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Autor: Tachikawa, Atsushi

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Kontakt/Contact

Digizeitschriften e.V.
SUB Göttingen
Platz der Göttinger Sieben 1
37073 Göttingen

✉ info@digizeitschriften.de

ON INTERIOR REGULARITY AND LIOUVILLE'S THEOREM
FOR HARMONIC MAPPINGS

Atsushi Tachikawa

It is well known that the weakly harmonic mapping $U: M \rightarrow N$ (M, N : Riemannian manifolds) is regular if the image $U(M)$ is contained in some sufficiently small ball and for this case Liouville's theorem is valid. In this paper we show that the smallness condition for $U(M)$ can be released if U minimizes the energy functional and the sectional curvatures of the target manifold N are bounded by some suitable function of the distance from some fixed point of N .

0. Introduction

This paper deals with the problem of the regularity and the theorem of Liouville-type for weakly harmonic mapping $U: M \rightarrow N$, whose energy is minimal.

Let M and N be Riemannian manifolds of dimension m and n , and class C^1 and C^3 respectively. Furthermore we assume that N is complete. For every C^1 map $U: M \rightarrow N$

we can define the energy

$$(0.1) \quad E(U) = \int_M e(U) \, d\mu$$

where $d\mu$ denotes the volume element on M and

$$e(U) = \frac{1}{2} \text{tr}_M \langle U_*, U_* \rangle_N$$

the energy density of U , is the trace of the pull-back of metric tensor of N under the mapping U with respect to the metric tensor of M . In local coordinates it can be written in the form

$$e(U) = \frac{1}{2} h^{\alpha\beta} D_\alpha u^i D_\beta u^j g_{ij}(u)$$

where $(h^{\alpha\beta})$ is the inverse matrix of the metric tensor $(h_{\alpha\beta})$ of M , and (g_{ij}) is the metric tensor of N . Moreover we write $u = u(x)$ for a representation of the map $U: M \rightarrow N$ in local coordinates $x = (x^1, \dots, x^m)$ and $u = (u^1, \dots, u^n)$ on M and N respectively.

A mapping $U: M \rightarrow N$ is said to be harmonic if it is of class C^2 and satisfies Euler equation of the energy functional. In local coordinates it can be written in the form

$$(0.2) \quad \Delta_M u^i + \Gamma_{j k}^i(u) D_\alpha u^j D_\beta u^k h^{\alpha\beta} = 0 \quad 1 \leq i \leq n$$

where

$$\Delta_M = h^{-\frac{1}{2}} D_\alpha (h^{\frac{1}{2}} h^{\alpha\beta} D_\beta)$$

is the Laplace-Beltrami operator on M . Here $h = \det(h_{\alpha\beta})$, $\Gamma_{j k}^i$ are the components of Christoffel symbols for (g_{ij}) .

For the general case there are the papers by Hildebrandt-Kaul-Widman[11] for the regularity, and by Hildebrandt-Jost-Widman[9] for the theorem of Liouville-type (see also Giaquinta-Hildebrandt[4]). Roughly speaking these works say that if the range $U(M)$ of a weakly harmonic mapping $U: M \rightarrow N$ is contained in some geodesic ball $B(Q, r)$ in N with radius $r \leq \pi/2\sqrt{k}$ ($k =$ maximum of the sectional curvatures of N) which does not meet the cut locus of the center Q , then U is regular and the theorem of Liouville-type is valid.

In this paper we show that the assumption that $U(M)$ is contained in some small ball can be released if we suppose that the sectional curvatures $K(P)$ is bounded by a sufficiently rapid decreasing function of the distance $\text{dist}(P, Q)$ from some fixed point $Q \in N$. With this

assumption we prove existence and interior regularity of a weakly harmonic mapping which minimizes the energy and a Liouville-type result for such mappings.

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1. Auxilary differential geometric estimates

Let $K(P)$ be the maximum of the sectional curvatures of N at P . We consider the following condition for $K(P)$:

(ASS. Q_0, f_0, r_0)

For some point $Q_0 \in N$, some positive constant $r_0 > 0$ and some function $f_0 \in C^2([0, r_0))$ such that

$$\lim_{t \rightarrow 0} f_0(t)/t = 1, \quad f_0(t) > 0, \quad f_0'(t) > 0 \quad \text{for all } t \in (0, r_0)$$

$K(P)$ satisfy

$$K(P) \leq \min\{-f_0''(r)/f_0(r), (1-f_0'(r)^2)/f_0(r)^2\}$$

where $r = \text{dist}(P, Q_0) \leq r_0$

Lemma 1.1

Assume that N satisfies (ASS. Q_0, f_0, r_0) and that the geodesic ball $B(Q_0, r_0)$ does not meet the cut locus of Q_0 . Let (u^1, \dots, u^n) be a normal coordinate system on $B(Q_0, r_0)$ such that Q_0 has the coordinates $(0, \dots, 0)$. Denote by $g_{ij}(u)$, $\Gamma_{ijk}(u)$ and $\Gamma_{jk}^i(u)$ the components of the metric tensor and the Christoffel symbols in this coordinate system respectively. Then for all $\xi \in \mathbb{R}^n$ we have the following estimates

$$\begin{aligned}
 (1.2) \quad 0 &\leq |u| \frac{f_0'(|u|)}{f_0(|u|)} g_{ij}(u) \xi^i \xi^j \\
 &\leq g_{ij}(u) (\xi^i \xi^j + u^m \Gamma_{mk}^i(u) \xi^j \xi^k)
 \end{aligned}$$

Proof

The estimates (1.2) follows from Rauch's comparison theorem, (as [10] Lemma 6) by comparing N with the n -dimensional manifold \tilde{N} which has the following metric tensor with respect to some normal coordinate system (z^i)

$$\tilde{g}_{ij}(z) = \frac{z^i z^j}{|z|^2} + \frac{f_0(|z|)^2}{|z|^2} \left(\delta_{ij} - \frac{z^i z^j}{|z|^2} \right)$$

Writing $\tilde{f}_0(t) = f_0(t)/t$, Christoffel symbols of \tilde{N} are

$$\begin{aligned}\tilde{\Gamma}_{ikj}(z) &= \frac{1}{|z|^4} (1 - \tilde{f}_0^2(|z|)) (\delta_{ij} z^k |z|^2 - z^i z^j z^k) + \\ &+ \frac{1}{|z|^3} \tilde{f}_0 \tilde{f}_0'(|z|) \{ (\delta_{ik} z^j + \delta_{jk} z^i - \delta_{ij} z^k) |z|^2 + \\ &- z^i z^j z^k \}\end{aligned}$$

$$\begin{aligned}\tilde{\Gamma}_i{}^k{}_j(z) &= \frac{1}{|z|^3} \left(\frac{1}{|z|} (1 - \tilde{f}_0^2(|z|)) - \tilde{f}_0 \tilde{f}_0'(|z|) \right) \times \\ &\times (\delta_{ij} z^k |z|^2 - z^i z^j z^k) + \\ &+ \frac{1}{|z|^3} \frac{\tilde{f}_0'(|z|)}{\tilde{f}_0(|z|)} \{ (\delta_{ik} z^j + \delta_{jk} z^i) |z|^2 - 2 z^i z^j z^k \}\end{aligned}$$

and

$$\begin{aligned}\tilde{g}_{ij,kl}(z) &= \partial^2 \tilde{g}_{ij}(z) / \partial z^k \partial z^l \\ &= (1 - \tilde{f}_0^2(|z|)) \frac{1}{|z|^6} \{ (\delta_{ik} \delta_{jl} + \delta_{jk} \delta_{il}) |z|^4 + 8 z^i z^j z^k z^l + \\ &- 2 (\delta_{ik} z^j z^l + \delta_{jl} z^i z^k + \delta_{jk} z^i z^l + \delta_{il} z^j z^k + \delta_{kl} z^i z^j) |z|^2 \} + \\ &+ 2 \tilde{f}_0 \tilde{f}_0'(|z|) \frac{1}{|z|^5} \{ \delta_{ij} \delta_{kl} |z|^4 + 5 z^i z^j z^k z^l - (\delta_{ik} z^j z^l + \end{aligned}$$

$$\begin{aligned}
& +\delta_{j1} z^i z^k + \delta_{jk} z^i z^1 + \delta_{i1} z^j z^k + \delta_{k1} z^i z^j + \delta_{ij} z^k z^1) |z|^2 \} + \\
& + 2(\tilde{f}_0 \tilde{f}_0')'(|z|) \frac{1}{|z|^4} (\delta_{ij} z^k z^1 |z|^2 - z^i z^j z^k z^1)
\end{aligned}$$

Therefore

$$\begin{aligned}
\tilde{R}_{hijk}(z) &= \frac{1}{|z|^4} f_0^2 (1-f_0') (\delta_{ij} \delta_{hk} - \delta_{hj} \delta_{ik}) \\
&+ \frac{1}{|z|^4} \{f_0 f_0'' + \frac{f_0^2}{|z|^2} (1-f_0'^2)\} (\delta_{ik} z^h z^j + \\
&+ \delta_{jh} z^i z^k - \delta_{ij} z^h z^k - \delta_{hk} z^i z^j)
\end{aligned}$$

For $a, b \in \mathbb{R}^n$

$$\begin{aligned}
& \tilde{R}_{hijk}(z) a^h b^i a^j b^k = \\
&= \frac{1}{|z|^4} f_0^2 (1-f_0'^2) ((a \cdot b)^2 - |a|^2 |b|^2) + \\
&+ \frac{1}{|z|^4} \{f_0 f_0'' + \frac{f_0^2}{|z|^2} (1-f_0'^2)\} \{(a \cdot z)^2 |b|^2 + (b \cdot z)^2 |a|^2 + \\
&- 2(a \cdot b)(a \cdot z)(b \cdot z)\}
\end{aligned}$$

and

$$\begin{aligned} \tilde{g}_{ij}(z) a^i b^j &= \frac{1}{|z|^2} (a \cdot z)(b \cdot z) + \frac{f_0^2}{|z|^2} (a \cdot b) + \\ &\quad - \frac{f_0^2}{|z|^4} (a \cdot z)(b \cdot z) \end{aligned}$$

$$\text{where } (a \cdot b) = \sum_{i=1}^n a^i b^i, \quad |a|^2 = (a \cdot a)$$

$$\begin{aligned} \text{Assuming that } (a \cdot b) = 0 \text{ and writing } \theta &= \frac{1}{|z|^2} \frac{(a \cdot z)^2}{|a|^2} + \\ &+ \frac{(b \cdot z)^2}{|b|^2}, \text{ we get} \end{aligned}$$

$$\begin{aligned} \tilde{R}_{hijk}(z) a^h b^i a^j b^k &= |a|^2 |b|^2 \left\{ \frac{1}{|z|^2} f_0 f_0'' \theta - \frac{f_0^2}{|z|^4} \times \right. \\ &\quad \left. \times (1 - f_0'^2)(1 - \theta) \right\} \\ \|a\|^2 \|b\|^2 \tilde{g}(a, b)^2 &= \frac{f_0^2}{|z|^2} \left\{ \theta + \frac{f_0^2}{|z|^2} (1 - \theta) \right\} |a|^2 |b|^2 \end{aligned}$$

$$\text{where } \|a\|^2 = \tilde{g}(a, a)$$

Therefore $\tilde{K}_{\pi_{ab}}(z)$, the sectional curvature of \tilde{N} at

z with respect to π_{ab} which is a plane section at z spanned by a and b is

$$\begin{aligned}
\tilde{K}_{\pi_{ab}}(z) &= \\
&= \frac{|z|^{-2} f_0'^2(|z|) \{1 - f_0'^2(|z|)\} (1 - \theta) - f_0 f_0''(|z|) \theta}{f_0'^2(|z|) \{\theta + |z|^{-2} f_0'^2(|z|) (1 - \theta)\}} \\
&=: \tilde{K}_z(\theta)
\end{aligned}$$

For any plane section π at z , we can choose $a, b \in \mathbb{R}^n$ which span π and $(a, b) = 0$. Therefore

$$0 \leq \min_{\theta \leq 1} \tilde{K}_z(\theta) \leq \tilde{K}_{\pi}(z) \leq 0 \leq \max_{\theta \leq 1} \tilde{K}_z(\theta)$$

But $\tilde{K}_z(\theta)$ is a monotone function of θ , thus we have

$$\begin{aligned}
&\min \left\{ -\frac{f_0''(|z|)}{f_0'(|z|)}, \frac{1 - f_0'^2(|z|)}{f_0'^2(|z|)} \right\} \leq \\
&\leq \tilde{K}_{\pi}(z) \leq \max \left\{ -\frac{f_0''(|z|)}{f_0'(|z|)}, \frac{1 - f_0'^2(|z|)}{f_0'^2(|z|)} \right\}
\end{aligned}$$

Now because N satisfies $(\text{ASS}, Q_0, f_0, r_0)$, we can apply Rauch's comparison theorem for N and \tilde{N} , thus we get (1,2) as the proof of Lemma 6 of [10], remarking that for our case, for ξ such that $(\xi, z) = 0$

$$\tilde{r}_{ikj}^j(z) z_{\xi}^i z_{\xi}^j z_{\xi}^k = \left(\frac{|z| f_0'(|z|)}{f_0(|z|)} - 1 \right) (g_{kj}^j(z) - \frac{z_{\xi}^j z_{\xi}^k}{|z|^2})_{\xi}^j z_{\xi}^k$$

Examples

- i) If the sectional curvatures of N are bounded above by a constant k_0 we can take $f_0 = (\sqrt{k_0} r)^{-1} \sin(\sqrt{k_0} r)$ and $r_0 = \pi/2\sqrt{k_0}$ and get the estimates in [10] lemma 6.
- ii) If we can take, for some Q_0 ,

$$f_0(r) = \int_0^r (1+t^\alpha)^{-1} dt \quad 0 \leq \alpha \leq 2$$

then we can take $r_0 = \infty$.

2. Maximum principle and existence of weakly harmonic mappings

In order to give a precise statement of our result we introduce the notion of normal range $\mathcal{N}(P)$ of a point $P \in N$ as a complement of the cut locus of P in N , i.e. the maximal domain of any normal coordinatesystem with center P .

The Sobolev space $H^{1,2}(M, \mathbb{R}^n)$ is constituted by measurable mappings $u: M \rightarrow \mathbb{R}^n$ such that $u \circ \chi^{-1} \in H^{1,2}(W, \mathbb{R}^n)$ for every coordinate map χ of M with range $W \in \mathcal{R}_+^m = \{x \in \mathbb{R}^m; x^m \geq 0\}$. $H^{1,2}(M, \mathbb{R}^n)$ is a Hilbert space with

norm

$$\|u\|_{H^{1,2}}^2 = \int_M |u|^2 d\mu + \int_M \tilde{e}(u) d\mu$$

where $|u|^2 = \sum_{i=1}^n (u^i)^2$ and

$$\tilde{e}(u) = \frac{1}{2} h^{\alpha\beta} D_\alpha (u^i \cdot \chi^{-1}) D_\beta (u^i \cdot \chi^{-1})$$

For the normal range $\mathcal{N}(Q)$ for some $Q \in N$, we can define $H^{1,2}(M, \mathcal{N}(Q))$ as follows : $H^{1,2}(M, \mathcal{N}(Q))$ is constituted by measurable mappings $U: M \rightarrow N$ such that $U(M) \in \mathcal{N}(Q)$ and its representation u with respect to the normal coordinate system centered at Q is contained in $H^{1,2}(M, \mathbb{R}^n)$.

Throughout this paper, for $U \in H^{1,2}(M, \mathcal{N}(Q))$ we use the representation with respect to the normal coordinate system centered Q .

We introduce the notation $\mathcal{B}_K(Q)$ for $K < \text{dist}(Q, \partial \mathcal{N}(Q))$ by

$$\mathcal{B}_K(Q) = \{u \in H^{1,2}(M, \mathcal{N}(Q)); \sup_M |u|^2 \leq K^2\}$$

$\mathcal{B}_K(Q)$ can be identified with convex, weakly sequentially closed subset of $H^{1,2}(M, \mathbb{R}^n)$. Indeed the

energy functional E can be extended to $\mathcal{B}_K(Q)$ (also to $H^{1,2}(M, \mathcal{N}(Q))$).

If M is isometrically imbeddable in \mathbb{R}^m it is well known that E is lower semicontinuous on $\mathcal{B}_K(Q)$ with respect to weak convergence in $H^{1,2}(M, \mathbb{R}^n)$. Moreover on the geodesic ball $B(Q, K) = \{u \in \mathcal{N}(Q); |u|^2 \leq K^2\}$ the metric tensors $(g_{ij}(u))$ are bounded and positive definite and therefore for some positive constants λ_1 and λ_2

$$\lambda_1 |\xi|^2 \leq g_{ij}(u) \xi^i \xi^j \leq \lambda_2 |\xi|^2$$

for all $u \in \mathcal{B}_K(Q)$ and all $\xi \in \mathbb{R}^n$. then we can see that for $u \in \mathcal{B}_K(Q)$

$$\|u\|_{H^{1,2}} \leq \text{const.} \{K^2 + E(u)\}$$

and this means that a minimizing sequence in $\mathcal{B}_K(Q)$ is bounded in $H^{1,2}(M, \mathbb{R}^n)$. Thus we get the following lemma:

Lemma 2.1

For every $\phi \in \mathcal{B}_K(Q_0)$, $K < \text{dist.}(Q_0, \partial \mathcal{N}(Q_0))$, there exists a solution of variational problem

$$E(u) \rightarrow \min. \quad u \in \mathcal{B}_K(Q_0) \cap \{u - \phi \in H_0^{1,2}(M, \mathbb{R}^n)\}$$

A straight forward computation shows that the first variation of the functional E at $u \in \mathcal{B}_K(Q_0)$ in the direction of ψ , defined by

$$\delta E(u, \psi) = \lim_{\varepsilon \downarrow 0} \varepsilon^{-1} \{E(u + \varepsilon \psi) - E(u)\}$$

exists for all $\psi \in H_0^{1,2} L^\infty(M, \mathbb{R}^n)$ such that $u + \varepsilon \psi \in \mathcal{B}_K(Q_0)$ for all small enough $\varepsilon \geq 0$, and is given by

$$\delta E(u, \psi) = \int_M \delta e(u, \psi) d\mu$$

where

$$\begin{aligned} \delta e(u, \psi) &= g_{ij}(u) h^{\alpha\beta} D_\alpha u^i D_\beta \psi^j + \frac{1}{2} D_k g_{ij}(u) h^{\alpha\beta} D_\alpha u^i D_\beta u^j \psi^k \\ (2.1) \quad &= g_{ij}(u) h^{\alpha\beta} D_\alpha u^i D_\beta \psi^j + \Gamma_{kij}(u) h^{\alpha\beta} D_\alpha u^i D_\beta u^j \psi^k \\ &= g_{ij}(u) h^{\alpha\beta} D_\alpha u^i \{D_\beta \psi^j + \Gamma_{k\beta}^j(u) D_\beta u^k\} \end{aligned}$$

The minimizing mapping u of Lemma 2.1 satisfies

$$(2.2) \quad \delta E(u, \psi) \geq 0$$

for all $\psi \in H_0^{1,2} \cap L^\infty(M, \mathbb{R}^n)$ such that $u + \varepsilon \psi \in \mathcal{B}_K(Q_0)$ for all small enough $\varepsilon \geq 0$. But we can not yet say that this u is a critical point of E and weakly harmonic.

Lemma 2.2

Suppose that N satisfies (ASS. Q_0, f_0, r_0) and the boundary condition ϕ of Lemma 2.1 satisfies $\phi \in \mathcal{B}_{K'}(Q_0)$ for some $K' < K < r_0$. Then the solution u satisfies

$$(2.3) \quad \int_M h^{\alpha\beta} D_\alpha |u|^2 D_\beta \eta d\mu \leq 0$$

for all $\eta \in H_0^{1,2}(M, \mathbb{R})$. Therefore for $|u|^2$ the maximum principle is valid, and u is also contained in $\mathcal{B}_K(Q_0)$ and satisfies

$$(2.4) \quad \delta E(u, \psi) = 0 \text{ for all } \psi \in H_0^{1,2} \cap L^\infty(M, \mathbb{R}^n)$$

i.e. u is a critical point and weakly harmonic.

Proof

For $\eta \in C_0^\infty(M, \mathbb{R})$, $\eta \geq 0$ we can see that $|u - \varepsilon \eta| = |1 - \varepsilon \eta| |u| < K$ for sufficiently small $\varepsilon > 0$, therefore we can use $\psi = -\eta u$ as a test function in (2.2) and thus

$$(2.5) \quad \delta E(u, -\eta u) \geq 0$$

Now using (1.2) and the Gauss' lemma (cf. [8] p.136) we can see that from (2.2) follows

$$\begin{aligned}
 (2.6) \quad -\delta e(u, -\eta u) &= g_{ij}(u) h^{\alpha\beta} u^j_{D_\alpha} u^i_{D_\beta} \eta + \eta g_{ij}(u) h^{\alpha\beta} \times \\
 &\quad \times \{D_\alpha u^i_{D_\beta} u^j + u^k \Gamma_{k1}^i(u) D_\alpha u^1_{D_\beta} u^j\} \\
 &\geq \frac{1}{2} h^{\alpha\beta}_{D_\alpha} |u|^2_{D_\beta} \eta + \eta |u| \frac{f'_0(|u|)}{f_0(|u|)} \times \\
 &\quad \times g_{ij}(u) D_\alpha u^i_{D_\beta} u^j h^{\alpha\beta} \\
 &\geq \frac{1}{2} h^{\alpha\beta}_{D_\alpha} |u|^2_{D_\beta} \eta
 \end{aligned}$$

From (2.5) and (2.6) we obtain (2.3), and it follows from Stampacchia's maximum principle that

$$\sup_M |u|^2 \leq \sup_{\partial M} |u|^2 \leq \sup_{\partial M} |\phi|^2 \leq K'^2$$

By this estimates now we can see that $u \pm \varepsilon \psi \in \mathcal{B}_{K'}(Q_0)$ for every $\psi \in H^{1,2}_0 \cap L^\infty(M, \mathbb{R}^n)$ and for all small enough $\varepsilon \geq 0$.

Therefore we get (2.4) from (2.2).

By a simple computation we can see that

$$\delta e(u, g_{ij} \psi^j) = h^{\alpha\beta} D_\alpha u^i D_\beta \psi^i - \Gamma_{jk}^i D_\alpha u^j D_\beta u^k h^{\alpha\beta} \psi^i$$

therefore (2.4) is equivalent to

$$(2.7) \quad \int_M h^{\alpha\beta} (D_\alpha u^i D_\beta \psi^i - \psi^i \Gamma_{jk}^i D_\alpha u^j D_\beta u^k) d\mu = 0$$

for all $\psi \in H_0^{1,2} \cap L^\infty(M, \mathbb{R}^n)$

and this means that u is weakly harmonic.

Now we can formulate the results of this section:

Theorem 2.1

Assume that N satisfies (ASS, Q_0, f_0, r_0) . Then for any $\phi \in \mathcal{B}_{K'}(Q_0)$ for $K' < r_0$, there exists a weakly harmonic mapping $u \in \mathcal{B}_K(Q_0)$ such that $u - \phi \in H_0^{1,2}(M, \mathbb{R}^n)$ and this u minimizes the energy functional.

3. Interior regularity of weakly harmonic mapping whose energy is local minimum

In this section we shall prove the interior regularity for the minimum u of the energy functional. For this case the method of M. Giaquinta - E. Giusti [3] is available. The proof of the following theorem is

based on the method of [2] and [3].

Theorem 3.1

Let $u \in H_{loc}^{1,2}(M, B_K)$, $B_K = B(Q_0, K) = \{u \in N; \text{dist}(u, Q_0) \leq K\}$,
be a local minimum for the energy functional $E(u)$. Then
for every $x_0 \in M$ and any $\alpha \in (0, 1)$ there exist some positive
numbers ε_0 and R_0 such that;
If for some $R_0 > R > 0$

$$R^{2-n} \int_{B(x_0, R)} |Du|^2 dx \leq \varepsilon_0$$

then for all $\rho < R$

$$(3.1) \quad \rho^{-n+2-2\alpha} \int_{B(x_0, \rho)} |Du|^2 dx \leq CR^{-n+2-2\alpha} \int_{B(x_0, R)} |Du|^2 dx$$

Proof

Let R_0 be sufficiently small and take normal
coordinate system around x_0 in $B(x_0, R_0)$ such that $x_0 =$
 $(0, \dots, 0)$. We denote $B_r = B(0, r) = B(x_0, r)$.

For $R < R_0$ let $v \in H_0^{1,2}(B_R, \mathbb{R}^n)$ be the solution of
the Dirichlet problem

$$\int_{B_R} \bar{h}^{\alpha\beta} D_\alpha v^i D_\beta \psi^i dx = 0 \text{ for all } \psi \in H_0^{1,2}(B_R, \mathbb{R}^n)$$

$$u - v \in H_0^{1,2}(B_R, \mathbb{R}^n)$$

where $\bar{h}^{-\alpha\beta} = h^{\alpha\beta} \sqrt{h}$. Then by the theorem of De Giorgi - Nash we get

$$(3.2) \quad \int_{B_\rho} |Dv|^2 dx \leq C_1 \left(\frac{\rho}{R}\right)^{n-2+2\alpha} \int_{B_R} |Dv|^2 dx$$

therefore

$$(3.3) \quad \int_{B_\rho} |Dv|^2 dx \leq C_2 \left(\frac{\rho}{R}\right)^{n-2+2\alpha} \int_{B_R} |Du|^2 dx$$

On the other hand $u-v \in H_0^{1,2}(B_R, \mathbb{R}^n)$ satisfies

$$(3.4) \quad \int_{B_R} \bar{h}^{-\alpha\beta} D_\alpha(u-v)^i D_\beta(u-v)^i dx = \int_{B_R} \bar{h}^{-\alpha\beta} D_\alpha u^i D_\beta(u-v)^i dx =$$

$$= \int_{B_R} \Gamma_{jk}^i(u) \bar{h}^{-\alpha\beta} D_\alpha u^j D_\beta u^k(u-v)^i dx$$

therefore

$$(3.5) \quad \int_{B_R} |D(u-v)|^2 dx \leq C_3 \int_{B_R} |Du|^2 |u-v| dx \leq \\ \leq C_4 \left(\int_{B_R} |Du|^{2q} dx \right)^{\frac{1}{q}} \left(\int_{B_R} |u-v|^{\frac{q}{q-1}} dx \right)^{\frac{q-1}{q}} \quad \text{for any } q > 1$$

Now because u is the minimum of $E(u)$, by [3] theorem 4.1 we get

$$\left(\int_{B_R} |Du|^r dx \right)^{\frac{1}{r}} \leq C_5 \left(\int_{B_R} |Du|^2 dx \right)^{\frac{1}{2}} \quad \begin{array}{l} \text{for all } r \in (2, r_0] \\ \text{for some } r_0 > 2 \end{array}$$

taking $q = \frac{r}{2}$ we get

$$\left(\int_{B_R} |Du|^{2q} dx \right)^{\frac{1}{q}} \leq C_5 R^{\frac{n}{q} - n} \int_{B_{2R}} |Du|^2 dx$$

Combining this with (3.5) we get

$$(3.6) \quad \int_{B_R} |D(u-v)|^2 dx \leq C_6 \left(\int_{B_{2R}} |Du|^2 dx \right) \times \\ \times (R^{-n} \int_{B_R} |u-v|^{\frac{q}{q-1}} dx)^{\frac{q-1}{q}}$$

Moreover because $u-v \in H_0^{1,2}(B_R, \mathbb{R}^n)$, and $|u-v| \leq 2K$ we get by Poincarè inequality

$$\int_{B_R} |u-v|^{\frac{q}{q-1}} dx \leq C_7 R^2 \int_{B_R} |D(u-v)|^2 dx \leq C_8 R^2 \int_{B_R} |Du|^2 dx$$

taking $q (= \frac{r}{2} > 1)$ be sufficiently near to 1.

Thus we get

$$(3.7) \quad \int_{B_R} |D(u-v)|^2 dx \leq C_9 \left(\int_{B_R} |Du|^2 dx \right) (R^{2-n} \int_{B_R} |Du|^2 dx)^{\frac{q-1}{q}}$$

From (3.3) and (3.7) we get

$$(3.8) \quad \int_{B_\rho} |Du|^2 dx \leq \\ \leq C_{10} \left\{ \left(\frac{\rho}{R} \right)^{n-2+2\alpha} + C_{11} \left(R^{2-n} \int_{B_R} |Du|^2 dx \right)^{\frac{q-1}{q}} \right\} \int_{B_{2R}} |Du|^2 dx$$

From (3.8) the assertion of the theorem follows by the following well known lemma (for example cf. [6]).

Lemma 3.1

Let $\phi(t)$ be non-negative function satisfying

$$(3.9) \quad \phi(\rho) \leq A \left\{ \left(\frac{\rho}{R} \right)^n + \omega \left(\frac{1}{R^{n-2}} \phi(R) \right) \right\} \phi(R)$$

where $\omega(t) \rightarrow 0$ as $t \rightarrow 0^+$. Then for any $\alpha \in (0,1)$ there exists a constant $\varepsilon_0 > 0$ such that if for some $R > 0$

$$R^{2-n} \phi(R) \leq \varepsilon_0$$

then

$$(3.10) \quad \rho^{-n+2-2\alpha} \phi(\rho) \leq A' R^{-n+2-2\alpha} \phi(R) \quad \text{for all } \rho \leq R$$

where A' and ε_0 depend only on A, α and $\omega(t)$, but not on R .

Proof

Choose $\tau \in (0, 1)$ in such a way that $2A\tau^{2-2\alpha} = 1$. Let $\varepsilon_0 > 0$ be some constant such that

$$2\omega(\varepsilon_0) \leq \tau^n$$

Then if $R^{-n+2} \phi(R) \leq \varepsilon_0$ we get from (3.9)

$$\phi(\tau R) \leq A\{\tau^n + \tau^n\} \phi(R) = 2A\tau^n \phi(R) = \tau^{n-2+2\alpha} \phi(R)$$

therefore

$$(\tau R)^{2-n} \phi(\tau R) \leq \tau^{2\alpha} R^{2-n} \phi(R) \leq \varepsilon_0$$

thus by induction we get for every k

$$\phi(\tau^k R) \leq \tau^{k(n-2+2\alpha)} \phi(R)$$

Now for any $\rho \in (0, R)$ there exists k such that $\tau^{k+1} R < \rho \leq \tau^k R$ then

$$\begin{aligned}\phi(\rho) &\leq \phi(\tau^k R) \leq \tau^{k(n-2+2\alpha)} \phi(R) \leq \\ &\leq \tau^{-n+2-2\alpha} \left(\frac{\rho}{R}\right)^{n-2+2\alpha} \tau(R)\end{aligned}$$

Therefore we get (3.10) with $A' = \tau^{-n+2-2\alpha}$.

Theorem 3.2

Assume that N satisfies (ASS. Q_0, f_0, r_0). Then any local minimum u for the energy functional $E(u)$ such that $\text{dist}(u, Q_0) \leq r_0$ is of class $C^{0,\alpha}$ in the interior of M , $\text{int } M$.

Proof

In view of Theorem 3.1 and the integral characterization of Hölder continuous functions due to Morrey and Campanato (cf. [1]) it is sufficient to prove that for every $x_0 \in \text{int } M$ we have

$$(3.11) \quad R^{2-n} \int_{B(x_0, R)} |Du|^2 dx < \epsilon_0^2$$

for some $R < \frac{1}{2} \text{dist.}(x_0, \partial M)$.

To prove (3.11) for an arbitrary point $x_0 \in \text{int.} M$, we introduce the normal coordinate system in a suitably small ball $B(x_0, R_0)$, as in the Proof of Theorem 3.1.

Let $R < \frac{1}{2} R_0$. Taking $\psi = \eta u$ in (2.4), $\eta \in C_0^\infty(B(x_0, 2R))$,

$\eta \geq 0$, we get as the proof of Lemma 2.2

$$\begin{aligned} 0 = & \int_{B_{2R}} \frac{1}{2} D_\alpha |u|^2 D_\beta \eta h^{\alpha\beta} \sqrt{h} dx + \\ & + \int_{B_{2R}} \eta g_{ij}(u) \{ D_\alpha u^i D_\beta u^j + u^k \Gamma_{k1}^j D_\alpha u^i D_\beta u^1 \} h^{\alpha\beta} \sqrt{h} dx \end{aligned}$$

therefore by Lemma 1.1

$$\begin{aligned} (3.12) \quad & \int_{B_R} |u| \frac{f_0'(|u|)}{f_0(|u|)} g_{ij}(u) D_\alpha u^i D_\beta u^j h^{\alpha\beta} \sqrt{h} dx \\ & \leq -\frac{1}{2} \int_{B_{2R}} D_\alpha |u|^2 D_\beta \eta h^{\alpha\beta} \sqrt{h} dx \end{aligned}$$

By assumptions (ASS. Q_0, f_0, r_0) and $|u| < r_0$, we can see that

$$\inf_{x \in B_{2R}} |u| \frac{f_0'(|u|)}{f_0(|u|)}(x) \geq \delta_0$$

for some constant $\delta_0 > 0$. Therefore the integral of the left-hand side of (3.12) is bounded below by $\lambda |Du|^2$ for some positive constant λ .

Thus we have

$$(3.13) \quad \lambda \int_{B_{2R}} |Du|^2 dx \leq -\frac{1}{2} \int_{B_{2R}} D_\alpha |u|^2 D_\beta h^{\alpha\beta} \sqrt{h} dx$$

The function $z = m^2(2R) - |u|^2$, where $m(t) = \sup_B |u|$, is a non-negative super solution of an elliptic operator.

From the weak Harnack inequality (cf. [7]) we have

$$(3.14) \quad R^{-n} \int_{B_{2R}} z dx \leq C_{11} \inf_{B_R} z$$

Let $w \in H_0^{1,2}(B_{2R})$ be the solution of the equation

$$\int_{B_{2R}} h^{\alpha\beta} \sqrt{h} D_\beta w D_\alpha \phi dx = -R^{-2} \int_{B_{2R}} \phi dx \quad \text{for all } \phi \in H_0^{1,2}(B_{2R})$$

Taking $\phi = wz$ we get

$$\begin{aligned} & \frac{1}{2} \int_{B_{2R}} h^{\alpha\beta} \sqrt{h} D_\beta w^2 D_\alpha z dx + \int_{B_{2R}} z h^{\alpha\beta} \sqrt{h} D_\alpha w D_\beta w dx \\ &= R^{-2} \int_{B_{2R}} wz dx \end{aligned}$$

The second integral on the left-hand side is non-negative, moreover we have $w \leq \alpha_1$ in B_{2R} and from the weak Harnack inequality $w \geq \alpha_2 > 0$ in B_R since w is a positive super solution of an elliptic equation. We note

that α_1 and α_2 do not depend on R . In conclusion, taking $\eta = w^2$ we get

$$\int_{B_{2R}} h^{\alpha\beta} \sqrt{h} D_{\alpha} z D_{\beta} \eta dx \leq C_{12} R^{-2} \int_{B_{2R}} z dx$$

which together with (3.13) and (3.14) gives

$$(3.15) \quad \int_{B_R} |Du|^2 dx \leq C_{13} R^{n-2} \inf_{B_R} z = C_{14} R^{n-2} \{m^2(2R) - m^2(R)\}$$

On the other hand we have

$$(3.16) \quad \sum_{k=0}^{\infty} \{m^2(2^{1-k}R) - m^2(2^{-k}R)\} \leq m^2(2R) \leq \\ \leq \sup_M |u|^2 \leq r_0$$

and therefore inequality (3.16) implies (3.11) with $\rho = 2^{-k}R$ for some $k \in \{0, 1, 2, \dots, \epsilon_0^{-1} \sup_M |u|^2 + 1\}$. Thus the theorem is proved.

From Theorem 3.2 by the method which now are standard (cf. [4]) we can see that u is of class $C^{1,\alpha}$ interior M , and by the theory of linear equation we can also see that u is of class $C^{2,\alpha}$ interior M , and is harmonic.

4. Liouville-type result for the minima of energy functional

In this section we shall prove a Liouville-type result for a bounded minimum $u: M \rightarrow N$ of the energy functional $E(u)$, under the condition that N satisfies (ASS. Q_0, f_0, r_0). For the case that the sectional curvatures of N is bounded above by a constant, see [5] and [9].

Theorem 4.1

Assume that M is a simple or compact Riemannian manifold of class C^1 and that N is a complete Riemannian manifold of class C^3 which satisfies (ASS. Q_0, f_0, r_0). Let $u \in \mathcal{B}_{R_0}(Q_0)$ for $R_0 < r_0$, be a local minimum of the energy functional $E(u)$. Then u is a constant. For the case $r_0 = \infty$ any bounded solution is constant.

Here a Riemannian manifold M is said to be simple if it is described by coordinates x on \mathbb{R}^m and by metric

$$d\sigma^2 = h_{\alpha\beta}(x)dx^\alpha dx^\beta$$

for which there exist positive constants λ and μ such that

$$(4.1) \quad \lambda |\xi|^2 \leq h_{\alpha\beta}(x) \xi^\alpha \xi^\beta \leq \mu |\xi|^2$$

for all $x, \xi \in \mathbb{R}^m$. In the following we use these coordinates $\{x\}$ for M when M is simple.

Proof

If M is compact, the assertion of the theorem is an immediate consequence of the maximum principle for $|u(x)|^2$. (see Lemma 2.2)

If M is simple the assertion of the theorem follows from proof of Theorem 3.1 and Theorem 3.2 : Since M is simple, Theorem 3.1 is valid with $x_0 = Q_0$ and $R_0 = \infty$. Moreover from the last part of the proof of Theorem 3.2, for any $R > 0$ there exists $k \in \{0, 1, 2, \dots, \varepsilon_0^{-1} \sup |u|^2 + 1\}$ such that

$$\rho^{-n+2} \int_{B(0, \rho)} |Du|^2 dx \leq \varepsilon_0 \quad \text{for } \rho = 2^{-k} R$$

therefore we can take a monotone increasing sequence $\{R_i\}$, $R_i \rightarrow \infty$ such that

$$R_i^{-n+2} \int_{B(0, R_i)} |Du|^2 dx \leq \varepsilon_0 \quad \text{for any } R_i$$

Then by Theorem 3.1 for $\rho < R_i$

$$\begin{aligned} \rho^{-n+2-2\alpha} \int_{B(0,\rho)} |Du|^2 dx &\leq C R_i^{-n+2-2\alpha} \int_{B(0,R_i)} |Du|^2 dx \\ &\leq C R_i^{-n+2-2\alpha} \epsilon_0 \quad \text{for every } R_i \end{aligned}$$

therefore, letting $R_i \rightarrow \infty$, we get

$$\rho^{-n+2-2\alpha} \int_{B(0,\rho)} |Du|^2 dx = 0 \quad \text{for all } \rho > 0$$

i.e. $Du \equiv 0$ and this means that u is a constant map.

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Atsushi Tachikawa
Università degli Studi di Firenze
Istituto Matematico
"ULISSE DINI"
Viale Morgagni 67/A
50134 Firenze Italy

University KEIO
Faculty of Science and technology
14-1, Hiyoshi, 3 chome, Kohokuku, Yokohama
223 Japan

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