

# Draft

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## 1 Introduction

Let  $(M^n, g)$  be a compact Riemannian manifold without boundary. Assume  $M$  has nonnegative Bakry Emery Ricci curvature ie.  $\text{Ric} + \text{Hess} f \geq 0$ , where  $f$  is a smooth function on  $M$ . We consider "isotropic" equations of the following form:

$$\left[ \alpha(u, |Du|) \frac{D_i u D_j u}{|Du|^2} + \beta(u, |Du|) \left( \delta_{ij} - \frac{D_i u D_j u}{|Du|^2} \right) \right] D_i D_j u + q(u, |Du|) - \beta(u, |Du|) \langle Du, Df \rangle = 0. \quad (1)$$

We assume that Equation (1) is nonsingular, i.e. the left hand side of (1) is continuous on  $\mathbb{R} \times TM \times \text{Sym}^2(T^*M)$ ,  $\alpha$  and  $\beta$  are nonnegative functions, and that  $\beta(s, t) > 0$  for  $t > 0$ . Our main result is the following estimate:

**Theorem 1.** *Let  $(M^n, g)$  be a compact Riemannian manifold with nonnegative Bakry Emery Ricci curvature  $\text{Hess} + \text{Ric} f \geq 0$ , and let  $u$  be a viscosity solution of Equation (1). Suppose  $\varphi : [a, b] \rightarrow [\inf u, \sup u]$  is a  $C^2$  solution of*

$$\alpha(\varphi, \varphi') \varphi'' + q(\varphi, \varphi') = 0 \quad \text{on } [a, b]; \quad (2)$$

$$\varphi(a) = \inf u; \quad \varphi(b) = \sup u; \quad \varphi' > 0 \quad \text{on } [a, b]. \quad (3)$$

Moreover let  $\psi$  be the inverse of  $\varphi$ , i.e.  $\psi(\varphi(z)) = z$ . Then we have

$$\psi(u(y)) - \psi(u(x)) - d(x, y) \leq 0, \forall x, y \in M$$

By allowing  $y$  to approach  $x$ , if  $u$  is smooth we deduce the following gradient estimate:

**Corollary 1.** *Under the assumptions of Theorem 1,  $|Du(x)| \leq \varphi'(\psi(u(x)))$  for all  $x \in M$ .*

## 2 Preliminaries

**2.1 Definition of viscosity solutions on manifolds.** Let  $M$  be a Riemannian manifold. We use the following notations:

$$\begin{aligned} USC(M) &= \{u : M \rightarrow \mathbb{R} \mid u \text{ is upper semicontinuous} \}, \\ LSC(M) &= \{u : M \rightarrow \mathbb{R} \mid u \text{ is lower semicontinuous} \}. \end{aligned}$$

Next we introduce the semijets on manifolds.

**Definition 2.1.** For a function  $u \in USC(M)$  , the second order superjet of  $u$  at a point  $x_0 \in M$  is defined by

$$\mathcal{J}^{2,+}u(x_0) := \left\{ (D\varphi(x_0), D^2\varphi(x_0)) : \varphi \in C^2(M), \text{ such that } u - \varphi \text{ attains a local maximum at } x_0 \right\} .$$

For  $u \in LSC(M)$  , the second order subjet of  $u$  at  $x_0 \in M$  is defined by

$$\mathcal{J}^{2,-}u(x_0) := -\mathcal{J}^{2,+}(-u)(x_0) .$$

We also define the closures of  $\mathcal{J}^{2,+}u(x_0)$  and  $\mathcal{J}^{2,-}u(x_0)$  by  $\overline{\mathcal{J}}^{2,+}u(x_0) = \left\{ (p, X) \in T_{x_0}M \times \text{Sym}^2(T_{x_0}^*M) \mid \text{there is a sequence } (x_j, p_j, X_j) \text{ such that } (p_j, X_j) \in \mathcal{J}^{2,+}u(x_j) \text{ and } (x_j, u(x_j), p_j, X_j) \rightarrow (x_0, u(x_0), p, X) \text{ as } j \rightarrow \infty \right\} .$

$$\overline{\mathcal{J}}^{2,-}u(x_0) := -\overline{\mathcal{J}}^{2,+}(-u)(x_0) .$$

Now we can define the viscosity solution for the general equation

$$F(x, u, Du, D^2u) = 0 \tag{4}$$

on  $M$  : Assume  $F \in C(M \times \mathbb{R} \times TM \times \text{Sym}^2(T^*M))$  is degenerate elliptic, i.e.

$$F(x, r, p, X) \leq F(x, r, p, Y), \text{ whenever } X \leq Y .$$

**Definition 2.2.** (1) A function  $u \in USC(M)$  is a viscosity subsolution of (4) if for all  $x \in M$  and  $(p, X) \in \mathcal{J}^{2,+}u(x)$  ,

$$F(x, u(x), p, X) \geq 0 .$$

(2) A function  $u \in LSC(M)$  is a viscosity supersolution of (4) if for all  $x \in M$  and  $(p, X) \in \mathcal{J}^{2,-}u(x)$  ,

$$F(x, u(x), p, X) \leq 0 .$$

(3) A viscosity solution of (4) is a continuous function which is both a viscosity subsolution and a viscosity supersolution of (4).

## 2.2. Maximum principle for semicontinuous functions.

**Theorem 2** (Theorem 3.2 in [?]). Let  $M_1^{n_1}, \dots, M_k^{n_k}$  be Riemannian manifolds, and  $\Omega_i \subset M_i$  open subsets. Let  $u_i \in USC(\Omega_i)$  and  $\varphi \in C^2(\Omega_1 \times \dots \times \Omega_k)$ . Suppose the function

$$w(x_1, \dots, x_k) := u_1(x_1) + \dots + u_k(x_k) - \varphi(x_1, \dots, x_k)$$

attains a maximum at  $(\hat{x}_1, \dots, \hat{x}_k)$  on  $\Omega_1 \times \dots \times \Omega_k$  . Then for each  $\lambda > 0$  there exists  $X_i \in \text{Sym}^2(T_{\hat{x}_i}^*M_i)$  such that

$$(D_{x_i}\varphi(\hat{x}_1, \dots, \hat{x}_k), X_i) \in \overline{\mathcal{J}}^{2,+}u_i(\hat{x}_i) \text{ for } i = 1, \dots, k,$$

and the block diagonal matrix with entries  $X_i$  satisfies

$$-\left(\frac{1}{\lambda} + \|A\|\right) I \leq \begin{pmatrix} X_1 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & X_k \end{pmatrix} \leq A + \lambda A^2,$$

where  $A = D^2\varphi(\hat{x}_1, \dots, \hat{x}_k)$ .

**2.3. First and second variation formulae for arclength.** Let  $\gamma_0 : [0, l] \rightarrow M$  be a geodesic in  $M$  parametrised by arc length. Suppose  $\gamma(\varepsilon, s)$  is any smooth variation of  $\gamma_0(s)$  with  $\varepsilon \in (-\varepsilon_0, \varepsilon_0)$ . Then the first variation formula for arclength is

$$\left. \frac{\partial}{\partial \varepsilon} \right|_{\varepsilon=0} L(\gamma(\varepsilon, \cdot)) = \langle \gamma_s, \gamma_\varepsilon \rangle|_0^l,$$

where  $\gamma_s$  is the unit tangent vector of  $\gamma_0$  and  $\gamma_\varepsilon = \frac{\partial}{\partial \varepsilon} \gamma$  is the variational vector field. Furthermore, the second variation formula is given by

$$\left. \frac{\partial^2}{\partial \varepsilon^2} \right|_{\varepsilon=0} L(\gamma(\varepsilon, \cdot)) = \int_0^l \left( |\nabla_{\gamma_s} (\gamma_\varepsilon^\perp)|^2 - R(\gamma_s, \gamma_\varepsilon, \gamma_\varepsilon, \gamma_s) \right) ds + \langle \gamma_s, \nabla_{\gamma_\varepsilon} \gamma_\varepsilon \rangle|_0^l,$$

where  $\gamma_\varepsilon^\perp$  means the normal part of the variational vector. Here and in the sequel we use the convention on the Riemannian curvature tensor  $R$  such that  $\text{Ric}(X, Y) = \text{tr}_g(R(X, \cdot, \cdot, Y))$  for  $X, Y \in T_x M$ .

### 3 Close Riemannian Manifold with Nonnegative Barry Emery Ricci curvature.

**Lemma 1.** *Let  $u$  be a continuous function. Let  $\varphi : \mathbb{R} \rightarrow \mathbb{R}$  be a  $C^2$  function with  $\varphi' > 0$ . Let  $\psi$  be the inverse of  $\varphi$ , so that*

$$\varphi(\psi(u(x))) = u(x).$$

(1) *Suppose  $(p, X) \in \mathcal{J}^{2,+}(\psi \circ u)(x_0)$ . Then*

$$(\varphi' p, \varphi'' p \otimes p + \varphi' X) \in \mathcal{J}^{2,+} u(x_0)$$

*where all derivatives of  $\varphi$  are evaluated at  $\psi \circ u(x_0)$ .*

(2) *Suppose  $(p, X) \in \mathcal{J}^{2,-}(\psi \circ u)(x_0)$ . Then*

$$(\varphi' p, \varphi'' p \otimes p + \varphi' X) \in \mathcal{J}^{2,-} u(x_0),$$

*where all derivatives of  $\varphi$  are evaluated at  $\psi \circ u(x_0)$ .*

(3) *The same holds if we replace the semijets by their closures.*

**Proof.** (1) Recall the definition of the superjet:

$$\mathcal{J}^{2,+}u(x_0) := \{(D\varphi(x_0), D^2\varphi(x_0)) : \varphi \in C^2(M), \text{ such that } u - \varphi$$

attains a local maximum at  $x_0\}$ .

Assume  $(p, X) \in \mathcal{J}^{2,+}(\psi \circ u)(x_0)$ . Let  $h$  be a  $C^2$  function such that  $\psi(u(x)) - h(x)$  has a local maximum at  $x_0$  and  $(Dh, D^2h)(x_0) = (p, X)$ . Since  $\varphi$  is increasing, we know  $u(x) - \varphi(h(x)) = \varphi(\psi(u(x))) - \varphi(h(x))$  has a local maximum at  $x_0$ . So it follows that

$$(\varphi'p, \varphi''p \otimes p + \varphi'X) \in \mathcal{J}^{2,+}u(x_0).$$

(2) is similar. (3) follows by approximation.  $\square$

We prove the following modulus of continuity estimate, which implies Theorem 1 immediately.

**Theorem 3.** *Let  $(M^n, g)$  be a compact Riemannian manifold with nonnegative Bakry Emery Ricci curvature  $\text{Ric} + \text{Hess}f \geq 0$  and  $u$  be a viscosity solution of Equation (1). Suppose the barrier  $\varphi : [a, b] \rightarrow [\inf u, \sup u]$  satisfies*

$$\varphi' > 0, \tag{5}$$

$$\frac{d}{dz} \left( \frac{q(\varphi, \varphi') + \varphi'' \alpha(\varphi, \varphi')}{\varphi' \beta(\varphi, \varphi')} \right) < 0. \tag{6}$$

Moreover let  $\psi$  be the inverse of  $\varphi$ , i.e.  $\psi(\varphi(z)) = z$ . Then we have

$$\psi(u(y)) - \psi(u(x)) - d(x, y) \leq 0, \forall x, y \in M. \tag{7}$$

**Proof.** The proof is by contradiction. Assume there exists some  $\varepsilon_0 > 0$  such that

$$\psi(u(y)) - \psi(u(x)) - d(x, y) \leq \varepsilon_0,$$

for any  $x, y \in M$  and with equality for some  $x_0 \neq y_0$ .

Next we want to replace  $d(x, y)$  by a smooth function  $\tilde{d}(x, y)$  on a neighbourhood of  $(x_0, y_0)$ . To construct this we let  $\gamma_0$  be the unit speed lengthminimizing geodesic joining  $x_0$  and  $y_0$ , with length  $l = L(\gamma_0)$ . Let  $\{e_i(s)\}_{i=1}^n$  be parallel orthonormal vector fields along  $\gamma_0$  with  $e_n(s) = \gamma_0'(s)$  for each  $s$ . Then in small neighbourhoods  $U_{x_0}$  about  $x_0$  and  $U_{y_0}$  about  $y_0$ , there are mappings  $x \mapsto (a_1(x), \dots, a_n(x))$  and  $y \mapsto (b_1(y), \dots, b_n(y))$  defined by

$$x = \exp_{x_0} \left( \sum_{i=1}^n a_i(x) e_i(0) \right), \quad y = \exp_{y_0} \left( \sum_{i=1}^n b_i(y) e_i(l) \right).$$

We can define a smooth function  $\tilde{d}(x, y)$  in  $U_{x_0} \times U_{y_0}$  to be the length of the curve

$$\exp_{\gamma_0(s)} \left( \frac{l-s}{l} \sum_{i=1}^n a_i(x) e_i(s) + \frac{s}{l} \sum_{i=1}^n b_i(y) e_i(s) \right), s \in [0, l].$$

It is easy to see that  $d(x, y) \leq \tilde{d}(x, y)$  in  $U_{x_0} \times U_{y_0}$  and with equality at  $(x_0, y_0)$ . Therefore we have

$$\psi(u(y)) - \psi(u(x)) - \tilde{d}(x, y) \leq \varepsilon_0,$$

for any  $(x, y) \in U_{x_0} \times U_{y_0}$  and with equality at  $(x_0, y_0)$ .

Thus we can apply the maximum principle to conclude that for each  $\lambda > 0$ , there exist  $X \in \text{Sym}^2(T_{x_0}^*M)$  and  $Y \in \text{Sym}^2(T_{y_0}^*M)$  such that

$$\begin{aligned} (D_y \tilde{d}(x_0, y_0), Y) &\in \overline{\mathcal{F}}^{2,+}(\psi \circ u)(y_0), \\ (D_x \tilde{d}(x_0, y_0), -X) &\in \overline{\mathcal{F}}^{2,+}(-\psi \circ u)(x_0), \\ \text{i.e. } (-D_x \tilde{d}(x_0, y_0), X) &\in \overline{\mathcal{F}}^{2,-}(\psi \circ u)(x_0), \end{aligned}$$

and

$$\begin{pmatrix} -X & 0 \\ 0 & Y \end{pmatrix} \leq M + \lambda M^2,$$

where  $M = D^2 \tilde{d}(x_0, y_0)$ .

Note that  $D_y \tilde{d}(x_0, y_0) = e_n(l)$  and  $D_x \tilde{d}(x_0, y_0) = -e_n(0)$ . By Lemma 1, we have

$$\begin{aligned} (\varphi'(z_{y_0}) e_n(l), \varphi'(z_{y_0}) Y + \varphi''(z_{y_0}) e_n(l) \otimes e_n(l)) &\in \overline{\mathcal{F}}^{2,+} u(y_0), \\ (\varphi'(z_{x_0}) e_n(0), \varphi'(z_{x_0}) X + \varphi''(z_{x_0}) e_n(0) \otimes e_n(0)) &\in \overline{\mathcal{F}}^{2,-} u(x_0), \end{aligned}$$

where  $z_{x_0} = \psi(u(x_0))$  and  $z_{y_0} = \psi(u(y_0))$ .

On the other hand, since  $u$  is both a subsolution and a supersolution of (1), we have

$$\begin{aligned} \text{tr}(\varphi'(z_{y_0}) A_2 Y + \varphi''(z_{y_0}) A_2 e_n(l) \otimes e_n(l)) + q(\varphi(z_{y_0}), \varphi'(z_{y_0})) \\ - \beta(\varphi, \varphi')(\varphi(z_{y_0}), \varphi'(z_{y_0})) \varphi'(z_{y_0}) \langle e_n(l), Df(y_0) \rangle \geq 0 \end{aligned}$$

and

$$\begin{aligned} \text{tr}(\varphi'(z_{x_0}) A_1 X + \varphi''(z_{x_0}) A_1 e_n(0) \otimes e_n(0)) + q(\varphi(z_{x_0}), \varphi'(z_{x_0})) \\ - \beta(\varphi, \varphi')(\varphi(z_{x_0}), \varphi'(z_{x_0})) \varphi'(z_{x_0}) \langle e_n(0), Df(x_0) \rangle \leq 0, \end{aligned}$$

where

$$A_1 = \begin{pmatrix} \beta(\varphi(z_{x_0}), \varphi'(z_{x_0})) & \cdots & 0 & 0 \\ \vdots & \ddots & \vdots & \vdots \\ 0 & \cdots & \beta(\varphi(z_{x_0}), \varphi'(z_{x_0})) & 0 \\ 0 & \cdots & 0 & \alpha(\varphi(z_{x_0}), \varphi'(z_{x_0})) \end{pmatrix},$$

and

$$A_2 = \begin{pmatrix} \beta(\varphi(z_{y_0}), \varphi'(z_{y_0})) & \cdots & 0 & 0 \\ \vdots & \ddots & \vdots & \vdots \\ 0 & \cdots & \beta(\varphi(z_{y_0}), \varphi'(z_{y_0})) & 0 \\ 0 & \cdots & 0 & \alpha(\varphi(z_{y_0}), \varphi'(z_{y_0})) \end{pmatrix}.$$

Therefore, first we have

$$0 \leq q(\varphi(z_{y_0}), \varphi'(z_{y_0})) + \varphi''(z_{y_0}) \alpha(\varphi(z_{y_0}), \varphi'(z_{y_0})) - \beta(\varphi, \varphi')(\varphi(z_{y_0}), \varphi'(z_{y_0})) \varphi'(z_{y_0}) \langle e_n(l), Df(y_0) \rangle \\ + \varphi'(z_{y_0}) \operatorname{tr} \left( \begin{pmatrix} 0 & C \\ C & A_2 \end{pmatrix} \begin{pmatrix} -X & 0 \\ 0 & Y \end{pmatrix} \right)$$

where  $C$  is an  $n \times n$  matrix to be determined. Multiplying by  $\frac{1}{\varphi'(z_{y_0}) \rho(\varphi(z_{y_0}), \varphi'(z_{y_0}))}$  gives

$$0 \leq \frac{1}{\varphi'(z_{y_0}) \beta(\varphi(z_{y_0}), \varphi'(z_{y_0}))} \cdot \\ (q(\varphi(z_{y_0}), \varphi'(z_{y_0})) + \varphi''(z_{y_0}) \alpha(\varphi(z_{y_0}), \varphi'(z_{y_0})) - \beta(\varphi, \varphi')(\varphi(z_{y_0}), \varphi'(z_{y_0})) \varphi'(z_{y_0}) \langle e_n(l), Df(y_0) \rangle) \\ + \frac{1}{\beta(\varphi(z_{y_0}), \varphi'(z_{y_0}))} \operatorname{tr} \left( \begin{pmatrix} 0 & C \\ C & A_2 \end{pmatrix} \begin{pmatrix} -X & 0 \\ 0 & Y \end{pmatrix} \right).$$

Similarly, for the inequality at  $x_0$  we get

$$0 \geq \frac{1}{\varphi'(z_{x_0}) \beta(\varphi(z_{x_0}), \varphi'(z_{x_0}))} \\ (q(\varphi(z_{x_0}), \varphi'(z_{x_0})) + \varphi''(z_{x_0}) \alpha(\varphi(z_{x_0}), \varphi'(z_{x_0})) - \beta(\varphi, \varphi')(\varphi(z_{x_0}), \varphi'(z_{x_0})) \varphi'(z_{x_0}) \langle e_n(0), Df(x_0) \rangle) \\ - \frac{1}{\beta(\varphi(z_{x_0}), \varphi'(z_{x_0}))} \operatorname{tr} \left( \begin{pmatrix} A_1 & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} -X & 0 \\ 0 & Y \end{pmatrix} \right).$$

Combining them we obtain

$$0 \leq \frac{1}{\varphi' \beta(\varphi, \varphi')} (q(\varphi, \varphi') + \varphi'' \alpha(\varphi) - \beta(\varphi, \varphi') \varphi' \langle e_n(l), Df(y_0) \rangle) \cdot \\ \left| z_{y_0} - \frac{1}{\varphi' \beta(\varphi, \varphi')} (q(\varphi, \varphi') + \varphi'' \alpha(\varphi, \varphi')) - \beta(\varphi, \varphi') \varphi' \langle e_n(0), Df(x_0) \rangle \right|_{z_{x_0}} \\ + \frac{1}{\beta(\varphi(z_{y_0}), \varphi'(z_{y_0}))} \operatorname{tr} \left( \begin{pmatrix} 0 & C \\ C & A_2 \end{pmatrix} \begin{pmatrix} -X & 0 \\ 0 & Y \end{pmatrix} \right) \\ + \frac{1}{\beta(\varphi(z_{x_0}), \varphi'(z_{x_0}))} \operatorname{tr} \left( \begin{pmatrix} A_1 & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} -X & 0 \\ 0 & Y \end{pmatrix} \right).$$

Letting

$$C = \begin{pmatrix} \beta(\varphi(z_{y_0}), \varphi'(z_{x_0})) & & & \\ & \ddots & & \\ & & \beta(\varphi(z_{y_0}), \varphi'(z_{y_0})) & \\ & & & 0 \end{pmatrix},$$

then the matrix

$$W = \frac{1}{\beta(\varphi(z_{y_0}), \varphi'(z_{y_0}))} \begin{pmatrix} 0 & C \\ C & A_2 \end{pmatrix} + \frac{1}{\beta(\varphi(z_{x_0}), \varphi'(z_{x_0}))} \begin{pmatrix} A_1 & 0 \\ 0 & 0 \end{pmatrix} \\ = \begin{pmatrix} I_{n-1} & 0 & I_{n-1} & 0 \\ 0 & \frac{\alpha(\varphi, \varphi')}{\beta(\varphi, \varphi')} \Big|_{z_{x_0}} & 0 & 0 \\ I_{n-1} & 0 & I_{n-1} & 0 \\ 0 & 0 & 0 & \frac{\alpha(\varphi, \varphi')}{\beta(\varphi, \varphi')} \Big|_{z_{p_0}} \end{pmatrix}$$

is positive semidefinite.

So we can use

$$\begin{pmatrix} -X & 0 \\ 0 & Y \end{pmatrix} \leq M + \lambda M^2$$

to get

$$\begin{aligned} 0 &\leq \frac{1}{\varphi' \beta(\varphi, \varphi')} (q(\varphi, \varphi') + \varphi'' \alpha(\varphi, \varphi') - \beta(\varphi, \varphi')(\varphi(z), \varphi'(z)) \varphi'(z) \langle e_n(l), Df(y_0) \rangle) \\ &\quad \left|_{z_{y_0}} - \frac{1}{\varphi' \beta(\varphi, \varphi')} (q(\varphi, \varphi') + \varphi'' \alpha(\varphi, \varphi')) - \beta(\varphi, \varphi')(\varphi(z), \varphi'(z)) \varphi'(z) \langle e_n(0), Df(x_0) \rangle \right|_{z_{z_0}} \\ &\quad + \text{tr}(WM) + \lambda \text{tr}(WM^2). \end{aligned}$$

Now we compute  $\text{tr}(WM)$  as follows.

$$\begin{aligned} \text{tr}(WM) &= \sum_{i=1}^{n-1} D^2 \tilde{d}((e_i(0), e_i(l)), (e_i(0), e_i(l))) \\ &\quad + \frac{\alpha(\varphi, \varphi')}{\beta(\varphi, \varphi')} \Big|_{z_{z_0}} D^2 \bar{d}((e_n(0), 0), (e_n(0), 0)) \\ &\quad + \frac{\alpha(\varphi, \varphi')}{\beta(\varphi, \varphi')} \Big|_{z_{y_0}} D^2 \bar{d}((0, e_n(l)), (0, e_n(l))). \end{aligned}$$

Note that

$$\begin{aligned} &D^2 \bar{d}((e_i(0), e_i(l)), (e_i(0), e_i(l))) \\ &= \frac{d^2}{dt^2} \Big|_{t=0} \tilde{d}(\exp_{x_0}(te_i(0)), \exp_{y_0}(te_i(l))) \\ &= \frac{d^2}{dt^2} \Big|_{t=0} L\left(\exp_{\tau_{\uparrow 0}(s)}(te_i(s))_{s \in [0, l]}\right) \\ &= \int_0^l [-R(e_n, e_i, e_i, e_n)] ds \end{aligned}$$

which implies

$$\begin{aligned} &\sum_{i=1}^{n-1} D^2 \tilde{d}((e_i(0), e_i(l)), (e_i(0), e_i(l))) \\ &= \text{Ric}(e_n, e_n) ds \end{aligned}$$

Similarly we get

$$\begin{aligned} D^2 \tilde{d}(e_n(0), 0), (e_n(0), 0)) &= 0, \\ D^2 \tilde{d}((0, e_n(l)), (0, e_n(l))) &= 0. \end{aligned}$$

Moreover  $\gamma'_0(0) = e_n(0), \gamma'_0(l) = e_n(l)$

$$\begin{aligned}
& \langle Df(y_0), e_n(l) \rangle - \langle Df(x_0), e_n(0) \rangle \\
&= \langle Df(\gamma_0(l)), \gamma'_0(l) \rangle - \langle Df(\gamma_0(0)), \gamma'_0(0) \rangle \\
&= \int_0^l \text{Hess } f(\gamma'_0(s), \gamma'_0(s)) ds \\
&= \int_0^l \text{Hess } f(e_n, e_n) ds
\end{aligned}$$

In summary, we have

$$\begin{aligned}
0 \leq & \frac{1}{\varphi' \beta(\varphi, \varphi')} (q(\varphi, \varphi') + \varphi'' \alpha(\varphi, \varphi')) \Big|_{z_{y_0}} - \frac{1}{\varphi' \beta(\varphi, \varphi')} (q(\varphi, \varphi') + \varphi'' \alpha(\varphi, \varphi')) \Big|_{z_{x_0}} \\
& - \int_0^l \text{Ric}(e_n(s), e_n(s)) + \text{Hess } f(e_n(s), e_n(s)) ds + \lambda \text{tr}(WM^2).
\end{aligned}$$

And letting  $\lambda \rightarrow 0$ , we have

$$0 \leq \frac{q(\varphi, \varphi') + \varphi'' \alpha(\varphi, \varphi')}{\varphi' \beta(\varphi, \varphi')} \Big|_{z_{x_0}}^{z_{y_0}}.$$

Now taking Condition (6) into account, since  $z_{y_0} = z_{x_0} + d(x_0, y_0) + \varepsilon_0 > z_{x_0}$ , we get a contradiction. Then we must have

$$Z(x, y) = \psi(u(y)) - \psi(u(x)) - d(x, y) \leq 0,$$

which is the desired result.  $\square$

Now we use Theorem 3 prove Theorem 1

**Proof.** Let  $\varphi$  satisfy (2) and (3) in Theorem 1 Then for sufficiently small  $\delta > 0$ , we can solve

$$\begin{aligned}
\alpha(\varphi_\delta, \varphi'_\delta) \varphi''_\delta + q(\varphi_\delta, \varphi'_\delta) &= -\delta z \cdot \varphi'_\delta \cdot \beta(\varphi_\delta, \varphi'_\delta), \\
\varphi_\delta(a) &= \varphi(a), \quad \varphi'_\delta(a) = \varphi'(a),
\end{aligned}$$

to get  $\varphi_\delta$  which satisfies (5) and (6). So by Theorem 3 we have (7) for  $\varphi_\delta$ . Letting  $\delta \rightarrow 0^+$ , we finish the proof of Theorem 1.  $\square$