Examples of isometric immersions of \mathbb{R}^2 into \mathbb{R}^4 with vanishing normal curvature

Dedicated to the memory of Prof. Takashi OKAYASU

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Abstract: We construct a family of isometric immersions of \mathbf{R}^2 into \mathbf{R}^4 with vanishing normal curvature.

Key words: Isometric immersions; normal curvature.

1. Introduction and result. Hartman [2] showed that, for each pair of integers (n, p) with $1 \leq p < n$, an isometric immersion f of \mathbf{R}^n into \mathbf{R}^{n+p} is reduced to an isometric immersion h of \mathbf{R}^p into \mathbf{R}^{2p} , $f = B \circ (1 \times h) \circ A$, where A is an isometry of \mathbf{R}^n , B is an isometry of \mathbf{R}^{n+p} , and 1 is the identity mapping of \mathbf{R}^{n-p} . For p = 1, every h is completely charaterized by a real-valued function of a single variable (see Dajczer *et al.* [1]). For $p \geq 2$, the problem of describing all h remains elusive, even for p = 2.

Few isometric immersions of \mathbf{R}^2 into \mathbf{R}^4 are known. In this paper, we construct a family of new isometric immersions with vanishing normal curvature by getting solutions of a system of second order partial differential equations of hyperbolic type. The definition of the normal curvature R_n is given in [3], p. 526.

We are in the C^{ω} -category, unless otherwise is stated.

Proposition 1. There exists a family of isometric immersions of \mathbf{R}^2 into \mathbf{R}^4 with vanishing normal curvature, each of which depends on four real parameters s, a, b, c and an analytic function w on \mathbf{R}^2 .

Corollary. Except for one, every immersion f in the family is not a Riemannian product of two curves in \mathbf{R}^4 (see Remark 1 below). As \mathbf{R}^4 -valued functions, every such f is an analytic function on \mathbf{R}^2 everywhere.

2. Preliminaries. We recall basic results

(see [3]). Let (x, y) be a standard coordinate system of \mathbf{R}^2 and D a domain in \mathbf{R}^4 . For real-valued functions u_1 and u_2 defined on $\mathbf{R}^2 \times D$, let us consider a system of total differential equations for \mathbf{R}^4 -valued functions f, e_1, e_2, e_3 and e_4 .

(1)
$$df = (dx)e_{1} + (dy)e_{2},$$
$$de_{1} = d(\partial_{x}u_{2})e_{3} - d(\partial_{x}u_{1})e_{4},$$
$$de_{2} = d(\partial_{y}u_{2})e_{3} - d(\partial_{y}u_{1})e_{4},$$
$$de_{3} = -d(\partial_{x}u_{2})e_{1} - d(\partial_{y}u_{2})e_{2},$$
$$de_{4} = d(\partial_{x}u_{1})e_{1} + d(\partial_{y}u_{1})e_{2}.$$

The integrability condition of equations (1) is interpreted as a system of the following partial differential equations of hyperbolic type.

(2)
$$(\partial_x^2 u_2 - \partial_y^2 u_2)(\partial_x \partial_y u_1) = (\partial_x^2 u_1 - \partial_y^2 u_1)(\partial_x \partial_y u_2),$$

 $(\partial_x^2 u_1)(\partial_y^2 u_1) + (\partial_x^2 u_2)(\partial_y^2 u_2)$
 $= (\partial_x \partial_y u_1)^2 + (\partial_x \partial_y u_2)^2.$

Getting solutions u_1 and u_2 of (2) and applying Proposition 1.1 of [3], we shall prove our main results in the next section.

3. Proof of the result.

3.1. Solutions of partial differential equations (2). Let a, b, c, (c < b) be positive constants and s a constant. We define the real numbers α, β, e by

3)
$$\alpha = \frac{1 - ab + (a + b)c}{2\sqrt{c^2 + 1}},$$
$$\beta = \frac{-(1 - ab)c + a + b}{2\sqrt{c^2 + 1}},$$
$$e = \sqrt{c^2 + 1} - c.$$

Let us define a function w(x, y) on \mathbf{R}^2 by F(x + ey),

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where F(t) is a real analytic function defined on whole **R** with F(0) = F'(0) = F''(0) = 0.

Lemma 1. For each function w(x, y) as above, the functions

(4)
$$u_{1} = s \{ (b/2 + \alpha)x^{2} + xy + (-b/2 + \alpha)y^{2} + w(x, y) \},$$
$$u_{2} = s \{ (ab/2 + \beta)x^{2} + axy + (-ab/2 + \beta)y^{2} + aw(x, y) \}$$

are solutions of the equations (2).

Proof. Denote by h the partial derivative $\partial_x^2 w(x, y)$. Then, we have the identities $\partial_x \partial_y w(x, y) = eh$ and $\partial_y^2 w(x, y) = e^2 h$ from which the identities

$$\begin{split} (\partial_x^2 - \partial_y^2)u_2 &= a(\partial_x^2 - \partial_y^2)u_1 = as\big\{2b + (1 - e^2)h\big\},\\ \partial_x \partial_y u_2 &= a(\partial_x \partial_y u_1) = as(1 + eh) \end{split}$$

follows, and hence u_1, u_2 are solutions of the first equation of (2).

Since the function h has no constant terms, the left-hand side of the second equation (2) is of the form.

(5)
$$s^2 \{ \lambda + \mu h + \nu h^2 \},$$

where

$$\begin{split} \lambda &= 4(\alpha^2 + \beta^2) - (a^2 + 1)b^2, \\ \mu &= (a^2 + 1)b(e^2 - 1) + 2(\alpha + a\beta)(e^2 + 1), \\ \nu &= (a^2 + 1)e^2. \end{split}$$

The right-hand side of the second equation (2) is of the form.

(6)
$$(a^2+1)s^2(1+2eh+e^2h^2).$$

From (5) and (6) together with (3) it follows that u_1, u_2 are solutions of the second equation of (2). \Box

3.2. Equivalence relation. We recall here classical isometric immersions of \mathbf{R}^2 into \mathbf{R}^4 , and introduce an equivalence relation.

Example 1. The mapping α , $\alpha(x,y) = (c(x), y)$, is an isometric immersion of \mathbf{R}^2 into \mathbf{R}^4 , where c(x) is a curve in $\mathbf{R}^3 \cong \mathbf{R}^3 \times \{0\}$, x being the arc length parameter.

Example 2. The mapping β , $\beta(x, y) = (c_1(x), c_2(y))$ is an isometric immersion of \mathbf{R}^2 into \mathbf{R}^4 , where, $c_1(x)$ (resp. $c_2(y)$) is a curve in $\mathbf{R}^2 \cong \mathbf{R}^2 \times \{(0,0)\}$ (resp. $\mathbf{R}^2 \cong \{(0,0)\} \times \mathbf{R}^2$), x and y being the arc length parameters. In Examples 1 and 2, we mean \cong by a congruent under the action of O(4) on \mathbf{R}^4 .

An isometry ϕ of \mathbf{R}^n onto itself is given by

$$\phi(x^1,\cdots,x^n) = (x^1,\cdots,x^n)\tau + (b^1,\cdots,b^n),$$

where b^i are constants, $\tau = (a_j^i)$ is in O(n), the orthogonal group.

Denote by \mathcal{F} the space of all isometric immersions of \mathbf{R}^2 into \mathbf{R}^4 , and introduce a relation \sim in \mathcal{F} . Two elements f and h of \mathcal{F} are said to be *equivalent* if and only if $h \circ \phi = \psi \circ f$ with an isometry ϕ of \mathbf{R}^2 and an isometry ψ of \mathbf{R}^4 . The relation \sim is an equivalence relation.

Definition. An element f of \mathcal{F} is said to be a *Riemannian product* of two curves in \mathbb{R}^4 if f is equivalent to an isometric immersion α in Example 1, or to an isometric immersion β in Example 2.

Lemma 2. Let f(a, b, c, s, w(x, y)) (denote by f^*) be an element of \mathcal{F} , which is constructed by functions u_1 and u_2 as in Lemma 1. If $s \neq 0$, then the immersion f^* is not a Riemannian product of two curves in \mathbf{R}^4 .

Proof. We prove that f^* is not related to one in Example 1. Similarly, f^* will not be related to an isometric immersion in Example 2.

By using (1), it can be easily shown that an isometric immersion f given in Proposition 2 is related to one in Example 1 if and only if for a constant θ , $(-\pi < 2\theta \le \pi)$, the following equations hold identically.

(7)
$$(\sin^2 \theta) \partial_x^2 u_i + (\cos^2 \theta) \partial_y^2 u_i - (\sin 2\theta) \partial_x \partial_y u_i = 0,$$

 $(i = 1, 2).$

We now prove Lemma 2 by reduction to absurdity. Suppose that for a constant θ , all the equations (7) (with u_j in (3)) hold identically. The constant terms in (7) are of the form.

(8)
$$s\{(\sin^2\theta)(b/2+\alpha) - (\sin 2\theta) + (\cos^2\theta)(-b/2+\alpha)\} = 0,$$
$$s\{(\sin^2\theta)(ab/2+\beta) - a(\sin 2\theta) + (\cos^2\theta)(-ab/2+\beta)\} = 0.$$

Multiplying a on the first equation of (8) and subtracting the second one of (8), we have an equality $s(a\alpha - \beta) = 0$. The equality is inconsistent with the condition $s(b - c) \neq 0$ by virtue of (3). \Box

Lemmas 1 and 2 imply that Proposition 1 is valid.

Remark 1. If s = 0 in Lemma 1, the functions u_1 and u_2 are identically zero, and hence f is a standard isometric imbedding of \mathbf{R}^2 into \mathbf{R}^4 with a standard basis $\{e_1, e_2, e_3, e_4\}$ along the isometric immersion f.

By using Lemma 3 below, f(a, b, c, s, w(x, y)) depends only on parameters a, b, c and s, and an analytic function w(x, y).

3.3. Solutions of partial differential equa-tions (1). Next lemma is given by Prof. N. Shimakura.

Lemma 3. Let $\{e_1, e_2, e_3, e_4\}$ be functions of class C^2 of (x, y) defined in an open subset Ω in \mathbb{R}^2 with values in \mathbb{R}^4 which satisfy the equations

(9)
$$\partial_x e_j = \sum_{k=1}^4 s_{jk}(x, y) e_k, \quad \partial_y e_j = \sum_{k=1}^4 t_{jk}(x, y) e_k$$

 $(j = 1, 2, 3, 4).$

If s_{jk} and t_{jk} are real-analytic functions of (x, y) in Ω , then e_1, e_2, e_3, e_4 are real-analytic functions of (x, y) in Ω .

Proof. If ω is an open subset of Ω whose closure is a compact subset of Ω , there exist positive number μ_1 and ρ_1 independent of x, y such that

(10)
$$|\partial_x^p \partial_y^q s_{jk}| + |\partial_x^p \partial_y^q t_{jk}| \le \mu_1 \rho_1^{p+q} p! q!$$

 $(j, k = 1, 2, 3, 4)$

for all integers $p \ge 0$ and $q \ge 0$ if $(x, y) \in \omega$. Let us show that there exist positive numbers μ_2 and ρ_2 independent of x, y such that

(11)
$$\|\partial_x^p \partial_y^q e_j\| \le \mu_2 \rho_2^{p+q} p! q! \quad (j = 1, 2, 3, 4)$$

for all integers $p \ge 0$ and $q \ge 0$ if $(x, y) \in \omega$.

(11) is true for p = q = 0 with $\rho_2 = 1$ and a $\mu_2 > 0$. Given *n*, assume (11) for all *p*, *q* satisfying $p + q \leq n$ with a $\mu_2 > 0$ and a ρ_2 . The Leibniz formula

$$\partial_x^{p+1} \partial_y^q e_j = \sum_{k=1}^4 \sum_{p'=0}^p \sum_{q'=0}^q \frac{p! q!}{p'! (p-p')! q'! (q-q')!} \times (\partial_x^{p'} \partial_y^{q'} s_{jk}) (\partial_x^{p-p'} \partial_y^{q-q'} e_k)$$

and (10), (11) with $p + q \leq n$ yield

$$\begin{aligned} \|\partial_x^{p+1}\partial_y^q e_j\| &\leq \sum_{k=1}^4 \sum_{p'=0}^p \sum_{q'=0}^q p! q! \mu_1 \rho_1^{p'+q'} \mu_2 \rho_2^{p-p'+q-q'} \\ &= 4\mu_1 \mu_2 p! q! \sum_{p'=0}^p \sum_{q'=0}^q \rho_1^{p'+q'} \rho_2^{p-p'+q-q'}. \end{aligned}$$

If we choose a ρ_2 greater than ρ_1 , the right-hand side is smaller than

$$4\mu_1\mu_2(p+1)!q!\rho_2^p \sum_{q'=0}^{r} \rho_1^{q'}\rho_2^{q-q'}$$

< $4\mu_1\mu_2(p+1)!q!\rho_2^{p+q+1}/(\rho_2-\rho_1).$

If we choose again a ρ_2 greater than $\rho_1 + 4\mu_1$, we have

$$\|\partial_x^{p+1}\partial_y^q e_j\| < \mu_2(p+1)!q!\rho_2^{p+q+1}.$$

We can prove for this choice of μ_2 and ρ_2 also that

$$\|\partial_x^p \partial_y^{q+1} e_j\| < \mu_2 p! (q+1)! \rho_2^{p+q+1}$$

starting from $\partial_y e_j = \sum_k t_{jk} e_k$. So, (11) is true for all p and q satisfying $p + q \le n + 1$, and hence for all $p \ge 0$ and $q \ge 0$ if $(x, y) \in \omega$.

Proof of the corollary. Let $u_j, (j = 1, 2)$ be functions given in (3). By applying Lemma 3 in case where

$$\begin{split} s_{12} &= 0, & t_{12} = 0, & s_{23} = t_{13} = \partial_x \partial_y u_2, \\ s_{13} &= \partial_x^2 u_2, & t_{23} = \partial_y^2 u_2, & s_{24} = t_{14} = -\partial_x \partial_y u_1, \\ s_{14} &= -\partial_x^2 u_1, & t_{24} = -\partial_y^2 u_1, & s_{34} = t_{34} = 0, \\ s_{jk} &= -s_{kj}, & t_{jk} = -t_{kj}, & (j, k = 1, 2, 3, 4), \end{split}$$

the solutions e_1 , e_2 , e_3 , e_4 of (1) are real-analytic functions on \mathbf{R}^2 , so is the solution f of (1).

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