

# Solution to the Monge-Ampère Equation Problem

## 1. Summary

**a. Verdict:** I have successfully solved the problem. The final answer is  $C = -\frac{1}{2}$ .

**b. Method Sketch:**

1. **Convexity:** We establish that the conditions  $u_{xx} > 0$  and  $\det(D^2u) = 1$  imply that the Hessian  $D^2u$  is positive definite, so  $u$  is strictly convex. Since  $u = 0$  on the boundary,  $u \leq 0$  in the disk.
2. **Legendre Transform:** We introduce the Legendre transform  $v(p)$  of  $u$ . The transform is defined on the image of the gradient map,  $\Omega^* = \nabla u(D)$ . We show that  $v$  satisfies the Monge-Ampère equation  $\det(D^2v) = 1$  on  $\Omega^*$ .
3. **Boundary Condition:** We derive the boundary condition for  $v$ . For a point on the boundary of the domain  $\Omega^*$ , corresponding to the boundary of the disk where  $u = 0$ , we show that  $v(p) = |p|$ .
4. **Subharmonic Barrier:** We define an auxiliary function  $w(p) = v(p) - \frac{1}{2}|p|^2$ . Using the arithmetic-geometric mean inequality on the eigenvalues of  $D^2v$ , we prove that  $\Delta v \geq 2$ , which implies  $\Delta w \geq 0$ . Thus,  $w$  is a subharmonic function.
5. **Maximum Principle:** By the maximum principle,  $w$  attains its maximum on the boundary  $\partial\Omega^*$ . We calculate the maximum possible value of  $w$  on the boundary to be  $\frac{1}{2}$ .
6. **Conclusion:** This bound implies  $v(0) \leq \frac{1}{2}$ . Using the relationship between the minimum of  $u$  and the value of  $v$  at the origin ( $\min u = -v(0)$ ), we conclude that  $u(x, y) \geq -\frac{1}{2}$ .

## 2. Detailed Solution

### 1. Step 1: Convexity of the Function

Let  $D$  be the unit disk  $\{(x, y) : x^2 + y^2 < 1\}$ . We are given a smooth function  $u : D \rightarrow \mathbb{R}$  such that  $u|_{\partial D} = 0$ . The function satisfies:

$$u_{xx} > 0, \quad u_{xx}u_{yy} - u_{xy}^2 = 1.$$

From the second equation,  $u_{yy} = (1 + u_{xy}^2)/u_{xx}$ . Since  $u_{xx} > 0$  and  $1 + u_{xy}^2 > 0$ , it follows that  $u_{yy} > 0$ . The trace of the Hessian is  $\Delta u = u_{xx} + u_{yy} > 0$ , and the determinant is  $1 > 0$ . Therefore, the Hessian matrix  $D^2u$  is positive definite everywhere in  $D$ . This implies that  $u$  is strictly convex.

Since  $u$  is convex and vanishes on the boundary  $\partial D$ , by the maximum principle for convex functions,  $u(x, y) \leq 0$  for all  $(x, y) \in D$ .

### 2. Step 2: The Legendre Transform

Let  $p = (p_1, p_2)$  denote the gradient variable. We define the Legendre transform  $v(p)$  by:

$$v(p) = \sup_{x \in D} \{x \cdot p - u(x)\}.$$

Let  $\Omega^* = \nabla u(D)$  be the image of the gradient map. Since  $u$  is strictly convex and smooth, the map  $\nabla u : D \rightarrow \Omega^*$  is a diffeomorphism. For  $p \in \Omega^*$ , the supremum is attained at a unique point  $x \in D$

such that  $p = \nabla u(x)$ .

The standard properties of the Legendre transform give:

$$x = \nabla v(p), \quad D^2 v(p) = (D^2 u(x))^{-1}.$$

Taking the determinant:

$$\det(D^2 v(p)) = \frac{1}{\det(D^2 u(x))} = \frac{1}{1} = 1.$$

Thus,  $v$  satisfies  $\det(D^2 v) = 1$  for  $p \in \Omega^*$ .

### 3. Step 3: Boundary Condition

We determine the value of  $v$  on the boundary  $\partial\Omega^*$ . The boundary of  $\Omega^*$  is the image of the boundary  $\partial D$  under the gradient map  $\nabla u$ .

Let  $x \in \partial D$ . Since  $D$  is the unit disk, the outward unit normal at  $x$  is  $x$  itself (identifying the point with the vector).

Since  $u$  is convex and  $u(x) = 0$  is the maximum value of  $u$  (as  $u \leq 0$ ), the gradient  $\nabla u(x)$  must point in the direction of the outward normal. Thus:

$$p = \nabla u(x) = \lambda x$$

for some scalar  $\lambda \geq 0$ .

The magnitude is  $|p| = \lambda|x| = \lambda$  (since  $|x| = 1$ ).

Substituting this into the definition of  $v$ :

$$v(p) = x \cdot p - u(x) = x \cdot (\lambda x) - 0 = \lambda|x|^2 = \lambda.$$

Since  $\lambda = |p|$ , we have the boundary condition:

$$v(p) = |p| \quad \text{for all } p \in \partial\Omega^*.$$

### 4. Step 4: Subharmonicity and the Maximum Principle

Consider the function  $w : \Omega^* \rightarrow \mathbb{R}$  defined by:

$$w(p) = v(p) - \frac{1}{2}|p|^2.$$

We compute the Laplacian of  $w$ . First, consider  $\Delta v$ . Let  $\mu_1, \mu_2$  be the eigenvalues of the Hessian  $D^2 v$ . We know that  $\det(D^2 v) = \mu_1 \mu_2 = 1$ . Since  $D^2 v$  is positive definite (inverse of a positive definite matrix),  $\mu_1, \mu_2 > 0$ .

Using the AM-GM inequality:

$$\Delta v = \text{tr}(D^2 v) = \mu_1 + \mu_2 \geq 2\sqrt{\mu_1 \mu_2} = 2\sqrt{1} = 2.$$

Now, computing the Laplacian of  $w$ :

$$\Delta w = \Delta \left( v(p) - \frac{1}{2}(p_1^2 + p_2^2) \right) = \Delta v - (1 + 1) = \Delta v - 2.$$

Since  $\Delta v \geq 2$ , we have:

$$\Delta w \geq 0.$$

Thus,  $w$  is a subharmonic function on  $\Omega^*$ .

By the maximum principle for subharmonic functions, the maximum of  $w$  on the bounded domain  $\Omega^*$  is attained on the boundary  $\partial\Omega^*$ :

$$\sup_{p \in \Omega^*} w(p) = \sup_{p \in \partial\Omega^*} w(p).$$

On the boundary  $\partial\Omega^*$ , we have  $v(p) = |p|$ . Thus:

$$w(p) = |p| - \frac{1}{2}|p|^2.$$

Let  $f(t) = t - \frac{1}{2}t^2$ . We want to maximize this for  $t = |p| \geq 0$ . The function  $f(t)$  is a downward parabola with maximum at  $t = 1$ , where  $f(1) = \frac{1}{2}$ .

Therefore, for any  $p \in \partial\Omega^*$ :

$$w(p) \leq \frac{1}{2}.$$

Consequently, for any  $p \in \Omega^*$ :

$$w(p) \leq \frac{1}{2}.$$

**5. Step 5: Lower Bound for  $u$**

Since  $u$  attains its minimum inside  $D$  (as it is 0 on the boundary and negative inside), there exists a point  $x_0 \in D$  where  $\nabla u(x_0) = 0$ . This implies that  $p = 0$  is in  $\Omega^*$ .

Evaluating  $w$  at  $p = 0$ :

$$w(0) = v(0) - \frac{1}{2}(0)^2 = v(0).$$

From the bound derived in Step 4, we have:

$$v(0) \leq \frac{1}{2}.$$

Now we relate  $v(0)$  to the minimum of  $u$ . By the definition of the Legendre transform:

$$v(0) = \sup_{x \in D} \{x \cdot 0 - u(x)\} = \sup_{x \in D} \{-u(x)\} = - \inf_{x \in D} u(x).$$

Let  $m = \inf_{x \in D} u(x)$ . Then  $v(0) = -m$ .

The inequality  $v(0) \leq \frac{1}{2}$  becomes:

$$-m \leq \frac{1}{2} \implies m \geq -\frac{1}{2}.$$

Thus,  $u(x, y) \geq -\frac{1}{2}$  for all  $(x, y) \in D$ .

The constant  $C = -\frac{1}{2}$  suffices. (Note: The function  $u(x, y) = \frac{1}{2}(x^2 + y^2 - 1)$  satisfies all conditions and achieves this minimum, showing the bound is sharp.)

**6. Final Answer:**  $\boxed{-\frac{1}{2}}$