Characterization of a differentiable point of the distance function to the cut locus

Dedicated to Professor Takashi Sakai on the occasion of his sixtieth birthday

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Abstract. We give a necessary and sufficient condition for a given point on the unit normal bundle of a closed submanifold N of a 2-dimensional complete Riemannian manifold M to be a differentiable point of the distance function to the cut locus of N.

Let N be a closed submanifold of a complete Riemannian manifold M and $\pi: Uv \to N$ denote the unit sphere normal bundle over N. A unit speed geodesic segment $\gamma: [0, a] \to M$ emanating from N is called an N-segment if $t = d(N, \gamma(t))$ on [0, a], where $d(N, \cdot)$ denotes the Riemannian distance function from N. In [8], two functions ρ and λ_1 on Uv are defined by

 $\rho(v) := \sup\{t > 0; \gamma_v|_{[0,t]} \text{ is an } N\text{-segment}\},$

which is called the distance function to the cut locus of N and

$$\lambda_1(v) := \sup\{t > 0; \gamma_v|_{[0,t]} \text{ has no focal point of } N\},$$

where γ_v is the geodesic in M with $\dot{\gamma}_v(0) = v$. The *cut locus* C_N of N is defined by

$$C_N := \{ \exp(\rho(v)v); v \in \mathrm{U}v, \rho(v) < \infty \}$$

where exp denotes the exponential map on the tangent bundle over M. Each point of the cut locus is called a *cut point* of N. Note that $\gamma_v(\lambda_1(v))$ is the first focal point of N (cf. [1] or [10]) along γ_v , when $\lambda_1(v)$ is finite. Some properties of these functions were investigated in the paper [8]. For example, it was proved that the function ρ on Uv is locally Lipschitz where ρ is finite. Therefore, from

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Rademacher's theorem (cf. [2] and [9]) it follows that the function $\min(\rho, r)$ is differentiable almost everywhere for each r > 0, but this theorem does not tell us whether a given point is a differentiable one of ρ or not. It is well-known that ρ is differentiable at v_0 if $\exp(\rho(v_0)v_0)$ is a *normal* cut point, i.e., a cut point q of N is called *normal* if there exist exactly two N-segments through q, which is not a focal point along either of these two N-segments. In this article, we give a necessary and sufficient condition for a given point of Uv to be a differentiable point of ρ in the case where the manifold M is 2-dimensional.

MAIN THEOREM. Let N be a closed smooth (C^{∞}) submanifold of a complete 2-dimensional smooth Riemannian manifold M and Uv the unit sphere normal bundle over N. A point $v \in Uv$ with $\rho(v) < \infty$ is a differentiable one of the distance function ρ to the cut locus of N if and only if $\gamma_v(\rho(v))$ is a focal point of N along γ_v or there exist at most two N-segments through $\gamma_v(\rho(v))$.

REMARK. Under the same assumption in the Main Theorem, the set of all normal cut points is open and dense in each component of C_N , unless the component consists of a single point. This Main Theorem was motivated by Kokkendorff's conjecture ([13]), which was in turn a result of experimentation with the software tool "Loki".

We refer some basic tools in Riemannian geometry to [1] or [10]. From now on let (M, g) denote a complete 2-dimensional smooth Riemannian manifold with Riemannian metric g. We need the detailed structure of the cut locus of N(cf. [4], [5], [6], [7], [11], [8] and [12]) to prove our Main Theorem. Notice that we may assume that each connected component of N is 1-dimensional, because if N contains an isolated point q, then the point q and the distance function ρ to the cut locus can be replaced by the distance circle $\{\exp(\varepsilon v) | v \in Uv, \pi(v) = q\}$ and ρ_{ε} , where $\rho_{\varepsilon}(\dot{\gamma}_w(\varepsilon)) := \rho(w) - \varepsilon$ for each $w \in Uv \cap \pi^{-1}(q)$, respectively by taking a sufficiently small positive ε . Therefore we prove the Main Theorem by assuming that each connected component of N is 1-dimensional.

From the Gauss-Bonnet theorem and the Rauch comparison theorem, we get

LEMMA 1. Let $\triangle(p \ q \ r)$ be a geodesic triangle in an open ball $B(p,\delta_0)$ centered at a point p with radius δ_0 . If the Gaussian curvature G of M satisfies $-a^2 \leq G \leq a^2$ on the open ball $B(p,\delta_0)$ for some positive number a and if δ_0 is less than the convexity radius at p, then

$$(2 - \cosh 2a\delta_0) \angle q \le \pi - \angle p$$

holds, where $\angle p$ and $\angle q$ denote the inner angle of the triangle at the vertices p and q respectively.

The following four lemmas on the cut loci are fundamental.

LEMMA 2. The inequality $\lambda_1 \ge \rho$ holds on Uv, and λ_1 is smooth where λ_1 is finite. Furthermore, if $\lambda_1(v_0) = \rho(v_0) < \infty$, then the differential $d\lambda_1$ of λ_1 is zero at v_0 .

For convenience we introduce a smooth Riemannian metric on Uv. The following two lemmas follow from Lemmas 2.4 and 2.5 in [8] respectively.

LEMMA 3. Let w(t) be a unit speed smooth curve in Uv with $\rho(w(0)) < \infty$. Then there exist positive constants δ and C_1 such that

$$C_1|t-s| \le \angle (\dot{\gamma}_{w(t)}(\rho(w(t))), \dot{\gamma}_{w(s)}(\rho(w(s))))$$

holds for any $s, t \in [-\delta, \delta]$ with $\gamma_{w(t)}(\rho(w(t))) = \gamma_{w(s)}(\rho(w(s)))$. Here

 $\angle(\dot{\gamma}_{w(t)}(\rho(w(t))),\dot{\gamma}_{w(s)}(\rho(w(s))))$

denotes the angle made by the two tangent vectors $\dot{\gamma}_{w(t)}(\rho(w(t)))$ and $\dot{\gamma}_{w(s)}(\rho(w(s)))$.

LEMMA 4. Let w(t) be a unit speed smooth curve in Uv with $\rho(w(0)) = \lambda_1(w(0)) < \infty$. Then for any $\varepsilon > 0$ there exists a positive number δ such that for any $t \in [-\delta, \delta]$, $\gamma_{w(0)}[\rho(w(0)) - \varepsilon, \rho(w(0)) + \varepsilon]$ and $\gamma_{w(t)}[\rho(w(t)) - \varepsilon, \rho(w(t)) + \varepsilon]$ have a common point.

Let p be a cut point of N and δ a positive number less than the injectivity radius at p. Each component of $B(p,\delta) \setminus \bigcup_{\gamma \in \Gamma_p} \gamma[d(N,p) - \delta, d(N,p)]$, where Γ_p denotes the set of all N-segments through p, is called a *sector* at p. It was proved in [5] (cf. also [12]) that for any cut point p of N and any neighborhood U around p, there exists a neighborhood $V \subset U$ around p such that for any $x, y \in V \cap C_N$, x and y can be joined by a unique rectifiable *Jordan arc*, i.e., an arc homeomorphic to a closed interval, in $V \cap C_N$. This property was proved by making use of a sector. The following lemma is proved in [12].

LEMMA 5. Let Σ be a sector at a cut point p of N and $m: [0,1] \rightarrow \{p\} \cup (C_N \cap \Sigma)$ a Jordan arc issuing from p = m(0). Then the curve m bisects the sector Σ at p. Furthermore, let $\{\alpha_n : [0, l_n] \rightarrow C_N\}$ denote an infinite sequence of arcs in $C_N \cap \Sigma$ with $\alpha_n(0) \notin m[0,1]$ such that each α_n is the unit speed minimal arc in C_N from $\alpha_n(0)$ to m[0,1] and $\lim_{n\to\infty} \alpha_n(0) = p$. Then there exists a sequence $\{\Sigma_n\}$ of sectors Σ_n at the cut point $q_n := \alpha_n(l_n) \in m[0,1]$, which is the nearest point on m[0,1] from $\alpha_n(0)$, satisfying the following four properties.

1. $q_n \neq p$ for any *n* and $\lim_{n\to\infty} q_n = p$.

2. $\alpha_n(0) \in \Sigma_n$ for any sufficiently large n.

3. The sequence of the inner angles of the sectors Σ_n at q_n converges to zero.

4. The two N-segments γ_{v_n} and $\gamma_{\tilde{v}_n}$, which determine Σ_n , bound a disk domain $D(\Sigma_n)$ together with the subarc of N cut off by these two N-segments, if n is sufficiently large.

Let v(t) be a unit speed smooth curve on Uv with $\lambda_1(v(0)) = \rho(v(0)) < \infty$. For simplicity, we put

$$\rho(t) := \rho(v(t)), \quad \lambda(t) := \lambda_1(v(t)), \quad p := \exp(\rho(0)v(0)).$$

By Lemma 2, we have

(1)
$$\liminf_{t \to +0} \frac{\rho(t) - \rho(0)}{t} \le \limsup_{t \to +0} \frac{\rho(t) - \rho(0)}{t} \le d\lambda_1(\dot{v}(0)) = 0$$

and

(2)
$$0 = d\lambda_1(\dot{v}(0)) \le \liminf_{t \to -0} \frac{\rho(t) - \rho(0)}{t} \le \limsup_{t \to -0} \frac{\rho(t) - \rho(0)}{t}$$

We assume that there exists a monotone decreasing sequence $\{t_n\}$ of positive numbers convergent to zero such that

$$\lim_{n\to\infty}\frac{\rho(0)-\rho(t_n)}{t_n}=:k$$

is positive and each $p_n := \exp(\rho(t_n)v(t_n))$ is a normal cut point. Thus $\lambda(t_n) > \rho(t_n)$ for each *n*. Let δ be a positive number less than the convexity radius at *p*. Without loss of generality, we may assume that the Gaussian curvature *G* of *M* satisfies $|G| \le 1$ on $B(p,\delta)$. Choose a positive number $\delta_0 < \delta$ with $\cosh 2\delta_0 < 2$. For each $q \in B(p,\delta_0) \setminus \{p\}$, let $\theta(q)$ denote the angle made by $-\dot{\gamma}_{v(0)}(\rho(0))$ and $\exp^{-1}(q)$, where \exp^{-1} denotes the local inverse mapping of \exp_p on $B(p,\delta_0)$. Let γ_n denote the unit speed minimal geodesic joining $p = \gamma_n(0)$ to p_n .

LEMMA 6. There exists a positive constant C_7 such that $\theta(p_n) \leq C_7 t_n$ for any n.

PROOF. Since

$$\lim_{n\to\infty}\frac{\rho(0)-\rho(t_n)}{t_n}$$

is positive, for any sufficiently large *n* there exists a unique point r_n on the geodesic segment $\gamma_{v(0)}|_{(0,\rho(0))}$ which is the nearest point on the segment from p_n . Fix any sufficiently large *n*, so that r_n is defined and $\lambda(\tau) < \infty$ on the interval $[0, t_n]$. Then, by definition,

(3)
$$d(p_n, r_n) \leq \int_0^{t_n} \|Y_N(\rho(t_n); v(\tau))\| d\tau,$$

where $Y_N(t; v(\tau))$ is the N-Jacobi field along the geodesic $\gamma_{v(\tau)}$ defined by

(4)
$$Y_N(t;v(\tau)) := \frac{\partial}{\partial \tau} \exp(tv(\tau)),$$

and

$$||Y_N(\rho(t_n); v(\tau))|| := \sqrt{g(Y_N(\rho(t_n); v(\tau)), Y_N(\rho(t_n); v(\tau)))}.$$

Since $Y_N(\lambda(\tau); v(\tau)) = 0$, there exists a positive constant C_3 , which is independent of *n*, such that

(5)
$$||Y_N(\rho(t_n); v(\tau))|| \le C_3 |\rho(t_n) - \lambda(\tau)|.$$

Since ρ is locally Lipschitz and $\lambda'(0) = 0$, there exists a positive constant C_4 , which is independent of n, such that

$$|\rho(t_n) - \rho(0)| \le C_4 t_n, \quad |\lambda(0) - \lambda(\tau)| \le C_4 \tau^2.$$

Thus by the triangle inequality, we get

(6)
$$|\rho(t_n) - \lambda(\tau)| \le C_4(t_n + \tau^2)$$

Combining (3), (5) and (6), we obtain

(7)
$$d(p_n, r_n) \le C_3 C_4 t_n^2 \left(1 + \frac{t_n}{3}\right) < C_3 C_4 t_n^2 (1 + t_n)$$

Without loss of generality, we may assume that the two points r_n and p_n are in the ball $B(p, \delta_0)$ and

(8)
$$\frac{k}{2} \leq \frac{\rho(0) - \rho(t_n)}{t_n}.$$

Hence we get the geodesic triangle $\triangle(p \ r_n \ p_n)$ all whose edges are in $B(p,\delta_0)$. From the Rauch comparison theorem and the Toponogov comparison theorem (e.g., cf. Theorems 2.5 and 4.2 in [10]), there exists a geodesic triangle $\triangle(\bar{p} \ \bar{r}_n \ \bar{p}_n)$ in the 2-dimensional sphere $S^2(1)$ of constant Gaussian curvature 1 with same side lengths such that $\theta_n := \theta(p_n)$ is not greater than the inner angle $\bar{\theta}_n$ of the triangle $\triangle(\bar{p} \ \bar{r}_n \ \bar{p}_n)$ at the vertex \bar{p} . From the law of sines (or equivalently Clairaut's relation), we have

(9)
$$\sin \theta_n \sin d(p, p_n) \le \sin d(p_n, r_n).$$

By the equations (7) and (8), we may assume that $\bar{\theta}_n$ is less than $\pi/2$. Since

$$\sin x \le x \le \frac{\pi}{2} \sin x$$

on the interval $[0, \pi/2]$, we get by (9)

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(10)
$$\theta_n \le \overline{\theta}_n \le \frac{\pi^2}{4} \frac{d(p_n, r_n)}{d(p, p_n)}.$$

On the other hand, from the triangle inequality,

(11)
$$|\rho(0) - \rho(t_n)| \le d(p, p_n).$$

By the equations (7), (8), (10) and (11), we have

$$\theta_n \leq \frac{\pi^2 C_3 C_4}{2k} (1+t_n) t_n.$$

Hence the proof is complete.

LEMMA 7. There exists a positive constant C_8 such that

$$x_n - y_n \le C_8 \theta(p_n)$$

for any *n*. Here x_n , y_n denote the maximum and the minimum of $\{t > 0; \exp(\rho(t)v(t)) = p_n\}$ respectively.

PROOF. At first, suppose that there exists a sector Σ at p whose boundary contains a subarc of $\gamma_{v(0)}$. Choose a cut point p_{n_1} from p'_n s in such a way that the minimal arc $m : [0,1] \to C_N$ joining p to p_{n_1} lies in Σ . From Lemma 5, the curve m bisects the sector at p containing itself. On the other hand, $\lim_{n\to\infty} \theta(p_n) = 0$ by Lemma 6. Thus, p_n does not lie on the curve m for any sufficiently large n. Choose any sufficiently large n satisfying $p_n \in \Sigma \cap$ $B(p,\delta_0) \setminus m[0,1]$ and fix it. Let $\alpha_n : [0, l_n] \to C_N$ be a unit speed minimal arc in C_N joining $p_n = \alpha_n(0)$ to m[0,1]. For each $t \in (0, l_n]$, let $\Sigma_-(\alpha_n(t))$ denote the sector at $\alpha_n(t)$ such that

$$\Sigma_{-}(\alpha_n(t)) \supset \alpha_n(t-\delta,t)$$

for a small $\delta > 0$. Note that $\Sigma_n := \Sigma_-(\alpha_n(l_n))$ forms a sequence of sectors satisfying the four properties in Lemma 5. Since p_n is a normal cut point, we may define the sector $\Sigma_-(\alpha_n(0))$ at $\alpha_n(0)$ if we extend α_n to $(-\delta, 0]$ for some $\delta > 0$. Furthermore we may assume the sector Σ_n satisfies the property 4 in Lemma 5. Let $0 \le t_1 \le t_2 \le l_n$, and let $u_1 < \tilde{u}_1$ (respectively $u_2 < \tilde{u}_2$) denote the parameter values of v(t) such that $\gamma_{v(u_1)}, \gamma_{v(\tilde{u}_1)}$ (respectively $\gamma_{v(u_2)}, \gamma_{v(\tilde{u}_2)}$) are the *N*-segments determining the sector $\Sigma_-(\alpha_n(t_1))$ (respectively $\Sigma_-(\alpha_n(t_2))$). Since the disc domain $D(\Sigma_n) = D(\Sigma_-(\alpha_n(l_n)))$ contains both sectors $\Sigma_-(\alpha_n(t_1))$ and $\Sigma_-(\alpha_n(t_2))$, $D(\Sigma_-(\alpha_n(t_1)))$ is a subset of $D(\Sigma_-(\alpha_n(t_2)))$. Here $D(\Sigma)$ denotes the disc domain bounded by the two *N*-segments determining the sector Σ together with the subarc of *N* cut off by these two *N*-segments. In particular, $\pi \circ v[u_1, \tilde{u}_1]$ is a subarc of $\pi \circ v[u_2, \tilde{u}_2]$. Thus, from Lemma 3,

(12)
$$\tilde{u}_1 - u_1 \le C_1^{-1} \xi(\Sigma_-(\alpha_n(t_2)))$$

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for any $0 \le t_1 \le t_2 \le l_n$. Here $\xi(\Sigma_-(\alpha_n(t)))$ denotes the inner angle of $\Sigma_-(\alpha_n(t))$ at $\alpha_n(t)$. Let b_n be the maximal number of $\{l_n \ge t \ge 0; \theta(\alpha_n(t)) = \theta_n\}$, where $\theta_n := \theta(p_n)$. Since the set of all normal cut points is open and dense in C_N , we may assume $\alpha_n(b_n)$ is a normal cut point of N. Hence $(\theta \circ \alpha_n)'(b_n)$ is nonnegative, since $\theta(\alpha_n(l_n)) > \theta_n$ if n is sufficiently large. Since α_n bisects the sector $\Sigma_-(\alpha_n(t))$ at $\alpha_n(t)$ for each t, we get

(13)
$$\frac{1}{2}\xi(\Sigma_{-}(\alpha_{n}(b_{n}))) \leq \angle(\dot{\gamma}_{n}(d(p,\alpha_{n}(b_{n}))),-\dot{\gamma}_{v(u_{n})}(\rho(u_{n}))),$$

where $u_n := \min\{t > 0; \exp(\rho(t)v(t)) = \alpha_n(b_n)\}$. Since $(\theta \circ \alpha_n)'(b_n) \ge 0$ and $\xi(\Sigma_-(\alpha_n(b_n)))$ is small, we may assume $(\theta \circ \gamma_{v(u_n)})'(\rho(u_n)) > 0$. Thus from Lemma 4, we get a geodesic triangle $\triangle(p \ \alpha_n(b_n) \ \gamma_{v(0)}(\rho(0) + \varepsilon_n))$, where $\varepsilon_n > 0$, in the convex ball $B(p, \delta_0)$. Therefore, from Lemma 1, we get

(14)
$$\angle (\dot{\gamma}_n(d(p,\alpha_n(b_n))), -\dot{\gamma}_{v(u_n)}(\rho(u_n))) \le C_6 \theta_n$$

where $C_6 := (2 - \cosh 2\delta_0)^{-1}$. Therefore by (12), (13) and (14), we obtain

(15)
$$y_n - x_n \le C_1^{-1}\xi(\Sigma_-(\alpha_n(b_n))) \le 2C_1^{-1}C_6\theta_n,$$

if there exists a sector Σ at p whose boundary contains a subarc of $\gamma_{v(0)}$. Suppose that there is no sector at p whose boundary contains a subarc of $\gamma_{v(0)}$. This case actually occurs (e.g. see the example constructed by Gluck and Singer in [3]). For each n let Σ_n be the sector at p containing p_n . By (7), the sequence $\{\Sigma_n\}$ shrinks to a subarc of $\gamma_{v(0)}$ as *n* goes to infinity. Thus for any sufficiently large *n*, the two *N*-segments $\gamma_{v(u_n)}, \gamma_{v(\tilde{u}_n)}$ determining Σ_n , bound a disk domain together with $\pi \circ v[u_n, \tilde{u}_n]$. Choose any such *n* and fix it. Let $\beta_n : [0, l_n] \to C_N$ denote the unit speed minimal arc joining $p_n = \beta_n(0)$ to p. Let $\Sigma_-(p_n)$ denote the sector at p_n disjoint from $\beta_n(0, l_n]$. Since $D(\Sigma_n)$ contains $D(\Sigma_-(p_n))$, we get $y_n - x_n \le C_1^{-1}\xi(\Sigma_n)$ by Lemma 3. Here $\xi(\Sigma_n)$ denotes the inner angle of Σ_n at p. Thus we may assume that $\theta_n < (1/2)\xi(\Sigma_n)$, otherwise we get $y_n - x_n \leq z_n$ $2C_1^{-1}\theta_n$. By Lemma 5, $\theta(\beta_n(t)) > (1/2)\xi(\Sigma_n)$ for any $t < l_n$ sufficiently close to l_n . Therefore there exists a maximum b_n in $\{l_n \ge t \ge 0; \theta(\beta_n(t)) = \theta_n\}$. By the similar argument to the first case, we have the equation (15). This completes the proof.

THEOREM 8. Let N be a closed smooth submanifold of a complete 2dimensional smooth Riemannian manifold M. For any unit speed smooth curve w(t) on Uv,

$$\lim_{t\to 0}\frac{\rho\circ w(t)-\rho\circ w(0)}{t}=0,$$

if $\rho(w(0)) = \lambda_1(w(0)) < \infty$.

PROOF. Suppose that

$$\liminf_{t \to +0} \frac{\rho \circ v(t) - \rho \circ v(0)}{t} \neq 0$$

for some unit speed smooth curve v(t) on Uv with $\rho(v(0)) = \lambda_1(v(0)) < \infty$. Thus, by the equation (1), there exists a monotone decreasing sequence $\{t_n\}$ of positive numbers convergent to zero such that

$$\lim_{n \to \infty} \frac{\rho(v(0)) - \rho(v(t_n))}{t_n}$$

is positive. For simplicity, we put $\rho(t) := \rho(v(t))$, $\lambda(t) := \lambda_1(v(t))$. Since ρ is locally Lipschitz, we may assume $p_n := \exp(\rho(t_n)v(t_n))$ is a normal cut point. If x_n and y_n denote the maximum and minimum of the set $\{t > 0; \exp(\rho(v(t))v(t)) = p_n\}$ respectively, $\gamma_{v(x_n)}$ and $\gamma_{v(y_n)}$ bound a disk domain D_n together with the subarc $\pi \circ v|_{[y_n, x_n]}$ of N for any sufficiently large n. Since $C_N \cap D_n$ is a tree for any sufficiently large n, $C_N \cap D_n$ has an endpoint $q_n := \exp(\rho(s_n)v(s_n))$, $s_n \in (y_n, x_n)$, which is a focal point of N along any N-segment through q_n . Furthermore, for any sufficiently large n, $\rho(s_n) < \rho(t_n)$. In fact, let $c_n : [0, 1] \to C_N$ denote the minimal arc joining $q_n = c_n(0)$ to p_n and $\Sigma_-(c_n(t))$ the sector at $c_n(t)$ such that

$$\Sigma_{-}(c_n(t)) \supset c_n(t,t-\delta)$$

for a small $\delta > 0$. Choose any sufficiently large *n*, so that the inner angle at $c_n(t)$ of the sector $\Sigma_-(c_n(t))$ is less than $\pi/2$. Thus, from the first variational formula, $d(N, c_n(t))$ is monotone increasing. This implies $\rho(s_n) = d(N, q_n) < \rho(t_n) = d(N, p_n)$. Therefore, from Lemmas 6 and 7, it follows that

(16)
$$\frac{\rho(0) - \rho(t_n)}{t_n} \le (C_7 C_8 + 1) \frac{\lambda(0) - \lambda(s_n)}{s_n}$$

By Lemma 2 and the equation (16), we get

$$\lim_{n\to\infty}\frac{\rho(0)-\rho(t_n)}{t_n}\leq 0,$$

which is a contradiction. Hence

$$\liminf_{t \to +0} \frac{\rho(v(t)) - \rho(v(0))}{t} = 0$$

for any unit speed smooth curve v(t) on Uv with $\rho(v(0)) = \lambda_1(v(0)) < \infty$. If w(t) denotes a smooth unit speed curve in Uv with $\lambda_1(w(0)) = \rho(w(0)) < \infty$, then we have

$$\liminf_{t\to+0}\frac{\rho\circ w(t)-\rho\circ w(0)}{t}=\liminf_{t\to+0}\frac{\rho\circ \overline{w}(t)-\rho\circ \overline{w}(0)}{t}=0,$$

where $\overline{w}(t) = w(-t)$. Since

$$0 = \liminf_{t \to +0} \frac{\rho \circ \overline{w}(t) - \rho \circ \overline{w}(0)}{t} = -\limsup_{t \to -0} \frac{\rho \circ w(t) - \rho \circ w(0)}{t},$$

we get

$$\liminf_{t \to +0} \frac{\rho \circ w(t) - \rho \circ w(0)}{t} = \limsup_{t \to -0} \frac{\rho \circ w(t) - \rho \circ w(0)}{t} = 0.$$

Thus, by (1) and (2),

$$\lim_{t \to 0} \frac{\rho \circ w(t) - \rho \circ w(0)}{t} = 0.$$

PROOF OF MAIN THEOREM. Let w(t) be a smooth unit speed curve in Uv. From Theorem 8, ρ is differentiable at w(0), if $\lambda_1(w(0)) = \rho(w(0)) < \infty$. Suppose that $\lambda_1(w(0)) > \rho(w(0))$. Then there exist two sectors Σ_+ and Σ_- at $\exp(\rho(w(0))w(0))$ such that for sufficiently small $\delta > 0$,

$$\Sigma_+ \supset \{ \exp(\rho(w(t))w(t)); 0 < t < \delta \}$$

and

$$\Sigma_{-} \supset \{ \exp(\rho(w(t))w(t)); 0 > t > -\delta \}.$$

Let $2\theta_+$ and $2\theta_-$ be the inner angles of Σ_+ and Σ_- at $\exp(\rho(w(0))w(0))$ respectively. From Lemma 2.1 and Proposition 2.2 in [8], it follows that

(17)
$$\lim_{t \to +0} \frac{\rho \circ w(t) - \rho \circ w(0)}{t} = -\|Y(\rho(w(0)))\| \cot \theta_+$$

and

(18)
$$\lim_{t \to -0} \frac{\rho \circ w(t) - \rho \circ w(0)}{t} = \| Y(\rho(w(0))) \| \cot \theta_{-},$$

where $Y(t) := Y_N(t; w(0))$ denotes the *N*-Jacobi field along $\gamma_{w(0)}(t)$ defined in the equation (4) by the unit speed curve $w(\tau)$ in Uv. If there exist exactly two *N*-segments through $\exp(\rho(w(0))w(0))$, then $\theta_+ = \pi - \theta_-$. Otherwise $\theta_+ < \pi - \theta_-$. Therefore the proof is complete.

The following two corollaries are ones to the Main Theorem.

COROLLARY 9. Let $\tilde{c}: (a,b) \to Uv$ be a smooth unit speed curve such that each cut point $\exp(\rho(\tilde{c}(t))\tilde{c}(t))$ admits at most two sectors. If $\rho \circ \tilde{c}$ is differentiable on (a,b), then $(\rho \circ \tilde{c})' := (d/dt)(\rho \circ \tilde{c})$ is continuous on (a,b). Hence, if there exist at most two N-segments through $\exp(\rho(\tilde{c}(t))\tilde{c}(t))$ for each $t \in (a,b)$, then the curve $\exp(\rho(\tilde{c}(t))\tilde{c}(t))$, $t \in (a,b)$, is C^1 .

PROOF. If $\lambda_1(\tilde{c}(t)) > \rho(\tilde{c}(t))$, then from (17) and (18), we get

(19)
$$(\rho \circ \tilde{c})'(t) = - \|Y_1(\rho(\tilde{c}(t)))\| \cot \theta(t).$$

Here $Y_1(t) := Y_N(t; \tilde{c}(0))$ and $2\theta(t)$ denotes the inner angle of a sector at $c(t) := \exp(\rho(\tilde{c}(t))\tilde{c}(t))$. Note that c(t) is a normal cut point of N for each differentiable point t of $\rho \circ \tilde{c}$ if $\lambda_1(\tilde{c}(t)) > \rho(\tilde{c}(0))$. Thus it is clear from (19) that $(\rho \circ \tilde{c})'$ is continuous at t if $\lambda_1(\tilde{c}(t_0)) > \rho(\tilde{c}(t_0))$. Suppose that $\lambda_1(\tilde{c}(t_0)) = \rho(\tilde{c}(t_0))$. From Theorem 8, it follows that

(20)
$$(\rho \circ \tilde{c})'(t_0) = 0.$$

Let $\{a_n\}$ be a monotone sequence of points in (a, b) convergent to t_0 such that $\lambda_1(\tilde{c}(a_n)) > \rho(\tilde{c}(a_n))$. By Lemma 3 there exists a positive constant C_1 such that

$$|a_n - t_0| \le C_1 \theta(a_n).$$

Here $2\theta(a_n)$ denotes the minimum of all the inner angles of the two sectors at $c(a_n)$. Since $Y_1(\rho(\tilde{c}(t_0))) = 0$, there exists a positive constant C_3 such that

(22)
$$||Y_1(\rho(\tilde{c}(a_n)))|| \le C_3 |\rho(\tilde{c}(a_n)) - \rho(\tilde{c}(t_0))|.$$

From the equations (19), (20), (21) and (22), we get $\lim_{n\to\infty} (\rho \circ \tilde{c})'(a_n) = 0$. Hence

$$\lim_{t\to t_0} (\rho\circ \tilde{c})'(t) = 0 = (\rho\circ \tilde{c})'(t_0).$$

Therefore $(\rho \circ \tilde{c})'$ is continuous on (a, b).

COROLLARY 10. The function ρ is differentiable on $\{v \in Uv; \rho(v) < \infty\}$ except a countable subset.

PROOF. From the Main Theorem, if $v(t_0)$ is a non-differentiable point of ρ , where v(t), $t \in (a, b)$, denotes a unit speed smooth curve on Uv such that $\rho(v(t)) < \infty$ on (a, b), then $\lambda_1(v(t_0)) > \rho(v(t_0))$, and $\exp(\rho(v(t_0))v(t_0))$ admits at least three sectors or there exists a non-constant curve w(s), $s \in (\alpha, \beta)$, in Uv such that $\exp(\rho(w(s))w(s)) = \exp(\rho(v(t_0))v(t_0))$, for any $s \in (\alpha, \beta)$. The set S of all such cut points is a countable set (cf. [12]). Furthermore, for each $q \in S$, $A(q) := \{v \in Uv; \exp(\rho(v)v) = q, \rho(v) < \lambda_1(v)\}$ is countable. \Box

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