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Geometric Measure Theory and Plateau's problem

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Purpose of these lectures: Informal description of some approaches to the solution of Plateau's problem and underlying tools

Summary

- 1. Plateau's problem and the minimal surface equation
- 2. The parametric approach (Douglas, Radó)
- 3. Integral Currents (Federer + Fleming)
- 4. Set/measure theoretic approach (Reifenberg, Harrison + Pugh, revisited by De Lellis + Ghiraldin + Maggi)

1 Plateou's problem and the minimal surface equation

Plateau's problem d-dimensional d-dim.vdumeFind the surface Σ with minipal area among those which spans a given boundary $\Gamma - d-1$ dimens. in \mathbb{R}^m (or another given ambient space).

Remarks

- "find, = "prove the existence of,"
- If surfaces are not smooth the meaning of "area, and "spans a given boundary, should be clarified

The minimal surface equation Let Z be a solution of Plateau's problem. Then it satisfies the Euler-Lagrange eq. associated to the area functional:

A surface Σ with $H_{\Sigma} = 0$ is called a minimal surface.

Idea of proof (everything is smooth)
Let
$$\eta$$
 be vectorfield on \mathbb{R}^{n} null on $\partial \Sigma$
set $\Phi_{t}(x) := x + t\eta(x)$ $\forall x \in \mathbb{R}^{n}$ $\forall t \in \mathbb{R}$
set $\Sigma_{t} := \Phi_{t}(\Sigma)$ $\forall t \in \mathbb{R}; \Sigma_{t}$ is a surface for small t and $\partial \Sigma_{t} = \partial \Sigma$.
We can compute the deviative of $t \mapsto \operatorname{area}(\Sigma_{t})$ at $t = 0:$
d-dim. volume
of the area of Σ
in direction η d area $(\Sigma_{t})|_{t=0} = \int_{\Sigma} \eta(x) \cdot H_{\Sigma}(x) dx$ (\star)
If Σ solves Plateau's problem then measure on Σ
 $t \mapsto \operatorname{area}(\Sigma_{t})$ has a minimum in $t=0$ and then
 $O = \frac{d}{dt} \operatorname{area}(\Sigma_{t})|_{t=0} = \int_{\Sigma} \eta \cdot H_{\Sigma} \quad \forall \eta \implies H_{\Sigma} = 0$

Proof of (*). Recall the area formula avea $(\Sigma_t) = \int_{\Sigma} J_T \Phi_t dx$ Where $J_T \Phi_t$ is the (tangential) Jacobian of Φ_t : $J_{\mathsf{T}} \Phi_{\mathsf{t}}(\mathsf{x}) := \sqrt{\det\left[\left(\nabla_{\mathsf{T}} \Phi_{\mathsf{t}}(\mathsf{x})\right)^{\mathsf{T}}\left(\nabla_{\mathsf{T}} \Phi_{\mathsf{t}}(\mathsf{x})\right)\right]}$ = 1 + t $\operatorname{div}_{T} \mathcal{M}(x) + \mathcal{O}(t^2)$ (how is it done?) Then $avea(\Sigma_t) = area(\Sigma) + t \int_{\Sigma} div_T M + O(t^2)$ divergence theorem on \geq Finally $\frac{d}{dt} \operatorname{area}(\Sigma_{t})\Big|_{t=0} = \int_{\Sigma} div_{T} \mathcal{M} \stackrel{|}{=} \int_{\Sigma} \mathcal{M} \cdot \mathcal{H}_{\Sigma} + \int_{\partial \Sigma} \mathcal{H}_{\Sigma}^{H} \mathcal{L}_{D}$ weak form of the first variation

2 Existence I: The parametric approach

Existence proofs Model problem: minimize the Dirichlet functional $E(u) = \int_{\Omega} \frac{1}{2} |\nabla u|^2 dx$ with boundary condition U= Uo on 2R STEP 1. Existence of minimizer in the Sobolev space $H^1_{n}(\mathcal{R})$ STEP 2. Regularity of $u \rightarrow u$ solves $\begin{cases} \Delta u = 0 & \text{in } S \\ u = u_0 & \text{on } \partial S \end{cases}$ Proof of Step 1. Take a minimizing seq. (u_n) for F(u) in $H_{u_o}^1$ (a) $(n_{\rm u})$ is bounded in $H_{n_{\rm o}}^{1} \implies n_{\rm u} \stackrel{\rm w}{\to} \overline{u} \in H_{n_{\rm u}}^{1}$ up to subseq. [compactness] (b) $\inf \{F(u) : u \in H_{\mathcal{U}_0}^1\} = \lim_{n \to \infty} F(u_n) \ge F(\overline{u}) \implies \overline{u} \text{ minimizes } F(u) \text{ on } H_{\mathcal{U}_0}^1$ [semicontinuity]

Passing to Plateau's problem ... the scheme is the same but there are problems with both steps (regardless of the approach). Regularity fails in general. There exist Γ s.t. every minimizing seq. (Σ_n) converge to a limit surface $\overline{\Sigma}$ which is singular. Example. In $\mathbb{R}^4 \simeq \mathbb{C}^2$ let Γ be parametrized by $\gamma: \mathbb{S}^4 \longrightarrow \mathbb{C}^2$ where $\gamma(z) := (z^2, z^3)$. Then unit disk in C singular at the origin $\overline{\Sigma} := \left\{ (Z^2, Z^3) : Z \in \mathbb{D} \right\} \subset S := \left\{ W \in \mathbb{C}^2 : W_1^3 - W_2^2 = 0 \right\}$ Let Z be a "piece, of a complex surface (possibly singular).

Then Σ solves Plateau's problem with $\Gamma := \partial \Sigma$.

The parametric approach reference domain in
$$\mathbb{R}^{d}$$

Let Σ be a surface parametrized by $u: D \to \mathbb{R}^{n}$. Then
 $\exists vea(\Sigma) = \int_{D} Ju(x) dx$
 $\sqrt{\det[(\nabla u)^{T}(\nabla u)]}$
Let $u_{o}: \partial D \to \mathbb{R}^{n}$ parametrize Γ^{T} . Then $u = u_{o}$ on $\partial D \Rightarrow \partial \Sigma = \Gamma$.
Now F is well-defined and weakly l.s.c. on $W^{1,P}$ $\forall P>1$ (Good News!)
However, compactness does not hold for any $P>1$, that is,
 (u_{n}) minimizing seq. for F on $W^{1,P}_{u_{o}} \nleftrightarrow (u_{n})$ is bounded in $W^{1,P}$
(BAD News!)

Example

Fix $u: \overline{B} := \overline{B(0,1)} \longrightarrow \mathbb{R}^n$ smooth parametrization of some Σ .

 $\forall \varepsilon > 0 \text{ Take } \mathbf{G}_{\mathcal{E}} : \overline{\mathbf{B}} \to \overline{\mathbf{B}} \text{ diffeo } \mathbf{s}.^{\dagger}. \quad \mathbf{G}_{\mathcal{E}}(\mathbf{x}) = \mathbf{X} \ \forall \mathbf{x} \in \partial \mathbf{B}, \ \mathbf{G}_{\mathcal{E}}(\mathbf{B}(0, 1 - \varepsilon)) = \mathbf{B}(0, \varepsilon)$



Set $u_{\varepsilon} := u_{\varepsilon} \varepsilon_{\varepsilon}$. Then u_{ε} parametrizes Σ , then $F(u_{\varepsilon}) = \operatorname{area}(\Sigma)$. Moreover $u_{\varepsilon \to 0} = u(0)$ on B but $u_{\varepsilon|\partial B} = u_{|\partial B} \xrightarrow{} u(0)$. Something is wrong... Going around lack of compactness Reminder : geodesics connecting two points on a Riemannian manifold are obtained by minimizing $E(\gamma) := \int_{0}^{1} \frac{1}{2} |\dot{\gamma}|^{2}$ while length is $F(\gamma) := \int_{0}^{1} |\dot{\gamma}|$. How comes?

A similar trick works in dimension d=2.

Lemma 1. $F(u) \leq E(u)$ and = holds iff $\frac{\partial u}{\partial x_1} \perp \frac{\partial u}{\partial x_2} \& \left| \frac{\partial u}{\partial x_1} \right| = \left| \frac{\partial u}{\partial x_2} \right|$, that is, $\nabla u(x)$ is a conformal matrix $\forall x \in B$, that is, u is a conformal map.

Theorem 2 (Lichtenstein). Given $u:\overline{B} \to \mathbb{R}^n$ there exists $\sigma:\overline{B} \to \overline{B}$ diffeo s.t. $\widetilde{u}:=u\circ \sigma$ is conformal. In particular $F(\widetilde{u})=E(\widetilde{u})$.

Corollary 3. Let \overline{u} minimize E(u) with $u_{|\partial B}$ reparam. of u_0 . Then \overline{u} minimizes F(u) and is conformal.

Proof. $\forall u: F(w) = F(\tilde{u}) = E(\tilde{u}) \ge E(\bar{u}) \ge F(\bar{u})$. $\begin{array}{c} \downarrow \\ \hline F \text{ invariant} \\ under \text{ reparam.} \end{array}$ And for $u = \bar{u}$ we get $F(\bar{u}) \ge E(\bar{u}) \ge F(\bar{u}) \Longrightarrow \bar{u}$ conformal. Douglas - Radó approach area functional Dirichlet functional You find a minimizer of F(u) by minimizing E(u) on $H^{1}(B, \mathbb{R}^{n})$ with the constraint \mathcal{U}_{IAB} reparam. of \mathcal{U}_{O} . The minimizer u exists, is conformal and then harmonic. Remarks • I is NOT an embedding. Ex.: I(Z):=(Z², Z³), ZEBCC • Accordingly the surface $\overline{\Sigma} := \overline{\mathcal{U}}(\overline{B})$ is not regular.

- This approach works only if d=2 and the parametrization domain is the disk.
 - What is missing in the other cases is lichtenstein theorem In dimension d>2 conformal maps are scarcel

3 Existence II: Integral Currents

What do we need/want?

We start from the space X of regular d-dimensional surfaces in \mathbb{R}^n The Key to existence is the construction of a suitable compactification \overline{X} of X that will play the role of the Sabolev space H^1 in the parametric approach.

"Suitable,, means that the following properties hold:

1 "Compactness" Given a seq. $(\Sigma_n) \subset \overline{\mathcal{X}}$ such that

- $\partial \Sigma_n = \Box$ fixed
- $\operatorname{area}(\Sigma_n) \leq C < +\infty$ "area, = "d-dimen. volume,

Then (Σ_n) converges up to subseq. to some $\Sigma \in \overline{\mathcal{X}}$ and

• <u>95</u> = <u>1</u>

2 "Semicontinuity, If $\Sigma_n \longrightarrow \Sigma$ in \overline{X} then

- $\operatorname{Ciminf}_{M \to \infty} \operatorname{area}(\Sigma_n) \ge \operatorname{area}(\Sigma)$
- 3 "Density of χ_{n} $\forall \Sigma \in \overline{\chi}$ $\exists (\Sigma_{n}) \subset \chi$ s.t.
 - $\Sigma_n \longrightarrow \Sigma$ and area $(\Sigma_n) \longrightarrow \operatorname{area}(\Sigma)$.

Watch out! We need to construct \overline{Z} but also extend to \overline{X} the motions of area and boundary!!

Why 3?

The space $I^d(\mathbb{R}^n)$ of d-dimensional integral currents in \mathbb{R}^n satisfies all these requirements. A L M O S T

- Id (Rn) is a compactification of oriented surfaces.
- It is not clear if regular oriented surfaces are dense. But at least polyhedral complexes are.
- Construction plan
 - Hausdorff measure
 - Rectiable sets
 - Rectiable currents
 - · Boundary and integral currents
 - · Statements of main results

Hausdorff measure
even not integer
Given
$$d > 0$$
, the d-dimensional Hausdorff measure of $E \subset \mathbb{R}^{n}$ is
 $\mathcal{H}^{d}(E) := \sup_{S > 0} \mathcal{H}^{d}_{S}(E)$
where
 $\mathcal{H}^{d}_{S}(E) := \frac{\alpha_{d}}{2^{d}} \sup \left\{ \sum_{i} (\operatorname{diam}(E_{i}))^{d} : \{E_{i}\} \operatorname{countable cover of } E \right\}$
and $\alpha_{d} := \operatorname{Volume}$ of unit ball in \mathbb{R}^{d} .

Remarks

- \mathcal{H}^d is an outer measure, Borel sets are \mathcal{H}^d -measurable
- The factor $\frac{\alpha_d}{2^d}$ implies that $\mathcal{H}^d = usual$ volume measure on every d-dimensional surface Σ in \mathbb{R}^n .

- The set Ei in the covering can be taken open/closed/convex and even balls if E C d-dim. surface
- The Hausdorff dimension of $E = \dim_{H}(E)$ is the <u>unique</u> number s.t. $\mathcal{H}^{d}(E) = \begin{cases} +\infty & \text{if } d < \dim_{H}(E) \\ 0 & \text{if } d > \dim_{H}(E) \end{cases} \xrightarrow{\text{disjoint union!}}$
- Let E be compact and self-similar, e.g., $E = \bigcup_{i=1}^{N} E_i$ with $E_i = \operatorname{copy} of E$ scaled by λ , rotated and translated. Then $d := \dim_H(E) = \frac{\log N}{\log(1/\lambda)}$
 - Hint. $E = \bigcup_{i} E_{i} \implies \mathcal{H}^{d}(E) = \sum_{i} \mathcal{H}^{d}(E_{i}) = N \lambda^{d} \mathcal{H}^{d}(E) \implies 1 = N \lambda^{d} \cdots$ More precisely $0 < \mathcal{H}^{d}(E) < +\infty$.

- Let K_1 be the standard Cantor set. Then $\dim_{H}(K_1) = \frac{\log 2}{\log 3}$
- · Let K2 be the following set of Cantor type



Then $\dim_{H}(K_{2}) = 1$ and $0 < \mathcal{H}^{1}(K_{2}) < +\infty$. However $\mathcal{H}^{1}(K_{2} \cap \Gamma) = 0$ for every curve $\Gamma \subset \mathbb{R}^{2}$ of class \mathcal{E}^{1} (Thus K_{2} is an example of 1-purely unrectifiable set.) Proof. Let $\Gamma = graph(f)$ and let p_{χ} be the proj. on χ axis. Then $\mathcal{H}^{1}(K_{2} \cap \Gamma) = \int \sqrt{1 + (f')^{2}} dx = 0$ $p_{\chi}(K_{2} \cap \Gamma) \leftarrow has measure 0$

Rectifiable sets

A set $E \subset \mathbb{R}^n$ with $\mathcal{H}^d(E) < +\infty$ is d-rectifiable if $E = \bigcup_{i=0}^{\infty} E_i$ where $\mathcal{H}^d(E_0) = 0$ and for i > 0, $E_i \subset S_i$ d-dimen. surface of class \mathcal{E}^1 . E is 0-rectifiable if it is finite.

Remarks

- Not the usual definition, but equivalent in Rⁿ.
- The set K_2 in prev. slide is \mathcal{H}^1 finite but not 1-rectifiable.
- Rectifiable sets can be quite "masty", even dense in \mathbb{R}^h . Take for example $E := \bigcup_{i=1}^{\infty} S_i$ where S_i is a d-diment disk with radius $r_i := \overline{z}^k$ and center χ_i s.t. $\{\chi_i\}$ is dense in \mathbb{R}^h .
- Do we need such "awful, objects?

langent planes Let E be d-rectifiable. Then for \mathcal{H}^d -a.e. $x \in E$ there exists an approximate d-dimensional tangent plane $T_x E$. That is, VE>0 $\mathcal{H}^{d}(E \cap B(x,r) \cap \mathcal{C}_{(\varepsilon)}) \sim \alpha_{d} r^{d}; \quad \mathcal{H}^{d}(E \cap B(x,r) \cap (\mathcal{C}_{(\varepsilon)})^{c}) \ll r^{d} \quad \text{as } r \longrightarrow O$ where C(E) is the cone $\mathcal{C}(\varepsilon) = \mathcal{C}(\chi, T_{\chi}E, \varepsilon) := \chi + \left\{ h \in \mathbb{R}^{n} : \operatorname{dist}(h, T_{\chi}E) \leq |h| \sin \varepsilon \right\}$ $\mathcal{C}(\varepsilon) = \mathcal{C}(\chi, T_{\chi} \varepsilon, \varepsilon)$ T_xE-X. Moreover $T_x E = T_x S_i$ for \mathcal{H}^d -a.e. $x \in E \cap S_i$ and i = 1, 2, ...

Orientation of planes Let V be a d-plane in \mathbb{R}^h and let $(e_1,...,e_d)$, $(e'_1,...,e'_d)$ be orthonormal bases of V.

We say that $(e_1,...,e_d)$ and $(e'_1,...,e'_d)$ induce the same orientation on V if the change-of-basis matrix $M \in \mathbb{R}^{d \times d}$ satisfies det M > 0. We write $(e_1,...,e_d) \sim (e'_1,...,e'_d)$



Equivalence classes are (represented by) Simple d-vectors with norm 1, and denoted by $e_1 \wedge \dots \wedge e_d$

Covectors & differential forms A d-covector on \mathbb{R}^m is a function $\alpha: \mathbb{R}^m \times \dots \times \mathbb{R}^m \longrightarrow \mathbb{R}$ such that: (i) α is linear in each variable; (ii) α is alternating: $\forall i \neq j \ \forall v_1, ..., v_d \in \mathbb{R}^d$ swapping v_i and v_j gives $\alpha(\cdots, \mathfrak{V}_{i}, \cdots, \mathfrak{V}_{j}, \cdots) = -\alpha(\cdots, \mathfrak{V}_{j}, \cdots, \mathfrak{V}_{i}, \cdots)$ Important : from (i) and (ii) it follows that $(e_1, \dots, e_d) \sim (e'_1, \dots, e'_d) \implies \alpha(e_1, \dots, e_d) = \alpha(e'_1, \dots, e'_d)$ Thus we simply write $\langle \alpha; e_1 \land \dots \land e_d \rangle$ for $\alpha(e_1, \dots, e_d)$.

A d-form on \mathbb{R}^n is a map $\omega: x \in \mathbb{R}^n \mapsto \omega(\alpha)$ d-covector on \mathbb{R}^n

Orientation of rectifiable sets (and surfaces) Let E be d-rectifiable. An orientation of E is a map $\tau: x \in E \mapsto e_1(x) \land \dots \land e_4(x)$ orientation of $T_x E$

- · If E is a regular surface, z is usually required to be continuous
- We can integrate d-forms of oriented d-dimen. surfaces:

$$\int_{S} \omega = \int_{S} \langle \omega(x); z_{S}(x) \rangle d\mathcal{H}^{d}(x)$$
orientation of S

• It's the "right thing, to do because of Stokes' Theorem:

$$\int_{\partial S} \omega = \int_{S} d\omega$$

where dw is the differential of $\omega = \sum_{\underline{i}} \omega_{\underline{i}} dx_{\underline{i}} \Rightarrow d\omega := \sum_{\underline{i}} \sum_{\underline{j}} \frac{\partial \omega_{\underline{i}}}{\partial x_{\underline{j}}} dx_{\underline{j}} \wedge dx_{\underline{i}}$

Rectifiable currents

A d-dimensional vectifiable current in \mathbb{R}^n is a triple $T = [E, \tau, m]$ where

- E is a d-rectifiable set,
- $C = e_1 \wedge \dots \wedge e_d$ is an orientation of E,
- $m \in L^{1}(E, \mathcal{H}^{d})$ is a multiplicity function.
- · Why do we need multiplicity?

Thas integral multiplicity if m takes values in \mathbb{Z} . T is polyhedral if E is a finite union of d-dim simplexes S_i and τ and m are constant on each S_i . Integration of forms on currents Given a bounded d-form ω on \mathbb{R}^n , the integral of ω on T is $T(\omega) := \int \langle \omega(x); z(x) \rangle m(x) d\mathcal{H}^d(x)$

In the background: definition of abstract currents as linear functionals on forms (of class \mathcal{C}_{c}^{∞}).

Convergence of currents We say that $T_n \xrightarrow[m \to \infty]{} T$ if $T_n(\omega) \longrightarrow T(\omega)$ $\forall \omega$ of class \mathcal{C}_c^{∞}

· Basically convergence in the sense of distributions

• There are other notions of convergence but ...

Boundary

Given a d-dim. current T and a (d-1)-dim. current U, we say that U is the boundary of T, $U = \partial T$, if $U(\omega) = T(d\omega)$ $\forall \omega$ of class \mathcal{C}_{c}^{∞}

- S oriented regular surface $\implies \partial[S, \tau_S, 1] = [\partial S, \tau_{\partial S}, 1]$ by Stokes' Thm.
- $T_n \rightarrow T \implies T_n \rightarrow T$ (stability of boundary)
- Question: what is $\partial[E, z, 1]$ if $E \xrightarrow{e_1} e_2$?
- We need orientation to integrate forms, which we need to define the boundary DT, and convergence.

Mass

The mass of T is
$$M(T) := \int_{E} |m| d\mathcal{H}^{d} = \sup_{\|\omega\|_{\infty} \leq 1} T(\omega)$$

- $M(T) = \mathcal{H}^{d}(E)$ if $m = \pm 1$ a.e.
- M(T) is lower semicontinuous in T.
- M(T) can be defined also for abstract T.
- · Mass is the desired extension of the area functional 11

Integral currents

A rectifiable d-current T=[E,z,m] is integral if:

- there exists a rectif. (d-1)-current U=[E', z', m'] s.t. $\partial T=U_j$
- · both T and U have integral multiplicity.

Compactness Theorem [Federer + Fleming] Let (T_n) be a sequence of d-dim. integral currents in \mathbb{R}^n s.t. (i) $\mathbb{M}(T_n) \leq C < +\infty$; (ii) $M(\mathcal{T}_n) \leq C < +\infty$. Then (T_n) converge up to subseq. to some integral current T. Corollary. Existence of an integral current T that minimizes M(T) under the constraint $\partial T = \Gamma$.

Remarks

- · Proofs of F&F Thm. are NOT based on results from Functional Analysis.
- Given a sequence (Tn) of rectifiable currents with rectifiable boundaries s.t. (i), (ii) hold, then the limit of Tn may be NOT rectifiable. (In F&F Thm. it is important that Tn are integral.)
 Consider indeed the following 1-currents in R²:

$$T_n := [E_n, e, 1/n]$$
 with $E_n = Q$ and $e := \rightarrow$

Then $M(T_n) = 1$, $M(\partial T_n) = 2$ $\forall n$, and

$$T_{n}(\omega) = \int_{E_{n}} \langle \omega(x); e \rangle \frac{1}{n} d\mathcal{H}^{4}(x) \xrightarrow[n \to \infty]{} \int_{Q} \langle \omega(x); e \rangle d\mathcal{L}^{2}(x)$$

mot a rectifiable current

• Given a sequence (T_n) of integral currents s.t. only (i) holds, then the limit of T_n may be NOT rectifiable.

Consider indeed the following 1-currents in \mathbb{R}^2 :

$$T_{n} := [E_{n}, e, 1/n] \quad \text{with} \quad E_{n} \xrightarrow{----Q}_{----Q} \text{ and } e := \longrightarrow_{n} \xrightarrow{1}_{n^{2}}$$

Then $M(T_n) = 1$, $M(\partial T_n) = 2n^2 \forall n$, and

$$T_{n}(\omega) = \int_{E_{n}} \langle \omega(x); e \rangle d\mathcal{H}^{4}(x) \xrightarrow[n \to \infty]{} \int_{Q} \langle \omega(x); e \rangle d\mathcal{L}^{2}(x)$$
Same as before
mot a rectifiable current!

Some references

S.G. Krantz, H.R. Parks. Geometric Integration Theory. Birkhauser 2008. Introduction to GMT focused on the theory of currents.

L. Simon. Lectures on Geometric Measure Theory. Australian National Univ. 1983 Introduction to GMT covering the theory of currents and varifolds. Less detailed than Krantz & Parks

H. Federer. Geometric Measure Theory. Springer 1996 (reprint of 1sted.) Reference work on GMT and the theory of currents. Not a textbook, not for beginners.

F. Morgan. Geometric Measure Theory. A beginner's guide. Academic Press 2016. A gentle introduction to Federer's book. Not fully detailed, but explains many ideas.

Other well known textbooks and reference works on GMT such as those authored by K. Falconer and P. Mattiles may cover the theory of rectifiable sets (in some cases quite extensively) but not currents.