L5 - Constructions of C^1 -isometric maps

Vincent Borrelli

Institut Camille Jordan - Université Claude Bernard Lyon 1



The Hevea Project







Francis Lazarus Gipsa-Lab, Grenoble

Boris Thibert LJK, Grenoble

Saïd Jabrane ICJ, Lyon

• The Gromov Convex Integration and the *h*-principle philosophy provided an overall perspective of the Nash-Kuiper Theorem.

The Hevea Project







Francis Lazarus Gipsa-Lab, Grenoble

Boris Thibert LJK, Grenoble

Saïd Jabrane ICJ, Lyon

- The Gromov Convex Integration and the *h*-principle philosophy provided an overall perspective of the Nash-Kuiper Theorem.
- However a question remained open : what is the geometry of Nash-Kuiper isometric maps?

The Hevea Project







Francis Lazarus Gipsa-Lab, Grenoble

Boris Thibert LJK, Grenoble

Saïd Jabrane ICJ, Lyon

- The Gromov Convex Integration and the *h*-principle philosophy provided an overall perspective of the Nash-Kuiper Theorem.
- However a question remained open : what is the geometry of Nash-Kuiper isometric maps?

• During the period 2007-2012, a multidisciplinary team (the *Hevea Project*) used the Gromov Convex Integration Theory to explicitly construct a C^1 isometric embedding of a Flat Torus inside \mathbb{E}^3 in order to answer to this question.

Vincent Borrelli

Definition.– A (two dimensional) *Flat Torus* is the quotient of \mathbb{E}^2 by a lattice $\Lambda = \mathbb{Z}e_1 \oplus \mathbb{Z}e_2$ where $\{e_1, e_2\}$ is a basis of \mathbb{E}^2 . We denote by \mathbb{T}_{Λ} the flat torus \mathbb{E}^2/Λ .

Definition. A (two dimensional) *Flat Torus* is the quotient of \mathbb{E}^2 by a lattice $\Lambda = \mathbb{Z}e_1 \oplus \mathbb{Z}e_2$ where $\{e_1, e_2\}$ is a basis of \mathbb{E}^2 . We denote by \mathbb{T}_{Λ} the flat torus \mathbb{E}^2/Λ .

• Two flat tori \mathbb{T}_{Λ_1} and \mathbb{T}_{Λ_2} are isometric if and only if there exists an isometry of \mathbb{E}^2 which sends the lattice Λ_1 on the lattice Λ_2 .

Definition.– A (two dimensional) *Flat Torus* is the quotient of \mathbb{E}^2 by a lattice $\Lambda = \mathbb{Z}e_1 \oplus \mathbb{Z}e_2$ where $\{e_1, e_2\}$ is a basis of \mathbb{E}^2 . We denote by \mathbb{T}_{Λ} the flat torus \mathbb{E}^2/Λ .

• Two flat tori \mathbb{T}_{Λ_1} and \mathbb{T}_{Λ_2} are isometric if and only if there exists an isometry of \mathbb{E}^2 which sends the lattice Λ_1 on the lattice Λ_2 .

• We denote by $Iso(T_{\Lambda})$ the isometry group of T_{Λ} and $Iso_O(\mathbb{T}_{\Lambda})$ its isotropy group at the origine O, *i. e.* the subgroup of isometry Φ of \mathbb{T}_{Λ} such that $\Phi(O) = O$. We have the following exact sequence

$$0 \longrightarrow \textit{Iso}_{\mathcal{O}}(\mathbb{T}_{\Lambda}) \longrightarrow \textit{Iso}(\mathbb{T}_{\Lambda}) \longrightarrow \mathbb{T}_{\Lambda} \longrightarrow 0$$

where $Iso(\mathbb{T}_{\Lambda}) \longrightarrow \mathbb{T}_{\Lambda}$ is $\Phi \longmapsto \Phi(O)$.



• Let v_1 be a shortest vector of $\Lambda \setminus \{O\}$ and v_2 be a shortest vector of $\Lambda \setminus \mathbb{Z}v_1$. It is easy to see that v_1 and v_2 spans Λ .



- Let v_1 be a shortest vector of $\Lambda \setminus \{O\}$ and v_2 be a shortest vector of $\Lambda \setminus \mathbb{Z}v_1$. It is easy to see that v_1 and v_2 spans Λ .
- The green domain is the space of similarity classes of flat tori (=classification of flat tori up to isometries and homotheties).



See p. 60 to 63 for more details



A hexagonal lattice

If Λ is a **hexagonal lattice** then $Iso_O(\mathbb{T}_{\Lambda})$ is generated by a rotation of angle $\frac{\pi}{3}$ and a reflection *r* along v_1 . It has 12 elements.



A square lattice

If Λ is a **square lattice** then $Iso_O(\mathbb{T}_{\Lambda})$ is generated by a rotation of angle $\frac{\pi}{2}$ and *r*. We thus have $|Iso_O(\mathbb{T}_{\Lambda})| = 8$.



A rectangular lattice

If Λ is a (proper) **rectangular lattice** then $Iso_O(\mathbb{T}_{\Lambda})$ is generated by -Id and r and $|Iso_O(\mathbb{T}_{\Lambda})| = 4$.



A centred rectangular lattice : orthogonal projection of v_2 is $\frac{1}{2}v_1$. This implies that the yellowed region is a rectangle with as

center a vertex of of the lattice, hence the name.

If Λ is a (proper) **centred rectangular lattice** then $Iso_O(\mathbb{T}_{\Lambda})$ is generated by -Id and r and $|Iso_O(\mathbb{T}_{\Lambda})| = 4$. In particular, the isotropy group is the same as the one of a rectangular lattice.

Vincent Borrelli



A rhombic lattice : the length of v_1 is the one of v_2 hence the name.

If Λ is a (proper) **rhombic lattice** then $Iso_O(\mathbb{T}_{\Lambda})$ is generated by -Id and a reflection *s* along $v_1 + v_2$ and $|Iso_O(\mathbb{T}_{\Lambda})| = 4$.



• In all the other cases, that is, when Λ is a (proper) **parallelogrammic lattice**, then the triangle defined by O, $O + v_1$ and $O + v_2$ is scalene and $Iso_O(\mathbb{T}_{\Lambda}) = \{Id, -Id\}$. In particular, there is no isometry that reverses the orientation.

Vincent Borrelli



• The Hexagonal torus has the largest isotropy group amongs all flat tori, the Square torus has the second largest isotropy group. We are going to build an explicit isometric embedding of the **square flat torus**.



Three fundamental domains Dom_i , $i \in \{1, 2, 3\}$, of the same square flat torus \mathbb{T}^2 .

Exercise.– Let (e_1, e_2) be an orthonormal basis of \mathbb{E}^2 . Show that the quotients $\mathbb{E}^2/\mathbb{Z}U(i) \oplus \mathbb{Z}V(i)$, $i \in \{1, 2, 3\}$ with

$$\begin{array}{ll} U(1)=e_1 & U(2)=\frac{1}{5}(e_1+2e_2) & U(3)=\frac{1}{5}(e_1-2e_2)\\ V(1)=e_2 & V(2)=-2e_1+e_2 & V(3)=2e_1+e_2 \end{array}$$

define the same square flat torus (up to isometries).

Vincent Borrelli

The initial map.— Let R > r > 0. We define

$$\begin{array}{cccc} \mathbb{T}^2 = \mathbb{E}^2 / \mathbb{Z} \boldsymbol{e}_1 \oplus \mathbb{Z} \boldsymbol{e}_2 & \longrightarrow & \mathbb{E}^3 \\ (u, v) & \longmapsto & \begin{cases} \frac{1}{2\pi} (R + r \cos 2\pi u) \cos 2\pi v \\ \frac{1}{2\pi} (R + r \cos 2\pi u) \sin 2\pi v \\ \frac{r}{2\pi} \sin 2\pi u \end{cases}$$

1

The initial map.– Let R > r > 0. We define

$$f_{0}: \mathbb{T}^{2} = \mathbb{E}^{2}/\mathbb{Z}\boldsymbol{e}_{1} \oplus \mathbb{Z}\boldsymbol{e}_{2} \longrightarrow \mathbb{E}^{3}$$

$$(\boldsymbol{u}, \boldsymbol{v}) \longmapsto \begin{cases} \frac{1}{2\pi}(\boldsymbol{R} + r\cos 2\pi\boldsymbol{u})\cos 2\pi\boldsymbol{v} \\ \frac{1}{2\pi}(\boldsymbol{R} + r\cos 2\pi\boldsymbol{u})\sin 2\pi\boldsymbol{v} \\ \frac{1}{2\pi}\sin 2\pi\boldsymbol{u} \end{cases}$$

• A straightforward computation shows that

$$f_0^* \langle ., . \rangle_{\mathbb{E}^3} = r^2 du^2 + (R + r \cos 2\pi u)^2 dv^2.$$

Therefore $f_0^*\langle .,. \rangle_{\mathbb{E}^3} < du^2 + dv^2$ iff R + r < 1.

• We choose *R* and *r* such that R + r < 1. This implies that f_0 is a strictly short embedding.

• We choose *R* and *r* such that R + r < 1. This implies that f_0 is a strictly short embedding.

Let

$$\Delta := \langle ., . \rangle_{\mathbb{E}^2} - f_0^* \langle ., . \rangle_{\mathbb{E}^3}$$

be the isometric default of f_0 .

• We choose *R* and *r* such that R + r < 1. This implies that f_0 is a strictly short embedding.

Let

$$\Delta := \langle ., . \rangle_{\mathbb{E}^2} - f_0^* \langle ., . \rangle_{\mathbb{E}^3}$$

be the isometric default of f_0 .

• The image of

$$\begin{array}{rcl} \Delta : & \mathbb{T}^2 & \longrightarrow & \mathcal{S}_2^+(\mathbb{R}^2) \\ & (u,v) & \longmapsto & (1-r^2)du^2 + (1-R-r\cos 2\pi u)^2 dv^2 \end{array}$$

is a segment lying inside the positive cone of inner products of \mathbb{R}^2 :

$$\mathcal{S}_2^+(\mathbb{R}^2)=\{\textit{Edu}^2+2\textit{Fdudv}+\textit{Gdv}^2\mid\textit{E}>0,\textit{EG}-\textit{F}^2>0\}\subset\mathbb{R}^3.$$



• Let ℓ_1, ℓ_2 and ℓ_3 be the three linear forms of \mathbb{E}^2 defined by

$$\forall i \in \{1, 2, 3\}, \quad \ell_i(.) = \left\langle \frac{U(i)}{\|U(i)\|_{\mathbb{E}^2}}, \cdot \right\rangle_{\mathbb{E}_2}$$

that is

$$\ell_1 = du, \ \ell_2 = \frac{1}{\sqrt{5}}(du + 2dv) \ \text{and} \ \ell_2 = \frac{1}{\sqrt{5}}(du - 2dv).$$



• Let ℓ_1, ℓ_2 and ℓ_3 be the three linear forms of \mathbb{E}^2 defined by

$$\forall i \in \{1, 2, 3\}, \quad \ell_i(.) = \big\langle \frac{U(i)}{\|U(i)\|_{\mathbb{R}^2}}, .\big\rangle_{\mathbb{E}_2}$$

Observe that

$$\ell_i(U(i)) = \|U(i)\|_{\mathbb{E}_2} \quad (\neq 1 \quad \text{for} \quad i \in \{2,3\}).$$

• Let C be the positive cone spanned by the $\ell_i \otimes \ell_i$'s :

 $\mathcal{C} := \{ \rho_1 \ell_1 \otimes \ell_1 + \rho_2 \ell_2 \otimes \ell_2 + \rho_3 \ell_3 \otimes \ell_3 \mid \rho_1 > 0, \rho_2 > 0, \rho_3 > 0 \},\$

A straightforward computation shows that if

$$B = B_{xx} \mathrm{d}x \otimes \mathrm{d}x + B_{xy} (\mathrm{d}x \otimes \mathrm{d}y + \mathrm{d}y \otimes \mathrm{d}x) + B_{yy} \mathrm{d}y \otimes \mathrm{d}y$$

then

$$\rho_1 = B_{xx} - \frac{1}{4}B_{yy}, \quad \rho_2 = \frac{5}{4}(\frac{1}{2}B_{yy} + B_{xy}), \quad \rho_3 = \frac{5}{4}(\frac{1}{2}B_{yy} - B_{xy}).$$

• Let C be the positive cone spanned by the $\ell_i \otimes \ell_i$'s :

 $\mathcal{C} := \{ \rho_1 \ell_1 \otimes \ell_1 + \rho_2 \ell_2 \otimes \ell_2 + \rho_3 \ell_3 \otimes \ell_3 \mid \rho_1 > 0, \rho_2 > 0, \rho_3 > 0 \},\$

A straightforward computation shows that if

$$B = B_{xx} \mathrm{d}x \otimes \mathrm{d}x + B_{xy} (\mathrm{d}x \otimes \mathrm{d}y + \mathrm{d}y \otimes \mathrm{d}x) + B_{yy} \mathrm{d}y \otimes \mathrm{d}y$$

then

1

$$\rho_1 = B_{xx} - \frac{1}{4}B_{yy}, \quad \rho_2 = \frac{5}{4}(\frac{1}{2}B_{yy} + B_{xy}), \quad \rho_3 = \frac{5}{4}(\frac{1}{2}B_{yy} - B_{xy}).$$

• It is then easily checked that $\Delta(\mathbb{T}^2)$ lies inside C. In other words, there exist three positive functions $\rho_1(\Delta_0), \rho_2(\Delta_0)$ and $\rho_3(\Delta)$ such that

$$\Delta =
ho_1(\Delta) \ell_1 \otimes \ell_1 +
ho_2(\Delta) \ell_2 \otimes \ell_2 +
ho_3(\Delta) \ell_3 \otimes \ell_3.$$

• In order to divide the value of the three coefficients of the isometric default Δ approximately by two, we proceed by three successive convex integrations.

- In order to divide the value of the three coefficients of the isometric default Δ approximately by two, we proceed by three successive convex integrations.
- More precisely, we first set

$$\mu_{1,1}:=f_0^*\langle\cdot,\cdot\rangle_{\mathbb{R}^3}+\frac{3}{4}\rho_1(\Delta_{1,1})\ell_1\otimes\ell_1\quad\text{with}\quad\Delta_{1,1}:=\Delta,$$

and we define a quasi-isometric map $F_{1,1}$: $([0,1] \times S^1, \mu_{1,1}) \longrightarrow \mathbb{E}^3$ via a convex integration in the direction $U(1) = e_1$:

$$F_{1,1} := Cl_{\gamma}(f, U(1), N_{1,1})$$

and with the family of loops γ used in the Lecture 2 to solve the "Step 2 problem" in codimension 1.



The function w.

• The map $F_{1,1}:[0,1]\times\mathbb{S}^1\mapsto\mathbb{E}^3$ does not descend to the quotient \mathbb{T}^2 in general.



The function w.

• The map $F_{1,1}: [0,1] \times \mathbb{S}^1 \mapsto \mathbb{E}^3$ does not descend to the quotient \mathbb{T}^2 in general.

• Let $w : [0, 1] \mapsto [0, 1]$ be any *S*-shaped function satisfying

w(0) = 0, w(1) = 1 and $\forall k \in \mathbb{N}^*$, $w^{(k)}(0) = w^{(k)}(1) = 0$.

• For all $(u, v) \in [0, 1] \times \mathbb{S}^1$, we set

$$f_{1,1}(u,v) := F_{1,1}(u,v) - w(u) \left(F_{1,1}(1,v) - F_{1,1}(0,v)\right).$$

• For all $(u, v) \in [0, 1] \times \mathbb{S}^1$, we set

$$f_{1,1}(u,v) := F_{1,1}(u,v) - w(u) \left(F_{1,1}(1,v) - F_{1,1}(0,v)\right).$$

• The map $f_{1,1}$ descends to the quotient \mathbb{T}^2 and induces a quasi isometric map (still denoted by $f_{1,1}$) between ($\mathbb{S}^1 \times \mathbb{S}^1, \mu_{1,1}$) and \mathbb{E}^3 .

• For all $(u, v) \in [0, 1] \times \mathbb{S}^1$, we set

$$f_{1,1}(u,v) := F_{1,1}(u,v) - w(u) \left(F_{1,1}(1,v) - F_{1,1}(0,v)\right).$$

- The map $f_{1,1}$ descends to the quotient \mathbb{T}^2 and induces a quasi isometric map (still denoted by $f_{1,1}$) between ($\mathbb{S}^1 \times \mathbb{S}^1, \mu_{1,1}$) and \mathbb{E}^3 .
- We have

$$\begin{split} f_{1,1}(u,v) - F_{1,1}(u,v) &= -w(u) \left(F_{1,1}(1,v) - F_{1,1}(0,v) \right) \\ &= -w(u) \left(F_{1,1}(1,v) - f_0(0,v) \right) \\ &= -w(u) \left(F_{1,1}(1,v) - f_0(1,v) \right). \end{split}$$

Thus

$$\|f_{1,1} - F_{1,1}\|_{C^0} \le \|F_{1,1} - f_0\|_{C^0} = O\left(\frac{1}{N_{1,1}}\right)$$

• Similarly

$$\partial_{\nu}f_{1,1}(u,v) - \partial_{\nu}F_{1,1}(u,v) = -w(u)\left(\partial_{\nu}F_{1,1}(1,v) - \partial_{\nu}f_{0}(1,v)\right)$$

thus

$$\|\partial_{v}f_{1,1} - \partial_{v}F_{1,1}\|_{C^{0}} \leq \|\partial_{v}F_{1,1} - \partial_{v}f_{0}\|_{C^{0}} = O\left(\frac{1}{N_{1,1}}\right).$$

• Similarly

$$\partial_{\mathbf{v}} f_{1,1}(\mathbf{u},\mathbf{v}) - \partial_{\mathbf{v}} F_{1,1}(\mathbf{u},\mathbf{v}) = -\mathbf{w}(\mathbf{u}) \left(\partial_{\mathbf{v}} F_{1,1}(1,\mathbf{v}) - \partial_{\mathbf{v}} f_0(1,\mathbf{v}) \right)$$

thus

$$\|\partial_{v}f_{1,1} - \partial_{v}F_{1,1}\|_{C^{0}} \leq \|\partial_{v}F_{1,1} - \partial_{v}f_{0}\|_{C^{0}} = O\left(\frac{1}{N_{1,1}}\right).$$

• Regarding the ∂_u derivative we have :

$$\partial_u f_{1,1}(u,v) - \partial_u F_{1,1}(u,v) = -w'(u) \left(F_{1,1}(1,v) - f_0(1,v)\right)$$

thus

$$\|\partial_u f_{1,1} - \partial_u F_{1,1}\|_{C^0} \le \|w'\|_{C^0} \|F_{1,1} - f_0\|_{C^0} = O\left(\frac{1}{N_{1,1}}\right).$$
• To sum up, we have

$$\|f_{1,1}-F_{1,1}\|_{C^1}=O\left(\frac{1}{N_{1,1}}\right).$$

Thus, if $F_{1,1}$: ([0,1] $\times \mathbb{S}^1, \mu_{1,1}$) $\longrightarrow \mathbb{E}^3$ is a quasi-isometric map i. e.

$$\mu_{1,1} - F_{1,1}^* \langle \cdot, \cdot \rangle_{\mathbb{R}^3} = O\left(\frac{1}{N_{1,1}}\right)$$

then so is $f_{1,1}: (\mathbb{S}^1 \times \mathbb{S}^1, \mu_{1,1}) \longrightarrow \mathbb{E}^3$, i. e.

$$\mu_{1,1}-f_{1,1}^*\langle\cdot,\cdot\rangle_{\mathbb{R}^3}=O\left(\frac{1}{N_{1,1}}\right).$$



The foliation of \mathbb{T}^2 in the U(1) direction and the image of a small portion of \mathbb{T}^2 by f_0



The foliation of \mathbb{T}^2 in the U(1) direction and the image of a small portion of \mathbb{T}^2 by $f_{1,1}$

• The new isometric default

$$\begin{array}{rcl} \Delta_{1,2} & := & \langle ., . \rangle_{\mathbb{E}^2} - f_{1,1}^* \langle \cdot, \cdot \rangle_{\mathbb{R}^3} \\ & = & \rho_1(\Delta_{1,2}) \ \ell_1 \otimes \ell_1 \ + \ \rho_2(\Delta_{1,2}) \ \ell_2 \otimes \ell_2 \ + \ \rho_3(\Delta_{1,2}) \ \ell_3 \otimes \ell_3 \end{array}$$

satisfies

$$\rho_1(\Delta_{1,2}) = \frac{1}{4}\rho(\Delta_{1,1}) + O\left(\frac{1}{N_{1,1}}\right)$$

and

$$\rho_2(\Delta_{1,2}) = \rho_2(\Delta_{1,1}) + O\left(\frac{1}{N_{1,1}}\right), \quad \rho_3(\Delta_{1,2}) = \rho_3(\Delta_{1,1}) + O\left(\frac{1}{N_{1,1}}\right)$$

In particular $\rho_2(\Delta_{1,3}) > 0$ for $N_{1,1}$ large enough.



The convex integration is done along parallel curves to the U(2) direction.

We next set

$$\mu_{1,2} := f_{1,1}^* \langle \cdot, \cdot \rangle_{\mathbb{R}^3} + \frac{3}{4} \rho_2(\Delta_{1,2}) \ell_2 \otimes \ell_2,$$

and build a quasi isometry $f_{1,3}$: $(\mathbb{S}^1 \times \mathbb{S}^1, \mu_{1,3}) \mapsto \mathbb{E}^3$ via a convex integration $Cl_{\gamma}(f_{1,2}, U(3), N_{1,3})$ along the U(3) direction which is then corrected to descend to the quotient.

Vincent Borrelli



The foliation of \mathbb{T}^2 in the U(2) direction and the image of a small portion of \mathbb{T}^2 by $f_{1,2}$

• The new isometric default

$$\begin{array}{rcl} \Delta_{1,3} &:= & \langle ., . \rangle_{\mathbb{E}^2} - f_{1,2}^* \langle \cdot, \cdot \rangle_{\mathbb{R}^3} \\ &= & \rho_1(\Delta_{1,3}) \ \ell_1 \otimes \ell_1 \ + \ \rho_2(\Delta_{1,3}) \ \ell_2 \otimes \ell_2 \ + \ \rho_3(\Delta_{1,3}) \ \ell_3 \otimes \ell_3 \end{array}$$

satisfies

$$\rho_2(\Delta_{1,3}) = \frac{1}{4}\rho_2(\Delta_{1,2}) + O\left(\frac{1}{N_{1,2}}\right)$$

and

$$\rho_1(\Delta_{1,3}) = \rho_1(\Delta_{1,2}) + O\left(\frac{1}{N_{1,2}}\right), \quad \rho_3(\Delta_{1,3}) = \rho_3(\Delta_{1,2}) + O\left(\frac{1}{N_{1,2}}\right)$$

In particular $\rho_3(\Delta_{1,2}) > 0$ for $N_{1,2}$ large enough.



The convex integration is done along parallel curves to the U(2) direction.

We next set

$$\mu_{1,3} := f_{1,2}^* \langle \cdot, \cdot \rangle_{\mathbb{R}^3} + \frac{3}{4} \rho_3(\Delta_{1,3}) \ell_3 \otimes \ell_3,$$

and build a quasi isometry $f_{1,3}$: $(\mathbb{S}^1 \times \mathbb{S}^1, \mu_{1,3}) \mapsto \mathbb{E}^3$ via a convexFor $N_{1,1}$ large enough integration $Cl_{\gamma}(f_{1,2}, U(3), N_{1,3})$ along the U(3) direction which is then corrected to descend to the quotient.



The foliation of \mathbb{T}^2 in the *U*(3) direction and the image of a small portion of \mathbb{T}^2 by $f_{1,3}$

• The new isometric default

$$\begin{array}{rcl} \Delta_{2,1} & := & \langle ., . \rangle_{\mathbb{E}^2} - f_{1,3}^* \langle \cdot, \cdot \rangle_{\mathbb{R}^3} \\ & = & \rho_1(\Delta_{2,1}) \ \ell_1 \otimes \ell_1 \ + \ \rho_2(\Delta_{2,1}) \ \ell_2 \otimes \ell_2 \ + \ \rho_3(\Delta_{2,1}) \ \ell_3 \otimes \ell_3 \end{array}$$

satisfies

$$\rho_i(\Delta_{2,1}) = \frac{1}{4}\rho_i(\Delta_{1,1}) + O\left(\frac{1}{N_{1,1}}\right) + \left(\frac{1}{N_{1,2}}\right) + \left(\frac{1}{N_{1,3}}\right)$$

for all $i \in \{1, 2, 3\}$.

• The new isometric default

$$\begin{array}{rcl} \Delta_{2,1} & := & \langle ., . \rangle_{\mathbb{E}^2} - f_{1,3}^* \langle \cdot, \cdot \rangle_{\mathbb{R}^3} \\ & = & \rho_1(\Delta_{2,1}) \ \ell_1 \otimes \ell_1 \ + \ \rho_2(\Delta_{2,1}) \ \ell_2 \otimes \ell_2 \ + \ \rho_3(\Delta_{2,1}) \ \ell_3 \otimes \ell_3 \end{array}$$

satisfies

$$\rho_i(\Delta_{2,1}) = \frac{1}{4}\rho_i(\Delta_{1,1}) + O\left(\frac{1}{N_{1,1}}\right) + \left(\frac{1}{N_{1,2}}\right) + \left(\frac{1}{N_{1,3}}\right)$$

for all $i \in \{1, 2, 3\}$.

• In particular, if the $N_{1,i}$'s are large enough

$$\|\Delta_{2,1}\|\leq \frac{1}{2}\|\Delta_{1,1}\|=\frac{1}{2}\|\Delta\|\quad\text{and}\quad\Delta_{2,1}(\mathbb{T}^2)\subset\mathcal{C}$$

• We now iterate the process to obtain a sequence

$$f_0, \quad f_{1,1}, f_{1,2}, f_{1,3}, \quad f_{2,1}, f_{2,2}, f_{2,3}, \quad \cdots$$

such that

$$\|\Delta_{k+1,1}\| \leq rac{1}{2} \|\Delta_{k,1}\| = rac{1}{2^k} \|\Delta\|$$
 and $\Delta_{k+1,1}(\mathbb{T}^2) \subset \mathcal{C}$

where we have denoted $\Delta_{k,1} := \langle ., . \rangle_{\mathbb{E}^2} - f_{k,3}^* \langle \cdot, \cdot \rangle_{\mathbb{R}^3}.$

• We now iterate the process to obtain a sequence

$$f_0, \quad f_{1,1}, f_{1,2}, f_{1,3}, \quad f_{2,1}, f_{2,2}, f_{2,3}, \quad \cdots$$

such that

$$\|\Delta_{k+1,1}\| \leq rac{1}{2} \|\Delta_{k,1}\| = rac{1}{2^k} \|\Delta\|$$
 and $\Delta_{k+1,1}(\mathbb{T}^2) \subset \mathcal{C}$

where we have denoted $\Delta_{k,1} := \langle ., . \rangle_{\mathbb{E}^2} - f_{k,3}^* \langle \cdot, \cdot \rangle_{\mathbb{R}^3}.$

• If this sequence C^1 converges then it is obvious that

$$f_{\infty} = \lim_{k \to +\infty} f_{k,3}$$

is an isometric map.

• We now iterate the process to obtain a sequence

$$f_0, \quad f_{1,1}, f_{1,2}, f_{1,3}, \quad f_{2,1}, f_{2,2}, f_{2,3}, \quad \cdots$$

such that

$$\|\Delta_{k+1,1}\| \leq rac{1}{2} \|\Delta_{k,1}\| = rac{1}{2^k} \|\Delta\|$$
 and $\Delta_{k+1,1}(\mathbb{T}^2) \subset \mathcal{C}$

where we have denoted $\Delta_{k,1} := \langle ., . \rangle_{\mathbb{R}^2} - f_{k,3}^* \langle \cdot, \cdot \rangle_{\mathbb{R}^3}.$

• If this sequence C^1 converges then it is obvious that

$$f_{\infty} = \lim_{k \to +\infty} f_{k,3}$$

is an isometric map.

• From the Step 4 of the Nash-Kuiper proof (Lecture 1) we know that f_{∞} is an embedding provided that the $N_{k,i}$'s are large enough.

Vincent Borrelli

• Thus, the only remaining point is to prove that $(f_{k,3})_{k \in \mathbb{N}^*}$ is C^1 -converging.

- Thus, the only remaining point is to prove that $(f_{k,3})_{k \in \mathbb{N}^*}$ is C^1 -converging.
- To do so, we only need to focus on the difference

$$df_{k,i}(U(i)) - df_{k,i-1}(U(i))$$

since the other difference

$$df_{k,i}(V(i)) - df_{k,i-1}(V(i)) = O\left(\frac{1}{N_{k,i}}\right)$$

is controlled by $N_{k,i}$.

Lemma.- We have

$$\|df_{k,i}(U(i)) - df_{k,i-1}(U(i))\|_{\mathcal{C}^0} \leq \sqrt{7} \|U(i)\|.\|rac{3}{4}
ho_i(\Delta_{k,i})\|_{\mathcal{C}^0}^{1/2}$$

Lemma.– We have

$$\|df_{k,i}(U(i)) - df_{k,i-1}(U(i))\|_{C^0} \le \sqrt{7} \|U(i)\| \|\frac{3}{4}
ho_i(\Delta_{k,i})\|_{C^0}^{1/2}$$

Recall that

$$\rho_i(\Delta_{k,i}) = \frac{1}{4}\rho_i(\Delta_{k,i-1}) + O\left(\frac{1}{N_{1,1}}\right) + \left(\frac{1}{N_{1,2}}\right) + \left(\frac{1}{N_{1,3}}\right)$$

thus, if the $N'_{k,i}$ s are large enough, we have

$$\rho_i(\Delta_{k,i}) \leq \frac{1}{2}\rho_i(\Delta_{k,i-1}) \leq \frac{1}{2^k}\rho_i(\Delta)$$

• As a consequence, if the $N'_{k,j}$ s are large enough, we have

$$\|df_{k,i}(U(i)) - df_{k,i-1}(U(i))\|_{C^0} \le \frac{1}{2^{k/2}} \frac{\sqrt{21}}{2} \|U(i)\| \|\rho_i(\Delta)\|_{C^0}^{1/2}$$

• As a consequence, if the $N'_{k,j}$ s are large enough, we have

$$\|df_{k,i}(U(i)) - df_{k,i-1}(U(i))\|_{C^0} \le \frac{1}{2^{k/2}} \frac{\sqrt{21}}{2} \|U(i)\| \|\rho_i(\Delta)\|_{C^0}^{1/2}$$

• Therefore, the lemma implies the C^1 convergence of the sequence $(f_{k,3})_{k \in \mathbb{N}^*}$ if the $N'_{k,i}$ s are large enough.

• As a consequence, if the $N'_{k,j}$ s are large enough, we have

$$\|df_{k,i}(U(i)) - df_{k,i-1}(U(i))\|_{C^0} \le \frac{1}{2^{k/2}} \frac{\sqrt{21}}{2} \|U(i)\| \|\rho_i(\Delta)\|_{C^0}^{1/2}$$

- Therefore, the lemma implies the C^1 convergence of the sequence $(f_{k,3})_{k \in \mathbb{N}^*}$ if the $N'_{k,i}$ s are large enough.
- Let us prove the Lemma !



In the picture f_0 stand for $f_{k,i-1}$, ∂_1 for the derivative along U(i) and $P = Span(df_{k,i-1}(V(i)))$.

• First recall our choice of γ (see Lecture 2, "Step 2 problem" in codimension 1) :

$$t \mapsto \gamma(.,t) = r(\cos(\alpha \cos 2\pi t) - J_0(\alpha)) \mathbf{t} + r \sin(\alpha \cos 2\pi t) \mathbf{n} + df_{k,i-1}(U(i))$$



In the picture f_0 stand for $f_{k,i-1}$, ∂_1 for the derivative along U(i) and $P = Span(df_{k,i-1}(V(i)))$

With

$$r^{2} = \mu_{k,i}(U(i), U(i)) - \|\pi(df_{k,i-1}(U(i)))\|^{2} \\ = \|df_{k,i-1}(U(i))\|^{2} + \frac{3}{4}\rho_{i}(\Delta_{k,i})\ell_{i}(U(i))^{2} - \|\pi(df_{k,i-1}(U(i)))\|^{2} \\ = \|df_{k,i-1}(U(i))\|^{2} + \frac{3}{4}\rho_{i}(\Delta_{k,i})\|U(i)\|^{2} - \|\pi(df_{k,i-1}(U(i)))\|^{2}$$



In the picture f_0 stand for $f_{k,i-1}$, ∂_1 for the derivative along U(i) and $P = Span(df_{k,i-1}(V(i)))$.

And with

$$\alpha = J_0^{-1} \left(\frac{\|df_{k,i-1}(U(i)) - \pi(df_{k,i-1}(U(i)))\|}{r} \right) \in [0, z]$$

where $z \approx 2.40$ is the first positive root of J_0 .

Vincent Borrelli

Proof of the Lemma. Let p = (u, v) be a point of \mathbb{T}^2 . We denote by p = (u, v) its coordinates in the frame (O; U(i), V(i)). We have

$$df_{k,i}(U(i))(p) - df_{k,i-1}(U(i))(p) = \gamma(p, N_{k,i}u) - df_{k,i-1}(U(i))(p)$$

= $r(\cos \theta - J_0(\alpha)) \mathbf{t} + r\sin(\theta) \mathbf{n}$

with $\theta = \alpha(\mathbf{p}) \cos 2\pi N_{k,i} u$.

Proof of the Lemma. Let p = (u, v) be a point of \mathbb{T}^2 . We denote by p = (u, v) its coordinates in the frame (O; U(i), V(i)). We have

$$df_{k,i}(U(i))(p) - df_{k,i-1}(U(i))(p) = \gamma(p, N_{k,i}u) - df_{k,i-1}(U(i))(p)$$

= $r(\cos \theta - J_0(\alpha)) \mathbf{t} + r \sin(\theta) \mathbf{n}$

with $\theta = \alpha(\mathbf{p}) \cos 2\pi N_{k,i} u$.

Thus

$$\|df_{k,i}(U(i))(p) - df_{k,i-1}(U(i))(p)\|^2 = \|r(\cos\theta - J_0(\alpha))\mathbf{t} + r\sin(\theta)\mathbf{n}\|^2 \\ = r^2(1 + J_0(\alpha)^2 - 2J_0(\alpha)\cos\theta)$$

Proof of the Lemma. Let p = (u, v) be a point of \mathbb{T}^2 . We denote by p = (u, v) its coordinates in the frame (O; U(i), V(i)). We have

$$df_{k,i}(U(i))(p) - df_{k,i-1}(U(i))(p) = \gamma(p, N_{k,i}u) - df_{k,i-1}(U(i))(p)$$

= $r(\cos \theta - J_0(\alpha)) \mathbf{t} + r\sin(\theta) \mathbf{n}$

with $\theta = \alpha(\mathbf{p}) \cos 2\pi N_{k,i} u$.

Thus

 $\|df_{k,i}(U(i))(p) - df_{k,i-1}(U(i))(p)\|^2 = \|r(\cos\theta - J_0(\alpha))\mathbf{t} + r\sin(\theta)\mathbf{n}\|^2 \\ = r^2(1 + J_0(\alpha)^2 - 2J_0(\alpha)\cos\theta)$

• To continue, we need a sublemma...

Sublemma. – The inequality

$$1 + J_0^2(\alpha) - 2J_0(\alpha)\cos(\alpha) \le 7(1 - J_0^2(\alpha))$$

holds for every $\alpha \in [0, z]$ where $z \approx 2.40$ is the first positive root of J_0 .

Sublemma.– The inequality

$$1 + J_0^2(\alpha) - 2J_0(\alpha)\cos(\alpha) \le 7(1 - J_0^2(\alpha))$$

holds for every $\alpha \in [0, z]$ where $z \approx 2.40$ is the first positive root of J_0 .

Proof of the Sublemma.– Subtracting the right hand side from the left hand side, we rewrite this inequality as

$$4J_0^2(lpha) - J_0(lpha)\cos(lpha) - 3 \le 0.$$

Sublemma.– The inequality

$$1 + J_0^2(\alpha) - 2J_0(\alpha)\cos(\alpha) \le 7(1 - J_0^2(\alpha))$$

holds for every $\alpha \in [0, z]$ where $z \approx 2.40$ is the first positive root of J_0 .

Proof of the Sublemma.– Subtracting the right hand side from the left hand side, we rewrite this inequality as

$$4J_0^2(\alpha) - J_0(\alpha)\cos(\alpha) - 3 \le 0.$$

• By considering the alternating Taylor series of J_0 and \cos , we get

$$J_0(\alpha) \leq 1 - rac{lpha^2}{4} + rac{lpha^4}{64}$$
 and $\cos(lpha) \geq 1 - rac{lpha^2}{2}$

Sublemma.– The inequality

$$1+J_0^2(\alpha)-2J_0(\alpha)\cos(\alpha)\leq 7(1-J_0^2(\alpha))$$

holds for every $\alpha \in [0, z]$ where $z \approx 2.40$ is the first positive root of J_0 .

Proof of the Sublemma.– Subtracting the right hand side from the left hand side, we rewrite this inequality as

$$4J_0^2(\alpha) - J_0(\alpha)\cos(\alpha) - 3 \le 0.$$

• By considering the alternating Taylor series of J_0 and \cos , we get

$$J_0(lpha) \leq 1 - rac{lpha^2}{4} + rac{lpha^4}{64} \quad ext{ and } \quad \cos(lpha) \geq 1 - rac{lpha^2}{2}$$

Whence

$$0 \leq 4J_0(\alpha) - \cos(\alpha) \leq 3 - \frac{\alpha^2}{2} + \frac{\alpha^4}{16} \leq 3 + \frac{\alpha^2}{2},$$

where the last inequality follows from $-\frac{\alpha^2}{2} + \frac{\alpha^4}{16} \le \frac{\alpha^2}{2}$ for all $\alpha \in [0, z]$.

We can now write

$$egin{array}{rll} 4J_0^2(lpha) - J_0(lpha)\cos(lpha) - 3 &=& J_0(lpha)(4J_0(lpha) - \cos(lpha)) - 3 \ &\leq& (1 - rac{lpha^2}{4} + rac{lpha^4}{64})(3 + rac{lpha^2}{2}) - 3. \end{array}$$

Putting $x = \alpha^2/4$, this last polynomial can be rewritten

$$(1-x+\frac{x^2}{4})(3+2x)-3=\frac{x}{2}(x-x_1)(x-x_2),$$

where $x_1 < 0 < z^2/4 < x_2$. It ensues that this polynomial is negative for $\alpha \in [0, z]$.

Back to the proof of the Lemma.- We have stated that

 $\|df_{k,i}(U(i))(p) - df_{k,i-1}(U(i))(p)\|^2 = r^2(1 + J_0(\alpha)^2 - 2J_0(\alpha)\cos\theta)$

Back to the proof of the Lemma.- We have stated that

$$\|df_{k,i}(U(i))(p) - df_{k,i-1}(U(i))(p)\|^2 = r^2(1 + J_0(\alpha)^2 - 2J_0(\alpha)\cos\theta)$$

• Since $\cos \theta = \cos(\alpha \cos 2\pi N_{k,i}u) \ge \cos \alpha$ for $\alpha \in [0, z]$, by the sublemma we have

$$\|df_{k,i}(U(i))(p) - df_{k,i-1}(U(i))(p)\|^2 \le 7r^2(1 - J_0^2(\alpha))$$

Back to the proof of the Lemma.- We have stated that

$$\|df_{k,i}(U(i))(p) - df_{k,i-1}(U(i))(p)\|^2 = r^2(1 + J_0(\alpha)^2 - 2J_0(\alpha)\cos\theta)$$

• Since $\cos \theta = \cos(\alpha \cos 2\pi N_{k,i}u) \ge \cos \alpha$ for $\alpha \in [0, z]$, by the sublemma we have

$$\|df_{k,i}(U(i))(p) - df_{k,i-1}(U(i))(p)\|^2 \le 7r^2(1 - J_0^2(\alpha))$$

Since

$$\alpha = J_0^{-1} \left(\frac{\|df_{k,i-1}(U(i)) - \pi(df_{k,i-1}(U(i)))\|}{r} \right) \in [0, z]$$

we have

$$r^{2}J_{0}^{2}(\alpha) = \|df_{k,i-1}(U(i)) - \pi(df_{k,i-1}(U(i)))\|^{2}$$

• By definition of r we have

$$r^2 = \| df_{k,i-1}(U(i)) \|^2 - \| \pi (df_{k,i-1}(U(i))) \|^2 + \frac{3}{4}
ho_i(\Delta_{k,i}) \| U(i) \|^2$$

thus

$$r^{2} - r^{2}J_{0}^{2}(\alpha) = \|df_{k,i-1}(U(i))\|^{2} - \|\pi(df_{k,i-1}(U(i)))\|^{2} + \frac{3}{4}\rho_{i}(\Delta_{k,i})\|U(i)\|^{2} - \|df_{k,i-1}(U(i)) - \pi(df_{k,i-1}(U(i)))\|^{2}$$

• By the Pythagorean theorem we have

$$r^{2} - r^{2}J_{0}^{2}(\alpha) = \frac{3}{4}\rho_{i}(\Delta_{k,i})\|U(i)\|^{2}$$

thus

$$\|df_{k,i}(U(i))(p) - df_{k,i-1}(U(i))(p)\|^2 \le 7 \|U(i)\|^2 \frac{3}{4} \rho_i(\Delta_{k,i})(p)$$
Construction of an Isometric Embedding of the Flat Torus

• We have constructed a sequence of maps $(f_{k,3})_{k \in \mathbb{N}^*}$ that C^1 -converges toward an isometric embedding.

Construction of an Isometric Embedding of the Flat Torus

- We have constructed a sequence of maps $(f_{k,3})_{k \in \mathbb{N}^*}$ that C^1 -converges toward an isometric embedding.
- \bullet Only one chart and one single set of three linear forms $\ell_1,\,\ell_2$ and ℓ_3 are used.

Construction of an Isometric Embedding of the Flat Torus

• We have constructed a sequence of maps $(f_{k,3})_{k \in \mathbb{N}^*}$ that C^1 -converges toward an isometric embedding.

 \bullet Only one chart and one single set of three linear forms $\ell_1,\,\ell_2$ and ℓ_3 are used.

• The difference $F_{k,i}(1, v) - F_{k,i}(0, v)$ that prevents $F_{k,i}$ to be defined on $\mathbb{S}^1 \times \mathbb{S}^1$ is fixed by spreading the gap on the whole torus. Local constructions are avoided.

Construction of an Isometric Embedding of the Flat Torus

• We have constructed a sequence of maps $(f_{k,3})_{k \in \mathbb{N}^*}$ that C^1 -converges toward an isometric embedding.

 \bullet Only one chart and one single set of three linear forms $\ell_1,\,\ell_2$ and ℓ_3 are used.

• The difference $F_{k,i}(1, v) - F_{k,i}(0, v)$ that prevents $F_{k,i}$ to be defined on $\mathbb{S}^1 \times \mathbb{S}^1$ is fixed by spreading the gap on the whole torus. Local constructions are avoided.

• The numbers $N_{k,i}$ are not given *a priori* but can be computerized. It is observed that the $N_{k,i}$ increase exponentially.

Construction of an Isometric Embedding of the Flat Torus



The initial map f₀

The map $f_{1,1}$ ($N_{1,1} = 12$)



The map $f_{1,2}$ ($N_{1,2} = 80$)



The map $f_{1,3}$ ($N_{1,3} = 500$)



The map $f_{2,1}$ ($N_{2,1} = 9000$)



And so on... up to the Flat Torus



Vincent Borrelli



The initial map (detail)

Vi	ncer	nt B	orrelli	
		_		



f_{1,1} : 8 oscillations

	_	
Vincont	Borroll	п
vincent		



$f_{1,2}$: 64 oscillations

Vincont	Borrolli
vincent	DUITEIII



$f_{1,2}$: 64 oscillations

Vincent Borrelli



More closely

Vincont	Borrolli
vincent	DUITEIII



$f_{1,3}$: 4096 oscillations

Vincent Borrelli



$f_{1,3}$: 4096 oscillations

A Contractor A	D 11	
Vincent	Borrell	П
	201101	



More closely

		_	
Vin	cont		rrolli
_ V II I		- 100	



More closely

Vincont	Dorrolli
vincerii	DOLLEIII



f_{2,1} : 524 288 oscillations

Vincent Borrelli



f_{2,1} : 524 288 oscillations

Vincent Borrelli

L5 - Constructions of C¹-isometric maps



f_{2,1} : 524 288 oscillations

Vincent Borrelli

L5 - Constructions of C¹-isometric maps



f_{2,2} : 2 097 152 oscillations

		_	
Vin	cont		rrolli
_ V II I		- DU	



f_{2,2} : 2 097 152 oscillations

Vincent Borrelli

L5 - Constructions of C¹-isometric maps



f_{2,2} : 2 097 152 oscillations

Vincent Borrelli

L5 - Constructions of C¹-isometric maps



f_{2,3} : 16 777 216 oscillations

Vincent Borrelli



More closely

Vincont	Borrolli
vincent	DUITEIII



More closely

Vincont	Dorrolli
vincerii	DOLLEIII



f_{3,1} : 536 870 912 oscillations

Vincent Borrelli

• At each scale, we approximately see the same picture.

- At each scale, we approximately see the same picture.
- BUT, the relative amplitude of the corrugation is not constant. It is decreasing.

- At each scale, we approximately see the same picture.
- BUT, the relative amplitude of the corrugation is not constant. It is decreasing.
- In the very begining, the corrugation are quite strong and visible, but while adding the corrugations, this relative amplitude becomes less and less strong. The oscillations flatten.

- At each scale, we approximately see the same picture.
- BUT, the relative amplitude of the corrugation is not constant. It is decreasing.
- In the very begining, the corrugation are quite strong and visible, but while adding the corrugations, this relative amplitude becomes less and less strong. The oscillations flatten.
- Fortunately ! If not, the resulting object would be a fractal, it would not be C^1 .

- At each scale, we approximately see the same picture.
- BUT, the relative amplitude of the corrugation is not constant. It is decreasing.
- In the very begining, the corrugation are quite strong and visible, but while adding the corrugations, this relative amplitude becomes less and less strong. The oscillations flatten.
- Fortunately ! If not, the resulting object would be a fractal, it would not be C^1 .
- We are going to understand this unusual geometry by looking at the situation in a 1-dimensional setting.

Nash-Kuiper in a 1D setting

• We consider an initial short embedding $f_0: \mathbb{S}^1 = \mathbb{E}/\mathbb{Z} \to \mathbb{C}$ such that :

(*Cond* 1) f_0 is of constant speed : $x \mapsto |f'_0(x)| \equiv r_0 < 1$ (*Cond* 2) f_0 is radially symmetric that is : $\frac{\partial f_0}{\partial x}(x + \frac{1}{2}) = -\frac{\partial f_0}{\partial x}(x)$.

and the goal is to build an "isometric" map f_{∞} :

$$\forall x \in \mathbb{S}^1, \quad |f_\infty(x)| = 1$$

by using the Nash-Kuiper approach.
• We consider an initial short embedding $f_0: \mathbb{S}^1 = \mathbb{E}/\mathbb{Z} \to \mathbb{C}$ such that :

(*Cond* 1) f_0 is of constant speed : $x \mapsto |f'_0(x)| \equiv r_0 < 1$ (*Cond* 2) f_0 is radially symmetric that is : $\frac{\partial f_0}{\partial x}(x + \frac{1}{2}) = -\frac{\partial f_0}{\partial x}(x)$.

and the goal is to build an "isometric" map f_{∞} :

$$\forall x \in \mathbb{S}^1, \quad |f_\infty(x)| = 1$$

by using the Nash-Kuiper approach.

• Precisely, given a sequence of numbers $(r_k)_{k \in \mathbb{N}}$ such that $r_k \uparrow 1$, we would like to build, by using convex integration, a sequence of maps $(f_k)_{k \in \mathbb{N}}$ such that

$$x\mapsto |f_k(x)|\equiv r_k$$



• At the *k*-th step, the differential relation is a circle of radius r_k . We choose the following family of loops

$$\gamma_k(x,t) := r_k(\cos\theta_k(x,t) \mathbf{t}_{k-1}(x) + \sin\theta_k(x,t) \mathbf{n}_{k-1}(x))$$

with
$$\mathbf{t}_{k-1} = \frac{f'_{k-1}}{\|f'_{k-1}\|}$$
 and $\mathbf{n}_{k-1} = i\mathbf{t}_{k-1}$ and $\theta_k(x, t) = \alpha_k(x) \cos 2\pi t$.



• The angle $\alpha(x)$ should be chosen so that the average condition holds :

٠

$$\int_0^1 \gamma_k(x,t) dt = f'_{k-1}(x)$$



• A straightforward computation shows that

٠

$$\int_0^1 \gamma_k(x,t) dt = r_k J_0(\alpha_k(x)) \mathbf{t}_{k-1}(x)$$



• Thus the average condition is fulfilled iff

$$\frac{r_k J_0(\alpha_k(x))}{|f'_{k-1}(x)|} = 1 \quad \text{i.e.} \quad \alpha_k(x) = J_0^{-1} \left(\frac{r_{k-1}}{r_k}\right)$$

In particular α_k does not depend on *x*.

Vincent Borrelli



• We introduce the following (abuse of) notation

$$\mathbf{e}^{i\theta} := \cos\theta \, \mathbf{t}_{k-1} + \sin\theta \, \mathbf{n}_{k-1}$$

so that

$$\gamma_k(\mathbf{x}, t) := r_k \mathbf{e}^{i \alpha_k \cos 2\pi t}$$
 with $\alpha_k = \frac{r_{k-1}}{r_k}$



• Let $f_k = CI_{\gamma_k}(f_{k-1}, \partial_x, N_k)$. We thus have

$$f_k(x) = f_{k-1}(0) + \int_0^x r_k \mathbf{e}^{i lpha_k \cos 2\pi N_k s} ds$$

Lemma.– Let $(N_k)_{k \in \mathbb{N}^*}$ be any sequence of natural even integers and $f_0 : \mathbb{S}^1 = \mathbb{E}/\mathbb{Z} \to \mathbb{E}^2$ be a short embedding satisfying conditions (Cond 1) and (Cond 2). For every $k \in \mathbb{N}^*$, let $f_k : [0, 1] \to \mathbb{E}^2$ be defined inductively by

$$f_k(x) := f_{k-1}(0) + \int_0^x r_k \mathbf{e}^{i\alpha_k \cos 2\pi N_k s} \mathrm{d}s.$$

Then f_k descends to a map $f_k : \mathbb{E}/\mathbb{Z} \to \mathbb{E}^2$ which satisfies (Cond 1) and (Cond 2) and is "isometric" i. e.

$$\forall x \in \mathbb{R}/\mathbb{Z}, \quad |f'_k(x)| = r_k.$$

Lemma.– Let $(N_k)_{k \in \mathbb{N}^*}$ be any sequence of natural even integers and $f_0 : \mathbb{S}^1 = \mathbb{E}/\mathbb{Z} \to \mathbb{E}^2$ be a short embedding satisfying conditions (Cond 1) and (Cond 2). For every $k \in \mathbb{N}^*$, let $f_k : [0, 1] \to \mathbb{E}^2$ be defined inductively by

$$f_k(x) := f_{k-1}(0) + \int_0^x r_k \mathbf{e}^{i\alpha_k \cos 2\pi N_k s} \mathrm{d}s.$$

Then f_k descends to a map $f_k : \mathbb{E}/\mathbb{Z} \to \mathbb{E}^2$ which satisfies (Cond 1) and (Cond 2) and is "isometric" i. e.

$$\forall x \in \mathbb{R}/\mathbb{Z}, \quad |f'_k(x)| = r_k.$$

The proof is left as an exercise.

• Let $(A_k)_{k \in N^*}$ be the sequence of functions defined by

$$\forall x \in \mathbb{S}^1, \quad A_k(x) := \sum_{\ell=1}^k \alpha_\ell \cos(2\pi N_\ell x).$$

• Let $(A_k)_{k \in N^*}$ be the sequence of functions defined by

$$\forall x \in \mathbb{S}^1, \quad A_k(x) := \sum_{\ell=1}^k \alpha_\ell \cos(2\pi N_\ell x).$$

Lemma.– We have :

$$\frac{\partial f_k}{\partial x}(x) = e^{iA_k(x)} \frac{r_k}{r_0} \frac{\partial f_0}{\partial x}(x).$$

• Let $(A_k)_{k \in N^*}$ be the sequence of functions defined by

$$\forall x \in \mathbb{S}^1, \quad A_k(x) := \sum_{\ell=1}^k \alpha_\ell \cos(2\pi N_\ell x).$$

Lemma.– We have :

$$\frac{\partial f_k}{\partial x}(x) = \boldsymbol{e}^{i\boldsymbol{A}_k(x)} \frac{r_k}{r_0} \frac{\partial f_0}{\partial x}(x).$$

Proof.- We first observe that

$$\mathbf{e}^{i\theta} = \cos\theta \, \mathbf{t}_{k-1} + \sin\theta \, \mathbf{n}_{k-1} = e^{i\theta} \frac{1}{r_{k-1}} \frac{\partial f_{k-1}}{\partial x}$$

Thus

$$\frac{\partial f_k}{\partial x}(x) = r_k e^{i\alpha_k \cos(2\pi N_k x)} \frac{1}{r_{k-1}} \frac{\partial f_{k-1}}{\partial x}(x)$$

and by induction

$$\frac{\partial f_k}{\partial x}(x) = e^{iA_k(x)} \frac{r_k}{r_0} \frac{\partial f_0}{\partial x}(x) \qquad \Box$$

Lemma.– We have

$$\alpha_k \sim 2\sqrt{1-\frac{r_{k-1}}{r_k}}.$$

Proof.– By definition $\alpha_k = J_0^{-1}(\frac{r_{k-1}}{r_k})$. Recall that the Taylor expansion of $J_0(\alpha)$ up to order 2 is

$$\xi = 1 - \frac{\alpha^2}{4} + o(\alpha^2).$$

Let $y = 1 - \xi$ and $X = \alpha^2$, we have $y = \frac{X}{4} + o(X)$ thus X = 4y + o(y)and so $X \sim 4y$. We finally get

$$lpha \sim 2\sqrt{1-\xi}$$
 and $lpha_k \sim 2\sqrt{1-rac{r_{k-1}}{r_k}}.$

1

$$\sum_{k} \sqrt{1 - \frac{r_{k-1}}{r_k}} < +\infty$$

then $(A_k)_{k \in \mathbb{N}^*}$ is normally converging toward $A := \lim_k A_k$ and $(f_k)_{k \in \mathbb{N}^*}$ is C^1 -converging toward $f_{\infty} := \lim_k f_k$ and

$$\forall x \in \mathbb{S}^1, \quad \frac{\partial f_\infty}{\partial x}(x) = e^{iA(x)} \frac{1}{r_0} \frac{\partial f_0}{\partial x}(x).$$

Corollary.- If

$$\sum_{k} \sqrt{1 - \frac{r_{k-1}}{r_k}} < +\infty$$

then $(A_k)_{k \in \mathbb{N}^*}$ is normally converging toward $A := \lim_k A_k$ and $(f_k)_{k \in \mathbb{N}^*}$ is C^1 -converging toward $f_{\infty} := \lim_k f_k$ and

$$\forall x \in \mathbb{S}^1, \quad \frac{\partial f_\infty}{\partial x}(x) = e^{iA(x)} \frac{1}{r_0} \frac{\partial f_0}{\partial x}(x).$$

Remark.– Observe that the sequence $(N_k)_{k \in \mathbb{N}^*}$ plays no role in this corollary. This point is specific to the 1 dimensional setting.

Proof.- From the previous lemma we deduce that

$$\sum \alpha_{k} < +\infty$$

thus the sequence $(A_k)_{k\in\mathbb{N}}$ is normally converging and

$$A:=\lim_{k\to+\infty}A_k$$

is a continuous. Moreover, from the relation

$$\frac{\partial f_k}{\partial x}(x) = e^{iA_k(x)} \frac{r_k}{r_0} \frac{\partial f_0}{\partial x}(x)$$

we also deduce that $(\partial_x f_k)_{k \in \mathbb{N}}$ is normally converging toward

$$e^{iA(x)}\frac{1}{r_0}\frac{\partial f_0}{\partial x}(x).$$

Since $(f_k(0))_{k \in \mathbb{N}}$ obviously converges, we obtain that the sequence $(f_k)_{k \in \mathbb{N}}$ is C^1 -converging toward $f_{\infty} = \lim_{k \to +\infty} f_k$

Vincent Borrelli

Example 1.– Let $\gamma > 0$ such that $r_0 = 1 - e^{-\gamma}$ and define $(r_k) \uparrow 1$ to be

$$r_k := 1 - e^{-\gamma(k+1)}.$$

Then

$$1 - \frac{r_{k-1}}{r_k} = \frac{r_k - r_{k-1}}{r_k} \frac{r_{k-1}}{r_k} = e^{-\gamma k} \frac{(1 - e^{-\gamma})}{1 - e^{-\gamma(1+k)}}.$$

Thus

$$\sqrt{1-\frac{r_{k-1}}{r_k}}\sim\sqrt{1-e^{-\gamma}}\,e^{-\gamma k/2}$$

and

$$\sum_k \sqrt{1-\frac{r_{k-1}}{r_k}} < +\infty.$$

From the corollary, we deduce that $(f_k)_{k \in \mathbb{N}^*} C^1$ converges. We also have

$$\alpha_k \sim 2\sqrt{1-e^{-\gamma}} e^{-\gamma k/2}.$$

Example 2. Let $a \in [0, 1[$ and $r_0 := \prod_{k=1}^{\infty} J_0(a^k)$. We define $(r_k)_{k \in \mathbb{N}^*}$ by

$$r_k = rac{r_{k-1}}{J_0(a^k)} = rac{r_0}{\prod_{\ell=1}^k J_0(a^\ell)} = rac{\prod_{k=1}^\infty J_0(a^k)}{\prod_{\ell=1}^k J_0(a^\ell)}.$$

Observe that, since J_0 is decreasing in [0, z] and $J_0(0) = 1$, the sequence $(r_k)_k$ is increasing and bounded from above by 1. The limit of $(r_k)_k$ is obviously 1.

Example 2. Let $a \in [0, 1[$ and $r_0 := \prod_{k=1}^{\infty} J_0(a^k)$. We define $(r_k)_{k \in \mathbb{N}^*}$ by

$$r_k = rac{r_{k-1}}{J_0(a^k)} = rac{r_0}{\prod_{\ell=1}^k J_0(a^\ell)} = rac{\prod_{k=1}^\infty J_0(a^k)}{\prod_{\ell=1}^k J_0(a^\ell)}.$$

Observe that, since J_0 is decreasing in [0, z] and $J_0(0) = 1$, the sequence $(r_k)_k$ is increasing and bounded from above by 1. The limit of $(r_k)_k$ is obviously 1.

We then have

$$\alpha_k = J_0^{-1} \left(\frac{r_{k-1}}{r_k} \right) = a^k$$

and

$$A_k(x) = \sum_{\ell=1}^k a^\ell \cos(2\pi N_\ell x)$$

for all $x \in S^1$. Obviously $(A_k)_k$ is normally converging and thus $(f_k)_k$ is C^1 -converging.

Vincent Borrelli



Vincent Borrelli



Vincent Borrelli

L5 - Constructions of C^1 -isometric maps



Vincent Borrelli

L5 - Constructions of C¹-isometric maps



Vincent Borrelli

L5 - Constructions of C¹-isometric maps

C^1 -fractal structure

Definition.– The function $W_{a,b} : \mathbb{R} \to \mathbb{R}$ defined by

$$W_{a,b}(x) = \sum_{k=1}^{\infty} a^k \cos(b^k x), \quad 0 < a < 1 < ab$$

is called the Weierstrass Function with parameter a and b.

C^1 -fractal structure

Definition.– The function $W_{a,b} : \mathbb{R} \to \mathbb{R}$ defined by

$$W_{a,b}(x) = \sum_{k=1}^{\infty} a^k \cos(b^k x), \quad 0 < a < 1 < ab$$

is called the Weierstrass Function with parameter a and b.



Theorem (Karl Weierstrass 1872, G. H. Hardy. 1918).– *The function* $W_{a,b}$ *is continuous on* \mathbb{R} *but nowhere differentiable.*

Theorem (Karl Weierstrass 1872, G. H. Hardy. 1918).– *The function* $W_{a,b}$ *is continuous on* \mathbb{R} *but nowhere differentiable.*

• The graph of $W_{a,b}$ exhibits self-similarities. Here is a quote from Wikipedia : The Weierstrass function could perhaps be described as one of the very first fractals studied, although this term was not used until much later.

Theorem (Karl Weierstrass 1872, G. H. Hardy. 1918).– *The function* $W_{a,b}$ *is continuous on* \mathbb{R} *but nowhere differentiable.*

• The graph of $W_{a,b}$ exhibits self-similarities. Here is a quote from Wikipedia : The Weierstrass function could perhaps be described as one of the very first fractals studied, although this term was not used until much later.

Theorem (Weixiao Shen, 2018).– If $b \ge 2$ and $a \in]\frac{1}{b}$, 1[the Hausdorff dimension of the graph of $W_{a,b}$ is $2 + \ln(a) / \ln(b)$.

Theorem (Karl Weierstrass 1872, G. H. Hardy. 1918).– *The function* $W_{a,b}$ *is continuous on* \mathbb{R} *but nowhere differentiable.*

• The graph of $W_{a,b}$ exhibits self-similarities. Here is a quote from Wikipedia : The Weierstrass function could perhaps be described as one of the very first fractals studied, although this term was not used until much later.

Theorem (Weixiao Shen, 2018).– If $b \ge 2$ and $a \in]\frac{1}{b}$, 1[the Hausdorff dimension of the graph of $W_{a,b}$ is $2 + \ln(a) / \ln(b)$.

Definition.– A map f_{∞} is C^1 -*fractal* if it is C^1 and the graph of its derivative is a fractal.

Theorem (Karl Weierstrass 1872, G. H. Hardy. 1918).– *The function* $W_{a,b}$ *is continuous on* \mathbb{R} *but nowhere differentiable.*

• The graph of $W_{a,b}$ exhibits self-similarities. Here is a quote from Wikipedia : The Weierstrass function could perhaps be described as one of the very first fractals studied, although this term was not used until much later.

Theorem (Weixiao Shen, 2018).– If $b \ge 2$ and $a \in]\frac{1}{b}$, 1[the Hausdorff dimension of the graph of $W_{a,b}$ is $2 + \ln(a) / \ln(b)$.

Definition.– A map f_{∞} is C^1 -fractal if it is C^1 and the graph of its derivative is a fractal.

Example 2 (continuing). If we choose $N_{\ell} = b^{\ell}$ for some $b \ge 1/a$ then the map f_{∞} obtained by the Nash-Kuiper process is C^1 -fractal. Indeed, the function A is the Weierstrass function $W_{a,b}$.

• We express the C^1 fractality of f_{∞} under a form that allows a generalization to surfaces.

• We express the C^1 fractality of f_{∞} under a form that allows a generalization to surfaces.

• Let $C_k : \mathbb{S}^1 \longrightarrow SO(2)$ be the matrix valued map such that

$$\forall x \in \mathbb{S}^1, \quad \left(\begin{array}{c} t_k(x) \\ n_k(x) \end{array}\right) = \mathcal{C}_k(x) \cdot \left(\begin{array}{c} t_{k-1}(x) \\ n_{k-1}(x) \end{array}\right)$$



• We express the C^1 fractality of f_{∞} under a form that allows a generalization to surfaces.

• Let $C_k : \mathbb{S}^1 \longrightarrow SO(2)$ be the matrix valued map such that

$$\forall x \in \mathbb{S}^1, \quad \left(\begin{array}{c} t_k(x) \\ n_k(x) \end{array}\right) = \mathcal{C}_k(x) \cdot \left(\begin{array}{c} t_{k-1}(x) \\ n_{k-1}(x) \end{array}\right)$$



• Such a matrix C_k is called a **corrugation matrix**.

Vincent Borrelli

• Corrugation matrices encode the data of the successive convex integrations :

$$\mathcal{C}_k(x) := \begin{pmatrix} \cos \theta_k(x) & \sin \theta_k(x) \\ -\sin \theta_k(x) & \cos \theta_k(x) \end{pmatrix}$$

with

$$\theta_k(\mathbf{x}) = \alpha_k \cos(2\pi N_k \mathbf{x}).$$

• Corrugation matrices encode the data of the successive convex integrations :

$$\mathcal{C}_k(x) := \begin{pmatrix} \cos \theta_k(x) & \sin \theta_k(x) \\ -\sin \theta_k(x) & \cos \theta_k(x) \end{pmatrix}$$

with

$$\theta_k(\mathbf{x}) = \alpha_k \cos(2\pi N_k \mathbf{x}).$$

• The Gauss map n_{∞} of the limit embedding is given by the infinite product :

$$\left(\begin{array}{c}t_{\infty}\\n_{\infty}\end{array}\right) = \left(\prod_{k=1}^{\infty} \mathcal{C}_{k}\right) \cdot \left(\begin{array}{c}t_{0}\\n_{0}\end{array}\right)$$

• Corrugation matrices encode the data of the successive convex integrations :

$$\mathcal{C}_k(x) := \begin{pmatrix} \cos \theta_k(x) & \sin \theta_k(x) \\ -\sin \theta_k(x) & \cos \theta_k(x) \end{pmatrix}$$

with

$$\theta_k(\mathbf{x}) = \alpha_k \cos(2\pi N_k \mathbf{x}).$$

• The Gauss map n_{∞} of the limit embedding is given by the infinite product :

$$\left(\begin{array}{c}t_{\infty}\\n_{\infty}\end{array}\right) = \left(\prod_{k=1}^{\infty}\mathcal{C}_{k}\right)\cdot\left(\begin{array}{c}t_{0}\\n_{0}\end{array}\right)$$

• Identifying \mathbb{R}^2 and \mathbb{C} , we have

$$\left(\prod_{k=1}^{\infty} C_k\right) = e^{-iA(x)}$$
 with $A(x) = \sum_k \alpha_k \cos(2\pi N_k x).$


From the circle to the torus.– We denote by $C_{k,j}$ the SO(3) matrix such that :

$$\begin{pmatrix} v_{k,j}^{\perp} \\ v_{k,j} \\ n_{k,j} \end{pmatrix} = \mathcal{C}_{k,j} \cdot \begin{pmatrix} v_{k,j-1}^{\perp} \\ v_{k,j-1} \\ n_{k,j-1} \end{pmatrix}$$

Let $\mathit{f}_\infty:\mathbb{T}^2\longrightarrow\mathbb{E}^3$ be the limit of the maps :

$$f_0, \quad f_{1,1}, f_{1,2}, f_{1,3}, \quad f_{2,1}, f_{2,2}, f_{2,3}, \quad \dots$$

We have

$$\left(\begin{array}{c} v_{\infty}^{\perp} \\ v_{\infty} \\ n_{\infty} \end{array}\right) = \prod_{k=1}^{\infty} \left(\prod_{j=1}^{3} \mathcal{C}_{k,j}\right) \cdot \left(\begin{array}{c} v_{0}^{\perp} \\ v_{0} \\ n_{0} \end{array}\right)$$

Let $\mathit{f}_\infty:\mathbb{T}^2\longrightarrow\mathbb{E}^3$ be the limit of the maps :

$$f_0, \quad f_{1,1}, f_{1,2}, f_{1,3}, \quad f_{2,1}, f_{2,2}, f_{2,3}, \quad \dots$$

We have

$$\left(\begin{array}{c} \mathbf{v}_{\infty}^{\perp} \\ \mathbf{v}_{\infty} \\ \mathbf{n}_{\infty} \end{array}\right) = \prod_{k=1}^{\infty} \left(\prod_{j=1}^{3} \mathcal{C}_{k,j}\right) \cdot \left(\begin{array}{c} \mathbf{v}_{0}^{\perp} \\ \mathbf{v}_{0} \\ \mathbf{n}_{0} \end{array}\right)$$

Beware ! – Unlike the 1-dimensional case, the analytic expressions of the $C_{k,j}$'s are simply ugly...

Let $\mathit{f}_\infty:\mathbb{T}^2\longrightarrow\mathbb{E}^3$ be the limit of the maps :

$$f_0, f_{1,1}, f_{1,2}, f_{1,3}, f_{2,1}, f_{2,2}, f_{2,3}, \dots$$

We have

$$\left(\begin{array}{c} \mathbf{v}_{\infty}^{\perp} \\ \mathbf{v}_{\infty} \\ \mathbf{n}_{\infty} \end{array}\right) = \prod_{k=1}^{\infty} \left(\prod_{j=1}^{3} \mathcal{C}_{k,j}\right) \cdot \left(\begin{array}{c} \mathbf{v}_{0}^{\perp} \\ \mathbf{v}_{0} \\ \mathbf{n}_{0} \end{array}\right)$$

Beware! – Unlike the 1-dimensional case, the analytic expressions of the $C_{k,j}$'s are simply ugly... but fortunately, their asymptotic expressions are nice.

• Here we explain one of the reasons why the 2D case is more complex than the 1D case : the loss of derivatives.

- Here we explain one of the reasons why the 2D case is more complex than the 1D case : the loss of derivatives.
- In the one dimensional setting we have :

$$f(t) := f_0(0) + \int_0^t r(u) \mathbf{e}^{i\alpha(u)\cos 2\pi N u} \, \mathrm{d}u.$$

where $\mathbf{e}^{i\theta} := \cos \theta \mathbf{t} + \sin \theta \mathbf{n}$ and $\mathbf{t} := \frac{f'_0}{\|f'_0\|}$.

- Here we explain one of the reasons why the 2D case is more complex than the 1D case : the loss of derivatives.
- In the one dimensional setting we have :

$$f(t) := f_0(0) + \int_0^t r(u) \mathbf{e}^{i\alpha(u)\cos 2\pi N u} \, \mathrm{d}u.$$

where $\mathbf{e}^{i\theta} := \cos \theta \mathbf{t} + \sin \theta \mathbf{n}$ and $\mathbf{t} := \frac{f'_0}{\|f'_0\|}$.

In particular

$$\frac{\partial f}{\partial t}(t) = r(t) \mathbf{e}^{i\alpha(t)\cos 2\pi N t},$$

therefore, if f_0 is C^k then f is C^k also.

• In the two dimensional setting we have :

$$f(t,s) := f_0(0,s) + \int_0^t r(u,s) \mathbf{e}^{i lpha(u,s) \cos 2\pi N u} \, \mathrm{d}u + \mathsf{gluing term}$$

where $\mathbf{e}^{i\theta} := \cos\theta \mathbf{t} + \sin\theta \mathbf{n}$ with

$$\mathbf{t} := \frac{\partial_t f_0}{\|\partial_t f_0\|} \quad \text{and} \quad \mathbf{n} := \frac{\partial_t f_0 \wedge \partial_s f_0}{\|\partial_t f_0 \wedge \partial_s f_0\|}$$

• In the two dimensional setting we have :

$$f(t,s):=f_0(0,s)+\int_0^t r(u,s) \mathbf{e}^{ilpha(u,s)\cos 2\pi N u} \,\mathrm{d} u+\mathsf{gluing term}$$

where $\mathbf{e}^{i\theta} := \cos\theta \mathbf{t} + \sin\theta \mathbf{n}$ with

$$\mathbf{t} := \frac{\partial_t f_0}{\|\partial_t f_0\|} \quad \text{and} \quad \mathbf{n} := \frac{\partial_t f_0 \wedge \partial_s f_0}{\|\partial_t f_0 \wedge \partial_s f_0\|}$$

• The integral over the variable *t* can not recover the loss of derivative due to the presence of the partial derivative $\partial_s f$ in the definition of **n**. Therefore if f_0 is C^k then, generically, *f* is C^{k-1} only.

Corrugation Theorem (\sim , Jabrane, Lazarus, Thibert, 2012).– For every $p \in \mathbb{T}^2$, we have

$$\mathcal{C}_{k,j+1}(p) = \mathcal{L}_{k,j+1}(p) \cdot \mathcal{R}_{k,j}(p)$$

where

$$\mathcal{L}_{k,j+1} := \begin{pmatrix} \cos \theta_{k,j+1} & 0 & \sin \theta_{k,j+1} \\ 0 & 1 & 0 \\ -\sin \theta_{k,j+1} & 0 & \cos \theta_{k,j+1} \end{pmatrix} + O\left(\frac{1}{N_{k,j+1}}\right)$$

with $\theta_{k,j+1}(p) := \alpha_k(p) \cos(2\pi N_k u)$ and

$$\mathcal{R}_{k,j} := egin{pmatrix} -\sineta_j & -\coseta_j & 0 \ \coseta_j & -\sineta_j & 0 \ 0 & 0 & 1 \end{pmatrix} + O(\|\Delta_{k,j}\|)$$

where $\Delta_{k,j} = \langle ., . \rangle_{\mathbb{E}^2} - f_{k,j}^* \langle ., . \rangle_{\mathbb{E}^3}$ is the isometric default.



• This theorem is a first step to understand the geometric structure of the solutions f_{∞} generated by the Nash-Kuiper process.



- This theorem is a first step to understand the geometric structure of the solutions f_{∞} generated by the Nash-Kuiper process.
- It says that their normal map looks like a Weierstrass function...



- This theorem is a first step to understand the geometric structure of the solutions f_{∞} generated by the Nash-Kuiper process.
- It says that their normal map looks like a Weierstrass function...
- ... and strongly suggests that f_{∞} is C^1 -fractal in the following sense : it is C^1 and the graph of its normal map is fractal.

More (pictures, articles) on the Hevea Web Site



http://hevea-project.fr/

Vincent Borrelli

The Hevea Team

