

## FLOWS METHOD IN GLOBAL ANALYSIS

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**Abstract.** We study the gradient flows method for  $W^{r,p}(\mathcal{M}, \mathcal{N})$ , where  $\mathcal{M}$  and  $\mathcal{N}$  are Riemannian manifolds and  $rp$  may be less than the dimension of  $\mathcal{M}$ .

*Dedicated to Professor Dang Dinh Ang on the occasion of his 70th birthday*

### Introduction

Let  $(\mathcal{M}, g)$  be a compact, connected and orientable Riemannian manifold of class  $C^\infty$  and of dimension  $m \geq 1$ , possibly with boundary  $\partial\mathcal{M}$ .  $\mathcal{N}$  shall denote a complete Riemannian manifold of class  $C^\infty$  and of dimension  $n_1$ , without boundary. We assume that  $\mathcal{N}$  is isometrically imbedded into  $\mathbb{R}^n$ . Denote by  $W^{r,p}(\mathcal{M}, \mathbb{R}^n)$  the usual Sobolev space and put

$$\|u\|_{r,p} = \left\{ \sum_{0 \leq k \leq r} \int_{\mathcal{M}} |D^k u|^p \nu_g \right\}^{1/p},$$

$$W^{r,p}(\mathcal{M}, \mathcal{N}) = \{u \in W^{r,p}(\mathcal{M}, \mathbb{R}^n) : u(x) \in \mathcal{N} \text{ a.e. on } \mathcal{M}\},$$

where  $\nu_g$  is the volume element on  $\mathcal{M}$ .

If  $r > \frac{m}{p}$  and  $\mathcal{N}$  is compact, then  $W^{r,p}(\mathcal{M}, \mathcal{N})$  has the Finsler manifold structure (a proof is in [19]), and we can study variation problem in  $W^{r,p}(\mathcal{M}, \mathcal{N})$  (see [13, 14, 19]). When  $r \leq \frac{m}{p}$  and  $\mathcal{N}$  is not flat, we have the following difficulties:

- (i)  $W^{r,p}(\mathcal{M}, \mathcal{N})$  may not have any manifold structure.
- (ii) Some arcwisely connected component of  $W^{r,p}(\mathcal{M}, \mathcal{N})$  may not be open in  $W^{r,p}(\mathcal{M}, \mathcal{N})$ .

Therefore in this case it is not easy to construct flows for deformations used in the variational method, and an extremal point of a functional  $f$  in a component may not be a critical point of  $f$ .

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To overcome these difficulties one has used the following methods:

(i) *The heat flow method*: Eells, Sampson and Hamilton have considered evolution equations to get the existence of harmonic maps into manifolds having non-positive sectional curvature (see [10, 16]). For the case of general target manifolds Chen and Struwe have proved the existence of heat flows in the weak sense (see [2, 4, 22]). But Chen and Ding showed that this method may not work in every case because of the blow-up of heat-flows in [3].

(ii) *Perturbation method*: Using the perturbation of functionals, Sacks and Uhlenbeck [21] have obtained the existence of minimal immersions of 2-spheres. But with this method we can only study the global analysis problem at the border-line case  $m = rp$ .

(iii) *Weakly lower semicontinuity*: Using the lower semicontinuity of the functional with respect to the weak topology of  $W^{r,p}(\mathcal{M}, \mathcal{N})$  one can get the existence of its extremal points. But we may not have this weakly lower semicontinuity when  $r \geq 2$  (see [18]).

(iv) *Constructive methods*: Eells, Lemaire, Ratto, Wood and many mathematicians have constructed harmonic maps in special cases (see [8, 9]).

We can find more details of the above methods and other methods in [23]. The purpose of the present paper is to extend the gradient flows method in critical point theory for the case  $r \leq \frac{m}{p}$ . Let  $f$  be a real functional on  $W^{r,p}(\mathcal{M}, \mathcal{N})$ . Extending  $f$  into  $W^{r,p}(\mathcal{M}, \mathbf{R}^n)$ , we can define the differentiability and a vector field corresponding to  $f$  without taking care of the smoothness of  $W^{r,p}(\mathcal{M}, \mathcal{N})$ . Then we prove that the restriction on  $C^r(\mathcal{M}, \mathcal{N})$  of this vector field is a vector field on  $C^r(\mathcal{M}, \mathcal{N})$ . Using the smooth manifold structure of  $C^r(\mathcal{M}, \mathcal{N})$  we get a flow on  $C^r(\mathcal{M}, \mathcal{N})$  corresponding to this vector field. But this vector field may not be bounded on  $C^r(\mathcal{M}, \mathcal{N})$  and some curve of the flow may be only defined in finite time, e.g. there may be  $u$  in  $C^r(\mathcal{M}, \mathcal{N})$  such that the curve starting at  $u$  is only defined on a bounded interval  $[0, t_u)$ . Therefore we could not use this flow for the deformation lemma in the critical point theory. But we observe that in this case  $f$  decreases very fast along this curve and we can get a critical point of  $f$ . Thus we can apply the flow method to the case in which  $W^{r,p}(\mathcal{M}, \mathcal{N})$  is not a smooth manifold but  $C^r(\mathcal{M}, \mathcal{N})$  is dense in it.

Let  $\mathcal{H}$  be an arcwisely connected component in  $W^{r,p}(\mathcal{M}, \mathcal{N})$  and  $\mathcal{K}$  its closure in  $W^{r,p}(\mathcal{M}, \mathcal{N})$ . Using the flow constructed as above we can study the following problems:

( $P_1$ ) Let  $x$  be in  $\mathcal{K}$  such that  $f(x) = \inf f(\mathcal{K})$ . Is  $x$  a critical point of  $f$ ?

( $P_2$ ) Let  $\{u_k\}$  be a minimizing sequence of  $f$  in  $\mathcal{H}$ . When does  $\{f'(u_k)\}$  converge to 0 as  $k$  tends to  $\infty$ ?

If the metric on  $\mathcal{N}$  is not euclidean, the problem ( $P_1$ ) is not trivial (see [17]). It is related to a question of J. Eells: When does a minimizer of a real functional  $f$  become a weak solution of the Lagrange-Euler equation associated to  $f$ ? If  $f$  is continuously differentiable on  $W^{r,p}(\mathcal{M}, \mathbf{R}^n)$  and  $C^r(\mathcal{M}, \mathcal{N})$  is dense in  $\mathcal{H}$ , then we get an affirmative answer for ( $P_1$ ) (see Theorem 3.1). If  $f$  belongs to a class of functionals, we get an affirmative answer for ( $P_2$ ) when  $\{u_k\}$  is in  $C^r(\mathcal{M}, \mathcal{N})$  (see Theorem 3.2). Using the Ekeland variational principle we only can find a sequence  $\{v_k\}$  associated to  $\{u_k\}$  in ( $P_2$ ) such that  $\{v_k\}$  is a minimizing sequence of  $f$  and  $\{f'(u_k)\}$  converges to 0 as  $k$  tends to  $\infty$ . The replacement of  $\{u_k\}$  by  $\{v_k\}$  is inconvenient in some cases because we can choose  $\{u_k\}$  with some special properties but  $\{v_k\}$  may not have these properties.

As a result of our paper we see that the main difficulty of the flows method is not the smoothness structure of the set of maps but the Palais-Smale condition of functionals, which seems to have relations not only with the dimension of source manifolds but also to the geometry of target manifolds (see [13, 14]). As in [24] our approach to global analysis is simpler than those in [7, 13, 14, 19]. We have studied this method in [6], when the functional satisfies the Palais-Smale condition.

### 1. Notations and definitions

In [5] we have observed that we could use a very small part of tangent space at any point in  $W^{1,2}(\mathcal{M}, \mathbf{R}^n)$  to establish flows for deformations in the Lusternik-Schnirelman theory. On the other hand, some nice properties of the tangent space of target manifolds can help us to get such a part. Now, combining these ideas we request the target manifold  $\mathcal{N}$  has the following properties:

(T1) There are local charts  $\{(\psi_j, \mathcal{O}_j)\}$  of  $\mathcal{N}$  and a positive real number  $\eta$  such that  $\|\psi_j\|_{C^r} + \|\psi_j^{-1}\|_{C^r} \leq \eta^{-1}$  and  $\{x \in \mathcal{N} : |x - a| < \eta\}$  is contained in some  $\mathcal{O}_j$  for any  $a \in \mathbf{R}^n$ .

(T2) There is a  $C^{r+1}$ -map  $\Theta$  from  $\mathbf{R}^n$  into the space  $L(\mathbf{R}^n, \mathbf{R}^n)$  of continuous linear maps from  $\mathbf{R}^n$  into  $\mathbf{R}^n$  with usual norm such that  $\sup_{y \in \mathbf{R}^n} \|D^s \Theta(y)\| < \infty$

for any  $s$  in  $\{0, 1, \dots, r + 1\}$ , and  $\Theta(y)$  is a projection from  $\mathbf{R}^n$  onto the tangent space  $T_y(\mathcal{N})$  of  $\mathcal{N}$  at any  $y$  in  $\mathcal{N}$ , which is identified as a linear subspace of  $\mathbf{R}^n$  parallel to an affine linear subspace of  $\mathbf{R}^n$  passing through  $y$ .

If  $\mathcal{N}$  is compact, then it has the two above properties. Note that such a map  $\Theta$  need to be defined only on  $\mathcal{N}$ , then we extend it into  $\mathbf{R}^n$ . For example, let  $\langle \cdot, \cdot \rangle$  be the scalar product in  $\mathbf{R}^n$  and  $\varphi$  in  $C_0^\infty(\mathbf{R}^n, \mathbf{R})$  such that  $\varphi(y) = 1$  in a neighborhood of  $S^{n-1}$ . Then we can choose the map  $\Theta$  for  $S^{n-1}$  in (T2) as follows

$$\Theta(x)z = z - \langle z, \varphi(x)x \rangle x \quad \forall (x, z) \in \mathbf{R}^n \times \mathbf{R}^n.$$

For any  $(u, \varphi)$  in  $W^{r,p}(\mathcal{M}, \mathbf{R}^n) \times C^r(\mathcal{M}, \mathbf{R}^n)$  and  $z$  in  $\mathcal{M}$ , put  $\Theta_u(\varphi)(z) = \Theta(u(z))\varphi(z)$ . We assume throughout this paper the following condition

(T3) Fix  $\varphi$  in  $C^{r+1}(\mathcal{M}, \mathbf{R}^n)$ . Then the map  $u \mapsto \Theta_u(\varphi)$  is continuous from  $W^{r,p}(\mathcal{M}, \mathbf{R}^n)$  into  $W^{r,p}(\mathcal{M}, \mathbf{R}^n)$ .

If  $r = 1$ , by (T2) there is a constant  $K$  such that  $\forall u, v \in W^{r,p}(\mathcal{M}, \mathcal{N})$ ,  $\varphi \in C^2(\mathcal{M}, \mathbf{R}^n)$ ,

$$|D\Theta_u(\varphi) - D\Theta_v(\varphi)| \leq K(|u - v||D\varphi| + |u - v||Du||\varphi| + |Du - Dv||\varphi|).$$

Thus, by the Hölder theorem we have

$$\begin{aligned} \|D\Theta_u(\varphi) - D\Theta_v(\varphi)\|_{L^p} &\leq \\ &\leq K\|\varphi\|_{W^{1,\infty}}(1 + \|u\|_{1,p}) \left( \|u - v\|_{L^{\frac{p}{p-1}}} + \|Du - Dv\|_{L^p} \right). \end{aligned}$$

Therefore we have (T3) when  $r = 1$  and  $\frac{p-1}{p} \geq \frac{m-p}{mp}$  or  $p \geq \frac{2m}{m+1}$ .

Similarly, the condition (T3) is satisfied when  $r = 2$  and  $p \geq \max\{\frac{2m}{m+2}, \frac{3m}{m+4}\}$ .

DEFINITION 1.1. Let  $\{(\phi_j, \Omega_j)\}_{j \in J}$  be a family of local charts of  $\mathcal{M}$  such that  $\cup_{j \in J} \Omega_j = \mathcal{M}$ , and let  $L(W^{r,p}(\mathcal{M}, \mathbf{R}^n), \mathbf{R})$  be the space of linear mappings from  $W^{r,p}(\mathcal{M}, \mathbf{R}^n)$  into  $\mathbf{R}$ . For any  $j$  in  $J$  and any  $T$  in  $L(W^{r,p}(\mathcal{M}, \mathbf{R}^n), \mathbf{R})$  put

$$\begin{aligned} C_j^r(\mathcal{M}, \mathbf{R}^n) &= \{u \in C^r(\mathcal{M}, \mathbf{R}^n) : \text{support of } u \text{ is contained in } \Omega_j\}, \\ W_j^{r,p}(\mathcal{M}, \mathbf{R}^n) &= \{u \in W^{r,p}(\mathcal{M}, \mathbf{R}^n) : \text{support of } u \text{ is contained in } \Omega_j\}, \\ \|T\|_{u,j,r,p} &= \sup \{|T\Theta_u(\varphi)| : \varphi \in C_j^r(\mathcal{M}, \mathbf{R}^n), \|\Theta_u(\varphi)\|_{r,p} \leq 1\} \\ \|T\|_{u,r,p} &= \sup_{j \in J} \|T\|_{u,j,r,p}, \end{aligned}$$

where  $\|T\|_{u,j,r,p}$  and  $\|T\|_{u,r,p}$  may be equal to  $\infty$ .

**DEFINITION 1.2.** Let  $f$  be a continuous mapping from  $W^{r,p}(\mathcal{M}, \mathbb{R}^n)$  into  $\mathbb{R}$ . We say  $f$  is weakly continuously differentiable on  $W^{r,p}(\mathcal{M}, \mathbb{R}^n)$  if and only if two following conditions are satisfied:

(i) For any  $u \in W^{r,p}(\mathcal{M}, \mathbb{R}^n)$  there exists a  $f'(u)$  in  $L(W^{r,p}(\mathcal{M}, \mathbb{R}^n), \mathbb{R})$  such that

$$\lim_{t \rightarrow 0} \frac{f(u + tv) - f(u)}{t} = f'(u)v \quad \forall v \in W_j^{r,p}(\mathcal{M}, \mathbb{R}^n), \forall j \in J.$$

(ii) The map  $(u, \varphi) \mapsto f'(u)\varphi$  is continuous from  $W^{r,p}(\mathcal{M}, \mathbb{R}^n) \times W_j^{r,p}(\mathcal{M}, \mathbb{R}^n)$  into  $\mathbb{R}$  for any  $j$  in  $J$ .

In this paper we denote the set  $\{x \in W^{r,p}(\mathcal{M}, \mathbb{R}^n) : \|x - a\|_{r,p} < s\}$  by  $B(a, s)$ .

### 2. Flows on $W^{r,p}(\mathcal{M}, \mathcal{N})$

Let  $f$  be a continuously differentiable real function on  $W^{r,p}(\mathcal{M}, \mathbb{R}^n)$ . In this section we establish a flow associated to  $f$  on  $W^{r,p}(\mathcal{M}, \mathcal{N})$  and study its properties. First we obtain a vector field corresponding to  $f$  as follows.

**LEMMA 2.1.** Let  $j$  in  $J$ ,  $\mu$  be in the open interval  $(0, 1)$  and  $f$  be a continuously differentiable real function on  $W^{r,p}(\mathcal{M}, \mathbb{R}^n)$ . Put

$$A_j = \{x \in W^{r,p}(\mathcal{M}, \mathbb{R}^n) : \|f'(x)\|_{x,j,r,p} > 0\}.$$

Then there is a  $C^1$ -map  $v$  from an open neighborhood  $\mathcal{V}$  of  $A_j$  in  $W^{r,p}(\mathcal{M}, \mathbb{R}^n)$  into  $W^{r,p}(\mathcal{M}, \mathbb{R}^n)$  such that

- (i)  $\|v(u)\|_{r,p} \leq 1$  and  $f'(u)v(u) \leq -\mu\|f'(u)\|_{u,j,r,p}$  for any  $u$  in  $A_j$  and
- (ii) the restriction of  $v$  on  $C^r(\mathcal{M}, \mathcal{N}) \cap \mathcal{V}$  is a  $C^1$ -map from  $(C^r(\mathcal{M}, \mathcal{N}) \cap \mathcal{V}, \|\cdot\|_{C^r})$  into  $(C_j^r(\mathcal{M}, T\mathcal{N}), \|\cdot\|_{C^r})$ .

**PROOF.** For any  $u$  in  $A_j$  there is  $\varphi(u)$  in  $C_j^r(\mathcal{M}, \mathbb{R}^n)$  such that

$$\|\Theta_u(\varphi(u))\|_{r,p} < 1 \text{ and } f'(u)(\varphi(u)) < -\mu\|f'(u)\|_{u,j,r,p}.$$

By (T3) and the continuity of  $f'$  we can find a positive real number  $d_u$  such that for any  $y$  in  $B(u, 2d_u)$

$$f'(y)\Theta_y(\varphi(u)) < -\mu\|f'(y)\|_{y,j,r,p} \quad \text{and} \quad \|\Theta_y(\varphi(u))\|_{r,p} \leq 1.$$

Since  $C^r(\mathcal{M}, \mathbb{R}^n)$  is dense in  $W^{r,p}(\mathcal{M}, \mathbb{R}^n)$ , we can find  $\bar{u}$  in  $B(u, d_u) \cap C^r(\mathcal{M}, \mathbb{R}^n)$ . Then  $B(\bar{u}, d_u) \subset B(u, 2d_u)$  and the family  $\{B(\bar{u}, d_u) : u \in A_j\}$  covers  $A_j$ . Therefore there exists a locally finite refinement  $\{B(\bar{u}_i, d_{u_i})\}$  of that family, which covers  $A_j$ . Denote  $\bigcup_i B(\bar{u}_i, d_{u_i})$  by  $\mathcal{V}$ . For any  $i$  put

$$q_i(u) = \begin{cases} \left( d_{u_i}^p - \|u - \bar{u}_i\|_{r,p}^p \right)^r & \forall u \in B(\bar{u}_i, d_{u_i}) \\ 0 & \forall u \in W^{r,p}(\mathcal{M}, \mathbb{R}^n) \setminus B(\bar{u}_i, d_{u_i}). \end{cases}$$

Then  $q_i$  is of class  $C^1$  on  $W^{r,p}(\mathcal{M}, \mathbb{R}^n)$ . Set

$$v(u) = \left( \sum_j q_z j(u) \right)^{-1} \Theta_u \left( \sum_i q_z i(u) \varphi(u_i) \right) \quad \forall u \in \mathcal{V},$$

which satisfies (i). Note that  $\bar{u}_i$  belongs to  $C^r(\mathcal{M}, \mathbb{R}^n)$  for any  $i$ . Since  $\|\cdot\|_{C^r}$  is stronger than  $\|\cdot\|_{r,p}$ , the restriction of  $q_i$  on  $C^r(\mathcal{M}, \mathbb{R}^n)$  is also of class  $C^1$  on  $C^r(\mathcal{M}, \mathbb{R}^n)$ . Thus, by (T2) we get (ii).

Note that  $C^r(\mathcal{M}, \mathcal{N}) \cap \mathcal{V}$  is open in  $C^r(\mathcal{M}, \mathcal{N})$ . By the results of [7, 15, 19]  $v|_{C^r(\mathcal{M}, \mathcal{N}) \cap \mathcal{V}}$  in Lemma 2.1 is a vector field on  $C^r(\mathcal{M}, \mathcal{N}) \cap \mathcal{V}$ . Thus for any  $u$  in  $C^r(\mathcal{M}, \mathcal{N}) \cap \mathcal{V}$  there is a  $C^1$ -curve  $w(u, \cdot)$  from an interval  $[0, t_1)$  into  $C^r(\mathcal{M}, \mathcal{N})$  such that

$$\begin{cases} \frac{dw(u, t)}{dt} = v(w(u, t)) & \forall t \in (0, t_1) \\ w(u, 0) = u. \end{cases}$$

We study  $w$  by the following lemmas.

LEMMA 2.2. Let  $u_0$  be in  $A_j$  and  $s$  a positive real number such that  $B(u_0, 3s) \subset A_j$  and there is only a finite number of  $B(\bar{u}_i, d_{u_i})$  having a non-empty intersection with  $B(u_0, 3s)$ . Then there is a positive real number  $t_0$  such that  $w(u, \cdot)$  is defined on  $[0, t_0)$  for any  $u$  in  $B(u_0, s) \cap C^r(\mathcal{M}, \mathcal{N})$ .

PROOF. Note that we only use a finite family  $\{\bar{u}_i, \varphi(u_i)\}$  in  $C^r(\mathcal{M}, \mathbb{R}^n)$  to define  $v(u)$  for any  $u$  in  $B(u_0, 3s)$ . Thus, by (T2) there is a constant  $C_0$  such that

$$\|v(a)\|_{C(\mathcal{M}, \mathbb{R}^n)} \leq C_0 \text{ and } \|v(a) - v(b)\|_* \leq C_0 \|a - b\|_*$$

for any  $a$  and  $b$  in  $B(u_0, s) \cap C^r(\mathcal{M}, \mathbb{R}^n)$ , where  $\|\cdot\|_*$  is  $\|\cdot\|_{C(\mathcal{M}, \mathbb{R}^n)}$  or  $\|\cdot\|_{C^r(\mathcal{M}, \mathbb{R}^n)}$ .

Fix  $u$  in  $B(u_0, s) \cap C^r(\mathcal{M}, \mathbb{R}^n)$ . Let  $\eta$  be the positive real number in the

condition (T1). Let  $(\varphi, \Omega)$  be a local chart of  $\mathcal{M}$  such that  $u(\Omega) \subset B(z, \frac{\eta}{4})$  for some  $z$  in  $\mathbb{R}^n$ . Thus we can choose a local chart  $(\psi, \mathcal{O})$  of  $\mathcal{N}$  such that

$$\psi \circ u \circ \varphi^{-1}(U) \subset B(0, \eta') \subset B(0, 3\eta') \subset \psi(\mathcal{O}) \subset \mathbb{R}^{n_1},$$

where  $U = \varphi(\Omega)$  and  $\eta'$  depends only on  $\eta$ .

Therefore we can reduce the problem to the case of euclidean metrics. Let  $U \subset \mathbb{R}^m$ ,  $\bar{u} \in C^r(U, B(0, \eta'))$  and  $\bar{v} \in C^1(C^r(U, B(0, 3\eta')), C^r(U, \mathbb{R}^{n_1}))$  such that

$$\|\bar{v}(a)\|_{C(\mathcal{M}, \mathbb{R}^{n_1})} \leq C_1 \text{ and } \|\bar{v}(a) - \bar{v}(b)\|_* \leq C_1 \|a - b\|_*$$

for any  $a$  and  $b$  in  $Y = C^1(U, B(0, 3\eta'))$ , where  $\|\cdot\|_*$  is  $\|\cdot\|_{C(U, \mathbb{R}^{n_1})}$  or  $\|\cdot\|_{C^r(U, \mathbb{R}^{n_1})}$  and the constant  $C_1$  depends only on  $C_0$  and  $\eta$ . Choose  $t_1 = \min \left\{ \frac{\eta'}{C_1 + 1}, \frac{1}{C_1 + 1} \right\}$ . For any  $\phi$  in  $X \equiv C([0, t_1], Y)$  put

$$(T\phi)(t) = \bar{u} + \int_0^t \bar{v}(\phi(s)) ds \quad \forall t \in [0, t_1].$$

It is easy to prove that  $T$  is a contraction on  $X$  and that it has a unique fixed point there. Therefore we can choose  $t_0$  for the lemma.

LEMMA 2.3. Let  $u \in A_j \cap C^r(\mathcal{M}, \mathcal{N})$  and  $[0, t_u)$  the maximal interval where  $w(u, \cdot)$  can be defined. We have

- (i)  $w(u, \cdot)$  is a  $C^1$ -curve from  $[0, t_u)$  into  $Z$ , where  $Z$  is  $C(\mathcal{M}, \mathcal{N})$  or  $C^r(\mathcal{M}, \mathcal{N})$  or  $W^{r,p}(\mathcal{M}, \mathcal{N})$ ,
- (ii)  $\|w(u, t) - u\|_{r,p} \leq t$  for any  $t \in [0, t_u)$ ,
- (iii) If  $t_u$  is finite, then  $\{w(u, t)\}$  converges to  $u_0$  in  $W^{r,p}(\mathcal{M}, \mathcal{N})$  as  $t \rightarrow t_0$  and  $\|f'(u_0)\|_{u_0, j, r, p} = 0$ ,
- (iv) If there is a positive real number  $s$  such that  $B(u, s)$  is contained in  $A_j$ , then  $t_u \geq s$ ,
- (v) If  $\|f'(x)\|_{x, j, r, p} > b$  for any  $x$  in  $B(u, s)$ , then  $f(u) - f(w(u, s)) \geq \mu bs' \quad \forall s' \in (0, s)$ , where  $\mu$  is as in Lemma 2.1.

PROOF. Since  $w(u, \cdot)$  is a  $C^1$ -curve from  $[0, t_u)$  into  $C^r(\mathcal{M}, \mathcal{N})$  and the topology of  $C^r(\mathcal{M}, \mathcal{N})$  is stronger than those of  $C(\mathcal{M}, \mathcal{N})$  and  $W^{r,p}(\mathcal{M}, \mathcal{N})$ , we get (i). By (i) of Lemma 2.1, we have

$$\|w(u, s) - w(u, t)\|_{r,p} \leq |s - t| \quad \forall s, t \in [0, t_u), \tag{2.1}$$

which yields (ii). When  $t_u$  is finite, by (2.1)  $\{w(u, t)\}$  converges to  $u_0$  in  $W^{r,p}(\mathcal{M}, \mathcal{N})$  as  $t \rightarrow t_u$ . Since  $[0, t_u)$  is the maximal domain of  $w(u, \cdot)$ , by Lemma 2.2  $u_0$  does not belong to  $A_j$ . Thus we have (iii). By Lemma 2.2, (ii) and (iii) we get (iv). Put  $\bar{f}(t) = f(w(u, t))$  for any  $t \in [0, t_u)$ . By Lemma 2.2 and (i) of Lemma 2.1 we see that  $s \leq t_u$  and

$$\bar{f}'(t) = f'(w(u, t))v(w(u, t)) \leq -\mu b \quad \forall t \in (0, s).$$

Therefore we get (v).

REMARK. The flow  $w(u, \cdot)$  only changes the value of  $u$  inside  $\Omega_j$ . Therefore we can use special local properties of  $\mathcal{M}$  to study global problems on  $W^{r,p}(\mathcal{M}, \mathcal{N})$ .

### 3. Applications

Let  $f$  be a continuously differentiable real function on  $W^{r,p}(\mathcal{M}, \mathbb{R}^n)$ . Let  $\mathcal{H}$  be an arcwisely connected component in  $W^{r,p}(\mathcal{M}, \mathcal{N})$ ,  $\mathcal{K}$  be its closure and  $x$  in  $\mathcal{K}$ . Then we have the following results.

**THEOREM 3.1.** Assume that  $f(x) = \inf f(\mathcal{H})$  and  $C^r(\mathcal{M}, \mathcal{N}) \cap \mathcal{H}$  is dense in  $\mathcal{H}$ . Then  $\|f'(x)\|_{x,r,p} = 0$ .

PROOF. Let  $\{x_k\}$  be a sequence in  $C^r(\mathcal{M}, \mathcal{N}) \cap \mathcal{H}$  such that  $\{x_k\}$  converges to  $x$  in  $W^{r,p}(\mathcal{M}, \mathcal{N})$ . Assume that  $\|f'(x)\|_{x,j,r,p} > 2b > 0$  for some  $j$  and  $b$ . Then we can find a real number  $s$  such that  $\|f'(y)\|_{y,j,r,p} > b$  for any  $y \in B(x, 3s)$ . When  $k$  is greater than some  $k_0$ ,  $x_k$  belongs to  $B(x, s)$ . Replacing  $x_k$  by  $w(x_k, s)$  and applying (v) of Lemma 2.3 we see that  $f(x)$  can not be  $\inf f(\mathcal{H})$ . This contradiction proves the theorem.

**THEOREM 3.2.** Assume that

(F) For any minimizing sequence  $\{v_k\}$  of  $f$  in  $\mathcal{H}$  such that  $\|f'(v_k)\|_{v_k,j,r,p} > 2b$  for some  $j$  and some positive real number  $b$ , we can find a positive real number  $s$  such that  $\|f'(x)\|_{x,j,r,p} > b$  for any  $x$  in  $\bigcup_k B(v_k, s)$ .

Then  $\{\|f'(u_k)\|_{u_k,j,r,p}\}$  converges to 0 when  $\{u_k\}$  is a minimizing sequence of  $f$  in  $\mathcal{H}$  and belongs to  $C^r(\mathcal{M}, \mathcal{N})$ .

PROOF. Using (F) and arguing as in the proof of Theorem 4.1 we get the theorem.

REMARK 3.1. The density of  $C^\infty(\mathcal{M}, \mathcal{N})$  has been studied (see [1] and its references). If  $f$  is the functional corresponding to the harmonic maps, Theorem 3.1 has been proved in [17] for some special cases.



REMARK 3.2. With the Ekeland variational principle [11, 12] we have to replace  $\{u_k\}$  by another sequence to get the result of Theorem 3.2.

REMARK 3.3. If  $f$  is the functional corresponding to the harmonic maps, then  $f$  satisfies (F). In general,  $f$  satisfies (F) if the mappings  $f$  and  $x \rightarrow \|f'(x)\|_{x,r,p}$  are bounded and uniformly continuous on  $(f^{-1}(B), \|\cdot\|_{r,p})$  for any bounded subset  $B$  of  $\mathbb{R}$ .

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