\ast \nu.$$

In [11] it is proven that this action is continuous with respect to the weak topology and that the function

$$\Psi^\mathcal{P} : \mathcal{P}(M) \times A \to \mathbb{R}, \quad \Psi^\mathcal{P}(\nu, g) := \int_M \Psi^A(x, g)d\nu(x), \quad (4.1)$$

is a Kempf-Ness function for $(A, \mathcal{P}(M), \{e\})$ in the sense of Definition 1.1. Moreover, the gradient map is given by the formula

$$\mathfrak{g} : \mathcal{P}(M) \to \mathfrak{a}, \quad \mathfrak{g}(\nu) := \int_M \mu_a(x)d\nu(x). \quad (4.2)$$

Since $\mathcal{P}(X)$ is compact, Theorem 2.1 gives a short proof of the following result proved in [12].
Theorem 4.1. Let $A = \exp(a)$ where $a \subset p$ is an Abelian subalgebra. If $\nu \in \mathcal{P}(M)$, then

a) $\mathfrak{f}(A \cdot \nu)$ is a convex set.

b) $\mathfrak{f}(A \cdot \nu)$ coincides with the convex hull of $\mathfrak{f}(\mathcal{P}(M)^A \cap A \cdot \nu)$, where $\mathcal{P}(M)^A = \{\tilde{\nu} \in \mathcal{P}(M) : A \cdot \tilde{\nu} = \tilde{\nu}\}$.

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