

Some title

Master Thesis

Theo Koppenhöfer

Lund

October 10, 2023

Some amazing introduction

**Some general remarks**

**On assuming non-degeneracy**

## The case $n = 2$

**Claim.** Let  $\Omega$  be homeomorphic to  $B_1 \subseteq \mathbb{R}^2$ . Let further  $f: \overline{\Omega} \rightarrow \mathbb{R}$  be harmonic and admissible as in Morse with critical point  $x_0 \in \Omega$ . Then  $\Sigma^- \subseteq \partial\Omega$  consists of at least 2 components.

### A proof involving level-sets

*Proof.* Let  $y_c = f(x_0)$  and  $x_0, \dots, x_N$  be all the critical points s.t.  $f(x_i) = y_c$ . We claim that the set

$$C = \{f = y_c\} \subseteq \overline{\Omega}$$

divides  $\partial\Omega$  into 4 components. To show this let  $\gamma_i: (a_i, b_i) \rightarrow C$  parametrise the curves in  $C$  intersecting at  $x_0$ . These can be constructed with the initial value problem

$$\begin{aligned}\gamma' &= (Df)^\perp|_\gamma \\ \gamma(0) &= \gamma_0\end{aligned}$$

where  $\gamma_0 \in C$  is chosen sufficiently near  $x_0$ . Without loss of generality the intervals on which the  $\gamma_i$  are defined are maximal. We thus have for

$$\begin{aligned}\gamma_i^- &= \lim_{t \rightarrow a_i} \gamma(t) \\ \gamma_i^+ &= \lim_{t \rightarrow b_i} \gamma(t)\end{aligned}$$

that  $\gamma_i^\pm \in ([0, c]x_0, \dots, x_N, \partial\Omega)$  since the  $x_j$  are the sole points on  $\Omega \cap \overline{C}$  at which  $Df^\perp = 0$ . We therefore have a situation similar to the one depicted in [TODO: make figure]. One sees that  $C$  can thus be represented by a graph  $G$  with vertices  $v_0, \dots, v_M$  and edges  $e_0, \dots, e_L \subseteq C$ . Assume  $G$  contains a cycle with vertex sequence  $v_{i_1}, \dots, v_{i_K}$  and edges  $e_{i_1}, \dots, e_{i_K}$ . Then

$$\partial E = \bigcup_k e_{i_k} \subseteq C$$

is the boundary of a domain  $E$  for which  $f = y_c$  on  $\partial E$ . By the maximum principle  $f = 0$  on  $E$  and thus  $f = 0$  on  $\overline{\Omega}$ , a contradiction to the non-degeneracy. Hence  $G$  is acyclic and the number of intersections of  $C$  with  $\partial\Omega$  is at least 4 and thus  $\partial\Omega$  is divided into 4 components. Now choose 4 neighbouring components as depicted in figure [TODO: insert figure]. Let  $A \subseteq \Omega$  be the domain bounded by  $\omega_1$  and  $C$  as in the figure. The maximum principle yields that  $\omega_1$  contains a local maximum or minimum of  $f$ . Analogously  $\omega_2, \dots, \omega_4$  also contain local extrema. Since the  $\partial\omega_i$  cannot be extremal points on  $\partial\Omega$  we can assume without loss of generality (by switching  $f$  for  $-f$ ) that  $\omega_1$  and  $\omega_3$  contain local maxima and  $\omega_2$  and  $\omega_4$  local minima. By Hopf's lemma we thus have

$$\Sigma^- \cap \omega_2 \neq \emptyset \neq \Sigma^- \cap \omega_4$$

and

$$\Sigma^+ \cap \omega_1 \neq \emptyset \neq \Sigma^+ \cap \omega_3$$

From this the claim follows.  $\square$

### A proof involving invariant manifolds

*Proof.* Let  $x_0, \dots, x_N$  denote the critical points of  $f$ . Let  $\lambda_i: (a_i, b_i) \rightarrow \overline{\Omega}$  for  $i \in \{1, 2\}$  parametrise the unstable manifolds of the critical point  $x_0$  and  $\lambda_i: (a_i, b_i) \rightarrow \overline{\Omega}$  for  $i \in \{1, 2\}$  be chosen to parametrise the stable manifolds of  $x_0$ . As in the previous proof we can assume the interval on which the  $\lambda_i$  are defined to be maximal. We thus have for

$$\lambda_i^- = \lim_{t \rightarrow a_i} \lambda(t)$$

$$\lambda_i^+ = \lim_{t \rightarrow b_i} \lambda(t)$$

that  $\lambda_i^\pm \in ([)c]x_0, \dots, x_N, \partial\Omega$  since the  $x_j$  are the sole points on  $\Omega \cap \overline{C}$  at which  $Df \perp = 0$ . Thus all invariant manifolds of all critical points form an directed graph  $G$  with vertices  $v_1, \dots, v_M$  and edges  $e_1, \dots, e_L \subseteq \overline{\Omega}$ . Here the direction of the edge is determined by whether  $f$  increases or decreases along the edge. Our graph is in fact acyclic directed. TODO: continue proof  $\square$

**The case  $n = 3$**

**The case of a single critical point**

## The case of dimensions $n = 4$

Define the harmonic function

$$\begin{aligned} f: B_1 \subseteq \mathbb{R}^4 &\rightarrow \mathbb{R} \\ x &\mapsto x_1^2 + x_2^2 - x_3^2 - x_4^2. \end{aligned}$$

This has the origin as a stagnation point. We now claim that the sets  $\Sigma^+$  and  $\Sigma^-$  are both simply connected, i.e. we have a tube in  $\mathbb{R}^4$  with throughflow and a stagnation point.

*Proof.* To prove this claim we observe that the boundary  $\partial B_1$  can be parametrised by the coordinates  $\bar{x} = (x_2, x_3, x_4)$  for which we have  $|\bar{x}| \leq 1$ . By the condition

$$\sum_i x_i^2 = 1 \quad (1)$$

on the boundary  $\partial B_1$  we have that  $x_1$  is then uniquely determined up to sign. Thus we have defined parametrisations

$$\begin{aligned} \Sigma^\pm: B_1 \subseteq \mathbb{R}^3 &\rightarrow \mathbb{R} \\ \bar{x} &\mapsto x, \pm x_1 \geq 0 \end{aligned} \quad (2)$$

We now calculate the derivative of  $f$

$$Df = 2 \begin{bmatrix} x_1 & x_2 & -x_3 & -x_4 \end{bmatrix}^\top$$

and the normal to  $\partial B_1$

$$n = \begin{bmatrix} x_1 & \cdots & x_4 \end{bmatrix}^\top.$$

Thus we have  $x \in \Sigma^\pm$  iff

$$0 < \pm Df \cdot n = \pm 2(x_1^2 + x_2^2 - x_3^2 - x_4^2)$$

Using the condition (1) we obtain the equivalent condition

$$0 < \pm 1 - 2(x_3^2 + x_4^2)$$

Define the cylinder

$$C = \{\bar{x} \in \mathbb{R}^3: x_3^2 + x_4^2 < 1/2\} = \mathbb{R} \times B_{1/\sqrt{2}}$$

If we return to our parametrisation (2) we see that we have  $\bar{x} \in B_1 \cap C$  iff  $\Sigma^\pm(x) \in \Sigma^+$ . Analogously we have that  $\bar{x} \in B_1 \setminus C$  iff  $\Sigma^\pm(x) \in \Sigma^-$ . Taking into account that  $x_1 = 0$  is equivalent to  $\bar{x} \in \partial B_1 \subseteq \mathbb{R}^2$  the claim follows from a picture.

(TODO: Elaborate here with some argument with homeomorphisms)

□

## Bibliography

- [1] computational-science-HT23, *Github repository to the thesis*. Online, 2023. [Online]. Available: <https://github.com/TheoKoppenhoefer/master-thesis>.
- [2] J. E. Snow and C. M. Hoover, “Mathematician as artist: Marston morse,” *The Mathematical Intelligencer*, vol. 32, no. 2, pp. 11–18, Jun. 2010, ISSN: 1866-7414. DOI: 10.1007/s00283-009-9085-3. [Online]. Available: <https://doi.org/10.1007/s00283-009-9085-3>.
- [3] M. Morse, “Relations between the critical points of a real function of  $n$  independent variables,” *Trans. Amer. Math. Soc.*, vol. 27, no. 3, pp. 345–396, 1925, ISSN: 0002-9947,1088-6850. DOI: 10.2307/1989110. [Online]. Available: <https://doi.org/10.2307/1989110>.
- [4] M. Morse and S. S. Cairns, *Critical point theory in global analysis and differential topology: An introduction*, ser. Pure and Applied Mathematics. Academic Press, New York-London, 1969, vol. Vol. 33, pp. xii+389.
- [5] M. Morse, “Equilibrium points of harmonic potentials,” *J. Analyse Math.*, vol. 23, pp. 281–296, 1970, ISSN: 0021-7670,1565-8538. DOI: 10.1007/BF02795505. [Online]. Available: <https://doi.org/10.1007/BF02795505>.
- [6] R. Shelton, “Critical points of harmonic functions on domains in  $\mathbf{R}^3$ ,” *Trans. Amer. Math. Soc.*, vol. 261, no. 1, pp. 137–158, 1980, ISSN: 0002-9947,1088-6850. DOI: 10.2307/1998322. [Online]. Available: <https://doi.org/10.2307/1998322>.
- [7] A. Hatcher, *Algebraic topology*. Cambridge University Press, Cambridge, 2002, pp. xii+544, ISBN: 0-521-79160-X; 0-521-79540-0.