

Geometry of hypersurfaces and moving hypersurfaces in \mathbb{R}^m

— for the study of moving boundary problems —

Masato Kimura

*FJFI, CVUT/ Faculty of Mathematics, Kyushu University, Japan
masato@math.kyushu-u.ac.jp*

Plan of the lectures

I. Geometry of hypersurfaces

- Differential operators on a hypersurface Γ
(gradient, divergence, Laplace-Beltrami operator on Γ)
- Weingarten map and principal curvatures of Γ
- Gauss-Green formula on Γ

II. Applications

- Signed distance function and level set functions
- Hanzawa transform
- General curvilinear coordinates
- Generalized Frenet's formula

III. Moving hypersurfaces

- Normal velocity of $\Gamma(t)$
- Normal time derivative
- Signed distance function for moving hypersurfaces

IV. Variational formulas

- Transport identities
- Variation of geometric quantities
- Gauss-Bonnet formula
- Moving boundary problems
(mean curvature flow, Gauss curvature flow, Hele-Shaw flow, Willmore flow)

1 Geometry of hypersurfaces

1.1 Curvature of plane curves

We start from plane curves. Let Γ be a C^2 -class curve in \mathbb{R}^2 parametrized by a length parameter $s \in \mathcal{I}$, where \mathcal{I} is an interval:

$$\Gamma = \{\gamma(s) = (\gamma_1(s), \gamma_2(s))^T \in \mathbb{R}^2; s \in \mathcal{I}\}, \quad \gamma \in C^2(\mathcal{I}, \mathbb{R}^2), \quad |\gamma'(s)| = 1.$$

The tangential and normal unit vectors are given by

$$\boldsymbol{\tau}(s) := \gamma'(s), \quad \boldsymbol{\nu}(s) := (-\gamma_2'(s), \gamma_1'(s))^T.$$

Exercise 1.1.1. Prove that $\boldsymbol{\tau}'(s) \parallel \boldsymbol{\nu}(s)$ and $\boldsymbol{\nu}'(s) \parallel \boldsymbol{\tau}(s)$.

The signed curvature $\kappa(s)$ is defined by the formulas

$$\boldsymbol{\tau}'(s) = \kappa(s)\boldsymbol{\nu}(s), \quad \boldsymbol{\nu}'(s) = -\kappa(s)\boldsymbol{\tau}(s).$$

These are known as the Frenet formula for plane curves. Please be careful of the sign convention of $\boldsymbol{\nu}$ and κ .

Example 1.1.2.

$$\Gamma = \{\mathbf{x} \in \mathbb{R}^2; |\mathbf{x}| = r\}, \quad \gamma(s) = \left(r \cos\left(\frac{s}{r}\right), r \sin\left(\frac{s}{r}\right)\right)^T \quad (0 \leq s < 2\pi r),$$

$$\boldsymbol{\tau}(s) = \left(-\sin\left(\frac{s}{r}\right), \cos\left(\frac{s}{r}\right)\right)^T, \quad \boldsymbol{\nu}(s) = -\left(\cos\left(\frac{s}{r}\right), \sin\left(\frac{s}{r}\right)\right)^T$$

$$\boldsymbol{\tau}'(s) = \left(-\frac{1}{r} \cos\left(\frac{s}{r}\right), -\frac{1}{r} \sin\left(\frac{s}{r}\right)\right)^T = \frac{1}{r}\boldsymbol{\nu}(s), \quad \kappa(s) = \frac{1}{r}.$$

Exercise 1.1.3. For Γ given by a graph $\eta = u(\xi)$ ($\xi \in \mathcal{I}_1 \subset \mathbb{R}$) in ξ - η plane with $u \in C^2(\mathcal{I}_1)$ and $\frac{ds}{d\xi} > 0$, prove that

$$\kappa = \frac{u''(\xi)}{(1 + |u'(\xi)|^2)^{\frac{3}{2}}}.$$

Exercise 1.1.4. For $\Gamma = \{\boldsymbol{\varphi}(\xi) = (\varphi_1(\xi), \varphi_2(\xi))^T \in \mathbb{R}^2; \xi \in \mathcal{I}_2 \subset \mathbb{R}\}$ with $\boldsymbol{\varphi} \in C^2(\mathcal{I}_2)$ and $\frac{ds}{d\xi} > 0$, prove that

$$\kappa = \frac{\varphi_1'(\xi)\varphi_2''(\xi) - \varphi_1''(\xi)\varphi_2'(\xi)}{|\boldsymbol{\varphi}'(\xi)|^3}.$$

1.2 Principal curvatures of hypersurfaces

Let $m \in \mathbb{N}$ and $m \geq 2$. We consider an oriented C^2 -class hypersurface Γ in \mathbb{R}^m , i.e., there is a vector field $\boldsymbol{\nu} \in C^1(\Gamma, \mathbb{R}^m)$ such that

$$|\boldsymbol{\nu}(\mathbf{x})| = 1, \quad \boldsymbol{\nu}(\mathbf{x}) \in \mathbb{T}_{\mathbf{x}}(\Gamma)^\perp \quad (\mathbf{x} \in \Gamma),$$

where

$$\mathbb{T}_{\mathbf{x}}(\Gamma) := \{\mathbf{y} \in \mathbb{R}^m; \mathbf{y} \cdot \boldsymbol{\nu}(\mathbf{x}) = 0\} \subset \mathbb{R}^m,$$

denotes the tangent space of Γ at \mathbf{x} and $\boldsymbol{\nu}$ represents the unit normal vector field on Γ .

For a point on Γ , without loss of generality we assume that it is the origin $\mathbf{0} \in \Gamma \subset \mathbb{R}^m$, we choose a suitable orthogonal coordinate $(\xi_1, \xi_2, \dots, \xi_{m-1}, \eta)^\top$ of \mathbb{R}^m such that the tangent space and the unit normal vector at $\mathbf{0} \in \Gamma$ are given by

$$\mathbf{T}_0(\Gamma) = \left\{ \begin{pmatrix} \boldsymbol{\xi} \\ 0 \end{pmatrix} \in \mathbb{R}^m; \boldsymbol{\xi} = (\xi_1, \dots, \xi_{m-1})^\top \in \mathbb{R}^{m-1} \right\}, \quad \boldsymbol{\nu}(\mathbf{0}) = (0, \dots, 0, 1)^\top \in \mathbb{R}^m.$$

In a neighborhood of the origin, Γ is locally expressed by a graph $\eta = u(\boldsymbol{\xi})$ ($\boldsymbol{\xi} \in \mathcal{O}' \subset \mathbb{R}^{m-1}$), where

$$u \in C^2(\mathcal{O}'), \quad \nabla_{\boldsymbol{\xi}} u(\mathbf{0}) = \mathbf{0} \in \mathbb{R}^{m-1}.$$

We denote by $\nabla_{\boldsymbol{\xi}}^2 u$ the Hessian matrix of $u(\boldsymbol{\xi})$

$$\nabla_{\boldsymbol{\xi}}^2 u(\boldsymbol{\xi}) = \left(\frac{\partial^2 u}{\partial \xi_i \partial \xi_j}(\boldsymbol{\xi}) \right)_{i,j=1,\dots,m-1} \in \mathbb{R}_{\text{sym}}^{(m-1) \times (m-1)}.$$

Definition 1.2.1 (principal curvatures, principal directions). Let the eigenvalues and the eigenvectors of the symmetric matrix $\nabla_{\boldsymbol{\xi}}^2 u(\mathbf{0}) \in \mathbb{R}_{\text{sym}}^{(m-1) \times (m-1)}$ be denoted by $(\kappa_i, \mathbf{e}'_i) \in \mathbb{R} \times \mathbb{R}^{m-1}$ ($i = 1, \dots, m-1$), where $\mathbf{e}'_i = (e_{i1}, \dots, e_{i(m-1)})^\top$, with

$$\nabla_{\boldsymbol{\xi}}^2 u(\mathbf{0}) \mathbf{e}'_i = \kappa_i \mathbf{e}'_i, \quad \mathbf{e}'_i \cdot \mathbf{e}'_j = \delta_{ij}.$$

Then κ_i ($i = 1, \dots, m-1$) are called the principal curvatures of Γ at $(\boldsymbol{\xi}, \eta) = \mathbf{0} \in \Gamma$, and $\mathbf{e}_i \in \mathbf{T}_0(\Gamma) \subset \mathbb{R}^m$ defined by $\mathbf{e}_i := (e_{i1}, \dots, e_{i(m-1)}, 0)^\top$ is called the principal direction with respect to κ_i .

We define $\kappa := \sum_{i=1}^{m-1} \kappa_i$, and we call κ the mean curvature in stead of $\kappa/(m-1)$ in this lecture. We also define the Gaussian curvature by $\kappa_g := \prod_{i=1}^{m-1} \kappa_i$.

Proposition 1.2.2. For $\boldsymbol{\tau} = (\tau_1, \dots, \tau_{m-1}, 0)^\top \in \mathbf{T}_0(\Gamma)$ with $|\boldsymbol{\tau}| = 1$, we define a plane curve in $\boldsymbol{\tau}$ - η plane with a coordinate $(\sigma, \eta)^\top \in \mathbb{R}^2$ by

$$\Gamma_{\boldsymbol{\tau}} := \{(\sigma, u(\sigma \boldsymbol{\tau}'))^\top \in \mathbb{R}^2; \sigma \in \mathcal{I}\},$$

where $\boldsymbol{\tau}' = (\tau_1, \dots, \tau_{m-1})^\top \in \mathbb{R}^{m-1}$. Then the curvature of $\Gamma_{\boldsymbol{\tau}}$ at $(\sigma, \eta) = (0, 0)$ is given by

$$\kappa_{\boldsymbol{\tau}} = (\boldsymbol{\tau}')^\top (\nabla_{\boldsymbol{\xi}}^2 u(\mathbf{0})) \boldsymbol{\tau}' = \sum_{i=1}^{m-1} \kappa_i |\boldsymbol{\tau} \cdot \mathbf{e}_i|^2.$$

In particular, $\kappa_{\mathbf{e}_i} = \kappa_i$ holds.

The following lemma will be used in proving Theorem 1.3.6.

Lemma 1.2.3. Under the condition of Proposition 1.2.2, we define

$$\mathbf{x}(\sigma) := \sigma \boldsymbol{\tau} + u(\sigma \boldsymbol{\tau}') \boldsymbol{\nu}(\mathbf{0}) \in \Gamma.$$

Then we have

$$\left. \frac{d}{d\sigma} \boldsymbol{\nu}(\mathbf{x}(\sigma)) \right|_{\sigma=0} = - \begin{pmatrix} \nabla_{\boldsymbol{\xi}}^2 u(\mathbf{0}) \boldsymbol{\tau}' \\ 0 \end{pmatrix}.$$

1.3 Differential operators on Γ

We suppose that \mathcal{O} is an open set of \mathbb{R}^m such that $\Gamma \subset \mathcal{O} \subset \mathbb{R}^m$.

Lemma 1.3.1. *If $f \in C^1(\mathcal{O})$ and $f|_\Gamma = 0$, then $\nabla f(\mathbf{x}) \in \mathbb{T}_{\mathbf{x}}(\Gamma)^\perp$.*

Proof. We assume that Γ is locally parametrized as $\mathbf{x} = \boldsymbol{\varphi}(\boldsymbol{\xi}) \in \Gamma \in \mathbb{R}^m$ by $\boldsymbol{\xi} \in \mathbb{R}^{m-1}$. Since $\mathbb{T}_{\mathbf{x}}(\Gamma) = \langle \frac{\partial \boldsymbol{\varphi}}{\partial \xi_1}(\boldsymbol{\xi}), \dots, \frac{\partial \boldsymbol{\varphi}}{\partial \xi_{m-1}}(\boldsymbol{\xi}) \rangle$ for $\mathbf{x} = \boldsymbol{\varphi}(\boldsymbol{\xi})$, the assertion follows from

$$0 = \frac{\partial}{\partial \xi_i} f(\boldsymbol{\varphi}(\boldsymbol{\xi})) = (\nabla f(\mathbf{x}))^\top \frac{\partial \boldsymbol{\varphi}}{\partial \xi_i}(\boldsymbol{\xi}) \quad (i = 1, \dots, m-1).$$

□

Definition 1.3.2 (Gradient on Γ). *For $f \in C^1(\Gamma)$, we define*

$$\nabla_\Gamma f(\mathbf{x}) := \Pi_{\mathbf{x}} \nabla \tilde{f}(\mathbf{x}) \quad (\mathbf{x} \in \Gamma),$$

where $\Pi_{\mathbf{x}} := (I - \boldsymbol{\nu}(\mathbf{x})\boldsymbol{\nu}(\mathbf{x})^\top)$ is the orthogonal projection from \mathbb{R}^m to $\mathbb{T}_{\mathbf{x}}(\Gamma)$, and $\tilde{f} \in C^1(\mathcal{O})$ is arbitrary C^1 -extension of f to an open neighborhood of Γ with $\tilde{f}|_\Gamma = f$. From Lemma 1.3.1, $\nabla_\Gamma f$ does not depend on the choice of \tilde{f} .

Definition 1.3.3 (Divergence on Γ). *For $\mathbf{h} \in C^1(\Gamma, \mathbb{R}^m)$, we define $\operatorname{div}_\Gamma \mathbf{h} := \operatorname{tr} \nabla_\Gamma \mathbf{h}^\top$.*

Proposition 1.3.4. *For $\mathbf{h} \in C^1(\mathcal{O}, \mathbb{R}^m)$, we have $\operatorname{div}_\Gamma \mathbf{h} = \operatorname{div} \mathbf{h} - \boldsymbol{\nu}^\top(\nabla^\top \mathbf{h})\boldsymbol{\nu}$ on Γ .*

Definition 1.3.5 (Laplace-Beltrami operator). *For $f \in C^2(\Gamma)$, we define $\Delta_\Gamma f := \operatorname{div}_\Gamma \nabla_\Gamma f$.*

Theorem 1.3.6. *We define $W \in C^0(\Gamma, \mathbb{R}^{m \times m})$ by*

$$W(\mathbf{x}) := -\nabla_\Gamma^\top \boldsymbol{\nu}(\mathbf{x}) \quad \mathbf{x} \in \Gamma.$$

Then, $W(\mathbf{x})$ is symmetric and

$$\begin{cases} W(\mathbf{x})\mathbf{e}_i = \kappa_i \mathbf{e}_i & (i = 1, \dots, m-1) \\ W(\mathbf{x})\boldsymbol{\nu}(\mathbf{x}) = \mathbf{0} \end{cases}$$

holds, where κ_i and \mathbf{e}_i are the principal curvatures and the corresponding principal directions at $\mathbf{x} \in \Gamma$ with $\mathbf{e}_i \cdot \mathbf{e}_j = \delta_{ij}$.

Proof. We fix $\mathbf{x} \in \Gamma$. The equality $W(\mathbf{x})\boldsymbol{\nu}(\mathbf{x}) = \mathbf{0}$ is clear from the definition of W . For each principal direction \mathbf{e}_i , there exists $\mathbf{y} \in C^2((-a, a); \Gamma)$ such that $\mathbf{y}(0) = \mathbf{x}$, $\mathbf{y}'(0) = \mathbf{e}_i$, $|\mathbf{y}'(s)| = 1$, $\mathbf{y}(s) - \mathbf{x} \in \langle \boldsymbol{\nu}(\mathbf{x}), \mathbf{e}_i \rangle$. Then we have

$$\kappa_i \mathbf{e}_i = -\frac{d}{ds} [\boldsymbol{\nu}(\mathbf{y}(s))] \Big|_{s=0}. \quad (1.3.1)$$

Hence we have

$$\kappa_i \mathbf{e}_i = -(\nabla_\Gamma^\top \boldsymbol{\nu}(\mathbf{y}(0))) \mathbf{y}'(0) = W(\mathbf{x})\mathbf{e}_i.$$

Since the eigenvectors of matrix $W(\mathbf{x})$ consists of the orthonormal basis $\{\mathbf{e}_1, \dots, \mathbf{e}_{m-1}, \boldsymbol{\nu}(\mathbf{x})\}$, it follows that the matrix $W(\mathbf{x})$ is symmetric. □

Exercise 1.3.7. Prove (1.3.1).

Definition 1.3.8 (Weingarten map). We consider the linear map corresponding to the matrix $W(\mathbf{x})$

$$\begin{aligned} W(\mathbf{x}) &: \mathbb{R}^m \longrightarrow T_{\mathbf{x}}(\Gamma) \subset \mathbb{R}^m \\ &\cup \qquad \qquad \cup \\ \mathbf{p} &\longmapsto \sum_{i=1}^{m-1} \kappa_i(\mathbf{p} \cdot \mathbf{e}_i) \mathbf{e}_i \end{aligned}$$

which does not depend on the choice of the orthogonal coordinate system. We call it the extended Weingarten map at $\mathbf{x} \in \Gamma$. If we restrict the map $W(\mathbf{x})$ to the tangent space $T_{\mathbf{x}}(\Gamma)$, this is usually called the Weingarten map or the second fundamental tensor.

The following corollary is clear from the fact that $\{\kappa_1(\mathbf{x}), \dots, \kappa_{m-1}(\mathbf{x}), 0\}$ are the eigenvalues of $W(\mathbf{x})$.

Corollary 1.3.9.

$$\begin{aligned} \kappa(\mathbf{x}) &= \operatorname{tr} W(\mathbf{x}) = -\operatorname{div}_{\Gamma} \boldsymbol{\nu}(\mathbf{x}) \quad (\mathbf{x} \in \Gamma), \\ \kappa_g(\mathbf{x}) &= \det (W(\mathbf{x}) + \boldsymbol{\nu}(\mathbf{x})\boldsymbol{\nu}(\mathbf{x})^T) \quad (\mathbf{x} \in \Gamma). \end{aligned}$$

Proposition 1.3.10. If an extension $\tilde{\boldsymbol{\nu}}$ of $\boldsymbol{\nu}$ satisfies

$$\tilde{\boldsymbol{\nu}} \in C^1(\mathcal{O}, \mathbb{R}^m), \quad |\tilde{\boldsymbol{\nu}}(\mathbf{x})| = 1 \quad (\mathbf{x} \in \mathcal{O}), \quad \tilde{\boldsymbol{\nu}}|_{\Gamma} = \boldsymbol{\nu},$$

then $\kappa = -\operatorname{div} \tilde{\boldsymbol{\nu}}$ holds on Γ .

Proof. We fix $\mathbf{x} \in \Gamma$. For $\rho \in \mathbb{R}$, if $|\rho| \ll 1$, then

$$|\tilde{\boldsymbol{\nu}}(\mathbf{x} - \rho\boldsymbol{\nu}(\mathbf{x}))|^2 = 1.$$

Differentiating this equality by ρ at $\rho = 0$, we obtain

$$0 = \frac{d}{d\rho} |\tilde{\boldsymbol{\nu}}(\mathbf{x} - \rho\boldsymbol{\nu}(\mathbf{x}))|^2 \Big|_{\rho=0} = 2\tilde{\boldsymbol{\nu}}(\mathbf{x})^T \{ \nabla^T \tilde{\boldsymbol{\nu}}(\mathbf{x})(-\boldsymbol{\nu}(\mathbf{x})) \} = -2\boldsymbol{\nu}(\mathbf{x})^T (\nabla^T \tilde{\boldsymbol{\nu}}(\mathbf{x})) \boldsymbol{\nu}(\mathbf{x}).$$

Hence, from Proposition 1.3.4, we have

$$\operatorname{div} \tilde{\boldsymbol{\nu}} = \operatorname{div}_{\Gamma} \tilde{\boldsymbol{\nu}} - \boldsymbol{\nu}^T (\nabla^T \tilde{\boldsymbol{\nu}}) \boldsymbol{\nu} = \operatorname{div}_{\Gamma} \boldsymbol{\nu} = -\kappa \quad \text{on } \Gamma.$$

□

Exercise 1.3.11. If Γ is given by a graph $\eta = u(\boldsymbol{\xi})$ with $u \in C^2(\mathbb{R}^{m-1})$, prove that

$$\kappa(\mathbf{x}) = -\operatorname{div}_{\boldsymbol{\xi}} \left(\frac{\nabla_{\boldsymbol{\xi}} u(\boldsymbol{\xi})}{\sqrt{1 + |\nabla_{\boldsymbol{\xi}} u(\boldsymbol{\xi})|^2}} \right) \quad \text{for } \mathbf{x} = \begin{pmatrix} \boldsymbol{\xi} \\ u(\boldsymbol{\xi}) \end{pmatrix} \in \Gamma.$$

Lemma 1.3.12. For $f \in C^1(\Gamma)$ and $\mathbf{h} \in C^1(\Gamma, \mathbb{R}^m)$, we have

$$\operatorname{div}_\Gamma(f\mathbf{h}) = f \operatorname{div}_\Gamma \mathbf{h} + \nabla_\Gamma f \cdot \mathbf{h} \quad \text{on } \Gamma.$$

Exercise 1.3.13. Prove Lemma 1.3.12.

Theorem 1.3.14 (Laplacian in curvilinear coordinate). For $f \in C^2(\mathcal{O})$, we have

$$\Delta f = \Delta_\Gamma f - \kappa \frac{\partial f}{\partial \boldsymbol{\nu}} + \frac{\partial^2 f}{\partial \boldsymbol{\nu}^2} \quad \text{on } \Gamma.$$

In particular, if $\Gamma(r) := \{\mathbf{x} \in \mathbb{R}^m; |\mathbf{x}| = r\}$, then we have the following Laplacian in the polar coordinate

$$\Delta f(\mathbf{x}) = \Delta_{\Gamma(r)} f + \frac{m-1}{r} \frac{\partial f}{\partial r} + \frac{\partial^2 f}{\partial r^2} \quad \text{for } |\mathbf{x}| = r.$$

Proof. At a point $\mathbf{x} \in \Gamma$, we have

$$\begin{aligned} \Delta f &= \operatorname{div}(\nabla f) = \operatorname{div}_\Gamma(\nabla f) + \boldsymbol{\nu}^\top (\nabla^2 f) \boldsymbol{\nu} = \operatorname{div}_\Gamma \left(\nabla_\Gamma f + \boldsymbol{\nu} \frac{\partial f}{\partial \boldsymbol{\nu}} \right) + \frac{\partial^2 f}{\partial \boldsymbol{\nu}^2} \\ &= \Delta_\Gamma f + (\operatorname{div}_\Gamma \boldsymbol{\nu}) \frac{\partial f}{\partial \boldsymbol{\nu}} + \boldsymbol{\nu}^\top \nabla_\Gamma \left(\frac{\partial f}{\partial \boldsymbol{\nu}} \right) + \frac{\partial^2 f}{\partial \boldsymbol{\nu}^2} = \Delta_\Gamma f + -\kappa \frac{\partial f}{\partial \boldsymbol{\nu}} + \frac{\partial^2 f}{\partial \boldsymbol{\nu}^2}. \end{aligned}$$

Theorem 1.3.15 (Gauss-Green formula on Γ). Let $\mathbf{h} \in C^1(\Gamma, \mathbb{R}^m)$ and $f \in C^1(\Gamma)$. We assume that $\operatorname{supp}(\mathbf{h}f)$ is compact.¹ Then we have

$$\int_\Gamma \mathbf{h} \cdot \nabla_\Gamma f d\mathcal{H}^{m-1} = - \int_\Gamma (\operatorname{div}_\Gamma \mathbf{h} + \kappa \boldsymbol{\nu} \cdot \mathbf{h}) f d\mathcal{H}^{m-1}.$$

A proof of this theorem will be given in the next section.

Corollary 1.3.16. For $f, g \in C^1(\Gamma)$ with compact $\operatorname{supp}(fg)$, we have

$$\int_\Gamma \nabla_\Gamma f \cdot \nabla_\Gamma g d\mathcal{H}^{m-1} = - \int_\Gamma f \Delta_\Gamma g d\mathcal{H}^{m-1}.$$

¹If Γ is compact, this condition is always satisfied.