

SINGULARITIES OF A SIMPLE ELLIPTIC OPERATOR

H. P. McKEAN

1. Introduction

Consider the operator $A: f \rightarrow -\Delta f + \Lambda(f)$ acting upon real functions of $x \in D$ with $f(x) = 0$ for $x \in \partial D$. $D \subset \mathbb{R}^d$ is a d -dimensional domain. $\Lambda: \mathbb{R} \rightarrow \mathbb{R}$ is a convex function in the strict sense: $\Lambda''(f) > 0$. Let $0 < \lambda_1(D) < \lambda_2(D) \leq \lambda_3(D) \leq \dots$. $\uparrow \infty$ be the spectrum of $-\Delta|D$. Ambrosetti-Prodi [1] and Berger-Church [2] proved that if

$$-\infty < \Lambda'(-\infty) < \lambda_1(D) < \Lambda'(+\infty) < \lambda_2(D),$$

then A is a *global fold*, i.e., up to diffeomorphisms front and back, it has the form¹

$$(f_1, f_2, f_3, \dots) \rightarrow (f_1^2, f_2, f_3, \dots).$$

This attractive result prompted McKean-Scovel [4] to study the simplest example in which $\Lambda'(R)$ crosses the whole spectrum of $-\Delta|D$: to wit, $d = 1$ and $D = (0, 1)$ with $\Lambda(f) = f^2/2$, in which case A is the simple operator

$$B: f \rightarrow -f'' + f^2/2 \quad \text{subject to} \quad f(0) = f(1) = 0.$$

The present paper completes the description of the singularities of B .

Singular locus. This is the locus where the differential $dB = -d^2/dx^2 + f \equiv F$ is not 1:1; it consists of a countable number of *sheets* M_n ($n \geq 1$) indicated in Figure 1, marked off in function space by the vanishing of one of the (necessarily simple) eigenvalues

$$-\infty < \lambda_1(f) < \lambda_2(f) < \dots \rightarrow \infty$$

of F ; in other words, $f \in M_n$ if and only if $Fe = 0$ has a solution $e = e_n$ with $e(0) = e(1) = 0$ and $n - 1$ more interior roots $e(r) = 0$ ($0 < r < 1$). M_n is a smooth connected surface of codimension 1 with normal vector $\nabla \lambda_n = e_n^2$, the

Received May 19, 1986.

¹ $f \rightarrow (f_1, f_2, f_3, \dots)$ is an assignment of coordinates in function-space.