

Existence and uniqueness of the n -dimensional Helfrich flow

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§ 1 The Helfrich Variational Problem

$\Sigma \subset \mathbb{R}^{n+1}$: Hypersurface

$$A(\Sigma) = \text{Area},$$

$$V(\Sigma) = -\frac{1}{n+1} \int_{\Sigma} \mathbf{f} \cdot \boldsymbol{\nu} \, dS \quad ([\text{Enclosed}] \text{ Volume})$$

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$$V(\Sigma) = -\frac{1}{n+1} \int_{\Sigma} \mathbf{f} \cdot \boldsymbol{\nu} \, dS \quad (\text{[Enclosed] Volume})$$

$H = \text{Mean curvature}, \quad c_0 = \text{constant}$

$$W(\Sigma) = \frac{n}{2} \int_{\Sigma} (H - c_0)^2 \, dS$$

The Helfrich Variational Problem

For given constants c_0 , A_0 , and V_0 ,

find critical points of W under the constraints

$$A(\Sigma) = A_0, \quad V(\Sigma) = V_0.$$

Backgrounds

- $n = 2$

A model of shape transformation of human red blood cell (Helfrich, 1973)

(c_0 : spontaneous curvature of cell membrane)

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A model of shape transformation of a closed loop of plastic tape between two parallel flat plates (Brailsford, 1983)

- $n = 1, c_0 = 0$

Trace formula of heat kernel ($\Sigma = \partial\Omega$)

As $t \rightarrow +0$,

$$\int_{\Omega} G(x, x, t) dx = \frac{1}{4\pi t} \left(a_0 + a_1 t^{1/2} + a_2 t + a_3 t^{3/2} + \dots \right)$$

$$a_0 = V, \quad a_1 = -\frac{\sqrt{\pi}}{2} A, \quad a_2 = \frac{1}{3} \int_{\Sigma} H dS, \quad a_3 = \frac{\sqrt{\pi}}{64} \int_{\Sigma} H^2 dS$$

For given a_0, a_1 , and a_2 , find Ω which minimizes a_3 (Watanabe, 2000/2002).

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$$W(\Sigma) = \frac{1}{2} \int_{\Sigma} H^2 dS - c_0 \int_{\Sigma} H dS + \frac{1}{2} c_0^2 \int_{\Sigma} dS$$

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The 2nd term is a topologically invariant.

The 3rd term is constant because of constraint

$$A = A_0.$$

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- Critical points without rotational symmetry
(N.-Takagi, unpublished)

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Gradient Flow associated to
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v : normal velocity, δ : the first variation,

$P : L^2(\Sigma) \rightarrow (\text{span} \{\delta A, \delta V\})^\perp$: projection

$$v = -\Delta_g H - (H - c_0) \left\{ \frac{n^2}{2} H(H + c_0) + R \right\} + \lambda_1 n H + \lambda_2$$

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Δ_g : Laplace-Beltrami operator,

R : scalar curvature

λ_i : Lagrange multipliers

λ_1 's are determined by

$$0 = \frac{d}{dt}A(\Sigma) = \langle \delta A(\Sigma), v \rangle, \quad 0 = \frac{d}{dt}V(\Sigma) = \langle \delta V(\Sigma), v \rangle$$

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It follows from equation that

$$0 = -\langle \delta A(\Sigma), \delta W(\Sigma) + \lambda_1 \delta A(\Sigma) + \lambda_2 \delta V(\Sigma) \rangle,$$

$$0 = -\langle \delta V(\Sigma), \delta W(\Sigma) + \lambda_1 \delta A(\Sigma) + \lambda_2 \delta V(\Sigma) \rangle,$$

$$\begin{aligned}
 & \begin{pmatrix} \langle \delta A(\Sigma), \delta A(\Sigma) \rangle & \langle \delta A(\Sigma), \delta V(\Sigma) \rangle \\ \langle \delta V(\Sigma), \delta A(\Sigma) \rangle & \langle \delta V(\Sigma), \delta V(\Sigma) \rangle \end{pmatrix} \begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix} \\
 &= - \begin{pmatrix} \langle \delta A(\Sigma), \delta W(\Sigma) \rangle \\ \langle \delta V(\Sigma), \delta W(\Sigma) \rangle \end{pmatrix}
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$$\begin{pmatrix} \langle \delta A(\Sigma), \delta A(\Sigma) \rangle & \langle \delta A(\Sigma), \delta V(\Sigma) \rangle \\ \langle \delta V(\Sigma), \delta A(\Sigma) \rangle & \langle \delta V(\Sigma), \delta V(\Sigma) \rangle \end{pmatrix} \begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix} \\ = - \begin{pmatrix} \langle \delta A(\Sigma), \delta W(\Sigma) \rangle \\ \langle \delta V(\Sigma), \delta W(\Sigma) \rangle \end{pmatrix}$$

$$\text{Gramian} := \det \begin{pmatrix} \langle \delta A(\Sigma), \delta A(\Sigma) \rangle & \langle \delta A(\Sigma), \delta V(\Sigma) \rangle \\ \langle \delta V(\Sigma), \delta A(\Sigma) \rangle & \langle \delta V(\Sigma), \delta V(\Sigma) \rangle \end{pmatrix}$$

- If Gramian $\neq 0$,
then λ_i 's are uniquely determined from Σ .

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then λ_i 's are not uniquely determined,
but uniquely determined

$$\lambda_1 \delta A(\Sigma) + \lambda_2 \delta V(\Sigma)$$

from Σ .

Theorem 1.

Let $P(\Sigma)$ be the projection

$$L^2(\Sigma) \rightarrow (\text{span} \{ \delta A(\Sigma), \delta V(\Sigma) \})^\perp.$$

Consider the equation

$$v = -P(\Sigma)\delta W(\Sigma).$$

Solutions, if exist, satisfy

$$\frac{d}{dt}W(\Sigma) = -\|v\|_{L^2}^2, \quad \frac{d}{dt}A(\Sigma) \equiv 0, \quad \frac{d}{dt}V(\Sigma) \equiv 0.$$

Ref. Shikhman, V. & O. Stein, *Constrained optimization: projected gradient flows*, J. Optim. Theory Appl. **140** (1) (2009), 117–130.

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This is not our case !

Difficulty to deal with the projected gradient flow:

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- Assume

- Gramian $(t) > 0$ for $t \in [0, T_*)$,

- Gramian $(T_*) = 0$,

$\implies P(\Sigma(t))$ may be discontinuous at $t = T_*$.

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- Assume
 - Gramian $(t) > 0$ for $t \in [0, T_*)$,
 - Gramian $(T_*) = 0$,
 $\implies P(\Sigma(t))$ may be discontinuous at $t = T_*$.
- The condition Gramian $\neq 0$ is a posteriori.

For an integrable function f on Σ :

$$\bar{f} = \frac{1}{A} \int_{\Sigma} f \, dS$$

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For a mathematical object F on $\Sigma(t) \times [0, T)$:

$$F_0 = F|_{t=0}$$

Theorem 2 (N.-Yi).

Assume $\Sigma_0 \in h^{3+\alpha}$ (the little Hölder space)
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Theorem 2 (N.-Yi).

Assume $\Sigma_0 \in h^{3+\alpha}$ (the little Hölder space)
($0 < \alpha < 1$).

- If Gramian $\neq 0$ at $t = 0$,
then \exists^1 local Helfrich flow with $\Sigma(0) = \Sigma_0$.
- Assume Gramian = 0 at $t = 0$.
 - If $(\bar{H}_0 - c_0)\tilde{R}_0 \equiv 0$,
then \exists global Helfrich flow with $\Sigma(0) = \Sigma_0$
(the uniqueness is uncertain
expect one-dimensional case).

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\implies General theory (eg. Amann) is applicable.

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$\implies \Sigma(t) \equiv \Sigma_0$ is a stationary solution.

Comparison with a known result (1)

Kohsaka-N. (2006) $n = 2$
Analysis of

$$v = -\delta W - \lambda_1 \delta A - \lambda_2 \delta V$$

for given constants λ_i

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- Local existence and uniqueness
under $\Sigma_0 \in h^{2+\alpha}$ ($0 < \alpha < 1$).

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- Local existence and uniqueness under $\Sigma_0 \in h^{2+\alpha}$ ($0 < \alpha < 1$).
- The global existence cannot be expected. (\exists solutions blowing up in finite/infinite time).
- Existence of center manifold near sphere and an upper estimate of its dimension.

Comparison with a known result (2)

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- By penalty method: Construct solutions to

$$v = -\delta W - \frac{1}{2\varepsilon}\delta(A - A_0)^2 - \frac{1}{2\varepsilon}\delta(V - V_0)^2,$$

and then take the limit as $\varepsilon \downarrow 0$.

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- $\Sigma_0 \in C^\infty$

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- $\Sigma_0 \in C^\infty$
- The uniqueness is uncertain.

§ 4. A Gramian estimate

- $\Sigma(t) \hookrightarrow \mathbb{R}^{n+1}$: continuous w. r. t. t
then $\text{Gramian}(0) > 0 \implies \text{Gramian}(t) > 0$.
(the isoperimetric inequality)

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then $\text{Gramian}(0) > 0 \implies \text{Gramian}(t) > 0$.
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- Non-embedding case ?
- Continuity w. r. t. t ?
(If $\text{Gramian}(t) \rightarrow +0$ as $t \rightarrow T_* - 0$,
then $P(\Sigma(t))$ may be discontinuous.)

Assume $\text{Gramian}(0) > 0$, and define

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$$T_* = \sup\{t > 0 \mid \text{Gramian}(\tau) > 0 \text{ for } \tau \in [0, t)\}$$

- Do solutions exist with $T_* < \infty$?
- If exists, what happens at $t = T_*$?

Because $\delta A = -nH$ and $\delta V = -1$,

$$\begin{aligned} \text{Gramian} &= \det \begin{pmatrix} \langle \delta A(\Sigma), \delta A(\Sigma) \rangle & \langle \delta A(\Sigma), \delta V(\Sigma) \rangle \\ \langle \delta V(\Sigma), \delta A(\Sigma) \rangle & \langle \delta V(\Sigma), \delta V(\Sigma) \rangle \end{pmatrix} \\ &= \int_{\Sigma} n^2 H^2 dS \int_{\Sigma} dS - \left(\int_{\Sigma} nH dS \right)^2 \\ &= n^2 A \int_{\Sigma} \tilde{H}^2 dS. \end{aligned}$$

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Let consider the time evolution of $\|\tilde{H}\|_{L^2}^2$.

$$\begin{aligned} W &= \frac{n}{2} \|H - c_0\|_{L^2}^2 \\ &= \frac{n}{2} \left\{ \|\tilde{H}\|_{L^2}^2 + A \left(\int_{\Sigma} H \, dS \right)^2 \right. \\ &\quad \left. - 2c_0 \int_{\Sigma} H \, dS + c_0^2 A \right\} \end{aligned}$$

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 &\quad \left. - 2c_0 \int_{\Sigma} H \, dS + c_0^2 A \right\}
 \end{aligned}$$

$$\frac{d}{dt} \|\tilde{H}\|_{L^2}^2 = \frac{2}{n} \frac{d}{dt} W - \dots$$

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Gauss map $\nu : \Sigma \longrightarrow S^n$
The energy

$$\begin{aligned} E(\nu) &= \frac{1}{2} \int_{\Sigma} \|\nabla \nu\|_g^2 dS \\ &= \frac{1}{2} \int_{\Sigma} (n^2 H^2 - R) = \frac{n^2}{2} \|\tilde{H}\|_{L^2}^2 + \dots \end{aligned}$$

$$\frac{d}{dt} \|\tilde{H}\|^2 = \frac{2}{n^2} \frac{d}{dt} E(\boldsymbol{\nu}) + \dots$$

Fact. $\delta \nu[\phi] = -\nabla \phi.$

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Corollary.

$$\frac{d}{dt}E(\nu) = \delta E(\nu)[\partial_t \nu] = -\delta E(\nu)[\nabla v]$$

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Corollary.

$$\frac{1}{2} \frac{d}{dt} \int_{\Sigma} (n^2 H^2 - R) dS = -n \langle v, P \Delta_g H \rangle_g$$

$$\begin{aligned}
0 \leq & n \frac{d}{dt} \|\tilde{H}\|_{L^2}^2 \\
& + 4c_0 \frac{d}{dt} \int_{\Sigma} H \, dS - \frac{1}{n} \frac{d}{dt} \int_{\Sigma} R \, dS \\
& + \left\| P \left(\frac{n^2}{2} H^3 - \bar{H} R \right) \right\|_{L^2}^2
\end{aligned}$$

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\implies green part $\leq C \|\tilde{H}\|_{L^2}^2$

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\implies green part $\leq C \|\tilde{H}\|_{L^2}^2$

$$\therefore 0 \leq \frac{d}{dt} \|\tilde{H}\|_{L^2}^2 + \lambda \|\tilde{H}\|_{L^2}^2$$

Theorem 3.

Assume “ $n = 1$ ” or “ $n = 2$ and $c_0 = 0$ ”.

Consider the Helfrich flow with $\text{Gramian}(0) > 0$.

If $T_* = \sup\{t \mid \text{Gramian}(\tau) > 0 \text{ for } \tau \in [0, t)\} < \infty$,
then

$\limsup_{t \rightarrow T_* - 0} \text{osc } \tilde{H}$ or $\limsup_{t \rightarrow T_* - 0} \text{osc } \tilde{R}$ blows up.

Corollary. When $n = 1$ and $\Sigma_0 \in C^\infty$,

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\therefore We have L^∞ -estimate of H .

If $\text{Gramian}(t) \rightarrow 0$ as $t \rightarrow T_* - 0$,
then (roughly speaking)

$$\|\tilde{H}\|_{L^2} \rightarrow 0, \quad \|\tilde{H}\|_{L^\infty} \rightarrow \infty.$$

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then (roughly speaking)

$$\|\tilde{H}\|_{L^2} \rightarrow 0, \quad \|\tilde{H}\|_{L^\infty} \rightarrow \infty.$$

\implies mean curvature concentrates
on a \mathcal{H}^n -null set (blow-up set).

Conjecture

- $n \geq 2 \implies \exists$ blow-up solutions
 - $\dim_{\mathcal{H}}(\text{blow-up set}) \leq n - 2$
 - Energy gap = $\frac{n}{2} \times 4\pi$
 $\times \mathcal{H}^{n-2}(\text{blow-up sets}) \times \text{multiplicity}$

Thank you very much
for your attention.