ROTATIONALLY SYMMETRIC HARMONIC MAPS FROM A BALL INTO A WARPED PRODUCT MANIFOLD

Atsushi TACHIKAWA

This paper deals with the existence problem for rotationally symmetric harmonic maps from an Euclidean unit ball $B \subset \mathbb{R}^n$ or \mathbb{R}^n into a warped product manifold $N_f = [0, r_0) \times_f S^{n-1}$.

1.Introduction

Let $S^{n-1} = \{\theta \in \mathbb{R}^{n} : |\theta|_{n} = 1\}$ $(n \ge 3)$, where $|\cdot|_{n}$ denotes the Euclidean norm of \mathbb{R}^{n} . We always use the n-dimensional representation $\theta = (\theta^{1}, \dots, \theta^{n})$ with $|\theta|_{n}$ =1 for $\theta \in S^{n-1}$. For $r_{0} \in \mathbb{R}^{\cup} \{+\infty\}$ let f be a function of class $C^{1}([0, r_{0}), \mathbb{R}_{+})$ with f(0) = 0, f'(0) = 1and N a product manifold $[0, r_{0}) \times S^{n-1}$ with

and N a product manifold $[0,r_0) \times S^{n-1}$ with projection π^1 and π^2 to $[0,r_0)$ and S^{n-1} respectively. We consider a manifold N \neq N_f furnished with the Riemannian structure such that

(1.1)
$$||X||_{f}^{2} = |\pi_{*}^{1}(X)|_{1}^{2} + f^{2}(\pi^{1}(P)) \cdot |\pi_{*}^{2}(X)|_{n}^{2}$$

for every X ε $T_{\rm p}{\rm N}$. A product manifold of this type is called as a warped product manifold (see [2]).

For N_f we use the "polar" coordinate P = (r, θ) where r = $\pi^{1}(P)$ and $\theta = \pi^{2}(P)$. We call the point P with $\pi^{1}(P) = 0$ the origin of N_f.

We can introduce the normal coordinate system $P = u = (u^1, \ldots, u^n)$ by putting $u^i = r \cdot \theta^i$. The relation between the original "polar" coordinate (r, θ) and this normal

coordinate can be represented by

$$(r, \theta) = (|u|_{n}, u/|u|_{n}).$$

Using this normal coordinate we can identify N_f with $B_{r_0} \subset \mathbb{R}^n$, where we denote

$$B_{\mathbf{r}} = \left(\begin{array}{cc} \{\mathbf{x} \in \mathbb{R}^{n} : |\mathbf{x}|_{n} \leq \mathbf{r} \} & \text{for } \mathbf{r} \in \mathbb{R}_{+}, \\ \mathbb{R}^{n} & \text{for } \mathbf{r} = +\infty \end{array} \right)$$

Therefore the Sobolev spaces $H^{1,2}(B_R, N_f)$ and $H_0^{1,2}(B_R, N_f)$ (R < + ∞) can be defined as in [4]. Furtheremore we can define $H_{loc}^{1,2}(\mathbb{R}^n, N_f)$. We denote for $\mathbb{R} \in \mathbb{R}_+^{\cup} \{+\infty\}$

$$\mathcal{S}^{n} = \mathcal{S}^{n}(B_{R}, N_{f}) = \begin{pmatrix} H^{1,2}(B_{R}, N_{f}) & \text{if } R \in \mathbb{R}_{+}, \\ H^{1,2}_{loc}(\mathbb{R}^{n}, N_{f}) & \text{if } R = +\infty \end{pmatrix}$$

For $u \in \mathcal{P}^{n}(B_{R}, N_{f})$ and a bounded open domain $\Omega \subset B_{R}$, we define the energy of u on Ω by

(1.2)
$$E(u,\Omega) = \frac{1}{2} \int_{\Omega} \sum_{\alpha=1}^{n} ||D_{\alpha}u||_{f}^{2} dx$$
$$= \frac{1}{2} \int_{\Omega} (|Du^{r}|_{n}^{2} + f^{2}(u^{r})|Du^{\theta}|_{n}^{2}) dx.$$
where $u^{r} = \pi^{1} \circ u$, $u^{\theta} = \pi^{2} \circ u$, $|Du^{r}|_{n}^{2} = \sum_{\alpha=1}^{n} |\partial u^{r}/\partial x^{\alpha}|^{2}$ and $|Du^{\theta}|_{n}^{2} = \sum_{1\leq\alpha, i\leq n} |\partial u^{\theta i}/\partial x^{\alpha}|^{2}.$

We are going to study the critical point of E. The term "critical" is defined as follows. Denote the space of vector fields along $u \in \mathcal{S}^{n}(B_{p}, N_{f})$ by

$$\delta_{\mathbf{u}} \mathcal{P}^{\mathbf{n}}(\mathbf{B}_{\mathbf{R}}) = \left\{ \begin{array}{l} \{\mathbf{v} \in \mathbf{H}^{1,2}(\mathbf{B}_{\mathbf{R}}, \mathbf{R}^{\mathbf{n}}) : (\pi^{2}\mathbf{u}, \mathbf{v})_{\mathbf{n}} = 0\} \text{ if } \mathbf{R} \in \mathbf{R}_{+}, \\ \{\mathbf{v} \in \mathbf{H}^{1,2}_{\text{loc}}(\mathbf{R}^{\mathbf{n}}, \mathbf{R}^{\mathbf{n}}) : (\pi^{2}\mathbf{u}, \mathbf{v})_{\mathbf{n}} = 0\} \text{ if } \mathbf{R} = +\infty. \end{array} \right.$$

where $(\cdot, \cdot)_n$ is the Euclidean scalar product on \mathbb{R}^n . Then every $v \in \delta_u \mathcal{P}^n(B_R)$ is a tangential vector field along u. Set

$$\delta_{\mathrm{u}} \mathscr{S}_{0}^{\mathrm{n}} = \delta_{\mathrm{u}} \mathscr{S}^{\mathrm{n}}(\mathrm{B}_{\mathrm{R}}) \cap \mathrm{H}_{0}^{1,2}(\mathrm{B}_{\mathrm{R}}, \mathbb{R}^{\mathrm{n}}).$$

For $v \in \delta_u \mathcal{G}_0^n(B_R)$ we put

$$u_{t,v} = (\pi^{1} \circ u + t | v |_{n}, (\pi^{2} \circ u + tv^{\theta}) / |\pi^{2} \circ u + tv^{\theta}|_{n}),$$

denoting $v^{\theta} = v/|v|_n$, and define the first and second variation of E by

(1.3)
$$\delta_u^{E}(v) = \frac{d}{dt} E(u_{t,v}, spt v)|_{t=0}$$

and

(1.4)
$$\delta_{u}^{2} E(v) = \frac{d^{2}}{dt^{2}} E(u_{t,v}, spt v)|_{t=0}$$

where spt v is the support of v. u is a "critical" point of E iff

$$\delta_{u} E(v) = 0$$
 for $v \in \delta_{u} \mathcal{G}_{0}^{n}(B_{R})$

and u is stable iff

$$\delta_{u}^{2} \mathbf{E}(\mathbf{v}) \geq 0$$
 for $\mathbf{v} \in \delta_{u} \mathcal{G}_{0}^{n}(\mathbf{B}_{R})$.

A critical point $u \in \mathcal{S}^n$ is called a weakly harmonic map. Moreover if a weakly harmonic map is of class C^2 we call it a harmonic map.

We consider the following <u>Problem 1</u> (Dirichlet problem) Given a boundary value ψ : $\partial B_1 \rightarrow N_f$ of class C^2 , find a harmonic map $u: B_1 \rightarrow N_f$ satisfying the boundary condition $u|_{\partial B_1} = \psi$. <u>Problem 2</u> In case of $r_0 = +\infty$, find a harmonic map u from \mathbb{R}^n onto N_f .

In this paper we treat only the case that u is "rotationally symmetric".

We call a map u : $\underset{R}{B} \rightarrow N$ rotationally symmetric iff

 $\pi^1 \circ u(x) = \eta(\rho)$ and $\pi^2 \circ u(x) = \omega$,

where $\rho = |x|_n$, $\omega = x/|x|_n$ and η is some function $\mathbb{R}_+ \to \mathbb{R}_+$.

About harmonic maps from B₁ into Sⁿ, some results on existence and the number of rotationally symmetric solutions for the Dirichlet problem have been proved by Jäger and Kaul [5]. It is also shown in [5] that the equator map

$$\mathbf{u}_*: \mathbf{B}_1 \to \mathbf{S}^n, \quad \mathbf{x} \mapsto (|\mathbf{x}|_n, \mathbf{x}/|\mathbf{x}|_n),$$

provides an absolute minimum of the energy functional if $n \ge 7$ with respect to fixed boundary data, but is unstable if $3 \le n \le 6$.

In case that the target manifold is an ellipsoid

$$N = \{u = (u,z) \in \mathbb{R}^{n+1} : |u|_{n}^{2} + z^{2}/a^{2} = 1\}$$

Baldes [1] has shown that the equator map is strictly stable iff $a^2 \ge 4(n-1)/(n-2)^2$; if not the equator map is unstable.

In this paper we would like to show, how these results change for our case $N = N_f$. Moreover we will get an existence result for <u>Problem 2</u>.

2. Rotationally symmetric harmonic maps

Let $u \in \mathcal{P}^{n}(B_{R}, N_{f})$ be a rotationally symmetric map and write

(2.1)
$$u(x) = (\eta(\rho), \omega)$$
,

where $\rho = |\mathbf{x}|_n$ and $\omega = \mathbf{x}/|\mathbf{x}|_n$. Then the energy of u on $B_s \subset B_R$ becomes

$$E(u,B_{s}) = \frac{1}{2} \int_{B_{s}} \{ |Dn(\rho)|_{n}^{2} + f^{2}(n(x))|D\omega(\rho)|_{n}^{2} \} dx$$
$$= \frac{1}{2} \int_{B_{s}} \{ \sum_{\alpha=1}^{n} |n'(\rho)| \frac{\partial \rho}{\partial x^{\alpha}} |^{2} + f^{2}(n) \}_{1 \leq \alpha, i \leq n} |\frac{\partial \omega^{i}}{\partial x^{\alpha}} |^{2} \} dx,$$

,

and using the equalities

$$\frac{\partial \rho}{\partial x^{\alpha}} = \frac{\partial |x|_{n}}{\partial x^{\alpha}} = \frac{x^{\alpha}}{|x|_{n}}$$

and

$$\frac{\partial \omega^{i}}{\partial x^{\alpha}} = \frac{\partial (x^{i} / |x|_{n})}{\partial x^{\alpha}} - \frac{\delta^{\alpha i} |x|_{n}^{2} - x^{i} x^{\alpha}}{|x|_{n}^{3}}$$

we get

(2.2)
$$E(u,B_s) = \frac{\omega_n}{2} \int_0^s \{(\eta'(\rho)^2 + \frac{n-1}{\rho^2} f^2(\eta(\rho))\} \rho^{n-1} d\rho$$
,

where ω_n denotes the volume of the n-dimensional unit ball.

The first variation becomes

$$= \int_{\text{spt v}} \{ (D\eta, Dv)_n + f \cdot f'(\eta) v | D\omega |_n^2 + f^2(\eta) (D\zeta, D\omega)_n^2 \} dx,$$

for $\mathbf{v} \in \delta_{\mathbf{u}} \mathcal{S}_{0}^{\mathbf{n}}$ where $\mathbf{v} = |\mathbf{v}|_{\mathbf{n}}, \zeta = \mathbf{v}/|\mathbf{v}|_{\mathbf{n}}$ and $\mathbf{f} \cdot \mathbf{f}'(\eta) = \mathbf{f}(\eta) \times \mathbf{f}'(\eta)$.

Using the fact that $\Delta \omega = 0$ for $x \neq 0$, we can see that the Euler equation reduces to the ordinary differential equation

(2.3)
$$\eta''(\rho) + \frac{(n-1)}{\rho} \eta'(\rho) - \frac{(n-1)f \cdot f'(\eta(\rho))}{\rho^2} = 0$$
.

Setting

$$(2.4) \qquad \phi(t) = \eta(e^{t}) , \quad \phi:(-\infty, \ln R) \rightarrow [0, r_{0}) ,$$

we transform (2.3) into an autonomous equation

$$(2.5) \qquad \varphi''(t) + (n-2)\varphi'(t) - (n-1)f \cdot f'(\varphi(t)) = 0.$$

The energy is expressed in terms of ϕ by

(2.6)
$$E(u,B_s) = \frac{\omega_n^{\ln s}}{2} \int \{(\phi'(t))^2 + (n-1)f^2(\phi(t))\}e^{(n-2)t} dt.$$

Set

(2.7)
$$V(t) = (\phi'(t))^2 - (n-1)f^2(\phi(t)).$$

Then we get

(2.8)
$$V'(t) = -2(n-2)(\phi'(t))^2$$

for every solution of equation (2.5); therefore V is a Lyapunov function for that differential equation.

(2.5) is essentially the damped pendulum equation. Put

$$q(t) = \phi(t), \quad p(t) = q'(t).$$

Then (2.5) goes over into the plane system

$$(2.9) \begin{pmatrix} q'(t) \\ \\ p'(t) \end{pmatrix} = \begin{pmatrix} p(t) \\ -(n-2)p(t) + (n-1)f \cdot f'(q(t)) \end{pmatrix}$$

From now on we assume always that

(2.10)
$$f \in C^{2+\alpha}((0,r_0), \mathbb{R}_+)$$
, $f(0) = 0$, $f'(0) > 0$

and

(2.11) $f \cdot f'(r)$ is at most of linear growth as $r \rightarrow +\infty$.

Under the condition (2.11) the right hand side of (2.9) is at most of linear growth; therefore the solution ϕ of (2.5) is extendable to a solution on \mathbb{R} .

From (2.8) and well known results for Lyapunov functions, α - and ω -limit sets (see [6]), we obtain

<u>Lemma 2.1.</u> Let $A = \{a \in \mathbb{R}_+: f \cdot f'(a) = 0\}$. For every <u>solution</u> ϕ <u>of</u> (2.5), $(\phi(t), \phi'(t))$ <u>tends</u> to <u>infinity</u> <u>or</u> <u>converges</u> to <u>one</u> <u>of</u> the <u>critical</u> <u>points</u> (a,0) <u>with</u> $a \in A$, <u>as</u> $t \to \pm \infty$.

We consider the following four cases separately for f.

- (i) f There exists a number $b_0 \in (0, r_0)$ with $f(b_0) = 0$ and f(t) > 0 on $(0, b_0)$. Moreover there exists a unique $a_0 \in (0, b_0)$ such that $f'(a_0) = 0$,
- (ii) f > 0 on $(0,r_0)$ and there exists exactly one $a_0 \in (0,r_0)$ with $f'(a_0) = 0$, and f'(t) < 0 for $t \in (a_0,r_0)$,

 $(iii)_{f}$ f > 0 and f' > 0 on $(0, +\infty)$,

(iv) the remaining cases.

In this paper we treat the cases $(i)_f$, $(ii)_f$ and $(iii)_f$. Therefore there will be at most three critical points (0,0), $(a_0,0)$ and $(b_0,0)$.

The behavior of the system (2.9) in the neighborhood of the critical points (0,0) and $(a_0,0)$ is determined by the linearized system

$$(2.12) \begin{pmatrix} q' \\ p' \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ (n-1)(f'(0))^2 & -(n-2) \end{pmatrix} \begin{pmatrix} q \\ p \end{pmatrix}$$

for (0.0) and

$$(2.13) \quad \begin{pmatrix} q' \\ p' \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ (n-1)f \cdot f''(a_0) & -(n-2) \end{pmatrix} \begin{pmatrix} q \\ p \end{pmatrix}$$

for $(a_0, 0)$. The eigenvalues of the matrix of the system (2.12) are

$$(2.14) \qquad \Lambda_{\pm} = -\frac{n-2}{2} \pm \frac{1}{2}\sqrt{(n-2)^2 + 4(n-1)(f'(0))^2},$$

and those of (2.13) are

(2.15)
$$\lambda_{\pm} = -\frac{n-2}{2} \pm \frac{1}{2}\sqrt{(n-2)^2 + 4(n-1)f \cdot f''(a_0)}$$
.

Since we are assuming that $f'(0) \neq 0$ (see (2.10)), $\Lambda_+ > 0$ and $\Lambda_- < 0$ for every $n \ge 2$. Therefore (0.0) is always a saddle point. But $(a_0, 0)$ changes its character with n and $f \cdot f''(a_0)$. In case of

$$f \cdot f''(a_0) < - \frac{(n-2)^2}{4(n-1)}$$
,

 $(a_0,0)$ is a focus. In case of

$$0 > f \cdot f''(a_0) > - \frac{(n-2)^2}{4(n-1)}$$
,

(a0,0) is an improper node.

<u>Remark</u>: It is easy to see that $f \cdot f''(a_0) \le 0$ for our cases (i)_f and (ii)_f, because $f' \in C^1$, f'(t) > 0 for $t \in [0,a_0)$ and $f'(a_0) = 0$.

By the well-known results about plane autonomous systems (see [3] Ch.VIII), we obtain

Lemma 2.2. There exists exactly one invariant curve γ_0 of system (2.9) in the (q,p)-plane on which every trajectory (q(t),p(t)) satisfies

(2.16) $\lim_{t \to -\infty} (q(t), p(t)) = (0, 0) ,$

and, for some $k \in R$, we have

(2.17) q(t) > 0 and p(t) > 0 for all $t \in (0,k)$,

<u>Moreover</u> the argument of γ_0 is arctan Λ_+ .

Using the properties of a Lyapunov function, we can study the behavior of the solution (q(t),p(t)) of (2.9) on the invariant curve γ_0 .

<u>Lemma 2.3.</u> Let f satisfy (i)_f or (ii)_f. Then the solution (q(t),p(t)) of (2.9) on γ_0 satisfies

(2.18)
$$\lim_{t \to +\infty} (q(t), p(t)) = (a_0, 0) .$$

<u>Proof</u> For the case (i) $_{f}$, the assertion can be shown as in [5].

For the case (ii) $_{\rm f}$, by Lemma 2.1 $\,$, there are only three possiblities:

(a)
$$\lim_{t \to +\infty} (q(t), p(t)) = (0, 0)$$
,

(b) $\lim_{t \to +\infty} (q(t), p(t)) = (a_0, 0)$,

(c) (q(t), p(t)) tends to infinity as $t \rightarrow +\infty$.

First, suppose that (a) holds. Then $\lim_{t \to +\infty} V(t) = 0$. But we get from (2.16) $\lim_{t \to -\infty} V(t) = 0$ and from (2.8) $V'(t) \le 0$. Therefore V(t) and V'(t) must be identically zero. This means $(q(t),p(t)) \ge (0,0)$ and contradicts our choice of (q(t),p(t)).

Now we are going to show that the case (c) also can not happen.

Suppose that (q(t),p(t)) tends to infinity. We derive a contradiction as follows.

<u>Step 1.</u> We show that $\lim_{t \to +\infty} \sup |q(t)| = \infty$.

As mentioned above, $\lim_{t\to-\infty} V(t) = 0$ and $V'(t) \le 0$, and therefore $V(t) \le 0$ for all $t \in \mathbb{R}$, i.e.,

(2.19)
$$p^{2}(t) \leq (n-1)f^{2}(q(t)).$$

This means that if q(t) remains finite then also p(t)remains finite. Thus we see that (q(t),p(t))can not tend to infinity without $\limsup_{\substack{t \to +\infty}} |q(t)| = \infty$. Step 2. We show that p(t) < 0 for some $t \in \mathbb{R}$.

Suppose that $p(t) \ge 0$ for all $t \in \mathbb{R}$. Then by the assertion of <u>Step 1</u> and the fact that q'(t) = p(t),

we can take some $t_0 \in \mathbb{R}$ with $q(t_0) = a_0$. Integrating the equation

$$p'(t) = -(n-2)p(t) + (n-1)f \cdot f'(q(t))$$

from t_0 to $t > t_0$, we get

(2.20)
$$p(t) - p(t_0)$$

= $-(n-2)(q(t) - q(t_0)) + (n-1) \int_{s=t_0}^{t} f \cdot f'(q(s)) ds$.

Since we are supposing that p(t) > 0 for all $t \in \mathbb{R}$, q(t) is monotone nondecreasing. On the other hand for the case (ii)_f, f'(q) ≤ 0 for all $q \geq a_0$. Therefore

$$f \cdot f'(q(s)) \leq 0$$
 for all $s \geq t_0$,

and we get

$$(2.21) p(t) \le p(t_0) + (n-2)q(t_0) - (n-2)q(t).$$

Since $p(t_0)$ and $q(t_0)$ are finite and $\lim_{\substack{q \to +\infty \\ q \to +\infty}} q(t) = +\infty$, we see from (2.21) that p(t) < 0 for some $t > t_0$. This is a contradiction. Thus the assertion of <u>Step 2</u> is proved.

Step 3. Using the assertions of Step 1 and Step 2, we show that the case (c) can not occur.

Because of the assertion of <u>Step 2</u>, we can take $t_1 \in \mathbb{R}$ with $p(t_1) = 0$ and p(t) < 0 for $t \in (t_1, t_1 + \delta)$ for some $\delta > 0$. Let γ_1 be the curve $\{(q(t), p(t)): -\infty < t \le t_1\}, \gamma_2 = \{(q, 0): q(t_1) < q < q(t_1) + \varepsilon \}$ for some $\varepsilon > 0$, and $\gamma_3 = \{(q(t_1) + \varepsilon, p): p \le 0 \}$. Then after $t = t_1$, (q(t), p(t)) can not cross the the curve $\gamma_1 \cup \gamma_2 \cup \gamma_3$. In fact, since the vector

$$X(q,p) = \begin{pmatrix} p \\ -(n-2)p + (n-1)f \cdot f'(q) \end{pmatrix}$$

is directed downward on γ_2 and leftward on γ_3 , (q(t), p(t)) can not cross $\gamma_2 \cup \gamma_3$ after t_1 . Moreover, by the uniqueness of the solution, (q(t),p(t)) can not cross γ_1 . On the other hand, by the assertion of <u>Step 1.</u>, lim sup $|q(t)| = +\infty$. Therefore the curve (q(t),p(t)) must cross the half line {(0,p): $p \le 0$ }. This means that q(t) must be zero at some $t = t_2 > t_1$. Taking this $t_2 > t_1$, we see that

$$(2.22) \quad V(t_2) = 0$$

by (2.19) and (2.7). On the other hand $\lim_{t \to -\infty} V(t) = 0$ (by(2.16)) and $V'(t) \leq 0$ (by(2.8)). Therefore (2.22) implies $V(t) \equiv 0$ for $t \in (-\infty, t_2]$ and contradicts our choice of (q(t),p(t)). Thus the case (c) can not happen. q.e.d.

<u>Lemma 2.4.</u> For the case (iii)_f, the solution (q(t),p(t))of (2.9) on γ_0 satisfies

(2.23) $p(t) \ge 0$ for all $t \in \mathbb{R}$,

<u>and</u>

(2.24) $\lim_{t \to +\infty} \sup q(t) = +\infty$

Proof Since (2.19) holds for this case, we obtain

(2.25) $\limsup_{t \to +\infty} |q(t)| = \infty.$

Furthermore, proceeding as in <u>Step 3.</u> of the proof of Lemma 2.3., we can see that p(t) can not become negative.

This proves (2.23) and that q(t) is monotone nondecreasing. Therefore, by (2.25), we get (2.24). q.e.d.

Since the system (2.9) is autonomous, the trajectories on $\gamma_0^{}$ are determined up to a translation in the parameter t. Moreover for every trajectory (q(t),p(t)) on $\gamma_0^{}$,

(2.26)
$$\lim_{t \to -\infty} e^{-\Lambda_+ t} P(t) = c$$

exists and c uniquely determines (q(t), p(t)) (see [3] Ch.VIII.3.). We define $(q_0(t), p_0(t))$ by choosing c = 1.

For the cases (i)_f and (ii)_f, using the stability theory, we will study $(q_0(t), p_0(t))$ for $t \rightarrow +\infty$ in more detail as in [5] lemma (2.18).

<u>Lemma 2.5.</u> Suppose that f satisfies (i) f or (ii) f. <u>Then</u>, writing the curve $(q_0(t), p_0(t))$ in the form

(2.27)
$$q_0(t) + ip_0(t) = s_0(t)e^{i\xi(t)}$$

we obtain

$$0 < s_0(t) < Ce^{\mu t}$$
 for all $t \in \mathbb{R}$

with a constant $C = C(n, \mu, f)$ for every $\mu > \operatorname{Re} \lambda_{+}$. <u>Moreover</u>, (i) in case $f \cdot f''(a_0) < -(n-2)^2/4(n-1)$ the curve $(q_0(t), p_0(t))$ is a spiral with center $(a_0, 0)$ satisfying $\lim_{t \to +\infty} \frac{\xi(t)}{t} = -\frac{1}{2}\sqrt{-(n-2)^2 - 4(n-1)f \cdot f''(a_0)}$.

(ii) for
$$0 > f \cdot f''(a_0) > - (n-2)^2/4(n-1)$$

$$\pi$$
 + arctan $\lambda_+ < \xi(t) < \pi$

<u>and</u>

$$\lim_{t \to +\infty} \xi(t) = \pi + \arctan \lambda_{+}$$

ProofThe assertions can be derived as [5] lemma (2.18)by a slight modification of the proof.q.e.d.

These lemmas enable us to study the existence question for the following Dirichlet problem.

<u>Dir(ζ).</u> Find a roationally symmetric harmonic map u : $B_1 \rightarrow N_f$ satisfying the boundary condition

$$|u|_{\partial B_1} = \psi_{\zeta} : x \rightarrow (\zeta, x) \in N_f$$

In the cases (i)_f and (ii)_f, Lemma 2.5 shows that $q_0(t)$ oscillates about a_0 for $f \cdot f''(a_0) < -(n-2)^2/4(n-1)$ whereas for $0 > f \cdot f''(a_0) > -(n-2)^2/4(n-1)$ it is monotone and tends to a_0 as $t + +\infty$. In case $f \cdot f''(a_0) < -(n-2)^2/4(n-1)$ we denote the maximum value of q_0 by Σ_0 and the smallest local minimum by σ_0 .

Theorem 2.1. For the cases (i) $_{f}$ and (ii) $_{f}$, the number of solutions to Dir(ζ) covering the origin (r=0) of N $_{f}$

<u>in case</u> $f \cdot f''(a_0) < -(n-2)^2/4(n-1)$: <u>one for</u> $\zeta \in [0, \sigma_0)$, <u>two for</u> $\zeta = \sigma_0$, <u>an odd number in</u> (σ_0, a_0) , <u>countably</u> <u>infinite for</u> $\zeta = a_0$, <u>an even number for</u> $\zeta \in (a_0, \Sigma_0)$, one for $\zeta = \Sigma_0$, zero for $\zeta > \Sigma_0$,

 $\underline{\text{in case}} \quad 0 > f \cdot f''(a_0) > -(n-2)^2/4(n-1) : \underline{\text{one for}} \quad \zeta \in [0,a_0), \underline{\text{zero for}} \quad \zeta \ge a_0.$ $\underline{\text{Proof}} \quad \text{It is enough to check the proof of [5] lemma(2.13)} \\ \text{and [5] Theorem 1.. In fact we can constract the solutions of Dir(\zeta) from <math>q_0(t)$ as follows. Take $\tau \in \mathbb{R}$ with $q_0(\tau) = \zeta$ and let $\phi(\rho) = q_0(\tau + \ln \rho)$. Then

$$u(\rho,\omega) = (\phi(\rho),\omega)$$

is a solution of Dir(ζ). Since ϕ is continuous, it follows from the general regularity theory of [4] that u is of class $C^{2+\alpha}$. Moreover we can show that if u is a solution of Dir(ζ) covering the origin , then for its rescaled radius function ϕ , ($\phi(t), \phi'(t)$) must be one of the trajectories on the invariant curve γ_0 . q.e.d.

For case (iii), from Lemma 2.4 , we have the following theorem.

<u>Theorem 2.2.</u> In case (iii) f, for every $\zeta \in \mathbb{R}$ we have a $C^{2+\alpha}$ -solution of Dir(ζ). Moreover there exist uncountably many rotationally symmetric harmonic maps from \mathbb{R}^n to N_f with locally finite energy. <u>Proof</u> For this case by Lemma 2.4 we see that

 $\lim_{t\to+\infty} q(t) = \infty$

Therefore we can take $\tau \in \mathbb{R}$ with $q_0(\tau) = \zeta$ for any ζ R, and u defined by

(2.28)
$$u(\rho, \omega) = (q_0(\tau + \ln \rho), \omega)$$

solves Dir(ζ). About regularity we can proceed as in <u>Theorem 2.1</u>. Thus the first part of <u>Theorem 2.2</u> has been shown.

Now we are going to prove the latter part of this theorem. Let $\phi(t)$ be a solution of (2.5). Then by (2.5) and (2.7) we get

$$(V(t)e^{(n-2)t})'$$

= -(n-2)(($\phi'(t)$)² + (n-1)f²($\phi(t)$)e^{(n-2)t}

and, writing the energy on $B_R(0)$ as $E_R(u)$,

$$E_{R}(u) = \frac{-\omega_{n}}{2(n-2)} \int_{-\infty}^{\ln R} (V(t)e^{(n-2)t})'dt.$$

Moreover if

(2.29)
$$\lim_{t \to -\infty} V(t) e^{(n-2)t} = 0$$

then

(2.30)
$$E_{R}(u) = \frac{\omega_{n}}{2(n-2)} [(n-1)f^{2}(\phi(\ln R)) - (\phi'(\ln R)^{2})]$$

< ∞ .

Now for any $\tau \in \mathbb{R}$ let $\phi(t) = q_0(t + \tau)$. Then, since $\lim_{t \to -\infty} q_0(t) = 0$, (2.29) is satisfied. Therefore we obtain $E_p(u_\tau) < \infty$ for

$$u_{\tau}(\rho,\omega) = (q_0(t + \tau),\omega),$$

for every $\tau \in \mathbb{R}$ and $\mathbb{R} \in \mathbb{R}_+$. Thus we obtain a rotationally symmetric harmonic map $u_\tau : \mathbb{R}^n \to N_f$ with locally finite energy for every $\tau \in \mathbb{R}$. Moreover it is clear that $u_\tau \neq u_{\tau'}$ if $\tau \neq \tau'$, and therefore $\#\{u_\tau\} = \#\mathbb{R}$. q.e.d.

3. Stability properties of the equator maps

For the cases (i)_f and (ii)_f, the function $\phi(t) \equiv a_0$ is a solution of (2.5) and therefore the map u_* defined by

(3.1)
$$u_{*}(\rho, \omega) = (a_{\rho}, \omega)$$

is a singular weakly harmonic map. When $f(t) = \sin t$, N_f is a sphere, $a_0 = \frac{\pi}{2}$ and u_* is the equator map. From now on we call u_* the "equator map" also for any cases.

In this section we investigate the stability properties of the "equator map" u_* for the cases (i)_f and (ii)_f. (See [5] and [1] for the cases that the target manifold N is a sphere or an ellipsoid respectively.)

Lemma 3.1. For
$$v = (\eta, v) \in \delta_{u_{*}} \mathcal{G}_{0}^{n}$$
 we get

$$\delta_{u_{*}}^{2} E(v) = \int \{ |D\eta|_{n}^{2} + \frac{n-1}{\rho^{2}} f \cdot f''(a_{0})\eta^{2} \} dx + \int_{B_{1}} f^{2}(a_{0}) \{ |Dv|_{n}^{2} - \frac{n-1}{\rho^{2}} \cdot |v|_{n}^{2} \} dx,$$

where
$$\rho = |\mathbf{x}|_n$$
.
Proof Writing $\omega_t = (\omega + t\nu)/|\omega + t\nu|_n$ and $u_t = (a_0 + t\eta, \omega_t)$, we get

$$\frac{\mathrm{d}}{\mathrm{d}t} \mathbf{E}(\mathbf{u}_{t}) = \int_{B_{1}} \{t | D\eta |_{n} + \eta \mathbf{f} \cdot \mathbf{f}'(\mathbf{a}_{0} + t\eta) | D\omega_{t} |_{n}^{2} + f^{2}(\mathbf{a}_{0} + t\eta) (D(\frac{\mathrm{d}}{\mathrm{d}t}\omega_{t}), D\omega_{t})_{n}^{2} \} \mathrm{d}x,$$

where $(D\theta, D\nu)_{n^2} = \sum_{\substack{1 \le \alpha, i \le n}} D_{\alpha} \theta^i D_{\alpha} \nu^i$ for $\theta, \nu : B \to \mathbb{R}^n$. From this we obtain

$$(3.3) \frac{d^{2}}{dt^{2}} E(u_{t})|_{t=0} = \\ = \int \{ |D\eta|_{n}^{2} + ((f'(a_{0}))^{2} + f \cdot f''(a_{0}))\eta^{2} |D\omega|_{n}^{2} + \\ + f^{2}(a_{0}) |D\nu|_{n}^{2} - f^{2}(a_{0}) (D(\omega|\nu|_{n}^{2}), D\omega)_{n}^{2} \} dx .$$

Since $|\omega|_n = 1$, we have

$$(D(\omega | v |_{n}^{2}), D\omega)_{n^{2}}$$

$$(3,4) = |v|_{n}^{2} |D\omega|_{n}^{2} + \sum_{\alpha=1}^{n} (\omega, D_{\alpha}\omega)_{n} \cdot 2(v, D_{\alpha}v)_{n}$$
$$= |v|_{n}^{2} |D\omega|_{n}^{2} + \sum_{\alpha=1}^{n} D_{\alpha} |\omega|_{n}^{2} \cdot (v, D_{\alpha}v)_{n}$$

$$= |v|_{n}^{2} |D\omega|_{n^{2}}^{2}.$$

Using (3.4) and remarking that $f'(a_0) = 0$, we obtain

(3.5)
$$\delta_{u_{*}}^{2} E(v) = \int_{B_{1}} \{ |D\eta|_{n}^{2} + f \cdot f''(a_{0}) |D\omega|_{n}^{2}\eta^{2} \} dx + f^{2}(a_{0}) \int_{B_{1}} \{ |Dv|_{n}^{2} - |D\omega|_{n}^{2} |v|_{n}^{2} \} dx + f^{2}(a_{0}) \int_{B_{1}} \{ |Dv|_{n}^{2} - |D\omega|_{n}^{2} |v|_{n}^{2} \} dx + f^{2}(a_{0}) \int_{B_{1}} \{ |Dv|_{n}^{2} - |D\omega|_{n}^{2} |v|_{n}^{2} \} dx + f^{2}(a_{0}) \int_{B_{1}} \{ |Dv|_{n}^{2} - |D\omega|_{n}^{2} |v|_{n}^{2} \} dx + f^{2}(a_{0}) \int_{B_{1}} \{ |Dv|_{n}^{2} - |D\omega|_{n}^{2} |v|_{n}^{2} \} dx + f^{2}(a_{0}) \int_{B_{1}} \{ |Dv|_{n}^{2} - |D\omega|_{n}^{2} |v|_{n}^{2} \} dx + f^{2}(a_{0}) \int_{B_{1}} \{ |Dv|_{n}^{2} - |D\omega|_{n}^{2} |v|_{n}^{2} \} dx + f^{2}(a_{0}) \int_{B_{1}} \{ |Dv|_{n}^{2} - |D\omega|_{n}^{2} \|v\|_{n}^{2} \|v\|_{n}^{2} dx + f^{2}(a_{0}) \|v\|_{n}^{2} \|v\|_{n}$$

On the other hand,

$$D_{\alpha}\omega^{i} = \frac{\delta^{\alpha i} |\mathbf{x}|_{n}^{2} - \mathbf{x}^{\alpha} \mathbf{x}^{i}}{|\mathbf{x}|_{n}^{3}} ,$$

and therefore

$$\left| D\omega \right|_{n^2}^2 = \frac{n-1}{\rho^2}$$

Thus, from (3.5) and the above equality we get (3.2).g.e.d.

Lemma 3.1. corresponds lemma 1 in [1]. Proceeding as in [1], we arrive at

<u>Thorem 3.1.</u> The equator map $u_* \in \mathscr{S}^n(B_1, N_f)$ is strictly <u>stable</u> if $0 > f \cdot f''(a_0) > -(n-2)^2/4(n-1)$. If $f \cdot f''(a_0)$ $< -(n-2)^2/4(n-1)$, u_{*} is unstable. Proof Since it is enough to check the proof of [1] theorem 1 , we will only give the outline of the proof.

From [1] lemma 3 and 4 , we get

(3.6)
$$\int_{B_{1}} \{ |Dv|_{n^{2}}^{2} - \frac{n-1}{\rho^{2}} |v|_{n}^{2} \} dx \ge 0.$$

From [1] lemma 2,

(3.7)
$$\int \eta^2 \rho^{-2} dx \leq 4(n-2)^{-2} \int \left|\frac{\partial \eta}{\partial \rho}\right|^2 dx$$

and therefore

(3.8)
$$\int_{B_1} \{ |D\eta|_n^2 + \frac{n-1}{\rho^2} f \cdot f''(a_0) \eta^2 \} dx \ge 0$$

for $f \cdot f''(a_0) > -(n-2)^2/4(n-1)$.

Combining (3.2), (3.6) and (3.8), we see that if $f \cdot f'(a_0) > -(n-2)^2/4(n-1)$, then

$$\delta_{u_{*}}^{2} E(v) \geq 0$$

and as mentioned in [1], equality holds iff $v \equiv 0$.

In case $f \cdot f''(a_0) < -(n-2)^2/4(n-1)$, we choose $\varepsilon > 0$ small enough to ensure

h :=
$$\frac{1}{4} \{ (n-2)^2 + 4(n-1)f \cdot f''(a_0) \} + \varepsilon < 0$$

and $\rho_0 \in (0,1)$ such that $\sqrt{-h} \ln \rho_0$ is a multiple of π . Then we define

$$\eta_{0}(\mathbf{x}) = \begin{cases} \rho^{\frac{n-2}{2}} \sin(\sqrt{-h} \ln \rho) & \rho_{0} \leq \rho \leq 1, \\ 0 & \rho \leq \rho_{0}, \end{cases}$$

so that η_0 satisfies

$$\Delta \eta_0 - (n-1)f \cdot f''(a_0) \eta_0 = \frac{\varepsilon}{\rho^2} \eta_0 \quad \text{for} \quad \rho_0 \leq \rho \leq 1.$$

Consequently, for $v_0 = (\eta_0, \omega)$

$$\begin{split} \delta_{u_{\bigstar}}^{2} E(v) &= - \int \frac{\varepsilon}{\rho_{0}} |v_{0}|_{n}^{2} dx < 0 \ , \\ \rho_{0} &\leq |x| \leq 1 \ \rho^{2} |v_{0}|_{n}^{2} dx < 0 \ , \end{split}$$
 q.e.d.

References

- [1] Baldes, A.: Stability and uniqueness properties of the equator map from a ball into an ellipsoid. Math. Z. 185, 505-516(1984)
- [2] Bishop,R.L., O'Neill,B.: Manifolds of negative curvature. Trans. Amer. Math. Soc. <u>145</u>, 1-49(1969)
- [3] Hartman, P.: Ordinary differential equations. New York
 (1964)
- [4] Hildebrandt,S., Kaul,H., Widmann,K.O.: An existence theorem for harmonic mappings of Riemannian manifolds. Acta Math. <u>138</u>, 1-16(1977)
- [5] Jäger, W., Kaul, H.: Rotationally symmetric harmonic maps from a ball into a sphere and the regularity problem for weak solutions of elliptic systems. J. Reine Angew. Math. <u>343</u>, 146-161(1983)
- [6] LaSalle, J.P.: Stability theory for ordinary differenti differential equations. J. differential equations <u>4</u>, 57-65(1968)

Atsushi Tachikawa

Department of Mathematics Faculty of Science and Technology Keio University Hiyishi 3-14-1, Kohoku-ku Yokohama 223, Japan

(Received April 20, 1985)