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A SUB-ELLIPTIC ESTIMATE FOR A CLASS OF INVARIANTLY DEFINED ELLIPTIC SYSTEMS

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A SUB-ELLIPTIC ESTIMATE FOR A CLASS OF INVARIANTLY DEFINED ELLIPTIC SYSTEMS

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We consider a certain invariantly defined nonlinear system of partial differential equations on a Riemannian manifold. Since a special case describes a steady, irrotational, compressible flow on the manifold, it is natural to refer to the (square of) the pointwise norm of the solution as the speed of the flow and to the density of the flow. Under appropriate restrictions on the density, the system is elliptic and we obtain a sub-elliptic estimate and a maximum principle for the speed of the flow in terms of the curvature of the manifold.

Introduction. Let M be an n -dimensional Riemannian manifold, and $A^p(M)$ the space of smooth p -forms on M . For $\omega \in A^p(M)$, $x \in M$, let $Q(\omega) = (\omega, \omega)(x) = *(\omega \wedge *\omega)(x)$ denote the pointwise norm of the form ω . Let $\rho: C^\infty(M) \rightarrow R$ be a given bounded smooth strictly positive function which we call the density function.

In the following, we consider the invariantly defined nonlinear system of equations for $\omega \in A^p(M)$:

$$(1) \quad \begin{aligned} d\omega &= 0 \\ \delta(\rho(Q(\omega))\omega) &= 0. \end{aligned}$$

If $p=1$, this system describes the motion of a compressible fluid on M and reduces to a single second order equation for the potential function. If the metric is Euclidean and $\rho(Q) = (1 - (\gamma - 1)/2Q)^{1/\gamma-1}$, it becomes the gas dynamics equation for polytropic flow in R^n . If $\rho \equiv 1$, one obtains the Laplace-Beltrami equation.

To be more explicit, if ω is a solution of (1), then it is also a solution of a homogeneous second order quasi-linear system, $A\omega = 0$. In local coordinates, let

$$\omega = \omega_{i_1 \dots i_p} dx^{i_1} \wedge \dots \wedge dx^{i_p}, \quad \omega^{j_1 \dots j_p} = g^{j_1 i_1} \dots g^{j_p i_p} \omega_{i_1 \dots i_p},$$

and assume $\rho = \rho(Q(\omega))$. Then, $A: A^p(M) \rightarrow A^p(M)$ is given by

$$\begin{aligned} (A\omega)_{i_1 \dots i_p} &= \sum_{i,j} g^{ji} \left\{ \rho \frac{\partial^2 \omega_{i_1 \dots i_p}}{\partial x^i \partial x^j} \right. \\ &\quad \left. + 2\rho' \omega^{j_1 \dots j_p} \sum_{k=1}^p \omega_{i_1 \dots i_{k-1} i i_{k+1} \dots i_p} \frac{\partial^2 \omega_{j_1 \dots j_p}}{\partial x^{i_k} \partial s^j} \right\} \\ &\quad + \text{lower order terms.} \end{aligned}$$

(We will observe the usual summation convention wherever possible.)

A computation shows that the system (1) is *elliptic* for $\omega \in A^p(M)$ if and only if

$$(2) \quad \frac{d}{dQ}(\rho^2 Q) > 0 \quad \text{for all } x \in M.$$

If M is compact and (1) is elliptic, there is a unique *weak* solution in each cohomology class (Sibner [7]). The question of smooth solutions is unresolved except in the case $p = 1$ ([7]) or if the metric is Euclidean (Uhlenbeck [10]).

Assuming that the system (1) is elliptic, we shall derive an inequality for the function Q , of the following kind:

$$(3) \quad LQ + B(\omega) \geq 0$$

where ω is a solution of (1), L is a single second order elliptic operator with no zero order term, and B is a quadratic form whose sign depends upon the curvature tensor. Such an inequality leads to a maximum principle and is perhaps a step in the direction of elliptic regularity for the system (1) (see [10]). An inequality of the form (3) and a maximum principle were previously proved by the authors for 1-forms on surfaces ($n = 2$) (see [9]).

1. The inequality satisfied by Q . Let $I = i_1 \cdots i_p, J = j_1 \cdots j_p$ be multi-indices and set $g^{IJ} = g^{i_1 j_1} \cdots g^{i_p j_p}$. Then, $Q(\omega) = g^{JJ} \omega_J \omega_I$ in this notation. In terms of the Riemannian metric, let $|\nabla \omega|^2 = g^{kl} g^{JJ} \nabla_k \omega_J \nabla_l \omega_I$. Define the curvature form (Lichnerowicz [5, 6])

$$K(\omega) = g^{JJ} \omega_J \left\{ \sum_{s=1}^p K_{i_s}^t \omega_{i_1 \cdots t \cdots i_p} + \sum_{\substack{1 \cdots p \\ t < s}} K_{i_s i_t}^{vu} \omega_{i_1 \cdots v \cdots u \cdots i_p} \right\}.$$

Computing the Laplacian of Q , one obtains

$$-\frac{1}{2} \Delta Q = \frac{1}{2} g^{ji} \nabla_j \nabla_i Q = |\nabla \omega|^2 + (g^{JJ} \omega_J)(g^{ji} \nabla_j \nabla_i \omega_I)$$

and using the formula for $\Delta \omega$ ([11]) one obtains the fundamental identity for Q :

$$(1.1) \quad -\frac{1}{2} \Delta Q = |\nabla \omega|^2 + K(\omega) - p!(\omega, \omega).$$

Next, let ω be a solution of (1) and replace ω in (1.1) by $\rho \omega$. Using the fact that $\delta \rho \omega = 0$, one obtains

$$(1.2) \quad -\frac{1}{2} \Delta(\rho^2 Q) + p!(\delta d \rho \omega, \rho \omega) = \rho^2 K(\omega) + |\nabla(\rho \omega)|^2.$$

We shall show that the left hand side is a second order differ-

ential operator on Q , $LQ = L_1Q + L_2Q$, and will compute its principal part.

$$L_1Q = -\frac{1}{2} \Delta(\rho^2Q) = \frac{1}{2}(\rho^2 + 2\rho\rho'Q)g^{ji} \frac{\partial^2 Q}{\partial x^i \partial x^j} + \text{first order terms}.$$

Using the fact that $d\omega = 0$,

$$p!(\delta d\rho\omega)_{i_1 \dots i_p} = -g^{ji} \nabla_j \left(\rho' \omega_{i_1 \dots i_p} \frac{\partial Q}{\partial x^i} - \rho' \sum_{k=1}^p \omega_{i_1 \dots i_{k-1} i_{k+1} \dots i_p} \frac{\partial Q}{\partial x^{i_k}} \right).$$

Therefore,

$$\begin{aligned} L_2Q &= p!(\delta d\rho\omega, \rho\omega) \\ &= -g^{ji} \rho\rho' \omega_{i_1 \dots i_p} \omega^{i_1 \dots i_p} \frac{\partial^2 Q}{\partial x^i \partial x^j} + g^{ji} \rho\rho' \omega^{i_1 \dots i_p} \sum_{k=1}^p \omega_{i_1 \dots i_{k-1} i_{k+1} \dots i_p} \frac{\partial^2 Q}{\partial x^{i_k} \partial x^j} \\ &\quad + \text{first order terms}. \end{aligned}$$

Combining coefficients of $\partial^2 Q / \partial x^i \partial x^j$,

$$L_2Q = \left\{ -g^{ji} \rho\rho'Q + \rho\rho' \omega_{i_1 \dots i_p} \sum_{k=1}^p g^{j i_k i_1 \dots i_{k-1} i_{k+1} \dots i_p} \right\} \frac{\partial^2 Q}{\partial x^i \partial x^j} + \dots$$

and

$$LQ = \left\{ \frac{1}{2} g^{ji} \rho^2 + \rho\rho' \omega_{i_1 \dots i_p} \sum_{k=1}^p g^{j i_k} \omega^{i_1 \dots i_{k-1} i_{k+1} \dots i_p} \right\} \frac{\partial^2 Q}{\partial x^i \partial x^j} + \dots.$$

PROPOSITION 1.1. *If the system (1) is elliptic at a solution ω , then L is an elliptic operator.*

Proof. The principal symbol of L_1 on a cotangent vector $\pi = (\pi_1, \dots, \pi_n) \neq 0$ is

$$\frac{1}{2}(\rho^2 + 2\rho\rho'Q)g^{ji} \pi_i \pi_j > 0$$

using the ellipticity condition (2). Therefore, L_1 is elliptic.

Choose geodesic normal coordinates at a point, in which case $g^{ij} = \delta^{ij}$, $\omega^i = \omega_i$, and $Q(\omega) = \sum_I (\omega_i)^2$. The principal symbol of L_2 in these coordinates becomes:

$$\begin{aligned} & -\rho\rho' \left(Q\delta^{ij} - \sum_{k=1}^p \omega_{i_1 \dots i_{k-1} j i_{k+1} i_p} \omega_{i_1 \dots i_{k-1} i_{k+1} \dots i_p} \right) \pi_i \pi_j \\ & = -\rho\rho' \left\{ (\sum (\omega_{i_1 \dots i_p})^2) (\sum \pi_i^2) - \left(\sum_{k=1}^p \omega_{i_1 \dots i_{k-1} i_{k+1} \dots i_p} \pi_i \right)^2 \right\}. \end{aligned}$$

If $\rho' \leq 0$, one sees immediately from the Schwartz inequality that this expression is nonnegative. Therefore, if $\rho' \leq 0$, the principal symbol of $L = L_1 + L_2$ is positive definite and L is elliptic.

If $\rho' \geq 0$, the principal symbol of L in geodesic normal coordinates is

$$\frac{1}{2}\rho^2 \sum \pi_i^2 + \rho\rho'(\sum \omega_{i_1 \dots i_{k-1} i_{k+1} \dots i_p} \pi_i)^2 > 0$$

using the fact that ρ is positive. Hence, L is elliptic.

Summarizing the results of this section, we have shown

PROPOSITION 1.2. *Let $\omega \in A^p(M)$ be a solution of the homogeneous elliptic system (1). Then $Q(\omega)$ is a solution of the single scalar equation*

$$(1.3) \quad LQ = \rho^2 K(\omega) + |\nabla(\rho\omega)|^2$$

where L is a second order elliptic operator having no zero order terms.

2. The maximum principle. Our main result is the following.

THEOREM. *Let ω be a solution of the elliptic system (1). Then,*

(a) $Q = (\omega, \omega)$ cannot have a relative maximum at a point x_0 where $K(\omega)|_{x_0} > 0$.

(b) If Q has a relative maximum at a point x_0 , in a neighborhood N of which, $K(\omega) \geq 0$ then

(i) Q is constant on N .

(ii) $K(\omega) \equiv 0$ in N .

(iii) $\nabla\omega \equiv 0$ on N .

Proof. As in [9], statements (a) and (i) of (b) follow from Proposition 1.2 and the Hopf Maximum Principle. But if Q is constant in N , then $LQ \equiv 0$ in N which gives, again by Proposition 1.2, statements (ii) and (iii).

If $p = 1$, the curvature expression $K(\omega)$ reduces to $R^{ij}\omega_i\omega_j$ where R^{ij} is the Ricci curvature tensor. One speaks of $R^{ij}\omega_i\omega_j$ as the Ricci curvature in the direction ω . In the language of gas dynamics we have the

COROLLARY. *A subsonic compressible flow on M cannot assume its maximum speed at a point where the Ricci curvature is positive in the direction of the flow. If the maximum speed is attained at a point of a region N in which the Ricci curvature in the flow direction is nonnegative, then the curvature must in fact be zero, the speed Q must be constant, and the flow parallel in N (i.e., the covariant derivatives, $\nabla_i\omega_j \equiv 0$). If it is further known that*

the Ricci curvature is positive definite, then $Q \equiv 0$ and hence $\omega \equiv 0$ in N .

Added in proof. The authors, with P. D. Smith, have obtained a regularity theorem for the system (1) using the estimate (3). It will appear in a forthcoming paper.

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Thomas E. Armstrong and William David Sudderth, Nearly strategic measures	251
John J. Buoni, Artatrana Dash and Bhushan L. Wadhwa, Joint Browder spectrum	259
Jack Paul Diamond, Hypergeometric series with a p -adic variable	265
Raymond Frank Dickman, Jack Ray Porter and Leonard Rubin, Completely regular absolutes and projective objects	277
James Kenneth Finch, On the local spectrum and the adjoint	297
Benno Fuchssteiner, An abstract disintegration theorem	303
Leon Gerber, The volume cut off a simplex by a half-space	311
Irving Leonard Glicksberg, An application of Wermer's subharmonicity theorem	315
William Goldman, Two examples of affine manifolds	327
Yukio Hirashita, On the Weierstrass points on open Riemann surfaces	331
Darrell Conley Kent, A note on regular Cauchy spaces	333
Abel Klein and Lawrence J. Landau, Periodic Gaussian Osterwalder-Schrader positive processes and the two-sided Markov property on the circle	341
Brenda MacGibbon, \mathcal{H} -Borelian embeddings and images of Hausdorff spaces	369
John R. Myers, Homology 3-spheres which admit no PL involutions	379
Boon-Hua Ong, Invariant subspace lattices for a class of operators	385
Chull Park, Representations of Gaussian processes by Wiener processes	407
Lesley Millman Sibner and Robert Jules Sibner, A sub-elliptic estimate for a class of invariantly defined elliptic systems	417
Justin R. Smith, Complements of codimension-two submanifolds. III. Cobordism theory	423
William Albert Roderick Weiss, Small Dowker spaces	485
David J. Winter, Cartan subalgebras of a Lie algebra and its ideals. II	493