

Partial Differential Equations of Mixed Type Lecture II

Gui-Qiang G. Chen

Oxford Centre for Nonlinear PDE (OxPDE)
Mathematical Institute, University of Oxford

<https://www.maths.ox.ac.uk/people/gui-qiang.chen>

XVII ENAMA

National Meeting of Mathematical Analysis & Applications

**Brazilian College of Higher Studies CBAE-UFRJ
Rio de Janeiro, Brazil**

- **General Second-Order Equations of Mixed Type**

$$a_{11}(x, y)u_{xx} + 2a_{12}(x, y)u_{xy} + a_{22}(x, y)u_{yy} = 0$$

Let $\lambda_1(x, y)$ and $\lambda_2(x, y)$ be two **eigenvalues** of $(a_{ij}(x, y))_{2 \times 2}$

Mixed Hyperbolic-Elliptic Type: $\lambda_1(x, y)\lambda_2(x, y)$ **changes sign**

- **Fundamental Equations of Mixed Type**

Lavrentyev-Bitsadze Equation: $u_{xx} + \text{sign}(x)u_{yy} = 0$

Tricomi Equation: $u_{xx} + xu_{yy} = 0$ (hyperbolic degeneracy at $x = 0$)

Keldysh Equation: $xu_{xx} + u_{yy} = 0$ (parabolic degeneracy at $x = 0$)

* **Euler-Poisson-Darboux Equation, Beltrami Equation, ...**

* **Fuchs-type PDEs, ...**

Riemann Problem: Bernhard Riemann 1860

Über die Fortpflanzung ebener Luftwellen von endlicher Schwingungsweite.

Abhandlungen der Königlichen Gesellschaft der Wissenschaften in Göttingen, 8 (1860), 43–65.

Isentropic Euler Equations in one space dimension:

$$\begin{cases} \partial_t \rho + \partial_x(\rho u) = 0, \\ \partial_t(\rho u) + \partial_x(\rho u^2 + p(\rho)) = 0, \end{cases}$$

with the constitutive **pressure-density relation** $p(\rho)$, e.g., after scaling:

$$p(\rho) = \rho^\gamma / \gamma \quad \text{for adiabatic exponent } \gamma > 1.$$

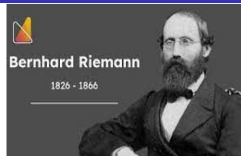
Riemann Problem – The Riemann initial data take the form:

$$(\rho, u)(0, x) = \begin{cases} (\rho_L, u_L) & \text{for } x < 0, \\ (\rho_R, u_R) & \text{for } x > 0. \end{cases}$$

- The simplest initial value problem with **discontinuous initial data** that are **piecewise constant** and **invariant under the self-similar scaling**.



- Solutions of the 1-D Riemann problem consist of **combinations of two-type elementary waves**: **shocks and centred rarefaction waves**.



One-Dimensional Riemann Problem I

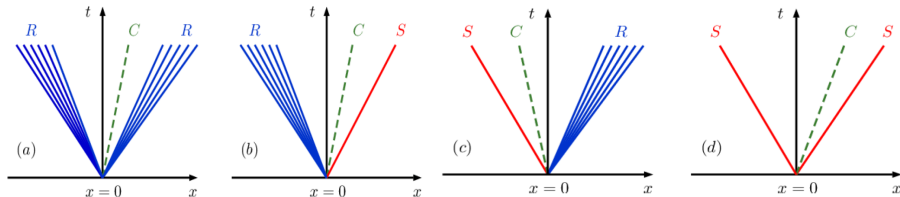
Hyperbolic Conservation Laws:

$$\partial_t U + \partial_x \mathbf{F}(U) = 0 \quad \text{for } x \in \mathbb{R}.$$

Riemann Problem:

$$U(0, x) = \begin{cases} U_L & \text{for } x < 0, \\ U_R & \text{for } x > 0. \end{cases}$$

- The general one-dimensional Riemann problem was first solved by **Lax in 1957** with desired estimates under reasonable structural hypotheses.
⇒ Various extensions ·····
- **Riemann solutions** consist of combinations of three-type elementary waves: **shocks, centred rarefaction waves, contact discontinuities.**



*Peter D. Lax: Hyperbolic Systems of Conservation Laws. II.

Communications on Pure & Applied Mathematics, **10** (1957), 537–566.

One-Dimensional Riemann Problem II

Hyperbolic Conservation Laws:

$$\partial_t U + \partial_x \mathbf{F}(U) = 0 \quad \text{for } x \in \mathbb{R}.$$

Riemann Problem:

$$U(0, x) = \begin{cases} U_L & \text{for } x < 0, \\ U_R & \text{for } x > 0. \end{cases}$$

- The general one-dimensional Riemann problem was first solved by **Lax in 1957** with desired estimates under reasonable structural hypotheses.
⇒ Various extensions
- **Riemann solutions** consist of combinations of three-type elementary waves: **shocks, centred rarefaction waves, contact discontinuities**.
⇒ **Building blocks of the Glimm scheme (1965), the Lax-Friedrichs scheme (1954), the Godunov scheme (1959), wave front-tracking schemes,**
⇒ **Existence theory of entropy solutions** – weak solutions satisfying the entropy conditions – for the general initial value problem in **BV** or L^∞ .
- **Riemann solutions determine** the local structure, the asymptotic states, and the global attractors of general entropy solutions.

See Books: Dafermos 2016, Chen-Feldman 2018, Liu 2021,

Bow Shock in Space generated by a Solar Explosion

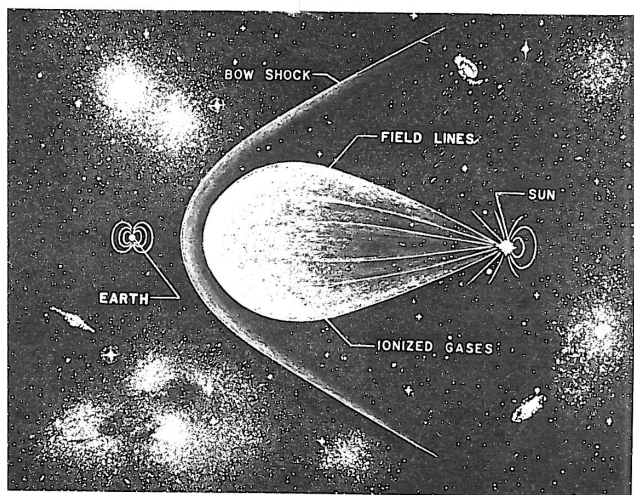
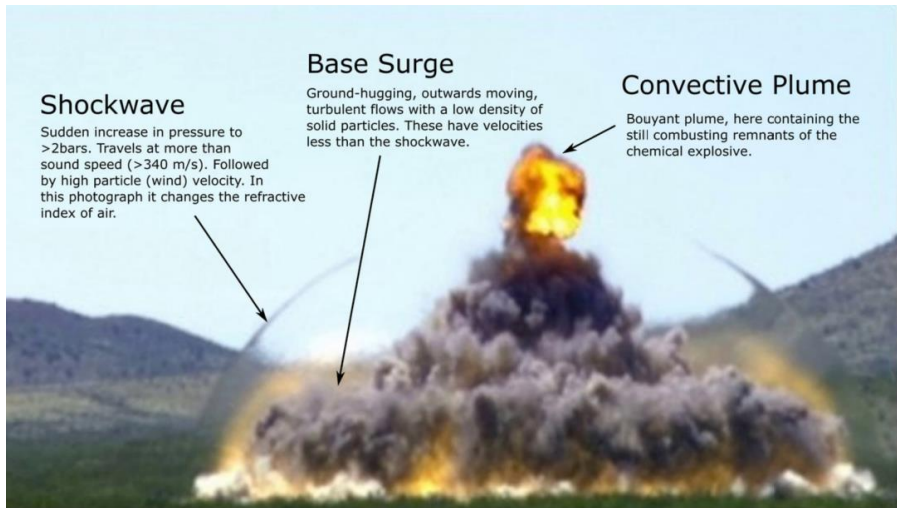


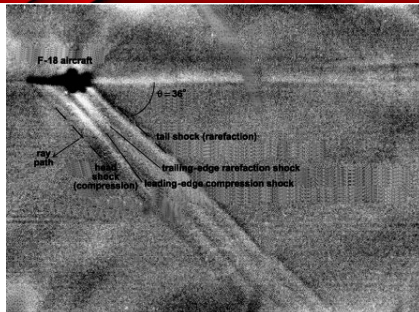
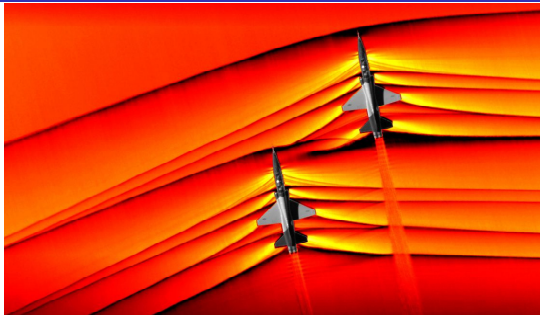
FIG. 50: SOLAR EXPLOSION

A shock wave in space generated by a solar eruption. The sketch shows the fully ionized nucleons attached to the solar magnetic field lines acting as the driving piston for the shock wave. (Courtesy: UTIAS, after Gold, 1962).

Blast Wave from a TNT Surface Explosion



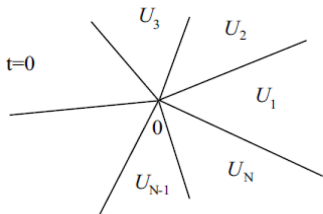
Shock Waves generated by Aircrafts



2-D Riemann Problem for Hyperbolic Conservation Laws

$$\partial_t U + \nabla_{\mathbf{x}} \cdot \mathbf{F}(U) = 0, \quad \mathbf{x} = (x_1, x_2) \in \mathbb{R}^2$$

$$\partial_t \mathbf{A}(\Phi_t, \nabla_{\mathbf{x}} \Phi, \Phi) + \nabla_{\mathbf{x}} \cdot \mathbf{B}(\Phi_t, \nabla_{\mathbf{x}} \Phi, \Phi) = 0, \quad \nabla_{\mathbf{x}} \Phi = U$$



Books and Survey Articles: Asymptotic States and Global Attractors,...

Chang-Hsiao 1989, Glimm-Majda 1991, Li-Zhang-Yang 1998, Zheng 2001

Serre 2005, Chen 2005, Dafermos 2016, Chen-Feldman 2018, Chen 2023, ...

Numerical Solutions: Glimm-Klingenberg-McBryan-Plohr-Sharp-Yaniv 1985

Schulz-Rinne-Collins-Glaz 1993, Chang-Chen-Yang 1995, 2000,

Lax-Liu 1998, Kurganov-Tadmor 2002, ...

Theoretical Roles: Asymptotic States and Attractors

Local Structure and Building Blocks, ...

Classification of 2-D Riemann Problems for the Euler Eqs.

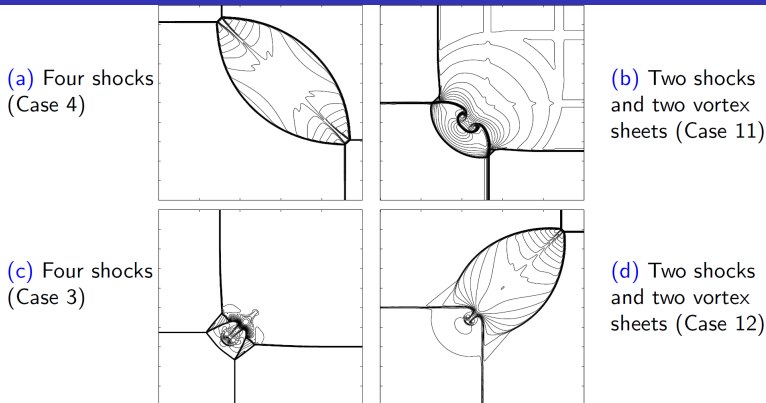


Figure: Numerical solutions to four (of nineteen) distinct cases of the 2D Riemann problem. Figures reproduced from Lax–Liu 1998.

- **Classification:** Zhang-Zheng 1990, Chang-Chen-Yang 1995, 2000, Li-Zhang-Yang 1998, Lax-Liu 1998, ...
- **Rigorous Analysis for Solvability:** **Wide Open!**
← **Free Boundary Problems for Nonlinear PDEs of Mixed Type!**

Euler Equations for Potential Flow: $(u, v) = \nabla_{\mathbf{x}}\Phi$ – Velocity

$$\begin{cases} \partial_t \rho + \nabla_{\mathbf{x}} \cdot (\rho \nabla_{\mathbf{x}} \Phi) = 0 & \text{(Conservation of mass)} \\ \partial_t \Phi + \frac{1}{2} |\nabla_{\mathbf{x}} \Phi|^2 + h(\rho) = B & \text{(Bernoulli's law)} \end{cases}$$

with $h(\rho) = \frac{\rho^{\gamma-1}}{\gamma-1}$ for the pressure exponent $\gamma > 1$ for $p(\rho) = \frac{\rho^\gamma}{\gamma}$.

or, equivalently,

$$\partial_t \rho (\partial_t \Phi, \nabla_{\mathbf{x}} \Phi) + \nabla_{\mathbf{x}} \cdot (\rho (\partial_t \Phi, \nabla_{\mathbf{x}} \Phi) \nabla_{\mathbf{x}} \Phi) = 0,$$

with $\rho (\partial_t \Phi, \nabla_{\mathbf{x}} \Phi) = h^{-1} (B - \partial_t \Phi + \frac{1}{2} |\nabla_{\mathbf{x}} \Phi|^2)$.

- Aerodynamics/Gas Dynamics: Fundamental PDE
- The potential flow equations and the full Euler equations coincide in important regions of the solution in this problem.
- **J. Hadamard**: Leçons sur la Propagation des Ondes, Hermann: Paris 1903
- **P.-L. Lions**: Mathematical Topics in Fluid Mechanics, Oxford 1996, 1998

Majda-Thomann: CPDE 1987, Morawetz: CPAM 1994, ...

Riemann Problem with Four-Shock Interactions:

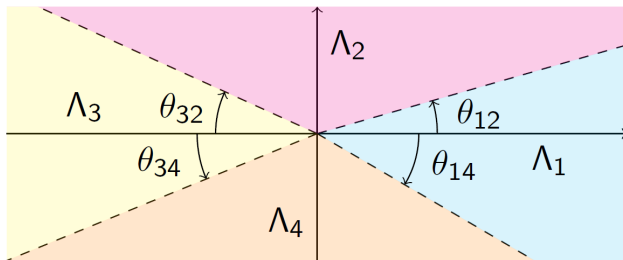
Riemann Initial Condition:

$$(\rho, \nabla_{\mathbf{x}} \Phi)|_{t=0} = (\rho_i, u_i, v_i), \quad \mathbf{x} = (x_1, x_2) \in \Lambda_i, \quad i = 1, 2, 3, 4.$$

- Initial data chosen to generate exactly four planar shocks
→ State (2) fixed, other states become functions of angles
- $\max\{\rho_1, \rho_3\} < \min\{\rho_2, \rho_4\}$

Invariant under the Self-Similar Scaling:

$$(t, \mathbf{x}) \longrightarrow (\alpha t, \alpha \mathbf{x}), \quad (\rho, \Phi) \longrightarrow (\rho(\alpha t, \alpha \mathbf{x}), \frac{\Phi(\alpha t, \alpha \mathbf{x})}{\alpha}) \quad \text{for } \alpha \neq 0$$



Seek Self-Similar Solutions: $(\xi, \eta) = (\frac{x_1}{t}, \frac{x_2}{t})$, $D = (\partial_\xi, \partial_\eta)$

$$\rho(t, \mathbf{x}) = \rho(\xi, \eta), \quad \Phi(t, \mathbf{x}) = t(\varphi(\xi, \eta) + \frac{1}{2}(\xi^2 + \eta^2))$$

$$\operatorname{div}(\rho(D\varphi, \varphi)D\varphi) + 2\rho(D\varphi, \varphi) = 0$$

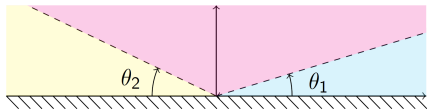
- **Elliptic:** $|D\varphi| < c_*(\varphi, B) := \sqrt{\frac{2(\gamma-1)}{\gamma+1}(B-\varphi)}$
- **Hyperbolic:** $|D\varphi| > c_*(\varphi, B) := \sqrt{\frac{2}{\gamma+1}(B-\varphi)}$

Second-Order Nonlinear Equations of Mixed Elliptic-Hyperbolic Type

Riemann Problem with Four-Shock Interactions

Symmetric Case: $\theta_{12} = \theta_{14} =: \theta_1$, $\theta_{32} = \theta_{34} =: \theta_2$, $\rho_2 = \theta_4$

In this case, the horizontal axis becomes a rigid wall $\Gamma_{\text{sym}} = \{\eta = 0\}$.



Boundary Value Problem in the Coordinates (ξ, η) :

Slip Boundary Condition on Γ_{sym} : $D\varphi \cdot \nu = 0$ on Γ_{sym} .

Asymptotic Boundary Condition as $r := \sqrt{\xi^2 + \eta^2} \rightarrow \infty$:

$$D\varphi - (u_1 - \xi, v_1 - \eta) \rightarrow 0 \quad 0 < \eta < \xi \tan \theta_1, \xi > 0,$$

$$D\varphi - (u_2 - \xi, v_2 - \eta) \rightarrow 0 \quad -\eta \cot \theta_2 < \xi < \eta \cot \theta_1, \eta > 0,$$

$$D\varphi - (u_3 - \xi, v_3 - \eta) \rightarrow 0 \quad 0 < \eta < \xi \tan \theta_2, \xi < 0,$$

Shocks: Rankine-Hugoniot (R-H) Conditions

Shocks are discontinuities in the pseudo-velocity $D\varphi$: If

- Ω^+ and $\Omega^- := \Omega \setminus \Omega^+$ are nonempty and open.
- $S := \partial\Omega \cap \Omega$ is a C^1 -curve where $\nabla\varphi$ has a jump,
then $\varphi \in C^1(\Omega^\pm \cup S) \cap C^2(\Omega^\pm)$ is a global weak solution in Ω .

$\iff \varphi$ satisfies

- The potential flow equation in Ω^\pm .
- The Rankine-Hugoniot (R-H) conditions on S :

$$[\varphi]_S = 0,$$

$$[\rho(D\varphi, \varphi)D\varphi \cdot \nu]_S = 0,$$

where $[\cdot]_S$ is the jump of the quantity across S .

Entropy Condition: *The density function $\rho(D\varphi, \varphi)$ increases across a shock in the pseudo-flow direction.*

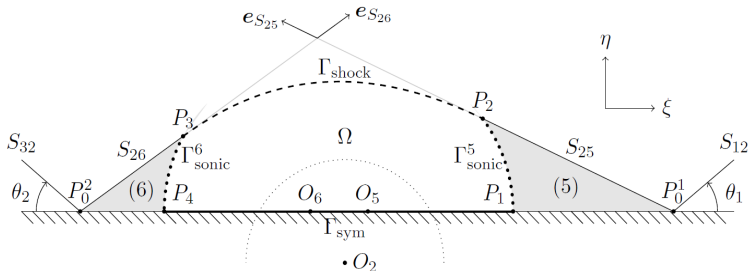
The entropy condition indicates that **the normal derivative function $D\varphi \cdot \nu$** on a shock always **decreases across the shock in the pseudo-flow direction.**

Free Boundary Problem for Mixed-Type PDEs: $\theta_1, \theta_2 < \theta^{\text{sonic}}$

Find a curved shock Γ_{shock} and a function φ defined in region Ω , enclosed by $\Gamma_{\text{sonic}}^5, \Gamma_{\text{shock}}, \Gamma_{\text{sonic}}^6$, and $\Gamma_{\text{sym}} := \{\eta = 0\}$ such that φ satisfies

- (i) **Equation (*)** and **Subsonicity** in Ω ;
- (ii) **Free Boundary Conditions:** $\varphi = \varphi_2, \rho D\varphi \cdot \nu_s = D\varphi_2 \cdot \nu_s$ on Γ_{shock} ;
- (iii) $\varphi = \varphi_i, D\varphi = D\varphi_i$ on $\Gamma_{\text{sonic}}^i, i = 5, 6$;
- (iv) $D\varphi \cdot \nu_{\text{sym}} = 0$ on Γ_{sym} ,

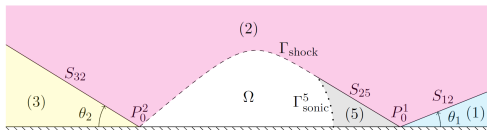
where ν_s and ν_{sym} are the interior unit normals on Γ_{shock} and Γ_{sym} resp.



*Caffarelli, Alt-Caffarelli-Friedman, Kinderlehrer-Nirenberg, Caffarelli-Jerison-Kenig, Figalli ...

Mathematical Challenges

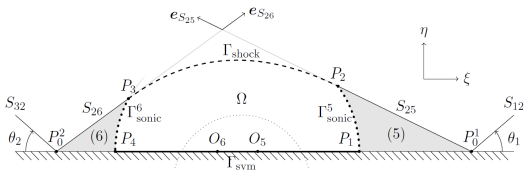
- **Nonlinear PDEs of Mixed Elliptic-Hyperbolic Type**
 - The transition boundary between the elliptic and hyperbolic phases is a priori unknown, so that most of the classical approaches, especially the fundamental solution approach, no longer work
- **New Approaches for Free Boundary Problems**
- **Optimal Estimates of Solutions to Nonlinear Degenerate PDEs**
 - Nonlinear elliptic degenerate PDEs (Keldysh-type degeneracy, ...)
 - Match of two boundary conditions
- **Corner Singularities** (Nonlinear PDEs **without growth conditions**)
 - Corner formed by the reflected-diffracted shock (free boundary) and the sonic arc (degenerate elliptic curve)
 - Corner between the reflected shock and the wedge at the reflection point for the transition from the supersonic to subsonic reflected-diffraction configuration when the wedge angle decreases.
- **Geometric Properties of Free Boundaries (Transonic Shocks)**



Theorem (Existence and Optimal Regularity of Weak Shock Solutions for All Incident Angles up to the Sonic Angle: Chen-Cliffe-Huang-Liu-Wang: JEMS 2024)

There is a unique sonic angle θ_{sonic} depending only on (γ, v_2) such that, when $\theta_1, \theta_2 \in (0, \theta_{\text{sonic}})$, there exists a weak solution φ with Γ_{shock} such that

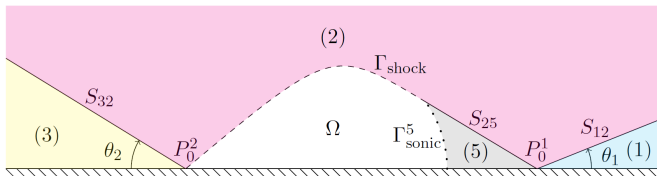
- (i) $\Gamma_{\text{shock}} \subset \mathbb{R}_+^2 \setminus \overline{B_{c_2}(O_2)}$ and $\overline{S_{26} \cup \Gamma_{\text{shock}} \cup S_{25}}$ is $C^{2,\alpha}$;
- (ii) $\varphi \in C^\infty(\overline{\Omega} \setminus (\Gamma_{\text{sonic}}^5 \cup \Gamma_{\text{sonic}}^6)) \cap C^{2,\alpha}(\overline{\Omega} \setminus \{P_2, P_3\}) \cap C^{1,1}(\overline{\Omega})$;
- (iii) $|D\varphi| < c(|D\varphi|^2, \varphi)$ in Ω (i.e., **elliptic** in Ω);
- (iv) $\max\{\varphi_5, \varphi_6\} \leq \varphi \leq \varphi_2$ in Ω ;
- (v) $\lim_{P \in \Omega, P \rightarrow P_*} (D_{rr}\varphi - D_{rr} \max\{\varphi_5, \varphi_6\}) = \frac{1}{\gamma + 1}$ for any $P_* \in (\Gamma_{\text{sonic}}^5 \cup \Gamma_{\text{sonic}}^6) \setminus \{P_2, P_3\}$;
- (vi) $\lim_{p \in \Omega, P \rightarrow \{P_1, P_2\}} D^2\varphi$ do not exist.
- (v) $\varphi_\infty - \varphi$ satisfies several important **monotonicity properties***.



Theorem (Beyond the Sonic Angle: θ_1 and/or $\theta_2 \in [\theta_{\text{sonic}}, \theta_{\text{detach}}]$
 Chen-Cliffe-Huang-Liu-Wang: JEMS 2024; arXiv:2305.15224)

The Existence and Optimal Regularity Theorem still holds correspondingly, even when the *incident angles θ_1 and/or θ_2 are between the sonic angle θ_{sonic} and the detachment angle $\theta_{\text{detach}} > \theta_{\text{sonic}}$* :

$$\theta_1 \in [\theta_{\text{sonic}}, \theta_{\text{detach}}) \text{ and/or } \theta_2 \in [\theta_{\text{sonic}}, \theta_{\text{detach}})$$

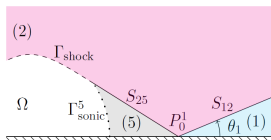


*The approach and related techniques have been developed based on the ideas/techniques from our earlier related work

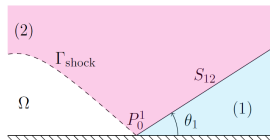
Chen-Feldman 2018 (Research Monograph): The Mathematics of Shock Reflection-Diffraction and von Neumann's Conjectures, 832 pages, Annals of Mathematics Studies, 197, Princeton University Press, 2018

Iteration Procedure: Incident Angles up to the Detachment Angle

- **Strict monotonicity properties**
- **Uniform $C^{0,1}$ estimates of $\Omega, \Gamma_{\text{shock}}$ and φ w.r.t. θ_1 and θ_2**
- **Uniform estimate of ellipticity of the equation for φ**
- **Uniform weighted $C^{2,\alpha}$ estimates of φ (in Ω) and Γ_{shock}**
- **Define an iteration set \mathcal{K} and an iteration mapping \mathcal{I}**
- **Show that $\mathcal{K} = [0, \theta_*] \times \mathcal{K}(\theta_w)$ and \mathcal{F} satisfy the following:**
 - (a) $\mathcal{F}: \mathcal{K} \subset [0, \theta_*] \times C_*^{2,\alpha} \rightarrow C_*^{2,\alpha}$ **is continuous**
 - (b) \mathcal{K} **is relatively open in $[0, \theta_*] \times C_*^{2,\alpha}$**
 - (c) $\mathcal{F}(\theta_w, \cdot): \mathcal{K}(\theta_w) \rightarrow \mathcal{K}(\theta_w)$ **has no fixed point on $\partial\mathcal{K}(\theta_w)$**
- **Show that $\deg(\mathcal{F}(0, \cdot) - Id, \mathcal{K}(0), 0) \neq 0$**
 $\implies \exists$ **a Fixed Point φ** (via the Leray-Schauder degree theory)



(a) Supersonic reflection, $\theta_1 \in (0, \theta^s)$

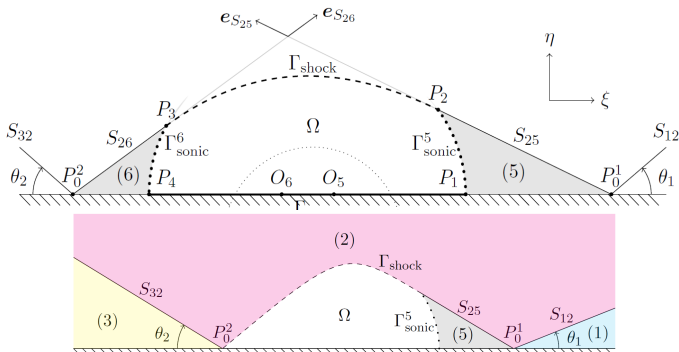


(b) Subsonic reflection, $\theta_1 \in [\theta^s, \theta^d]$

Convexity of Transonic Shocks and Uniqueness/Stability

Chen-Feldman-Xiang (ARMA 2020): All of the transonic shocks in these problems are **uniformly convex** except Some Ending Points.

⇒ Uniqueness and stability of global Riemann solutions with respect to the angles θ_1 and θ_2 (Preprint 2024)



*Caffarelli-Jerison-Kenig, Caffarelli-Salazar, Caffarelli-Spruck, Dolbeault-Monneau, Evans-Spruck, Plotnikov-Toland,

Self-Similar Solutions for the Full Euler Equations

$$(u, v, p, \rho)(t, \mathbf{x}) = (U, V, p, \rho)(\xi_1, \xi_2), \quad (\xi_1, \xi_2) = \frac{\mathbf{x}}{t}$$

$$\begin{cases} \partial_{\xi_1}(\rho U) + \partial_{\xi_2}(\rho V)_{\xi_2} + 2\rho = 0, \\ \partial_{\xi_1}(\rho U^2 + p) + \partial_{\xi_2}(\rho UV) + 3\rho U = 0, \\ \partial_{\xi_1}(\rho UV) + \partial_{\xi_2}(\rho V^2 + p) + 3\rho V = 0, \\ \partial_{\xi_1}\left(U\left(\frac{1}{2}\rho q^2 + \frac{\gamma p}{\gamma - 1}\right)\right) + \partial_{\xi_2}\left(V\left(\frac{1}{2}\rho q^2 + \frac{\gamma p}{\gamma - 1}\right)\right) + 2\left(\frac{1}{2}\rho q^2 + \frac{\gamma p}{\gamma - 1}\right) = 0, \end{cases}$$

where $q = \sqrt{U^2 + V^2}$ and $(U, V) = (u, v) - \xi$ is the **pseudo-velocity**.

Choose $W = (U, V, p, \rho)$ as the state variable. Then the system can be written as

$$\partial_{\xi_1} F(W) + \partial_{\xi_2} G(W) = H(W).$$

The eigenvalues, determined by $|\lambda \nabla_W F(W) - \nabla_W G(W)| = 0$, are

$$\lambda_0 = \frac{V}{U} \text{ (repeated)}, \quad \lambda_{\pm} = \frac{UV \pm c\sqrt{q^2 - c^2}}{U^2 - c^2},$$

where $c = \sqrt{\gamma p / \rho}$ is the **sonic speed**.

Self-Similar Solutions for the Full Euler Equations

$$(u, v, p, \rho)(t, \mathbf{x}) = (U, V, p, \rho)(\xi_1, \xi_2), \quad (\xi_1, \xi_2) = \frac{\mathbf{x}}{t}$$

$$\begin{cases} (\rho U)_{\xi_1} + (\rho V)_{\xi_2} + 2\rho = 0, \\ (\rho U^2 + p)_{\xi_1} + (\rho UV)_{\xi_2} + 3\rho U = 0, \\ (\rho UV)_{\xi_1} + (\rho V^2 + p)_{\xi_2} + 3\rho V = 0, \\ \left(U \left(\frac{1}{2} \rho q^2 + \frac{\gamma p}{\gamma - 1} \right) \right)_{\xi_1} + \left(V \left(\frac{1}{2} \rho q^2 + \frac{\gamma p}{\gamma - 1} \right) \right)_{\xi_2} + 2 \left(\frac{1}{2} \rho q^2 + \frac{\gamma p}{\gamma - 1} \right) = 0, \end{cases}$$

where $q = \sqrt{U^2 + V^2}$ and $(U, V) = (u, v) - \xi$ is the **pseudo-velocity**.

Eigenvalues: $\lambda_0 = \frac{V}{U}$ (repeated), $\lambda_{\pm} = \frac{UV \pm c \sqrt{q^2 - c^2}}{U^2 - c^2}$,
where $c = \sqrt{\gamma p / \rho}$ is the **sonic speed**

When the flow is pseudo-subsonic: $q < c$, the system consists of

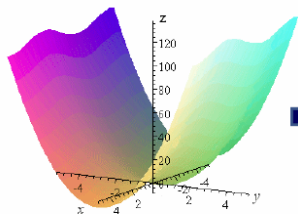
- **2-transport equations:** Compressible vortex sheets
- **2-nonlinear equations of mixed hyperbolic-elliptic type:**
Two kinds of transonic flow: Transonic shocks and sonic curves

*G.-Q. Chen: Two-Dimensional Riemann Problems:

Transonic Shock Waves and Free Boundary Problems.

Commun. Appl. Math. Comput. 5 (2023), no. 3, 1015–1052.

Isometric Embedding Problems



g_{ij} \longleftrightarrow Metric
(First Fundamental Form: $I = \sum g_{ij} dx^i dx^j$)

h_{ij} \longleftrightarrow Curvatures
(Second Fundamental Form: $II = \sum h_{ij} dx^i dx^j$)

Given a metric g_{ij} and certain curvatures

Inverse Problem: CAN we find a surface
in our real world with this metric g_{ij} and
corresponding curvatures?



Question: Can even more sophisticated surfaces or thin sheets be realized in the Euclidean spaces?

Fundamental:

- **Mathematics: Differential Geometry, Topology,**
- **Understanding evolution of sophisticated shapes of surfaces or thin sheets in nature, including**
 - Elasticity, Materials Sciences.
 - Biology and Algorithmic Origami: Protein Folding,
 - *US DARPA's 10th question of the 23 Challenge Questions in the Sciences [US Defense Advanced Research Project Agency]:
Build a stronger mathematical theory for isometric and rigid embedding that can give insight into protein folding.
- **Data Science,**
- **Human Design, Visual Arts,**

History: Schlaefli (1873), Darboux (1894), Hilbert (1901), Weyl (1916), Janet (1926-27), Cartan (1926-27), Lewy (1936), Nash (1954-56), Kuiper (1955), Yau (1980's, 1990's), Gromov (1970, 1986), Günther (1989), Poznyak (1973), Levi (1908), Heinz (1962), Alexandroff (1938, 1942), Pogorelov (late 1940's, 1972), Nirenberg (1953, 1963), Efimov (1963), Bryant-Griffiths-Yan (1983), Lin (1985-86), Hong (1991,1993), Y. Li (1994),

*Q. Han & J.-X. Hong: Isometric Embedding of Riemannian Manifolds in Euclidean Spaces, AMS, 2006

Nash Isometric Embedding Theorem (1956)

(C^k embedding theorem, $k \geq 3$)

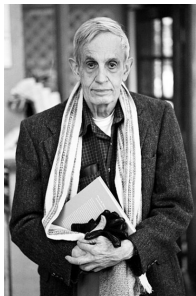
Every n -Dimensional Riemannian manifold (analytic or $C^k, k \geq 3$) can be C^k isometrically imbedded in the Euclidean space \mathbb{R}^N :

Compact Case: $N = 3s_n + 4n$

Noncompact Case: $N = (n + 1)(3s_n + 4n)$

Gromov (1986): $N = s_n + 2n + 3$

Günther (1989): $N = \max\{s_n + 2n, s_n + n + 5\}$



Open Problems

Important for Applications

Rigidity of Isometric Embeddings?

Lowest Target Dimension? Janet-D: $N = s_n = \frac{n(n+1)}{2}$?

Optimal or Assigned Regularity: $C^{1,1}, BV(C^1), W^{2,p}, \dots$??

Efimov's Example (1966): No C^2 -Isometric Embedding when $n = 2, s_n = 3$.

Isometric Embedding of Riemannian Manifolds

(M^2, g) in \mathbb{R}^3

$\Omega \subset \mathbb{R}^2$ — Open set, $g = (g_{ij})$ — Given matrix on M^2 .

Seek a map $\mathbf{r} : \Omega \rightarrow \mathbb{R}^3$ such that

$$d\mathbf{r} \cdot d\mathbf{r} = g_{11}(dx)^2 + 2g_{12}dxdy + g_{22}(dy)^2 := I \quad (\text{1st fund. form})$$

$$\iff \partial_x \mathbf{r} \cdot \partial_x \mathbf{r} = g_{11}, \quad \partial_x \mathbf{r} \cdot \partial_y \mathbf{r} = g_{12}, \quad \partial_y \mathbf{r} \cdot \partial_y \mathbf{r} = g_{22}$$

so that $(\partial_x \mathbf{r}, \partial_y \mathbf{r})$ in \mathbb{R}^3 are linearly independent.

The 2nd fundamental form:

$$II = -d\mathbf{n} \cdot d\mathbf{r} := h_{11}(dx)^2 + 2h_{12}dxdy + h_{22}(dy)^2$$

where $\mathbf{n} = \frac{\partial_x \mathbf{r} \times \partial_y \mathbf{r}}{|\partial_x \mathbf{r} \times \partial_y \mathbf{r}|}$ is the unit normal of the surface $\mathbf{r}(\Omega) \subset \mathbb{R}^3$.

Gauss-Codazzi System: Compatibility/Constraint

Fundamental Theorem in Differential Geometry: There exists a surface in \mathbb{R}^3 whose 1st and 2nd fundamental forms are I and II if the coefficients $\{g_{ij}\}$ and $\{h_{ij}\}$ of the two given quadratic forms I and II , I being positive definite, satisfy the Gauss-Codazzi system.

*This theorem holds even when $h_{ij} \in L^p$ (Ciarlet, Mardare, ...)

For given $\{g_{ij}\}$, $\{h_{ij}\}$ is determined by the **Codazzi Equations (Compatibility)**:

$$\begin{cases} \partial_x M - \partial_y L = \Gamma_{22}^{(2)} L - 2\Gamma_{12}^{(2)} M + \Gamma_{11}^{(2)} N, \\ \partial_x N - \partial_y M = -\Gamma_{22}^{(1)} L + 2\Gamma_{12}^{(1)} M - \Gamma_{11}^{(1)} N, \end{cases}$$

and the **Gauss Equation (Constraint)**:

$$LN - M^2 = K \quad (\text{Monge-Ampère Constraint})$$

where $L = \frac{h_{11}}{\sqrt{|g|}}$, $M = \frac{h_{12}}{\sqrt{|g|}}$, $N = \frac{h_{22}}{\sqrt{|g|}}$, $|g| = g_{11}g_{22} - g_{12}^2$

Christoffel symbols: $\Gamma_{ij}^{(k)} = \frac{1}{2}g^{kl}(\partial_j g_{il} + \partial_i g_{jl} - \partial_l g_{ij})$

Gauss curvature: $K(x, y) = \frac{R_{1212}}{|g|}$

Riemann curvatures: $R_{ijkl} = g_{lm}(\partial_k \Gamma_{ij}^{(m)} - \partial_l \Gamma_{ik}^{(m)} + \Gamma_{ij}^{(n)} \Gamma_{nk}^{(m)} - \Gamma_{ik}^{(n)} \Gamma_{nj}^{(m)})$

Gauss-Codazzi System: Compatibility/Constraint

For given $\{g_{ij}\}$, $\{h_{ij}\}$ is determined by the **Codazzi Equations (Compatibility)**:

$$\begin{cases} \partial_x M - \partial_y L = \Gamma_{22}^{(2)} L - 2\Gamma_{12}^{(2)} M + \Gamma_{11}^{(2)} N, \\ \partial_x N - \partial_y M = -\Gamma_{22}^{(1)} L + 2\Gamma_{12}^{(1)} M - \Gamma_{11}^{(1)} N, \end{cases}$$

and the **Gauss Equation (Constraint)**:

$$LN - M^2 = K \quad (\text{Monge-Ampère constraint})$$

Consider $U := (M, N)^\top$ as the state variables. If $N \neq 0$, then the Gauss-Codazzi system can be written as

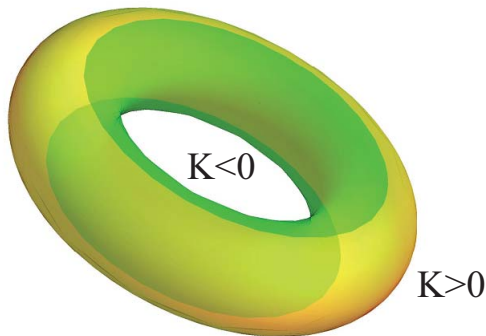
$$\partial_x U + \partial_y F(U) = L.O.T.$$

The eigenvalues of the system, determined by $|\lambda I - \nabla_U F(U)| = 0$, are

$$\lambda_{\pm} = \frac{-M \pm \sqrt{-K}}{N}.$$

Nonlinear PDEs of Mixed Elliptic-Hyperbolic Type: Sign of K

- Hyperbolic if $K < 0$.
- Elliptic if $K > 0$.
- Parabolic if $K = 0$.



Gauss Curvature K on a Torus: Toroidal Shell or Doughnut Surface

Fluid Dynamics Formalism for Isometric Embedding

Set $L = \rho v^2 + p$, $M = -\rho uv$, $N = \rho u^2 + p$, $q^2 = u^2 + v^2$.

Choose p as the Chaplygin-type gas: $p = -1/\rho$.

The **Codazzi Equations** become the **Momentum Equations**:

$$\begin{cases} \partial_x(\rho uv) + \partial_y(\rho v^2 + p) = -\Gamma_{22}^{(2)}(\rho v^2 + p) - 2\Gamma_{12}^{(2)}\rho uv - \Gamma_{11}^{(2)}(\rho u^2 + p), \\ \partial_x(\rho u^2 + p) + \partial_y(\rho uv) = -\Gamma_{22}^{(1)}(\rho v^2 + p) - 2\Gamma_{12}^{(1)}\rho uv - \Gamma_{11}^{(1)}(\rho u^2 + p), \end{cases}$$

and the **Gauss Equation** becomes the **Bernoulli Relation**: $p = -\sqrt{q^2 + K}$.

Define the sound speed: $c^2 = p'(\rho)$. Then $c^2 = 1/\rho^2 = q^2 + K$.

$c^2 > q^2$ and the “flow” is **subsonic** when $K > 0$,

$c^2 < q^2$ and the “flow” is **supersonic** when $K < 0$,

$c^2 = q^2$ and the “flow” is **sonic** when $K = 0$.

?? Weak Continuity and Existence for the Gauss-Codazzi Equations
⇐ **Weak Convergence Methods: Compensated Compactness**

Chen-Slemrod-Wang: Commun. Math. Phys. 2010

*Cao-Han-Huang-Wang (2023): $K < 0$ [surfaces with finite total curvature]

*Christoforou-Slemrod (2016), S. Li (2020), ...

*Acharya-Chen-Li-Slemrod-Wang (2017): **2D and 3D & Evolution Problems**

Gauss-Codazzi-Ricci System for Isometric Embedding of d -D Riemannian Manifolds into \mathbb{R}^N : $d \geq 3$

Gauss Equations:
$$h_{ji}^a h_{kl}^a - h_{ki}^a h_{jl}^a = R_{ijkl}$$

Codazzi Equations:

$$\frac{\partial h_{lj}^a}{\partial x^k} - \frac{\partial h_{kj}^a}{\partial x^l} + \Gamma_{lj}^m h_{km}^a - \Gamma_{kj}^m h_{lm}^a + \kappa_{kb}^a h_{lj}^b - \kappa_{lb}^a h_{kj}^b = 0$$

Ricci Equations:

$$\frac{\partial \kappa_{lb}^a}{\partial x^k} - \frac{\partial \kappa_{kb}^a}{\partial x^l} - g^{mn} (h_{ml}^a h_{kn}^b - h_{mk}^a h_{ln}^b) + \kappa_{kc}^a \kappa_{lb}^c - \kappa_{lc}^a \kappa_{kb}^c = 0$$

where R_{ijkl} is the Riemann curvature tensor, $\kappa_{kb}^a = -\kappa_{ka}^b$ is the coefficients of the connection form on the normal bundle; the indices a, b, c run from 1 to N , and i, j, k, l, m, n run from 1 to $d \geq 3$.

***The Gauss-Codazzi-Ricci system has no type, neither purely hyperbolic nor purely elliptic**

for general Riemann curvature tensor R_{ijkl} (S.-S. Chern & H. Levy)

*Bryant-Griffiths-Yang (1983): Duke Math. J., 102 pages.

*Chen-Clelland-Slemrod-Wang-Yang (AJM 2018): [Positive Symmetric Systems](#)

Weak Continuity/Rigidity of the Gauss-Codazzi-Ricci System

Theorem (Chen-Slemrod-Wang: Proc. Amer. Math. Soc. 2010)

Let $(h_{ij}^{a,\varepsilon}, \kappa_{lb}^{a,\varepsilon})$ be a sequence of solutions to the Gauss-Codazzi-Ricci system, which is uniformly bounded in $L^p, p > 2$.



The weak limit vector field $(h_{ij}^a, \kappa_{lb}^a)$ of the sequence $(h_{ij}^{a,\varepsilon}, \kappa_{lb}^{a,\varepsilon})$ in L^p is still a solution to the Gauss-Codazzi-Ricci system.

Observations: Div-Curl Structure of the GCR System

$$\operatorname{div} \underbrace{(0, \dots, 0, h_{lj}^{a,\varepsilon}, 0, \dots, -h_{kj}^{a,\varepsilon}, 0, \dots, 0)}_l = R_1, \quad \operatorname{curl} (h_{1i}^{a,\varepsilon}, h_{2i}^{a,\varepsilon}, \dots, h_{di}^{a,\varepsilon}) = R_2,$$

$$\operatorname{div} \underbrace{(0, \dots, 0, \kappa_{lb}^{a,\varepsilon}, 0, \dots, -\kappa_{kb}^{a,\varepsilon}, 0, \dots, 0)}_l = R_3, \quad \operatorname{curl} (\kappa_{1b}^{a,\varepsilon}, \kappa_{2b}^{a,\varepsilon}, \dots, \kappa_{db}^{a,\varepsilon}) = R_4,$$

$$\operatorname{div} \underbrace{(0, \dots, 0, h_{li}^{b,\varepsilon}, 0, \dots, -h_{ki}^{b,\varepsilon}, 0, \dots, 0)}_l = R_5, \quad \operatorname{curl} (h_{1i}^{b,\varepsilon}, h_{2i}^{b,\varepsilon}, \dots, h_{di}^{b,\varepsilon}) = R_6,$$

$$\operatorname{div} \underbrace{(0, \dots, 0, \kappa_{lc}^{b,\varepsilon}, 0, \dots, -\kappa_{kc}^{b,\varepsilon}, 0, \dots, 0)}_l = R_7, \quad \operatorname{curl} (\kappa_{1c}^{b,\varepsilon}, \kappa_{2c}^{b,\varepsilon}, \dots, \kappa_{dc}^{b,\varepsilon}) = R_8.$$

Lemma (Classical Div-Curl Lemma: Murat-Tartar)

Let $\Omega \subset \mathbb{R}^d$, $d \geq 2$, be open bounded. Let $p, q > 1$ such that $\frac{1}{p} + \frac{1}{q} = 1$. Assume that, for $\varepsilon > 0$, two fields $\mathbf{u}^\varepsilon \in L^p(\Omega; \mathbb{R}^d)$, $\mathbf{v}^\varepsilon \in L^q(\Omega; \mathbb{R}^d)$ satisfy the following:

- i $\mathbf{u}^\varepsilon \rightharpoonup \mathbf{u}$ weakly in $L^p(\Omega; \mathbb{R}^d)$ as $\varepsilon \rightarrow 0$;
- ii $\mathbf{v}^\varepsilon \rightharpoonup \mathbf{v}$ weakly in $L^q(\Omega; \mathbb{R}^d)$ as $\varepsilon \rightarrow 0$;
- iii $\operatorname{div} \mathbf{u}^\varepsilon$ are confined in a compact subset of $W_{\text{loc}}^{-1,p}(\Omega; \mathbb{R})$;
- iv $\operatorname{curl} \mathbf{v}^\varepsilon$ are confined in a compact subset of $W_{\text{loc}}^{-1,q}(\Omega; \mathbb{R}^{d \times d})$.

Then *the scalar product of \mathbf{u}^ε and \mathbf{v}^ε are weakly continuous:*

$$\mathbf{u}^\varepsilon \cdot \mathbf{v}^\varepsilon \longrightarrow \mathbf{u} \cdot \mathbf{v} \quad \text{in the sense of distributions.}$$

***Various variations of this lemma for different applications/purposes:**

Robbin-Rogers-Temple (1987)

Kozono-Yanagisawa (2009)

Cont-Dolzmann-Müller (2011)

...

Observations: Div-Curl Structure of the GCR System

$$\operatorname{div} \underbrace{(0, \dots, 0, h_{lj}^{a,\varepsilon}, 0, \dots, -h_{kj}^{a,\varepsilon}, 0, \dots, 0)}_l = R_1, \quad \operatorname{curl} (h_{1i}^{a,\varepsilon}, h_{2i}^{a,\varepsilon}, \dots, h_{di}^{a,\varepsilon}) = R_2,$$

$$\operatorname{div} \underbrace{(0, \dots, 0, \kappa_{lb}^{a,\varepsilon}, 0, \dots, -\kappa_{kb}^{a,\varepsilon}, 0, \dots, 0)}_l = R_3, \quad \operatorname{curl} (\kappa_{1b}^{a,\varepsilon}, \kappa_{2b}^{a,\varepsilon}, \dots, \kappa_{db}^{a,\varepsilon}) = R_4,$$

$$\operatorname{div} \underbrace{(0, \dots, 0, h_{li}^{b,\varepsilon}, 0, \dots, -h_{ki}^{b,\varepsilon}, 0, \dots, 0)}_l = R_5, \quad \operatorname{curl} (h_{1i}^{b,\varepsilon}, h_{2i}^{b,\varepsilon}, \dots, h_{di}^{b,\varepsilon}) = R_6,$$

$$\operatorname{div} \underbrace{(0, \dots, 0, \kappa_{lc}^{b,\varepsilon}, 0, \dots, -\kappa_{kc}^{b,\varepsilon}, 0, \dots, 0)}_l = R_7, \quad \operatorname{curl} (\kappa_{1c}^{b,\varepsilon}, \kappa_{2c}^{b,\varepsilon}, \dots, \kappa_{dc}^{b,\varepsilon}) = R_8.$$

Weak Convergence: Div-Curl \Rightarrow

$$\begin{aligned} h_{lj}^{a,\varepsilon} h_{ki}^{b,\varepsilon} - h_{kj}^{a,\varepsilon} h_{li}^{b,\varepsilon} &\rightharpoonup h_{lj}^a h_{ki}^b - h_{kj}^a h_{li}^b, \\ \kappa_{kb}^{a,\varepsilon} \kappa_{lc}^{b,\varepsilon} - \kappa_{lb}^{a,\varepsilon} \kappa_{kc}^{b,\varepsilon} &\rightharpoonup \kappa_{kb}^a \kappa_{lc}^b - \kappa_{lb}^a \kappa_{kc}^b, \\ \kappa_{kb}^{a,\varepsilon} h_{li}^{b,\varepsilon} - \kappa_{lb}^{a,\varepsilon} h_{ki}^{b,\varepsilon} &\rightharpoonup \kappa_{kb}^a h_{li}^b - \kappa_{lb}^a h_{ki}^b \end{aligned}$$

in the sense of distributions as $\varepsilon \rightarrow 0$

Compensated Compactness Theorem on Banach Spaces

\mathcal{H} – Hilbert space over field \mathcal{K} with $\mathcal{H} = \mathcal{H}^*$

Y, Z – Reflexive Banach space over \mathbb{K} with dual spaces Y^*, Z^*

Theorem (Chen-S. Li: J. Geometric Analysis, 2018)

Let $S : \mathcal{H} \rightarrow Y$ with adjoint operator $S^\dagger : Y^* \rightarrow \mathcal{H}$,

$T : \mathcal{H} \rightarrow Z$ with adjoint operator $T^\dagger : Z^* \rightarrow \mathcal{H}$ satisfy

- Orthogonality: $S \circ T^\dagger = 0, \quad T \circ S^\dagger = 0$;
- For some Hilbert space $\underline{\mathcal{H}}$ so that \mathcal{H} embeds compactly into $\underline{\mathcal{H}}$, there exists $C > 0$ such that, for all $\mathbf{h} \in \mathcal{H}$,

$$\|\mathbf{h}\|_{\mathcal{H}} \leq C(\|S\mathbf{h}\|_Y + \|T\mathbf{h}\|_Z + \|\mathbf{h}\|_{\underline{\mathcal{H}}}).$$

Assume that two sequences $\{\mathbf{u}^\varepsilon\}, \{\mathbf{v}^\varepsilon\} \in \mathcal{H}$ satisfy

- $\mathbf{u}^\varepsilon \rightharpoonup \bar{\mathbf{u}}$ and $\mathbf{v}^\varepsilon \rightharpoonup \bar{\mathbf{v}}$ in \mathcal{H} as $\varepsilon \rightarrow 0$;
- $\{S\mathbf{u}^\varepsilon\}$ is pre-compact in Y , and $\{T\mathbf{v}^\varepsilon\}$ is pre-compact in Z .

Then, after passing to subsequences if necessary,

$$\langle \mathbf{u}^\varepsilon, \mathbf{v}^\varepsilon \rangle_{\mathcal{H}} \longrightarrow \langle \bar{\mathbf{u}}, \bar{\mathbf{v}} \rangle_{\mathcal{H}} \quad \text{as } \varepsilon \rightarrow 0.$$

\implies Chen-Li (2018): **Intrinsic Div-Curl Lemma on Riemannian Manifolds**

*Chen-Giron (2024): **Non-abelian Div-Curl Lemma**

Global Weak Rigidity of the Gauss-Codazzi-Ricci Equations

Theorem (Chen-S. Li: J. Geometric Analysis, 2018)

- Let (M, g) be a Riemannian manifold with $g \in W^{1,p}$ for $p > 2$.
- Let $(h^\varepsilon, \kappa^\varepsilon)$ be a sequence of solutions (\sim coefficients of the 2nd fundamental form and the connection form on the normal bundle) in L^p of the GCR equations in the distributional sense.

Assume that, for any submanifold $K \Subset M$, there exists $C_K > 0$ independent of ε such that

$$\sup_{\varepsilon > 0} \{ \|h^\varepsilon\|_{L^p(K)} + \|\kappa^\varepsilon\|_{L^p(K)} \} \leq C_K.$$

\implies When $\varepsilon \rightarrow 0$, there exists a subsequence of $(h^\varepsilon, \kappa^\varepsilon)$ that converges weakly in L^p to a pair (h, κ) that is still a weak solution of the GCR equations.

\implies **Global Weak Rigidity of Isometric Immersions in $W^{2,p}$**

*Globally, independent of local coordinates

*No restriction on the Riemann curvatures and the types of PDEs

*The Cartan Formalism: Similar

Global Weak Continuity of the Gauss-Codazzi-Ricci Eqs.

Theorem (Chen-Giron 2024)

- Let (M, g) be a Riemannian manifold with $g \in W^{1,p}$ for $p > 2$.
- Let $(h^\varepsilon, \kappa^\varepsilon)$ be a sequence of solutions (\sim coefficients of the 2nd fundamental form and the connection form on the normal bundle) in L^p of the GCR equations in the distributional sense.

Assume that, for any submanifold $K \Subset M$, there exists $C_K > 0$ independent of ε such that

$$\sup_{\varepsilon > 0} \|h^\varepsilon\|_{L^p(K)} \leq C_K.$$

\implies There exists a refined sequence $(\tilde{h}^\varepsilon, \tilde{\kappa}^\varepsilon)$ that are still weak solutions of the GCR equations such that, when $\varepsilon \rightarrow 0$, $(\tilde{h}^\varepsilon, \tilde{\kappa}^\varepsilon)$ converges weakly in L^p to a pair (h, κ) that is still a weak solution of the GCR equations.

\implies **Global Weak Rigidity of Isometric Immersions in $W^{2,p}$**

*Globally, indept. of local coordinates;

*No restriction on the Riemann curvatures and the types of PDEs

*Invariance for a choice of suitable gauge to control the Full Connection Form

Global Weak Rigidity on Manifolds with Lower Regularity: Global Analysis

- **Global Weak Continuity of the Gauss-Codazzi-Ricci Equations on Manifolds with Lower Regularity:**

Chen-Li (JGA 2018), Chen-Giron (2024): Riemannian Manifolds

Chen-Li (ARMA 2021): Semi-Riemannian Mflds (e.g. Lorentzian Mflds)

*A unified intrinsic geometric approach indept. of the local coordinates.

- **Limiting Surfaces in Geometry:** The weak limit of isometrically immersed surfaces is still an isometrically immersed surface in \mathbb{R}^d governed by the GCR Eqs. for any R_{ijkl} without sign/type restriction

Chen-Li (JGA2018, ARMA2021), Chen-Li-Slemrod (JMPA2022), Chen-Giron (2024)

- **Motivations and Connections:**

Theory of Polyconvexity in Nonlinear Elasticity: Ball, ...

Intrinsic Methods in Elasticity & Nonlinear Korn Inequalities: Ciarlet, ...

Concentration-Compactness Principles: Lions, ...

Convex Integration & Flexibility: Gromov, De Lellis, Székelyhidi, ...

Uhlenbeck Compactness, Immersions, ...: Chen-Giron 2024, ...

*Uhlenbeck 1982, Donaldson 1983, ..., Reintjes-Temple 2020, ...

Book: Differential Geometry and Continuum Mechanics

By G.-Q. Chen, M. Grinfeld & R. Knops, Springer-Verlag, 2015

Concluding Remarks

Nonlinear Partial Differential Equations of Mixed Type, or even No Type,

naturally arise in many fundamental problems in

**Fluid Mechanics, Differential Geometry
Elasticity, Materials Science, Relativity
Optimization, Dynamical Systems,**

The solution to these fundamental problems in the areas
greatly requires a **deep understanding of**

**Nonlinear Partial Differential Equations of
Mixed Type, esp. Elliptic-Hyperbolic Type
& Further Developments of New Mathematics.**

***G.-Q. Chen: Partial Differential Equations of Mixed Type
— Analysis and Applications**

Notices of the American Mathematical Society, 70 (2023), no. 1, 8–23.