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FOLIATIONS OF A SMOOTH METRIC MEASURE SPACE BY HYPERSURFACES WITH CONSTANT f -MEAN CURVATURE

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We study smooth codimension-one foliations \mathcal{F} of a smooth metric measure space whose leaves have the same constant f -mean curvature. Firstly, we show that all the leaves of \mathcal{F} are f -minimal hypersurfaces when either the smooth metric measure space is compact and has nonnegative Bakry–Émery Ricci curvature, or the limit of the ratio of the weighted volume of a geodesic ball B and the weighted area of a geodesic sphere ∂B vanishes. Secondly, we prove that every leaf of \mathcal{F} is strongly f -stable. Lastly, we show that there is no complete proper foliation of the Gaussian space whose leaves have the same constant f -mean curvature. In particular, there are no foliations of \mathbb{R}^{n+1} whose leaves are complete proper self-similar solutions for mean curvature flow.

1. Introduction and the statement of results

The study of smooth codimension-one foliations of manifolds has a long history in mathematics (see [Lawson 1974] and reference therein). In [Barbosa et al. 1987; 1991; Meeks 1988; Oshikiri 1981], there are very interesting results on foliations whose leaves have constant mean curvature. In this paper, we consider foliations of a smooth metric measure space whose leaves are hypersurfaces having the same f -mean curvatures. The main questions we consider here concern the rigidity and f -minimality of such foliations of a smooth metric measure space. Extending the classical results (i.e., when f is constant) to a smooth metric measure space requires f or $|\nabla f|$ to be bounded in many cases; see [Morgan 2005; Wei and Wylie 2009], for example. Our proof follows the one from the case where f is constant [Barbosa et al. 1987; 1991] but without any further assumption on f . Moreover, for particular weight functions f , we get rigidity results for self-similar surfaces or translating solitons which are models for singularities of mean curvature flow.

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Recall that a smooth metric measure space (M^{n+1}, \bar{g}, f) is a smooth Riemannian manifold (M^{n+1}, \bar{g}) with a positive density e^{-f} used to weight the volume of domains and the area of hypersurfaces. Let Σ be an isometrically immersed hypersurface in (M^{n+1}, \bar{g}) . Denote by dv and dA the Riemannian volume forms on M and Σ with respect to \bar{g} and the induced metric $g = i^*\bar{g}$, respectively. Then the weighted volume and area are given by $dv_m = e^{-f} dv$ and $dA_m = e^{-f} dA$, respectively.

Smooth metric measure spaces naturally arise in various fields. The Gaussian space, i.e., Euclidean space with the Gaussian density $e^{-\pi|x|^2}$, appears in the study of probability and statistics. Many interesting solitons in geometric flows (e.g., self-similar solutions and translating solitons to the mean curvature flow, and Ricci solitons to the Ricci flow) are represented by f -minimal hypersurfaces in a smooth metric measure space (see [Bakry and Émery 1985; Cheng et al. 2012; Colding and Minicozzi 2012; Huisken and Sinestrari 1999; Morgan 2005; Pyo 2014] and the references therein).

With the upper bar, we denote the geometric quantities on the ambient space (M^{n+1}, \bar{g}) . For example, $\bar{\nabla}$, \bar{d} , $\bar{\nabla}^2$, $\bar{\Delta}$, $\bar{\text{div}}$ and $\bar{\text{Ric}}$, denote the Levi-Civita connection, exterior differentiation, Hessian, Laplacian, divergence and Ricci tensor of (M^{n+1}, \bar{g}) , respectively. For a smooth metric measure space, we naturally consider the Bakry–Émery Ricci tensor $\bar{\text{Ric}}_f$, which is defined by

$$\bar{\text{Ric}}_f = \bar{\text{Ric}} + \bar{\nabla}^2 f,$$

and the f -Laplacian $\bar{\Delta}_f = \bar{\Delta} - \bar{g}(\bar{\nabla}f, \bar{\nabla})$ on M , which is a selfadjoint operator with respect to the weighted measure dv_m . For a smooth vector field ξ , the f -divergence of ξ is defined by

$$\bar{\text{div}}_f \xi = e^f \bar{\text{div}}(e^{-f} \xi).$$

Let ν be a unit normal vector field to Σ in M . With the induced metric $g = i^*\bar{g}$ on Σ , the second fundamental form of (Σ, g) is given by $A(X, Y) = g(\bar{\nabla}_X Y, \nu)$ for any two tangent vectors X and Y on Σ , and the mean curvature by $H = \text{tr}(A)$. For the hypersurface Σ in (M, \bar{g}, f) , we define the f -mean curvature H_f with respect to ν as follows:

$$H_f = H + \bar{g}(\bar{\nabla}f, \nu),$$

which is obtained by the first variation formula of the weighted area. For (Σ, g) , ∇ , d , Δ and div denote the Levi-Civita connection, exterior differentiation, Laplacian and divergence on Σ , respectively.

The following is proved for foliations of a compact smooth metric measure space with nonnegative Bakry–Émery Ricci curvature:

Theorem 2. *Let (M^{n+1}, \bar{g}, f) be a compact smooth metric measure space with nonnegative Bakry–Émery Ricci curvature and \mathcal{F} a codimension-one smooth foliation of M whose leaves have the same constant f -mean curvature. Then every leaf of \mathcal{F} is a totally geodesic and f -minimal hypersurface with vanishing Bakry–Émery Ricci curvature in the normal direction.*

In a smooth metric measure space (M^{n+1}, \bar{g}, f) , we define the ratio

$$\Lambda_f(R, p) = \frac{\text{vol}_f(\partial B_p(R))}{\overline{\text{vol}}_f(B_p(R))},$$

where $\overline{\text{vol}}_f(B_p(R))$ and $\text{vol}_f(\partial B_p(R))$ are the weighted volume of the geodesic ball $B_p(R)$ and the geodesic sphere $\partial B_p(R)$ for a point p , respectively. For smooth metric measure spaces of vanishing $\Lambda_f(R, p)$ as $R \rightarrow \infty$, we show:

Theorem 6. *Let \mathcal{F} be an orientable codimension-one foliation of (M^{n+1}, \bar{g}, f) such that every orientable leaf L of \mathcal{F} has the same constant f -mean curvature. If $\lim_{R \rightarrow \infty} \Lambda_f(R, p) = 0$ for some $p \in M$, then leaves of \mathcal{F} are f -minimal hypersurfaces of (M^{n+1}, \bar{g}, f) .*

We remark that the Gaussian space and $(\mathbb{R}^{n+1}, ds_0, f = x_{n+1})$ enjoy the property that, for any point p , the ratio $\Lambda_f(R, p)$ vanishes as $R \rightarrow \infty$.

In Section 3, we prove:

Theorem 11. *Let (M^{n+1}, \bar{g}, f) be an orientable smooth metric measure space and \mathcal{F} a smooth codimension-one foliation of M by orientable leaves. If each leaf of \mathcal{F} has the same constant f -mean curvature, then each leaf of \mathcal{F} is strongly f -stable.*

Theorem 13. *There are no complete proper foliations in the Gaussian space $(\mathbb{R}^{n+1}, ds_0, f = |X|^2/2)$ whose leaves have the same constant f -mean curvature. In particular, there are no foliations of \mathbb{R}^{n+1} whose leaves are complete proper self-similar solutions for mean curvature flow.*

2. Foliation whose leaves are f -minimal hypersurfaces

Let us start with the key lemma about the f -divergence of $\bar{\nabla}_\nu \nu$. The proof is analogous to that of Proposition 2.14 in [Barbosa et al. 1991], but we include its proof in the Appendix for the sake of completeness.

Lemma 1. *Let \mathcal{F} be a smooth codimension-one foliation of a smooth metric measure space (M^{n+1}, \bar{g}, f) and ν a unit normal vector field to the leaves of \mathcal{F} in some open subset U of M . Define a tangent vector field $\xi = \bar{\nabla}_\nu \nu$. Then on U , we have:*

- (a) $\bar{\text{div}}_f \nu = -H_f$;
- (b) $\bar{\text{div}}_f \xi = \text{div}_f \xi - |\xi|_{\bar{g}}^2$;

$$(c) \operatorname{div}_f \xi = |\xi|_g^2 + |A|^2 + \overline{\operatorname{Ric}}_f(v, v) - \nu H_f.$$

Theorem 2. *Let (M^{n+1}, \bar{g}, f) be a compact smooth metric measure space with nonnegative Bakry–Émery Ricci curvature and \mathcal{F} a codimension-one smooth foliation of M whose leaves have the same constant f -mean curvature. Then every leaf of \mathcal{F} is a totally geodesic and f -minimal hypersurface with vanishing Bakry–Émery Ricci curvature in the normal direction.*

Proof. Since H_f is constant in M , $\nu(H_f) \equiv 0$. Then Lemma 1(c) implies that

$$\operatorname{div}_f \xi = |A|^2 + |\xi|_g^2 + \overline{\operatorname{Ric}}_f(v, v)$$

on any leaf of \mathcal{F} , and therefore Lemma 1(b) implies that

$$\overline{\operatorname{div}}_f \xi = |A|^2 + \overline{\operatorname{Ric}}_f(v, v).$$

Recall that $dv_m = e^{-f} dv$. Integrating both sides and applying Stokes’ theorem on M , we get

$$0 = \int_M \overline{\operatorname{div}}_f \xi \, dv_m = \int_M |A|^2 + \overline{\operatorname{Ric}}_f(v, v) \, dv_m,$$

that is, $|A|^2 = 0$ and $\overline{\operatorname{Ric}}_f(v, v) = 0$ on M . Therefore, every leaf is a totally geodesic hypersurface with vanishing Bakry–Émery Ricci curvature in the normal direction.

Since M is compact, there exists a point $m \in M$ such that $f(m) = \max_M f$. At m , we have $\overline{\nabla} f(m) = 0$. Therefore $H_f(L) = -\bar{g}(\overline{\nabla} f(m), \nu) = 0$, where L is the leaf which contains the point m . So, $H_f \equiv 0$ on any leaf of \mathcal{F} . This completes the proof. \square

Remark 3. (1) The compactness condition in Theorem 2 is necessary. The smooth metric measure space $(\mathbb{R}^{n+1}, ds_0, f = x_{n+1})$ has vanishing Bakry–Émery Ricci curvature and is noncompact. Translating solitons under the mean curvature flow do not change shape and are just translated in a direction with a constant speed. Up to rotating and scaling, they are represented by x_{n+1} -minimal hypersurfaces in the smooth metric measure space $(\mathbb{R}^{n+1}, ds_0, f = x_{n+1})$ (see [Huisken and Sinestrari 1999]). By [Altschuler and Wu 1994] for $n = 2$, and [Gui, Jian and Ju 2010] for $n \geq 3$, there exists an entire rotationally symmetric strictly convex graphical hypersurface U , which gives a foliation by x_{n+1} -minimal hypersurfaces. But clearly U is not a totally geodesic hypersurface.

(2) The theorem of (Bonnet and) Myers [1941] says that a complete Riemannian manifold M is compact when M has Ricci curvature bounded from below by a positive constant. But this does not hold in general for a smooth metric measure space. One such example is the Gaussian space $(\mathbb{R}^{n+1}, ds_0, f = |X|^2/2)$. There are some generalizations of the Bonnet–Myers theorem with conditions on f [Morgan 2005; Wei and Wylie 2009].

Theorem 4. *Let (M^{n+1}, \bar{g}, f) be a smooth metric measure space with positive Bakry–Émery Ricci curvature. Any smooth codimension-one foliation of M whose leaves have the same constant f -mean curvature cannot have a compact leaf.*

Proof. Suppose that, on the contrary, there exists a compact leaf L in the foliation \mathcal{F} . Lemma 1(c) implies that

$$\operatorname{div}_f \xi = |\xi|_g^2 + |A|^2 + \overline{\operatorname{Ric}}_f(v, v)$$

on L . Weighting both sides by $dA_m = e^{-f} dA$, integrating, and applying Stokes’ theorem on L , we get a contradiction. \square

Let \mathcal{F} be a smooth orientable codimension-one foliation and L a leaf of \mathcal{F} . The weighted volume element $dA_m = \varphi_f$ of L is defined as follows:

$$\varphi_f(X_1, \dots, X_n) = e^{-f} g(X_1 \wedge \dots \wedge X_n, \nu),$$

where the X_i are tangent vector fields ($i = 1, \dots, n$).

With a positively oriented frame field $\{e_1, \dots, e_n, e_{n+1} = \nu\}$, and its dual coframe $\{\omega_1, \dots, \omega_{n+1}\}$, the weighted volume elements $dA_m = \varphi_f$ and $dv_m = \Phi_m$ are expressed by

$$\begin{aligned} \varphi_f &= e^{-f} \omega_1 \wedge \dots \wedge \omega_n, \\ \Phi_f &= e^{-f} \omega_1 \wedge \dots \wedge \omega_{n+1}. \end{aligned}$$

Both these weighted volume elements are related by the Rummler-type identity [Rummler 1979] as follows:

Lemma 5. *Let (M^{n+1}, \bar{g}, f) be an orientable smooth metric measure space and \mathcal{F} a smooth codimension-one foliation of M by orientable leaves. Then*

$$\bar{d}\varphi_f = (-1)^{n+1} H_f \Phi_f,$$

where φ_f is a weighted volume element of leaves of \mathcal{F} .

Proof. Taking exterior differentiation on φ_f , we have

$$\bar{d}\varphi_f = -e^{-f} \bar{d}f \wedge \omega_1 \wedge \dots \wedge \omega_n + e^{-f} \bar{d}(\omega_1 \wedge \dots \wedge \omega_n).$$

Since

$$\bar{d}f = e_1 f \omega_1 + \dots + e_{n+1} f \omega_{n+1}$$

and

$$\bar{d}(\omega_1 \wedge \dots \wedge \omega_n) = (-1)^{n+1} H \omega_1 \wedge \dots \wedge \omega_{n+1},$$

we have

$$\begin{aligned} \bar{d}\varphi_f &= (-1)^{n+1} e^{-f} (e_{n+1} f) \omega_1 \wedge \dots \wedge \omega_{n+1} + (-1)^{n+1} e^{-f} H \omega_1 \wedge \dots \wedge \omega_{n+1} \\ &= (-1)^{n+1} H_f \Phi_f. \end{aligned} \quad \square$$

Let p be a point in M , and $B_p(R)$ a geodesic ball in (M, \bar{g}) of radius R centered at p . The boundary of $B_p(R)$ is denoted by $\partial B_p(R)$. Define the ratio of the weighted volume of $B_p(R)$ and $\partial B_p(R)$ as follows:

$$\Lambda_f(R, p) = \frac{\text{vol}_f(\partial B_p(R))}{\overline{\text{vol}}_f(B_p(R))},$$

where $\overline{\text{vol}}_f(B_p(R))$ and $\text{vol}_f(\partial B_p(R))$ are the weighted volumes of $B_p(R)$ and $\partial B_p(R)$, respectively.

Theorem 6. *Let \mathcal{F} be an orientable codimension-one foliation of (M^{n+1}, \bar{g}, f) such that every orientable leaf L of \mathcal{F} has the same constant f -mean curvature. If $\lim_{R \rightarrow \infty} \Lambda_f(R, p) = 0$ for some $p \in M$, then leaves of \mathcal{F} are f -minimal hypersurfaces of (M^{n+1}, \bar{g}, f) .*

Proof. Suppose not. Then, choosing a normal vector field, we may assume that

$$(-1)^{n+1} H_f > 0.$$

Let σ_f be a weighted volume element of $\partial B_p(R)$. That is, for a local orthonormal frame field $\{X_1, \dots, X_n\}$ which is tangent to $\partial B_p(R)$,

$$\sigma_f(X_1, \dots, X_n) = e^{-f}.$$

On $\partial B_p(R)$, we have $\varphi_f \leq \sigma_f$.

By Lemma 5, we have

$$\begin{aligned} \overline{\text{vol}}_f(B_p(R)) &= \int_{B_p(R)} \Phi_f = \int_{B_p(R)} \frac{(-1)^{n+1}}{H_f} \bar{d}\varphi_f \\ &= \frac{(-1)^{n+1}}{H_f} \int_{\partial B_p(R)} \varphi_f \\ &\leq \frac{(-1)^{n+1}}{H_f} \int_{\partial B_p(R)} \sigma_f \\ &= \frac{(-1)^{n+1}}{H_f} \text{vol}_f(\partial B_p(R)). \end{aligned}$$

Therefore

$$0 < (-1)^{n+1} H_f \leq \frac{\text{vol}_f(\partial B_p(R))}{\overline{\text{vol}}_f(B_p(R))} = \Lambda_f(R, p).$$

As R goes to ∞ , we get a contradiction, and this completes the proof. □

Let $X = (x_1, \dots, x_{n+1})$ be the position vector in \mathbb{R}^{n+1} and $|X|^2 = x_1^2 + \dots + x_{n+1}^2$. Self-shrinkers under the mean curvature flow in \mathbb{R}^{n+1} are represented by $|X|^2/2$ -minimal hypersurfaces in the Gaussian space $(\mathbb{R}^{n+1}, ds_0, f = |X|^2/2)$ (see [Colding and Minicozzi 2012]).

By direct computation,

$$\lim_{R \rightarrow \infty} \frac{\text{vol}_f(\partial B_p(R))}{\overline{\text{vol}}_f(B_p(R))} = 0$$

in the Gaussian space, and therefore the following corollary is obtained:

Corollary 7. *Let \mathcal{F} be an orientable codimension-one foliation of the Gaussian space such that every orientable leaf L of \mathcal{F} has the same constant f -mean curvature. Then leaves of \mathcal{F} are self-shrinkers.*

By direct computation,

$$\lim_{R \rightarrow \infty} \frac{\text{vol}_f(\partial B_p(R))}{\overline{\text{vol}}_f(B_p(R))} = 0$$

also holds in $(\mathbb{R}^{n+1}, ds_0, f = x_{n+1})$, and therefore the following corollary is obtained:

Corollary 8. *Let \mathcal{F} be an orientable codimension-one foliation of $(\mathbb{R}^{n+1}, ds_0, f = x_{n+1})$ such that every orientable leaf L of \mathcal{F} has the same constant f -mean curvature. Then leaves of \mathcal{F} are translating solitons.*

Let Σ be a hypersurface in $(\mathbb{R}^{n+1}, ds_0, f = x_{n+1})$ and H_f its f -mean curvature. Translating Σ in the direction of $e_{n+1} = (0, \dots, 0, 1) \in \mathbb{R}^{n+1}$, the f -mean curvature does not change. Using this property we get a Bernstein-type theorem for constant f -mean curvature surfaces.

Corollary 9. *Let $x_{n+1} = F(x_1, \dots, x_n)$ be a hypersurface of constant f -mean curvature defined on $\{x_{n+1} = 0\}$ in $(\mathbb{R}^{n+1}, ds_0, f = x_{n+1})$. Then the f -mean curvature must be zero.*

Proof. Consider the graph $\text{graph}(F)$ of the function F . The family

$$\{\text{graph}(F) + te_{n+1}\}_{t \in \mathbb{R}}$$

gives a foliation whose leaves are hypersurfaces in $(\mathbb{R}^{n+1}, ds_0, f = x_{n+1})$ with the same constant f -mean curvature. From Corollary 8, H_f vanishes. □

When f is a constant, then Corollary 9 becomes the corollary from p. 82 of [Chern 1965].

3. Stability of foliations whose leaves have the same constant f -mean curvature

Let Σ^n be a constant f -mean curvature hypersurface in (M^{n+1}, \bar{g}, f) . The f -stability operator L_f is defined as

$$L_f := \Delta_f + |A|^2 + \overline{\text{Ric}}_f(v, v),$$

where ν is a unit normal vector field of Σ (see [Cheng et al. 2012; Colding and Minicozzi 2012; Espinar 2012]).

Definition 10. A two-sided hypersurface Σ in (M^{n+1}, \bar{g}, f) with constant f -mean curvature is said to be strongly f -stable if for any compactly supported smooth function $u \in C_c^\infty(\Sigma)$, it satisfies

$$-\int_{\Sigma} u L_f u \, dA_m = \int_{\Sigma} |\nabla u|^2 - (|A|^2 + \overline{\text{Ric}}_f(\nu, \nu))u^2 \, dv_m \geq 0.$$

If Σ is an f -minimal hypersurface, then strong f -stability is equivalent to usual f -stability.

Theorem 11. Let (M^{n+1}, \bar{g}, f) be an orientable smooth metric measure space and \mathcal{F} a smooth codimension-one foliation of M by orientable leaves. If each leaf of \mathcal{F} has the same constant f -mean curvature, then each leaf of \mathcal{F} is strongly f -stable.

Proof. Let L be a leaf of \mathcal{F} and u a smooth real-valued function which is compactly supported on a domain D in L (therefore, u is zero on ∂D). Then

$$-u L_f u = -u \Delta_f u - (|A|^2 + \overline{\text{Ric}}_f(\nu, \nu))u^2 = -u \Delta_f u + u^2 \operatorname{div}_f \xi + u^2 |\xi|_g^2.$$

Here we apply equation (c) in Lemma 1.

Since $\operatorname{div}_f(u^2 \xi) = 2ug(\nabla u, \xi) + u^2 \operatorname{div}_f \xi$, we get

$$-u L_f u = -u \Delta_f u - 2ug(\nabla u, \xi) + u^2 |\xi|_g^2 + \operatorname{div}_f(u^2 \xi).$$

Weighting both sides by dv_m , integrating over D , and applying Stokes' theorem twice for the first and the last terms, we have

$$\begin{aligned} \int_D -u L_f u \, dv_m &= \int_D -u \Delta_f u - 2ug(\nabla u, \xi) + u^2 |\xi|_g^2 + \operatorname{div}_f(u^2 \xi) \, dv_m \\ &= \int_D |\nabla u|_g^2 - 2ug(\nabla u, \xi) + u^2 |\xi|_g^2 \, dv_m \\ &= \int_D |\nabla u - u\xi|_g^2 \, dv_m \geq 0. \end{aligned}$$

Since u is an arbitrary function, we conclude that L is f -stable. □

Remark 12. Let Σ be a graph over a domain $\Omega \subset \{x_{n+1} = 0\}$ in $(\mathbb{R}^{n+1}, ds_0, f = x_{n+1})$ having constant f -mean curvature. Denote $\Sigma_t = \Sigma + te_{n+1}$, $t \in \mathbb{R}$. Then, by Theorem 11, every Σ_t is strongly f -stable. For example, the family of “grim reapers” $\Sigma_t = \{(x_1, \dots, x_n, t - \ln \cos x_1 : |x_1| < \pi/2)\}$ is a foliation in the open manifold $\{(x_1, \dots, x_{n+1}) : |x_1| < \pi/2\}$ in $(\mathbb{R}^{n+1}, ds_0, f = x_{n+1})$. So, every grim reaper is strongly f -stable.

Let \mathcal{F} be a foliation of the Gaussian space $(\mathbb{R}^{n+1}, ds_0, f = |X|^2/2)$. If every leaf of \mathcal{F} is proper (respectively, complete), then \mathcal{F} is said to be *proper* (respectively, *complete*).

Theorem 13. *There are no complete proper foliations in the Gaussian space $(\mathbb{R}^{n+1}, ds_0, f = |X|^2/2)$ whose leaves have the same constant f -mean curvature. In particular, there are no foliations of \mathbb{R}^{n+1} whose leaves are complete proper self-similar solutions for mean curvature flow.*

Recall Colding and Minicozzi’s result for self-shrinkers in the Gaussian space:

Theorem 14 [Colding and Minicozzi 2012]. *There are no f -stable complete self-shrinkers without boundary and with polynomial volume growth in the Gaussian space.*

Proof of Theorem 13. Suppose, on the contrary, that \mathcal{F} is a complete, proper foliation whose leaves have the same f -mean curvature. By Corollary 7 and foliated structure, every leaf L of \mathcal{F} is a self-shrinker without boundary. By Theorem 11, L is f -stable. Cheng and Zhou [2013] proved that for self-shrinkers, properness is equivalent to polynomial volume growth. Therefore, L is an f -stable complete self-shrinker without boundary and with polynomial volume growth in the Gaussian space. This contradicts Theorem 14. □

Appendix

Let \mathcal{F} be a smooth codimension-one foliation of a smooth metric measure space (M^{n+1}, \bar{g}, f) . On a leaf of \mathcal{F} , the induced metric is denoted by $g = i^*\bar{g}$, where i is the inclusion map. Let $\{e_1, \dots, e_{n+1}\}$ be a locally defined orthonormal frame field of the tangent bundle of M such that e_{n+1} is normal to the leaves of \mathcal{F} . Let us denote the dual coframe field by $\{\omega_1, \dots, \omega_{n+1}\}$, that is, $\omega_A(e_B) = \delta_{AB}$.

The connection one-forms ω_{AB} are given by exterior differentiation \bar{d} of the ω_A , and are uniquely defined by Cartan’s first structure equations:

$$\bar{d}\omega_A = \omega_{AB} \wedge \omega_B, \quad \omega_{AB} + \omega_{BA} = 0.$$

Cartan’s second structure equations yield the curvature tensor

$$(1) \quad \bar{d}\omega_{AB} = \omega_{AC} \wedge \omega_{CB} + \Omega_{AB},$$

where

$$\Omega_{AB} = \frac{1}{2}R_{ABCD}\omega_D \wedge \omega_C.$$

Throughout, we adopt Einstein’s convention and the following indexing convention:

$$1 \leq i, j, k, l \leq n, \quad 1 \leq A, B, C, D \leq n + 1.$$

The second fundamental form A of the leaves of \mathcal{F} is given by

$$(2) \quad \omega_{n+1i} = -h_{ij}\omega_j,$$

where

$$h_{ij} = \bar{g}(A(e_i, e_j), e_{n+1}) = \bar{g}(\bar{\nabla}_{e_i} e_j, e_{n+1}).$$

The mean curvature is $H = \sum_i h_{ii}$.

Proof of Lemma 1. Consider an adapted orthonormal frame field $\{e_1, \dots, e_{n+1}\}$ on U such that $e_{n+1} = \nu$. We have

$$\begin{aligned} \bar{\text{div}}_f \nu &= e^f \bar{\text{div}}(e^{-f} \nu) = e^f \bar{g}(\bar{\nabla}_{e_A} e^{-f} \nu, e_A) \\ &= -\bar{g}(e_A f \nu, e_A) + \bar{g}(\bar{\nabla}_{e_A} \nu, e_A) \\ &= -\bar{g}(\bar{\nabla} f, \nu) - H = -H_f. \end{aligned}$$

Therefore, the equation (a) holds.

Furthermore,

$$\begin{aligned} \bar{\text{div}}_f \xi &= e^f \bar{\text{div}}(e^{-f} \xi) \\ &= e^f g(\bar{\nabla}_{e_i} e^{-f} \xi, e_i) + \bar{g}(\bar{\nabla}_{e_{n+1}} e^{-f} \xi, e_{n+1}) \\ &= \text{div}_f \xi - \bar{g}(\xi, \bar{\nabla}_{e_{n+1}} e_{n+1}) = \text{div}_f \xi - |\xi|_g^2. \end{aligned}$$

Therefore, the equation (b) holds.

Since $\bar{d}u = du + e_{n+1}(u)\omega_{n+1}$ for any smooth function u in U , from (2) we get

$$(3) \quad \omega_{n+1i} = -h_{ij}\omega_j + g(\xi, e_i)\omega_{n+1}.$$

On the one hand, from (1), we have

$$\begin{aligned} \bar{d}\omega_{n+1i} &= \omega_{n+1j} \wedge \omega_{ji} + R_{n+1in+1k}\omega_k \wedge \omega_{n+1} + \frac{1}{2}R_{n+1ijk}\omega_k \wedge \omega_j \\ &= (-h_{jk}\omega_{ji}(e_{n+1}) - g(\xi, e_i)\omega_{ji}(e_k) + R_{n+1in+1k})\omega_k \wedge \omega_{n+1} \\ &\quad + \text{terms with } \omega_k \wedge \omega_l. \end{aligned}$$

On the other hand, from (3),

$$\begin{aligned} \bar{d}\omega_{n+1i} &= -(dh_{ij} + e_{n+1}h_{ij}\omega_{n+1}) \wedge \omega_j - h_{ij}\omega_{jk} \wedge \omega_k - h_{ij}\omega_{jn+1} \wedge \omega_{n+1} \\ &\quad + \bar{d}g(\xi, e_i)\omega_{n+1} + g(\xi, e_1)\omega_{n+1j} \wedge \omega_j \\ &= (e_{n+1}h_{ik} + h_{ij}\omega_{jk}(e_{n+1}) - h_{ij}h_{jk} + dg(\xi, e_i)(e_k) \\ &\quad - g(\xi, e_i)g(\xi, e_j))\omega_k \wedge \omega_{n+1} + \text{terms with } \omega_k \wedge \omega_l. \end{aligned}$$

By investigating both of the coefficients of $\omega_k \wedge \omega_{n+1}$ in $\bar{d}\omega_{n+1i}$, we have

$$(4) \quad g(\xi, e_i)g(\xi, e_k) + h_{ij}h_{jk} + R_{n+1in+1k} - (dh_{ik} + h_{ij}\omega_{jk} + h_{jk}\omega_{ji})(e_{n+1}) \\ = (\bar{d}g(\xi, e_i) + g(\xi, e_i)\omega_{ji})(e_k).$$

Since $\bar{d}g(\xi, e_i)(e_k) = dg(\xi, e_j)(e_k)$ and $g(\nabla_{e_i}\xi, e_i) = dg(\xi, e_i) + g(\xi, e_j)\omega_{ji}(e_i)$,

$$\begin{aligned} \operatorname{div}_f \xi &= e^f \operatorname{div}(e^{-f}\xi) = \operatorname{div} \xi - g(\nabla f, \xi) \\ &= \sum_i (dg(\xi, e_i) + g(\xi, e_j)\omega_{ji})(e_i) - g(\nabla f, \xi) \\ &= \sum_i g(\xi, e_i)^2 + |A|^2 + \overline{\operatorname{Ric}}(v, v) - \nu H - g(\nabla f, \xi) \quad (\text{by (4)}) \\ &= |\xi|_g^2 + |A|^2 + \overline{\operatorname{Ric}}(v, v) - \nu H - \nu g(\bar{\nabla}f, v) + \nu g(\bar{\nabla}f, v) - g(\nabla f, \xi) \\ &= |\xi|_g^2 + |A|^2 - \nu H_f + \overline{\operatorname{Ric}}(v, v) + \bar{\nabla}^2 f(v, v) \\ &= |\xi|_g^2 + |A|^2 - \nu H_f + \overline{\operatorname{Ric}}_f(v, v). \end{aligned}$$

This completes the proof. □

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
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