

## On the Volume Elements on an Expansive Set

Hideki OMORI

*Tokyo Metropolitan University*

In [6], J. Moser proved that the group  $\mathcal{D}(M)$  of all  $C^\infty$ -diffeomorphisms of a compact connected  $C^\infty$ -manifold  $M$  with  $\partial M = \emptyset$  acts transitively on the space  $\mathcal{V}$  of all  $C^\infty$ -volume elements with total volume one, where the action is of course given by the pullback  $\varphi^*dV$  for  $\varphi \in \mathcal{D}(M)$  and  $dV \in \mathcal{V}$ .

Moreover the mapping  $\Phi: \mathcal{D}(M) \rightarrow \mathcal{V}$  given by  $\Phi(\varphi) = \varphi^*dV$  for any fixed  $dV \in \mathcal{V}$  defines a structure of principal fibre bundle with the fibre  $\mathcal{D}_{dV}(M) = \{\varphi \in \mathcal{D}(M); \varphi^*dV = dV\}$ , where the topologies are given by the  $C^\infty$ -topology. Since  $\mathcal{V}$  is convex, the above principal bundle turns out to be trivial, and hence  $\mathcal{D}(M)$  is homeomorphic to  $\mathcal{D}_{dV}(M) \times \mathcal{V}$  (cf. [8], [1], [9]). Especially,  $\mathcal{D}_{dV}(M)$  is homotopically equivalent with  $\mathcal{D}(M)$ .

The purpose of this note is to show that a little weaker theorem holds for a wider class of compact sets, i.e., orientable expansive sets with nonvoid connected interior  $'S$  such that  $S = \overline{'S}$ . Namely, in such a compact set  $S$ , the inclusion  $i: \mathcal{D}_{dV}(S) \rightarrow \mathcal{D}(S)$  gives a *weak* homotopy equivalence.

### § 1. Preliminaries and the precise statement of the theorem.

Let  $N$  be an  $n$ -dimensional smooth ( $C^\infty$ -) manifold and  $S$  a compact subset of  $N$ . By  $T'_S$  we denote the restriction of the tangent bundle  $T_N$  onto  $S$ . Functions, vector fields (sections of  $T'_S$ ) or  $p$ -forms (sections of the exterior product  $\bigwedge^p T'_S$ ) are said to be *smooth* if they can be extended smoothly on a neighborhood of  $S$  in  $N$ . A smooth vector field  $u$  on  $S$  is called a *strictly tangent vector field on  $S$*  if the integral curves of an extension  $\tilde{u}$  of  $u$  with initial points in  $S$  are contained in  $S$  for  $-\infty < t < \infty$ . This property for  $u$  does not depend on the choice of extension  $\tilde{u}$ . By  $\Gamma(T'_S)$ , we denote the totality of smooth strictly tangent vector fields on  $S$ . As it will be proved in the next section,  $\Gamma(T'_S)$  is a Lie algebra under the usual Lie bracket product and a  $\Gamma(1_S)$ -module, where  $\Gamma(1_S)$  is the ring of all  $C^\infty$ -functions on  $S$ .

A mapping  $\varphi$  of  $S$  onto  $S$  is said to be a  $C^\infty$ -diffeomorphism of  $S$  if  $\varphi$  can be extended to a  $C^\infty$ -diffeomorphism of a neighborhood of  $S$  onto another one of  $S$ . The group of all  $C^\infty$ -diffeomorphisms of  $S$  will be denoted by  $\mathcal{D}(S)$ . A compact subset  $S$  of  $N$  will be called an *expansive set*, if for each  $x \in S$  there is  $X_x \in \Gamma(T_S)$  such that  $X_x(x) = 0$  and there is an extension  $\tilde{X}_x$  of  $X_x$  with the following property (P):

(P) The eigenvalues of the linear part of  $\tilde{X}_x$  at  $x$  are real and positive.

We call such  $X_x$  an *expansive vector field on  $S$  at  $x$* . Remark at first that for any  $x \in S$ , there is an expansive vector field on  $S$  at  $x$ . Therefore the above condition for expansive sets is only related to the shape of  $S - 'S$ . However, if  $S \neq \overline{'S}$ , then the property (P) may depend on the choice of extension  $X_x$ . A compact cornered manifold is an important example of expansive set. Moreover a subset such as  $\{(x, y) \in \mathbf{R}^2; x^3 - y^2 \geq 0, x^2 + y^2 \leq 1\}$  is an expansive set. An expansive vector field at the origin is given by

$$\frac{1}{3}x \frac{\partial}{\partial x} + \frac{1}{2}y \frac{\partial}{\partial y}$$

multiplied by an appropriate cut off function.

Note that if  $\overline{'S} \neq S$ , then it is rather hard to define the  $C^\infty$ -topology on  $\Gamma(T_S)$ ,  $\Gamma(1_S)$  or  $\mathcal{D}(S)$ . So, for the simplicity we assume  $\overline{'S} = S$  throughout this note. Under this condition,  $\mathcal{D}(S)$  is a topological group in the  $C^\infty$ -topology. Now, assume that  $S$  has an orientable neighborhood in  $N$ , and let  $\tilde{\mathcal{V}}_S$  be the totality of  $C^\infty$ -volume forms on  $S$  with the  $C^\infty$ -topology. If  $S$  is an expansive set, then it is not hard to see that  $S$  is a measurable set by every  $dV \in \tilde{\mathcal{V}}_S$ . (See § 3.) Let  $\mathcal{V}_S = \left\{ dV \in \tilde{\mathcal{V}}_S; \int_S dV = 1 \right\}$ . Then  $\mathcal{V}_S$  is a closed convex subset of  $\tilde{\mathcal{V}}_S$ .

Let  $\delta^{k+1}$  be the unit closed disk in  $\mathbf{R}^{k+1}$  with the origin 0 as the center, and  $\sigma^k$  the boundary of  $\delta^{k+1}$ . The statement to be proved in this note is as follows:

**THEOREM.** *Let  $S$  be a compact expansive set in  $N$  with orientable neighborhood and with nonvoid connected interior  $'S$  such that  $\overline{'S} = S$ . For an arbitrary  $k$ , let  $h: \sigma^k \rightarrow \mathcal{V}_S$  be a continuous mapping. Then there is a continuous mapping  $H: \delta^{k+1} \rightarrow \mathcal{D}(S)$  such that  $H(0) = \text{identity}$  and  $H(q)^* dV_0 = h(q)$  for  $q \in \sigma^k$ , where  $dV_0$  is a prescribed element in  $\mathcal{V}_S$ .*

Apply the above theorem to the case  $k=0$ , and we have that the group  $\mathcal{D}(S)$  acts transitively on  $\mathcal{V}_S$ . Moreover it is not hard to see the following:

**COROLLARY.** Let  $\mathcal{D}_{av_0}(S) = \{\varphi \in \mathcal{D}(S); \varphi^*dV_0 = dV_0\}$ . Notations and assumptions being as above, the inclusion  $i: \mathcal{D}_{av_0}(S) \rightarrow \mathcal{D}(S)$  gives a weak homotopy equivalence, i.e.,  $\pi_*(\mathcal{D}_{av_0}^0(S)) \rightarrow \pi_*(\mathcal{D}(S))$  is an isomorphism.

**REMARK.** If  $\mathcal{D}_{av_0}(S)$  and  $\mathcal{D}(S)$  are ANR (absolute neighborhood retract), then Theorem 15 in [11] shows that the above  $i$  gives a homotopy equivalence. However, there is no simple method to prove  $\mathcal{D}_{av_0}(S)$  or  $\mathcal{D}(S)$  is ANR.

For the later use, we shall define notions of smoothness of mappings in the remainder of this section. Let  $W$  be an open subset of a  $C^\infty$ -manifold  $N'$ . A mapping  $\varphi: W \rightarrow \mathcal{D}(S)$  is said to be *smooth* if there are open neighborhoods  $U, U'$  of  $W \times S$  in  $W \times N$ , and a smooth diffeomorphism  $\tilde{\Phi}: U \rightarrow U'$  such that (a)  $\Phi$  can be written in the form  $\Phi(w, x) = (w, \tilde{\varphi}(w)(x))$ , and (b)  $\tilde{\varphi}(w): U_w \rightarrow U'_w$  is an extension of  $\varphi(w)$ , where  $U_w = U \cap (\{w\} \times N)$ ,  $U'_w = U' \cap (\{w\} \times N)$ . Let  $T$  be a compact subset of  $N'$ . A mapping  $\psi: T \rightarrow \mathcal{D}(S)$  is said to be *smooth* if  $\psi$  can be extended to a smooth mapping of an open neighborhood of  $T$  into  $\mathcal{D}(S)$ . We denote by  $\mathcal{M}(T, \mathcal{D}(S))$  the totality of smooth mappings of  $T$  into  $\mathcal{D}(S)$ . If  $T$  is an interval  $[a, b]$ ,  $\psi$  is called a *smooth arc* in  $\mathcal{D}(S)$ .

Let  $E$  be a  $C^\infty$ -vector bundle on  $N$  and  $E'_S$  the restriction of  $E$  onto  $S$ . By  $\Gamma(E'_S)$  we denote the space of all  $C^\infty$ -sections of  $E'_S$ . A mapping  $\psi: T \rightarrow \Gamma(E'_S)$  is said to be *smooth*, if there are neighborhoods  $W_T, V_S$  of  $T, S$  respectively in  $N', N$  and a mapping  $\tilde{\psi}$  of  $W_T$  into  $\Gamma(E'_S)$  which extends  $\psi$  such that  $\tilde{\psi}(w)(x)$  is smooth with respect to  $(w, x) \in W_T \times V_S$ . By  $\mathcal{M}(T, \Gamma(E'_S))$  we denote the totality of smooth mappings of  $T$  into  $\Gamma(E'_S)$ .

Let  $E_1, E_2$  are  $C^\infty$ -vector bundles on  $N$  and  $F = E_1 \otimes E_2^*$ . Then there is a natural evaluation mapping  $ev: \mathcal{M}(T, \Gamma(F'_S)) \times \mathcal{M}(T, \Gamma(E'_{2,S})) \rightarrow \mathcal{M}(T, \Gamma(E'_{1,S}))$ , defined by  $ev(A, v)(t)(x) = A(t)(x)v(t)(x)$ , where  $t \in T$  and  $x \in S$ . Let  $GL(E)$  be the bundle of the fibre isomorphisms of  $E$  onto itself, and  $GL(E'_S)$  its restriction to  $S$ . The space  $\mathcal{M}(T, \Gamma(GL(E'_S)))$  is defined by the same manner as above. The group inversion defines naturally a mapping  $i$  of  $\mathcal{M}(T, \Gamma(GL(E'_S)))$  onto itself. Now, assume that  $\overline{T} = T, \overline{S} = S$ . Then, the  $C^\infty$ -topologies can be well-defined on  $\mathcal{M}(T, \mathcal{D}(S)), \mathcal{M}(T, \Gamma(E'_S))$  and  $\mathcal{M}(T, \Gamma(GL(E'_S)))$  by regarding each element as a mapping from  $T \times S$ . The following continuity lemma is easy to prove:

**LEMMA 1.1.** Notations and assumptions being as above,  $ev$  and  $i$  are continuous in the  $C^\infty$ -topology.

A system  $\{E, E^k, k \geq 0\}$  ( $k$ 's are integers) is called an *ILB-system* if each  $E^k$  is a Banach space,  $E^{k+1}$  is bounded-linearly and densely imbedded in  $E^k$  and  $E$  is the intersection of all  $E^k$  with the inverse limit topology (cf. [10] Chap. I). By  $\mathcal{M}^r(T, E^k)$  we denote the space of all  $C^r$ -mappings of  $T$  into  $E^k$ , where the smoothness should be understood by the same manner as in the case of  $C^\infty$ . Since  $\overline{T} = T$ ,  $\mathcal{M}^r(T, E^k)$  is a Banach space in the  $C^r$ -uniform topology, and  $\mathcal{M}^r(T, E^{k+1})$  is bounded-linearly and densely imbedded in  $\mathcal{M}^r(T, E^k)$ . Let  $\mathcal{M}(T, E)$  be the intersection of all  $\mathcal{M}^k(T, E^k)$  with the inverse limit topology. Then  $\{\mathcal{M}(T, E), \mathcal{M}^k(T, E^k), k \geq 0\}$  is an ILB-system. An element of  $\mathcal{M}(T, E)$  will be called a *smooth* mapping of  $T$  into  $E$ . Let  $\{F, F^k, k \geq 0\}$  be another ILB-system. A linear mapping  $A: E \rightarrow F$  is said to be *order  $r$*  if  $A$  can be extended to a continuous mapping  $A: E^{k+r} \rightarrow F^k$  for every  $k$  such that  $k+r, k \geq 0$ . We denote by  $L_r(E, F)$  the linear space of all linear mappings of order  $r$ , and by  $L_r^k$  its completion by the norm  $\|A\|_k = \max\{\|A\|_i; \max(0, r) \leq i \leq k\}$ , where  $\|A\|_i$  is the operator norm of  $A: E^{i+r} \rightarrow F^i$ . Obviously,  $\{L_r(E, F), L_r^k, k \geq \max(r, 0)\}$  is an ILB-system. Therefore one can define the space  $\mathcal{M}(T, L_r(E, F))$ . Let  $GL_r(E, F)$  be the totality of  $A \in L_r(E, F)$  such that  $A$  can be extended to a continuous bijection of  $E^{k+r}$  onto  $F^k$  for every  $k$  such that  $k+r, k \geq 0$ . A mapping  $\varphi: T \rightarrow GL_r(E, F)$  is said to be *smooth*, if  $\varphi: T \rightarrow L_r(E, F)$  is smooth. The following lemma is not hard to prove:

LEMMA 1.2. *Notations and assumptions being as above,*

$$\begin{aligned} ev: \mathcal{M}(T, L_r(E, F)) \times \mathcal{M}(T, E) &\longrightarrow \mathcal{M}(T, F) \\ i: \mathcal{M}(T, GL_r(E, F)) &\longrightarrow \mathcal{M}(T, GL_{-r}(F, E)) \end{aligned}$$

are continuous, where  $ev(A, u)(t) = A(t)u(t)$  and  $(iA)(t) = A(t)^{-1}$ .

## §2. The group $\mathcal{D}(S)$ and the Lie algebra $\Gamma(T_S)$ .

Let  $S$  be a compact subset of  $N$ . Without loss of generality, one may assume that  $N$  is a compact manifold with  $C^\infty$  boundary  $\partial N$  such that  $S \cap \partial N = \emptyset$ . Since  $N$  itself is an expansive set, the group  $\mathcal{D}(N)$  is defined by the same manner as above.  $\mathcal{D}(N)$  is a strong ILB-Lie group (cf. [9]) with the Lie algebra  $\Gamma(T_N)$ , where  $\Gamma(T_N)$  is the totality of  $C^\infty$ -vector fields  $\tilde{u}$  on  $N$  such that  $\tilde{u}|_{\partial N}$  are tangent vector fields on  $\partial N$  (cf. [9] II.4 or [10] Chap. 8, §7). We denote by  $\mathcal{D}_S(N)$  the group  $\{\tilde{\varphi} \in \mathcal{D}(N); \tilde{\varphi}(S) = S\}$ , and by  $\mathcal{D}_{S,0}(N)$  the group  $\{\tilde{\varphi} \in \mathcal{D}_S(N); \tilde{\varphi}(x) = x \text{ for every } x \in S\}$ .  $\mathcal{D}_{S,0}(N)$  is a closed normal subgroup of  $\mathcal{D}_S(N)$ . Let  $\Gamma_S(T_N)$  be the totality of  $\tilde{u} \in \Gamma(T_N)$  such that  $\exp t\tilde{u} \in \mathcal{D}_S(N)$  for  $-\infty < t < \infty$ , where  $\exp t\tilde{u}$  is the one parameter subgroup generated by  $\tilde{u}$ . Since

$\mathcal{D}_s(N)$  is a closed subgroup of  $\mathcal{D}(N)$ ,  $\Gamma_s(T_N)$  is a closed Lie subalgebra of  $\Gamma(T_N)$  (cf. 1.4.1 Theorem [9]). Set  $\Gamma_{s,0}(T_N) = \{\tilde{u} \in \Gamma_s(T_N); \tilde{u}|_S \equiv 0\}$ . It is clear that  $\Gamma_{s,0}(T_N) = \{\tilde{u} \in \Gamma(T_N); \exp t\tilde{u} \in \mathcal{D}_{s,0}(N) \text{ for } -\infty < t < \infty\}$ . Therefore,  $\Gamma_{s,0}(T_N)$  is a closed Lie subalgebra of  $\Gamma(T_N)$  and in fact a closed ideal of  $\Gamma_s(T_N)$ . We denote by  $\Gamma_s$  the factor space  $\Gamma_s(T_N)/\Gamma_{s,0}(T_N)$ . Let  $\Gamma(1_s)$  be the ring of all  $C^\infty$ -functions on  $S$ .

LEMMA 2.1.  $\Gamma_s$  can be canonically identified with  $\Gamma(T_s)$ , and  $\Gamma(T_s)$  is a  $\Gamma(1_s)$ -module.

PROOF. Let  $u \in \Gamma(T_s)$ . Then,  $u$  can be extended to a smooth vector field  $\tilde{u}$  on  $N$  such that  $\tilde{u} \equiv 0$  on a neighborhood of  $\partial N$ . Thus,  $\tilde{u} \in \Gamma_s(T_N)$ . Let  $\pi\tilde{u} = \hat{u}$ , where  $\pi: \Gamma_s(T_N) \rightarrow \Gamma_s$  is the canonical projection. It is clear that  $\hat{u}$  depends only on  $u$ , and the mapping  $u \rightsquigarrow \hat{u}$  is injective. The converse is trivial. Thus,  $\Gamma(T_s)$  is a Lie algebra. The bracket product defined on  $\Gamma(T_s)$  is obviously the usual Lie bracket product. Looking at every integral curve, we get easily the second assertion.

By the above result, we can make  $\Gamma(T_s)$  a topological Lie algebra by the factor space topology. If  $\overline{S} = S$ , then it coincides with the  $C^\infty$ -topology. So, we assume  $\overline{S} = S$  in the remainder of this section. Let  $\mathcal{N}$  be a basis of neighborhoods of the identity of  $\mathcal{D}(S)$  in the  $C^\infty$ -topology. For any  $W \in \mathcal{N}$ , we denote by  $W_0$  the points in  $W$  which can be joined to the identity by piecewise smooth arcs in  $W$ . Set  $\mathcal{N}_0 = \{W_0; W \in \mathcal{N}\}$ . Then,  $\mathcal{N}_0$  satisfies the axioms of a basis of neighborhoods of the identity of a topological group, hence by  $\mathcal{N}_0$  one can define a topology on  $\mathcal{D}(S)$ , making  $\mathcal{D}(S)$  a topological group. This topology will be called LPSAC-topology, where LPSAC means "Locally-Piecewise-Smooth-Arcwise Connected". (See also [9] p. 13.)

LEMMA 2.2. Let  $\mathcal{D}_s$  be the factor group  $\mathcal{D}_s(N)/\mathcal{D}_{s,0}(N)$ . Then,  $\mathcal{D}_s$  can be canonically identified with an open subgroup of  $\mathcal{D}(S)$  in LPSAC-topology.

PROOF. Evidently,  $\mathcal{D}_s$  can be canonically imbedded in  $\mathcal{D}(S)$ . Thus, for the proof we have only to show that  $\mathcal{D}_s$  contains the identity component of  $\mathcal{D}(S)$  in LPSAC-topology. Let  $\varphi_t, t \in [0, 1]$  be a piecewise smooth arc joining  $\varphi_1$  and the identity  $\varphi_0$ . By definition, there is a division  $0 = t_0 < t_1 < \dots < t_m = 1$  of  $[0, 1]$  such that  $\varphi_t, t \in [t_i, t_{i+1}]$ , are smooth arc in  $\mathcal{D}(S)$ . Hence, there is an extension  $\tilde{\varphi}_t$  of  $\varphi_t$  on each  $[t_i, t_{i+1}]$ . Define  $\tilde{u}_t$  by  $(d/dt)\tilde{\varphi}_t = \tilde{u}_t\tilde{\varphi}_t$ . Then,  $\tilde{u}_t$  is a  $C^\infty$ -vector field defined on a neighborhood  $U_t$  of  $S$  for every  $t \in [t_i, t_{i+1}]$ . Since  $[t_i, t_{i+1}] \times S$  is compact,  $V = \bigcap_{t \in [t_i, t_{i+1}]} U_t$  is a neighborhood of  $S$ . One may assume  $\overline{V} \cap \partial N = \emptyset$

without loss of generality. Hence multiplying a  $C^\infty$ -function  $g$  on  $N$  such that  $\text{supp } g \subset V$  and  $g \equiv 1$  on a neighborhood of  $S$ ,  $\tilde{v}_t = g\tilde{u}_t$  is a smooth vector field on  $N$ . Solve the equation  $(d/dt)\tilde{\psi}_t = \tilde{v}_t\tilde{\psi}_t$  on  $[t_i, t_{i+1}]$  with the initial condition  $\tilde{\psi}_{t_i}$  which is obtained by solving the same equation on  $[t_{i-1}, t_i]$ , where we set  $\tilde{\psi}_0 = \text{identity}$ . Then,  $\tilde{\psi}_t \equiv \tilde{\varphi}_t$  on some neighborhood of  $S$ . Since  $\tilde{\psi}_t \in \mathcal{D}_S(N)$  for  $t \in [0, 1]$  and  $\tilde{\psi}_t|_S = \varphi_t$ , we get  $\varphi_t \in \mathcal{D}_S$  for  $t \in [0, 1]$ .

For any  $\tilde{\varphi} \in \mathcal{D}(N)$ ,  $\tilde{u} \in \Gamma(T_N)$ , we define  $Ad(\tilde{\varphi})\tilde{u}$  by  $d/dt|_{t=0} \tilde{\varphi} \cdot \exp t\tilde{u} \cdot \tilde{\varphi}^{-1}$ . Then by a simple computation, we see

$$(Ad(\tilde{\varphi})\tilde{u})(x) = d\tilde{\varphi}u(\tilde{\varphi}^{-1}(x)).$$

Now, recall the definition of  $\Gamma_S(T_N)$ . If  $\tilde{\varphi} \in \mathcal{D}_S(N)$ , then obviously

$$(1) \quad Ad(\tilde{\varphi})\Gamma_S(T_N) = \Gamma_S(T_N).$$

Let  $\mathcal{D}_S(N)_0$  be the identity component of  $\mathcal{D}_S(N)$  in LPSAC-topology. Then, by the same proof as in Lemma 2.2 [2], we see that every orbit  $\mathcal{D}_S(N)_0(x)$  of  $x \in N$  is a  $C^\infty$ -immersed submanifold of  $N$ . Moreover, if  $x \in S$ , then

$$(2) \quad \mathcal{D}_S(N)_0(x) = \mathcal{D}(S)_0(x)$$

where  $\mathcal{D}(S)_0$  is the identity component of  $\mathcal{D}(S)$  in LPSAC-topology. Therefore we get the following:

**LEMMA 2.3.**  *$S$  is a disjoint union of connected  $C^\infty$ -immersed submanifolds  $S_\lambda; \lambda \in \Lambda$ . Each  $S_\lambda$  is an orbit  $\mathcal{D}(S)_0$ .*

Note that if  $u \in \Gamma(T_S)$ , then  $u|_{S_\lambda}$  is a smooth tangent vector field on  $S_\lambda$  for each  $\lambda \in \Lambda$ . Since every  $u \in \Gamma(T'_S)$  can be extended to a complete vector field  $\tilde{u}$  on  $N$ , we have easily the following:

**COROLLARY 2.4.** *A smooth vector field  $u$  on  $S$  is a strictly tangent vector field on  $S$  if and only if  $u(x) \in T_x S_\lambda$  for any  $x \in S$ , where  $S_\lambda$  is the orbit which contains  $x$  and  $T_x S_\lambda$  is the tangent space of  $S_\lambda$  at  $x$ .*

Let  $A_r = \{\lambda \in \Lambda; \dim S_\lambda \leq r\}$ , and let  $S^{(r)} = \bigcup_{\lambda \in A_r} S_\lambda$ . In general, the structure of  $S^{(r)}$  is very complicated. However, if there is an orbit  $S_\mu$  with  $\dim S_\mu \geq 1$ , we can see a local product structure of  $S$  at every  $x \in S_\mu$ . To do this, we need at first the following:

**LEMMA 2.5.** *Let  $\tilde{\mathfrak{A}}$  be a Lie subalgebra of  $\Gamma(T_N)$ . Suppose there is  $\tilde{u} \in \Gamma(T_N)$  such that*

$$(a) \quad Ad(\exp t\tilde{u})\tilde{\mathfrak{A}} = \tilde{\mathfrak{A}}$$

(b)  $\int_a^b Ad(\exp t\tilde{u})\tilde{v} dt \in \tilde{\mathfrak{X}}$  for any  $\tilde{v} \in \tilde{\mathfrak{X}}$  and  $-\infty < a \leq b < \infty$ .

Suppose  $\tilde{u}$  does not vanish at  $p \in N$ . Then, there is a relatively compact open neighborhood  $V_p$  of  $p$  in  $N$  satisfying the following: For any  $\tilde{w} \in \tilde{\mathfrak{X}}$  with  $\text{supp } \tilde{w} \subset V_p$ , the integral

$$I(\tilde{w}) = \int_0^{2c} Ad(\exp t\tilde{u})\tilde{w} dt \quad (\in \tilde{\mathfrak{X}} \text{ by (b)})$$

satisfies  $[u, I(\tilde{w})] \equiv \tilde{w}$  on  $V_p$ , where  $c > 0$  depends only on  $V_p$ .

The proof is seen in Lemma 1.3 [2]. However, it should be remarked that if  $\tilde{u} = \partial/\partial x^i$  on a local coordinate system, then

$$(3) \quad I(\tilde{w}) = \sum_{i=1}^n \int_0^{2c} \tilde{w}^i(x^1-t, x^2, \dots, x^n) dt \partial/\partial x^i,$$

where  $\tilde{w} = \sum_{i=1}^n \tilde{w}^i \partial/\partial x^i$ . Remark also that if  $\tilde{\mathfrak{X}}$  is closed in the  $C^\infty$ -topology, then the assumed property (b) is obtained by (a). Thus, by (1), we can apply this lemma for  $\tilde{u} \in \Gamma_S(T_N)$ , replacing  $\tilde{\mathfrak{X}}$  by  $\Gamma_S(T_N)$ .

Note that  $\Gamma_S(T_N)$  is an  $\Gamma(1_N)$ -module (cf. Lemma 2.1). For a vector field  $\tilde{u}$  defined on an open subset of  $N$ , we denote by  $\tilde{u} \in_{\text{loc}} \Gamma_S(T_N)$  if a suitable extension of  $\tilde{u}$  is contained in  $\Gamma_S(T_N)$ , and we use the notation  $\in_{\text{loc}}$  throughout this note.

**PROPOSITION 2.6.** *Suppose  $\dim S_\mu = r \geq 1$ . Then for every point  $p \in S_\mu$ , there is a  $C^\infty$ -local coordinate system  $(x^1, \dots, x^n)$  on a neighborhood  $U$  of  $p$  in  $N$  such that  $\partial/\partial x^i \in_{\text{loc}} \Gamma_S(T_N)$  for  $1 \leq i \leq r$ .*

**PROOF.** Since  $S_\mu$  is an orbit of  $\mathcal{D}(S)_0$ , the tangent space  $T_p S_\mu$  is given by  $\Gamma_S(T_N)(p)$ . Since  $r \geq 1$ , there is  $v_1 \in \Gamma_S(T_N)$  such that  $v_1(p) \neq 0$ . By a suitable choice of a local coordinate system  $(x^1, \dots, x^n)$ , we may assume that  $v_1 \equiv \partial/\partial x^1$  on that coordinate neighborhood. Moreover, we may assume without loss of generality that  $\partial/\partial x^1|_p, \dots, \partial/\partial x^r|_p$  span the tangent space  $T_p S_\mu$ . Since  $\Gamma_S(T_N)$  is an  $\Gamma(1_N)$ -module, one can find  $r$  vector fields  $v_1, \dots, v_r \in_{\text{loc}} \Gamma_S(T_N)$  such that

$$(4) \quad \begin{cases} v_1 = \partial/\partial x^1 \\ v_i = \partial/\partial x^i + \sum_{j=r+1}^n g_j^i(x^1, \dots, x^n) \partial/\partial x^j \quad (2 \leq i \leq r). \end{cases}$$

Now, assume that there is an integer  $s$  ( $1 \leq s \leq r$ ) such that

$$(5) \quad \begin{cases} v_i = \partial/\partial x^i \quad (1 \leq i \leq s) \\ v_j = \partial/\partial x^j + \sum_{k=r+1}^n g_k^j(x^1, \dots, x^n) \partial/\partial x^k \quad (s+1 \leq j \leq r) \end{cases}$$

on a neighborhood  $U$  of  $p$ . Replacing  $\tilde{u}$  in Lemma 2.5 by  $v_s$ , we choose a neighborhood  $V_p$  of  $p$  in  $U$  with the same property as in Lemma 2.5. Let  $f(x^1, \dots, x^{s-1})h(x^s, \dots, x^n)$  be a  $C^\infty$ -function on  $N$  such that  $\text{supp } fh \subset V_p$  and  $f \equiv 1$ ,  $h \equiv 1$  on neighborhoods  $V_1, V_2$  of zeros of  $R^{s-1}, R^{n-s+1}$  respectively. Set

$$u_j = v_j - I(fh[\partial/\partial x^s, v_j]), \quad s+1 \leq j \leq r,$$

and we see that  $[\partial/\partial x^s, u_j] \equiv 0$  on  $V_1 \times V_2 \subset V_p$ . Moreover, since  $I$  is merely an integration (cf. (3)),  $[\partial/\partial x^i, u_j] \equiv 0$  on  $V_1 \times V_2$  for every  $i, j$  such that  $1 \leq i \leq s-1, s+1 \leq j \leq r$ . Thus,  $u_{s+1}, \dots, u_r$  do not depend on the variable  $x^s$  on  $V_1 \times V_2$ . Therefore by a suitable change of variables  $x^{s+1}, \dots, x^n$ , one may assume that  $u_{s+1} \equiv \partial/\partial x^{s+1}$  on a neighborhood of  $p$ , hence one has vector fields

$$(6) \quad \begin{cases} v'_i = \partial/\partial x^i & (1 \leq i \leq s+1) \\ v'_j = \partial/\partial x^j + \sum_{k=r+1}^n g_j^k(x^{s+1}, \dots, x^n) \partial/\partial x^k & (s+2 \leq j \leq r) \end{cases}$$

on a neighborhood of  $p$  such that  $v'_1, \dots, v'_r \in {}_{\text{loc}} \Gamma_S(T_N)$ . Thus, by induction we obtain the desired result.

Let  $(x^1, \dots, x^r, x^{r+1}, \dots, x^n)$  be a smooth local coordinate system at  $p \in S_\mu$  obtained by the above proposition. Let  $R^r, R^{n-r}$  be  $r, n-r$  dimensional cartesian spaces respectively. By the above result, we have the following local product structure of  $S$ :

**COROLLARY 2.7.** *There are neighborhoods  $V, W$  of zeros of  $R^r, R^{n-r}$  respectively such that  $(V \times W) \cap S = V \times (W \cap S)$  regarding  $V \times W$  as a local coordinate neighborhood at  $p$ .*

In the remainder of this section, we shall give another smoothness lemma for the later use. Let  $\Gamma(T_S), \Gamma(T'_S)$  be as in §1 and assume  $\overline{S} = S$ . A mapping  $\psi$  of  $T$  into  $\Gamma(T_S)$  is said to be *smooth* if  $\psi \in \mathcal{M}(T, \Gamma(T'_S))$ . Thus, one can define the space  $\mathcal{M}(T, \Gamma(T_S))$  with  $C^\infty$ -topology, where  $\overline{T} = T$  is assumed as in §1. Let  $\Sigma$  be a compact topological space, and  $u: \Sigma \rightarrow \mathcal{M}(T \times [0, 1], \Gamma(T_S))$  a continuous mapping. We denote the image by  $u_{\alpha, t, \lambda}$  for  $(\alpha, t, \lambda) \in \Sigma \times T \times [0, 1]$ . Solve that equation

$$(7) \quad \frac{\partial}{\partial \lambda} \psi_{\alpha, t, \lambda} = u_{\alpha, t, \lambda} \psi_{\alpha, t, \lambda}$$

with the initial condition  $\psi_{\alpha, t, 0} = \text{identity}$ . Then, we have

**LEMMA 2.8.** *Notations and assumptions being as above,  $\psi_{\alpha, t, \lambda} \in \mathcal{D}(S)$  and  $\psi_{\alpha, *, *}$  defines a continuous mapping of  $\Sigma$  into  $\mathcal{M}(T \times [0, 1], \mathcal{D}(S))$ .*

PROOF.  $v_\alpha = (0, \partial/\partial\lambda, u_{\alpha,t,\lambda})$  can be regarded as a tangent vector field on  $T \times [0, 1] \times S$ . Let  $\phi$  be a  $C^\infty$ -function on  $(-\infty, \infty)$  such that  $\phi \equiv 1$  on  $[0, 1]$ , and  $\text{supp } \phi \subset (-\varepsilon, 1+\varepsilon)$ . For a sufficiently small  $\varepsilon$ ,  $\tilde{v}_\alpha = (0, \phi\partial/\partial\lambda, u_{\alpha,t,\lambda})$  is defined on  $T \times [-\varepsilon, 1+\varepsilon] \times S$ , and by Corollary 2.4  $\tilde{v}_\alpha$  is a smooth strictly tangent vector field on  $T \times [-\varepsilon, 1+\varepsilon] \times S$ . Let  $\Psi_{\alpha,\lambda}$  be the one parameter subgroup generated by  $\tilde{v}_\alpha$ . Then,  $\Psi_{\alpha,\lambda} \in \mathcal{D}(T \times [-\varepsilon, 1+\varepsilon] \times S)$ , and  $\Psi_{\alpha,*}$  defines a continuous mapping of  $\Sigma$  into  $\mathcal{M}([0, 1], \mathcal{D}(T \times [-\varepsilon, 1+\varepsilon] \times S))$  by the well-known continuity theorem (cf. [7], p. 22 and p. 41). Now set

$$(8) \quad \Psi_{\alpha,\lambda}(t, 0, x) = (t, \lambda, \psi_{\alpha,t,\lambda}(x)), \quad \lambda \in [0, 1].$$

Then,  $\psi_{\alpha,t,\lambda}$  is the solution of (7),  $\psi_{\alpha,t,\lambda} \in \mathcal{D}(S)$  and by definition  $\psi_{\alpha,*,*} \in \mathcal{M}(T \times [0, 1], \mathcal{D}(S))$ . It is now obvious that  $\psi_{\alpha,*,*}$  defines a continuous mapping of  $\Sigma$  into  $\mathcal{M}(T \times [0, 1], \mathcal{D}(S))$ .

### § 3. Several properties of expansive sets.

Throughout this section, we assume that  $S$  is an expansive subset of  $N$ . By Lemma 2.3,  $S$  is a disjoint union of  $\mathcal{D}(S)_0$ -orbits  $S_\lambda, \lambda \in A$ . Let  $A_r = \{\lambda \in A; \dim S_\lambda \leq r\}$ .

LEMMA 3.1.  $A_0$  is a finite set.

PROOF. Let  $S_\lambda$  be an orbit with  $\dim S_\lambda = 0$ . Then  $S_\lambda$  is a single point  $\{p\}$ . Let  $X_p$  be an expansive vector field on  $S$  at  $p$  and  $\tilde{X}_p$  an extension of  $X_p$  with property (P) in §1. We may assume  $\tilde{X}_p \in {}_{\text{loc}}\Gamma_S(T_N)$  without loss of generality. Since  $p$  is an isolated zero of  $X_p$ , we see that  $\bigcap_{\lambda \in A_0} S_\lambda$  is discrete, hence finite.

Let  $S_\mu$  be an orbit of  $\mathcal{D}(S)_0$  with  $\dim S_\mu = r \geq 1$ , and  $p$  a point in  $S_\mu$ . We choose a local coordinate system  $(x^1, \dots, x^r, x^{r+1}, \dots, x^n)$  on an open neighborhood  $U$  of  $p$  by the same manner as in Proposition 2.6. Obviously,  $(x^1, \dots, x^r, 0, \dots, 0)$  gives a local coordinate system of immersed submanifold  $S_\mu$ . Let  $X_p$  be an expansive vector field on  $S$  at  $p$ , and  $\tilde{X}_p$  an extension of  $X_p$  with property (P). Let

$$\tilde{X}_p^{(1)} = \sum_{i,j=1}^n a_j^i x^j \partial/\partial x^i$$

be the linear part of  $\tilde{X}_p$  at  $p$ . Since  $\tilde{X}_p^{(1)}$  leaves the tangent space  $T_p S_\mu$  invariant, we have  $a_j^i = 0$  for  $r+1 \leq i \leq n, 1 \leq j \leq r$ . Set

$$\tilde{X}_p = \sum_{i=1}^n h^i(x^1, \dots, x^n) \partial/\partial x^i$$

by using the above local coordinate system, and let

$$(9) \quad \tilde{Y}_p = \sum_{i=r+1}^n h^i(x^1, \dots, x^n) \partial / \partial x^i.$$

Since  $\tilde{X}_p \in {}_{\text{loc}}\Gamma_S(T_N)$  and  $\Gamma_S(T_N)$  is an  $\Gamma(1_N)$ -module, we have  $\tilde{Y}_p \in {}_{\text{loc}}\Gamma_S(T_N)$  by using Proposition 2.6. The linear part of  $\tilde{Y}_p$  is given by

$$(10) \quad \tilde{Y}_p^{(1)} = \sum_{i,j=r+1}^n a_j^i x^j \partial / \partial x^i.$$

The eigenvalues of  $(a_j^i)_{r+1 \leq i, j \leq n}$  are real and positive. Using the same notation as in Corollary 2.7, we see easily that  $\tilde{Y}_p|_W = \sum_{i=r+1}^n h^i(0, \dots, 0, x^{r+1}, \dots, x^n) \partial / \partial x^i$  is strictly tangent to  $W \cap S$ . Hence, regarding  $\tilde{Y}_p|_W$  as a local vector field  $\tilde{Z}_p$  on a neighborhood of  $p$ , we have the following:

**LEMMA 3.2.** *Notations and assumptions being as above, there is a vector field  $\tilde{Z}_p$  on a local coordinate neighborhood of  $p$  such that*

- (i)  $\tilde{Z}_p \in {}_{\text{loc}}\Gamma_S(T_N)$  and  $Z_p(p) = 0$ ,
- (ii)  $\tilde{Z}_p = \sum_{i=r+1}^n h^i(x^{r+1}, \dots, x^n) \partial / \partial x^i$  on a neighborhood of  $p$ ,
- (iii) the linear part of  $\tilde{Z}_p$  at  $p$  with respect to the variables  $x^{r+1}, \dots, x^n$  are real and positive.

By the above result combined with Corollary 2.4 we have

**COROLLARY 3.3.** *Let  $S_\mu$  be an  $r$ -dimensional orbit of  $\mathcal{D}(S)_0$ . Then, the boundary  $\overline{S}_\mu - S_\mu$  is a disjoint union of orbits  $S_\lambda$  such that  $\dim S_\lambda < r$ . In particular, if  $\overline{S} = S$ ,  $S$  is measurable with respect to any smooth volume element on  $S$ .*

Under the same notations, the following is also easy, but shows the locally-closedness of each orbit:

**COROLLARY 3.4.** *For any  $p \in S_\mu$ , there are neighborhood  $V, W$  of zeros of  $R^r, R^{n-r}$  respectively such that, regarding  $V \times W$  as a neighborhood of  $p$  by the same manner as in Corollary 2.7,  $V$  is a local coordinate neighborhood of  $S_\mu$  and  $W \cap S_\mu = \{0\}$ .*

**PROOF.** We have only to show  $W \cap S_\mu = \{0\}$ . If there is not such  $W$ , then there is a sequence  $\{q_m\}$  in  $R^{n-r}$  converging to 0 such that  $q_m \in S_\mu$ . By Corollary 2.7,  $V \times \{q_m\}$  is an open subset of the immersed submanifold  $S_\mu$ . Now, consider the integral curves of  $\tilde{Z}_p$  with initial point  $q_m$ . This must be contained in  $S_\mu$ , but this is a contradiction, because  $\dim S_\mu = r$ .

Now, the goal of the remainder of this section is the following:

PROPOSITION 3.5.  $A$  is a finite set.

PROOF. Since  $S$  is compact, we have only to show the locally-finiteness of  $\{S_\lambda\}_{\lambda \in A}$ . Assume that there is an  $s$ -dimensional orbit  $S_\mu$  with following property (\*):

(\*) There is a point  $p \in S_\mu$  and infinitely many  $\bar{S}_\lambda$ ,  $\lambda \in A'$  such that  $S_\lambda \ni p$ .

We may assume that  $s$  is the maximum among the dimensions of  $S_\mu$  with property (\*). By Proposition 2.6 and Lemma 3.2, there is a local coordinate system  $(x^1, \dots, x^s, \dots, x^n)$  such that  $\partial/\partial x^i \in \text{loc } \Gamma_s(T_N)$  for  $1 \leq i \leq s$ , and that there is a local vector field  $\tilde{Z}_p$  with properties (i)-(iii) in Lemma 3.2 replacing  $r$  by  $s$ . By an appropriate change of the variables  $x^{s+1}, \dots, x^n$  in accordance with Sternberg's normalization theorem (cf. Corollary 1.5 [3]), we may assume that  $\tilde{Z}_p$  can be written in the form

$$(11) \quad \tilde{Z}_p = \sum_{i=s+1}^n \mu_i x^i \partial/\partial x^i + \sum_{i=s+1}^n \varphi^i(x^{s+1}, \dots, x^{i-1}) \partial/\partial x^i,$$

where  $\mu_{s+1} \leq \mu_{s+2} \leq \dots \leq \mu_n$  are the eigenvalues of the linear part of  $\tilde{Z}_p$  and  $\varphi^i(x^{s+1}, \dots, x^{i-1}) = \sum \alpha_\alpha^i x^\alpha$  are polynomial such that  $\alpha_{s+1} \mu_{s+1} + \dots + \alpha_{i-1} \mu_{i-1} = \mu_i$  and  $|\alpha| = \alpha_{s+1} + \dots + \alpha_{i-1} \geq 1$ . By a suitable change of coordinate  $x^i \mapsto \lambda_i x^i$  if necessary, we may assume that the linear part of the second term of (11) has sufficiently small coefficients, say  $< \delta$ . The second term of (11) is called the nilpotent part of  $\tilde{Z}_p$ .

Let  $f_0(x^{s+1}, \dots, x^n) = \sum_{i=s+1}^n (x^i)^2$ . Since  $\mu_i$  are positive and  $\delta$  is sufficiently small, we see that there is a neighborhood  $W$  of 0 of  $\mathbb{R}^{n-s}$  such that  $\tilde{Z}_p f_0 > 0$  on  $W - \{0\}$ . Let  $\Sigma_p(\epsilon)$  be an  $\epsilon$ -sphere with the center 0 such that  $\Sigma_p(\epsilon) \subset W$ . The inequality  $\tilde{Z}_p f_0 > 0$  means that the integral curves of  $\tilde{Z}_p$  intersect  $\Sigma_p(\epsilon)$  transversally. Choose a point  $q_\lambda$  in  $S_\lambda \cap \Sigma_p(\epsilon)$  for each  $\lambda \in A'$ . Since  $S \cap \Sigma_p(\epsilon)$  is compact, there is an infinite but countable subset  $A''$  of  $A'$  such that  $\{q_\lambda; \lambda \in A''\}$  converges to a point  $q \in S \cap \Sigma_p(\epsilon)$ . Let  $S_o$  be the  $\mathcal{D}(S)_o$ -orbit of  $q$ . Considering an expansive vector field  $X_q$  on  $S$  at  $q$ , we see that  $\bar{S}_\lambda \ni q$ , for infinitely many  $\lambda$  of  $A''$ . Thus,  $S_o$  has property (\*). Since  $\bar{S}_o \ni p$ , we have  $\dim S_o > s$  by Corollary 3.3. This contradicts the maximality of  $s$ . Thus,  $\{S_\lambda; \lambda \in A\}$  is locally finite and hence  $A$  is a finite set.

#### § 4. Control of the volume forms near the boundary.

Throughout this section,  $S$  means always a compact expansive subset of  $N$  such that (i)  $S$  has an orientable neighborhood in  $N$ , and (ii) the interior 'S is nonvoid and connected. We also assume that  $\bar{S} = S$ . Let

$\mathcal{V}_S$  be the space of all  $C^\infty$ -volume forms  $dV$  on  $S$  such that  $\int_S dV=1$ . The goal of this section is the following:

**PROPOSITION 4.1.** *Let  $dV_0$  be an arbitrarily fixed volume form in  $\mathcal{V}_S$ , and let  $h: \sigma^k \rightarrow \mathcal{V}_S$  be a continuous mapping. Then, there is a continuous mapping  $H: \delta^{k+1} \rightarrow \mathcal{D}(S)$  satisfying that  $H(0)=\text{identity}$  and that there is neighborhood  $W$  of  $\partial S=S-'S$  in  $S$  such that  $H(q)^*dV_0 \equiv h(q)$  on  $W$  for every  $q \in \sigma^k$ .*

The proof will be given in several lemmas below.

Let  $D$  be an  $n-r$ -dimensional closed disk with the center, 0, and  $\tilde{\mathcal{V}}$  the space of all  $C^\infty$ -volume forms on  $D$  with the  $C^\infty$ -topology. Let  $\tilde{\mathcal{D}}(D)$  be the group of all  $C^\infty$ -diffeomorphisms  $\tilde{\varphi}$  on  $D$  such that  $\tilde{\varphi} \equiv \text{identity}$  on a neighborhood of  $\partial D$ .  $\tilde{\mathcal{D}}(D)$  is a topological group under the  $C^\infty$ -topology. Let  $T$  be a compact subset of a  $C^\infty$ -manifold  $N'$  such that  $'\overline{T}=T$ . A mapping  $\psi: T \rightarrow \tilde{\mathcal{D}}(D)$  is said to be *smooth*, if  $\psi \in \mathcal{M}(T, \mathcal{D}(D))$ . By  $\mathcal{M}(T, \tilde{\mathcal{D}}(D))$  we denote the space of all smooth mappings of  $T$  into  $\tilde{\mathcal{D}}(D)$  with the  $C^\infty$ -topology. Let  $\tilde{Z}_0$  be a  $C^\infty$ -vector field on  $D$  such that  $\tilde{Z}_0(0)=0$  and the eigenvalues of the linear part of  $\tilde{Z}_0$  at 0 are real and positive. The next lemma plays the role of bricks in the proof of Proposition 4.1.

**LEMMA 4.2.** *Let  $g: T \rightarrow \tilde{\mathcal{V}}$  be an arbitrarily fixed smooth mapping. Suppose  $h: \sigma^k \rightarrow \mathcal{M}(T, \tilde{\mathcal{V}})$  is a continuous mapping such that  $h(q)(t) \equiv g(t)$  on  $\sigma^k \times U_{\partial T}$ , where  $U_{\partial T}$  is a neighborhood of  $\partial T=T-'T$  in  $T$ . Then, there is a continuous mapping  $H': \delta^{k+1} \rightarrow \mathcal{M}(T, \tilde{\mathcal{D}}(D))$  and a neighborhood  $W^{(0)}$  of 0 in  $D$  satisfying the following:*

- (a)  $H'(0)(t) = \text{identity}$  for any  $t \in T$ ,
- (b)  $H'(d)(t) = \text{identity}$  for  $(d, t) \in \delta^{k+1} \times U_{\partial T}$ ,
- (c)  $H'(q)(t)^*g(t) \equiv h(q)(t)$  on  $W^{(0)}$  for any  $(q, t) \in \sigma^k \times T$ .

(If  $T$  is a single point, then we put  $\partial T = \emptyset$ .)

**PROOF.** For any  $dV \in \tilde{\mathcal{V}}$ , there is a smooth local coordinate system  $(y^1, \dots, y^{n-r})$  at 0 in  $D$  such that  $dV = dy^1 \wedge \dots \wedge dy^{n-r}$ . By using this coordinate system, the Lie derivative  $\mathcal{L}_{\tilde{Z}_0} dV$  is given by

$$(12) \quad \mathcal{L}_{\tilde{Z}_0} dV = (\text{div } \tilde{Z}_0) dV = \left( \sum_{i=1}^{n-r} \partial \tilde{Z}_0^i / \partial y^i \right) dV$$

Thus, there is an  $\varepsilon$ -neighborhood  $W^\varepsilon$  of 0 such that (i)  $\mathcal{L}_{\tilde{Z}_0} dV = \rho dV$ ,  $\rho \geq a$  ( $> 0$ ) on  $\overline{W^\varepsilon}$  and (ii)  $\lim_{\theta \rightarrow -\infty} (\exp \theta \tilde{Z}_0)(x) = 0$  for every  $x \in W^\varepsilon$ . Set  $dV_t = g(t)$  and  $dV_{q,t} = h(q)(t)$ . We set further  $dV_{q,t,\lambda} = (1-\lambda)dV_t + \lambda dV_{q,t}$

for  $\lambda \in [0, 1]$ . Obviously,  $dV_{q,*,*}$  defines a continuous mapping of  $\sigma^k$  into  $\mathcal{M}(T \times [0, 1], \tilde{\mathcal{F}})$ . Since  $\sigma^k \times T \times [0, 1]$  is compact, we can choose  $W^\varepsilon$  so that the above properties (i) and (ii) may be fulfilled by every  $dV_{q,t,\lambda}$ . We set  $\mathcal{L}_{\tilde{Z}_0} dV_{q,t,\lambda} = \rho_{q,t,\lambda} dV_{q,t,\lambda}$  on  $W^\varepsilon$ . Then,  $\rho_{q,t,\lambda} \geq a (> 0)$ , and by an appropriate use of Lemma 1.1, we see that  $\rho_{q,*,*}$  defines a continuous mapping of  $\sigma^k$  into  $\mathcal{M}(T \times [0, 1], \Gamma(1_{\overline{W^\varepsilon}}))$ .

Now, set  $dV_{q,t} - dV_t = h_{q,t,\lambda} dV_{q,t,\lambda}$ . Then, by Lemma 1.1 again, we get that  $h_{q,*,*}$  defines a continuous mapping of  $\sigma^k$  into  $\mathcal{M}(T \times [0, 1], \Gamma(1_D))$ . We want to solve the equation

$$(13) \quad \mathcal{L}_f \tilde{Z}_0 dV_{q,t,\lambda} = h_{q,t,\lambda} dV_{q,t,\lambda}$$

on  $W^\varepsilon$ . The above equation is equivalent to

$$(14) \quad \tilde{Z}_0 f + \rho_{q,t,\lambda} f = h_{q,t,\lambda},$$

and hence the continuous solution on  $W^\varepsilon$  is given by

$$(15) \quad f_{q,t,\lambda} = \int_0^\infty \rho_{q,t,\lambda} e^{-\theta \rho_{q,t,\lambda}} (\exp - \theta \tilde{Z}_0)^* \frac{h_{q,t,\lambda}}{\rho_{q,t,\lambda}} d\theta,$$

because

$$\begin{aligned} \tilde{Z}_0 f &= \tilde{Z}_0 \int_0^\infty e^{-\theta} \left( \exp - \frac{\theta}{\rho} \tilde{Z}_0 \right)^* \frac{h}{\rho} d\theta = \rho \int_0^\infty e^{-\theta} \frac{\tilde{Z}_0}{\rho} \left( \exp - \frac{\theta}{\rho} \tilde{Z}_0 \right)^* \frac{h}{\rho} d\theta \\ &= -\rho \int_0^\infty e^{-\theta} \frac{d}{d\theta} \left( \exp - \theta \frac{\tilde{Z}_0}{\rho} \right)^* \frac{h}{\rho} d\theta \\ &= - \left[ e^{-\theta} \left( \exp - \theta \frac{\tilde{Z}_0}{\rho} \right)^* \frac{h}{\rho} \right]_0^\infty - \rho f = h - \rho f. \end{aligned}$$

Since the integration (15) converges uniformly with its all derivatives with respect to  $(t, \lambda, x) \in T \times [0, 1] \times \overline{W^\varepsilon}$ , we see that  $f = f_{q,t,\lambda}$  is an element of  $\mathcal{M}(T \times [0, 1], \Gamma(1_{\overline{W^\varepsilon}}))$ . Moreover, it is easy to see that  $f_{q,*,*}$  defines a continuous mapping of  $\sigma^k$  into  $\mathcal{M}(T \times [0, 1], \Gamma(1_{\overline{W^\varepsilon}}))$ .

Let  $\phi$  be a  $C^\infty$ -function on  $D$  such that  $\text{supp } \phi \subset W^\varepsilon$  and  $\phi \equiv 1$  on a neighborhood  $W^\delta$  of 0 in  $D$ . Let  $\tilde{u}_{q,t,\lambda} = \phi f_{q,t,\lambda} \tilde{Z}_0$ . Then,  $\tilde{u}_{q,t,\lambda}$  is a  $C^\infty$ -vector field on  $D$  such that  $\tilde{u}_{q,t,\lambda} \equiv 0$  on a neighborhood of  $\partial D$ ,  $u_{q,t,\lambda}(0) = 0$  and that

$$(16) \quad \mathcal{L}_{\tilde{u}_{q,t,\lambda}} dV_{q,t,\lambda} = h_{q,t,\lambda} dV_{q,t,\lambda} = dV_{q,t} - dV_t$$

on  $W^\delta$ . Solve the equation

$$(17) \quad (d/d\lambda) \tilde{\psi}_{q,t,\lambda} = -\tilde{u}_{q,t,\lambda} \tilde{\psi}_{q,t,\lambda}$$

with the initial condition  $\tilde{\psi}_{q,t,0} = \text{identity}$ . Then, by Lemma 2.8,  $\tilde{\psi}_{q,*,*}$  defines a continuous mapping of  $\sigma^k$  into  $\mathcal{M}(T \times [0, 1], \tilde{\mathcal{D}}(D))$ . Since  $\sigma^k \times T \times [0, 1]$  is compact and  $\tilde{\psi}_{q,t,\lambda}(0) = 0$ , there is a neighborhood  $W^{(0)}$  of 0 such that  $W^{(0)} \subset \tilde{\psi}_{q,t,\lambda}(W^0)$  for any  $(q, t, \lambda)$ . Since by (16)

$$(18) \quad (d/d\lambda)\tilde{\psi}_{q,t,\lambda}^* dV_{q,t,\lambda} = -\tilde{\psi}_{q,t,\lambda}^* \mathcal{L}_{u_{q,t,\lambda}} dV_{q,t,\lambda} + \tilde{\psi}_{q,t,\lambda}^* (dV_{q,t} - dV_t) = 0$$

on  $W^{(0)}$ , we have  $\tilde{\psi}_{q,t,\lambda}^* dV_{q,t,\lambda} \equiv dV_t$  on  $W^{(0)}$ . Set  $H'(\lambda q, t) = \tilde{\psi}_{q,t,\lambda}^{-1}$  for every  $(q, t, \lambda) \in \sigma^k \times T \times [0, 1]$ . Then,  $H'(0, t) = \text{identity}$ . If  $t \in U_{\partial T}$ , then  $dV_{q,t} = dV_t$ , hence  $h_{q,t,\lambda} = 0$ . Therefore  $f_{q,t,\lambda} = 0$  and hence  $\tilde{\psi}_{q,t,\lambda} = \text{identity}$ . It is clear that  $dV_{q,t} = dV_{q,t,1} = \tilde{\psi}_{q,t,1}^{-1} dV_t = H'(q, t) * g(t)$ .

Apply the above lemma to the case  $T = \{0\}$ , and we have

**COROLLARY 4.3.** *Let  $\{p\}$  be a zero-dimensional orbit of  $\mathcal{D}(S)_0$ . Notations and assumptions being as in Proposition 4.1, there is an open neighborhood  $W^{(0)}$  of  $p$  and a continuous mapping  $H': \delta^{k+1} \rightarrow \mathcal{D}(S)$  such that  $H'(0) = \text{identity}$  and that  $H'(q) * dV_0 \equiv h(q)$  on  $W^{(0)}$  for any  $q \in \sigma^k$ , where  $dV_0 = g(p)$ .*

Now, assume that  $T$  has an orientable neighborhood in  $N'$ . Let  $d\mu$  be a  $C^\infty$ -volume form on  $T$ . Let  $\tilde{\mathcal{V}}$  be the space of all  $C^\infty$ -volume forms on  $T \times D$ , and  $d\mu \wedge dV_t$  be a fixed element of  $\tilde{\mathcal{V}}$ , where the volume form  $dV_t$  on  $D$  may depend on the variable  $t \in T$ . Let  $h: \sigma^k \rightarrow \tilde{\mathcal{V}}$  be a continuous mapping such that  $h(q) \equiv d\mu \wedge dV_t$  on  $U_{\partial T} \times D$ , where  $U_{\partial T}$  is a neighborhood of  $\partial T$  in  $T$ . The following is an immediate conclusion from Lemma 4.2:

**COROLLARY 4.4.** *Notations and assumptions being as above, there is a continuous mapping  $H'$  of  $\delta^{k+1}$  into the group of diffeomorphisms on  $T \times D$  satisfying the following:*

- (i)  $H'(0) = \text{identity}$
- (ii)  $H'(d)(t, x) = (t, H''(d, t)(x))$  and  $H''(d, *)$  defines a continuous mapping of  $\delta^{k+1}$  into  $\mathcal{M}(T, \tilde{\mathcal{D}}(D))$
- (iii)  $H''(d, t) = \text{identity}$  if  $(d, t) \in \delta^{k+1} \times U_{\partial T}$
- (iv)  $H'(q) * d\mu \wedge dV_t \equiv h(q)$  on  $T \times W^{(0)}$  for any  $q \in \sigma^k$ .

Proposition 4.1 will be proved by induction, but before that we need the following:

**LEMMA 4.5.** *Let  $S_\mu$  be a  $\mathcal{D}(S)_0$ -orbit, and  $\partial S_\mu$  the boundary of  $S_\mu$ . Let  $U_{\partial S_\mu}$  be an open neighborhood of  $\partial S_\mu$  in  $\bar{S}_\mu$ . Then, there is a compact connected submanifold  $\bar{Q}$  of  $S_\mu$  such that  $\partial \bar{Q}$  is a smooth submanifold contained in  $U_{\partial S_\mu}$  and that  $\bar{Q} \supset S_\mu - U_{\partial S_\mu}$ .*

PROOF. There is a smooth function  $f: S_\mu \rightarrow \mathbf{R}$  such that  $f^{-1}((-\infty, c])$  is compact and  $\lim_{n \rightarrow \infty} f(x_n) = \infty$  for any sequence  $\{x_n\}$  converging to a point in  $\partial S_\mu$ . By a slight change of  $f$  if necessary, one may assume that  $f$  has countably many critical values. Let  $c$  be a sufficiently large number which is not a critical value of  $f$ . Then,  $f^{-1}(c) \subset U_{\partial S_\mu}$  and a smooth submanifold of  $S_\mu$ . Take the connected component of  $f^{-1}((-\infty, c])$  containing  $S_\mu - U_{\partial S_\mu}$ .

PROOF OF PROPOSITION 4.1. Notations and assumptions are as in Proposition 4.1. The desired mapping  $H: \delta^{k-1} \rightarrow \mathcal{D}(S)$  will be obtained by a composition  $H(d) = H_l(d) \circ H_{l-1}(d) \circ \dots \circ H_1(d)$  of continuous mappings  $H_i: \delta^{k+1} \rightarrow \mathcal{D}(S)$ . Let  $H': \delta^{k+1} \rightarrow \mathcal{D}(S)$  be the mapping obtained in Corollary 4.3. Then,  $H'(q)^{-1} * h(q) \equiv dV_0$  on a neighborhood  $W^{(0)}$  of  $p$  in  $S$ . Thus, putting  $H(d) = H''(d) \circ H'(d)$  we have only to make  $H'': \delta^{k+1} \rightarrow \mathcal{D}(S)$  under the assumption that  $h(q) \equiv dV_0$  on  $W^{(0)}$ . Since  $A_0$  is finite (Lemma 3.1), we may assume  $h(q) \equiv dV_0$  on a neighborhood of  $S^{(0)} = \bigcup_{\lambda \in A_0} S_\lambda$  by the same procedure as above.

Now, we use induction procedure, and assume that  $h(q) \equiv dV_0$  on a neighborhood of  $S^{(r-1)} = \bigcup_{\lambda \in A_{r-1}} S_\lambda$ . Let  $S_\mu$  be an  $r$ -dimensional orbit. Then, by the assumption,  $h(q) \equiv dV_0$  on a neighborhood  $U_{\partial S_\mu}$  of  $\partial S_\mu$  because of Corollary 3.3. By Lemma 4.5, there is a compact submanifold  $\bar{Q}$  with smooth boundary  $\partial \bar{Q}$  which is contained in  $U_{\partial S_\mu}$  and  $Q \supset S_\mu - U_{\partial S_\mu}$ .

Take a sufficiently small triangulation of  $\bar{Q}$  so that every  $r$ -dimensional simplex  $\tau$  may be contained in a local coordinate neighborhood  $U$  of  $N$ . Let  $(x^1, \dots, x^r, x^{r+1}, \dots, x^n)$  be a coordinate system on  $U$ . By Proposition 2.6, we may assume that  $\partial/\partial x^i \in {}_{\text{loc}} \Gamma_S(T_N)$  for  $1 \leq i \leq r$ , and hence one can apply Corollary 2.7 and Lemma 3.2. Note that  $\tau$  is an  $r$ -dimensional compact expansive set such that  $\overline{\tau} = \tau$ . Therefore, applying Corollary 4.4 successively for the faces of dimension  $\leq r-1$  we obtain that there is a continuous mapping  $H^{(1)}: \delta^{k+1} \rightarrow \mathcal{D}(S)$  such that  $H^{(1)}(0) = \text{identity}$ ,  $H^{(1)}(d) = \text{identity}$  on  $U_{\partial S_\mu}$  for any  $d \in \delta^{k+1}$  and  $H^{(1)}(q) * dV_0 \equiv h(q)$  for any  $q \in \sigma^k$  on a neighborhood  $V_{\partial \tau}$  of  $\tau$  in  $S$ . Thus, for the proof, one may assume that  $h(q) \equiv dV_0$  on a neighborhood of the  $r-1$ -dimensional skelton of the triangulated  $\bar{Q}$ . Apply Corollary 4.4 again to each  $\tau$ . We have, then, the desired result.

## § 5. Control of the volume forms in the interior.

Throughout this section, notations and assumptions are as in the previous section. The proof of Theorem in §1 will be given in this section. So recall the statement of Theorem in §1 first of all.

By Proposition 4.1 we may assume that  $h(q) \equiv dV_0$  on a neighborhood  $U_{\partial S}$  of  $\partial S$  in  $S$ , and by Lemma 4.5 there is a connected compact  $C^\infty$ -submanifold  $\bar{Q}$  of  $S$  such that  $\partial\bar{Q} \subset U_{\partial S}$  and  $\bar{Q} \supset S - U_{\partial S}$ . By the bicollaring theorem (cf. p. 23 [4]), there is a neighborhood  $V_{\partial\bar{Q}}$  of  $\partial\bar{Q}$  such that  $V_{\partial\bar{Q}} \subset U_{\partial S}$  and  $V_{\partial\bar{Q}}$  is diffeomorphic to the direct product  $\partial\bar{Q} \times (-\delta, \delta)$ . Fix a smooth riemannian metric  $g'$  on  $\partial\bar{Q}$  and let  $d\mu$  be the riemannian volume form on  $\partial\bar{Q}$ . On  $V_{\partial\bar{Q}} = \partial\bar{Q} \times (-\delta, \delta)$ , the volume form  $dV_0$  can be written in the form  $dV_0 = d\mu \wedge f(x', t)dt$ . Hence by putting  $x^n = \int_0^t f(x', t)dt$ , one may assume that

$$(19) \quad dV_0 = d\mu \wedge dx^n \quad \text{on} \quad \partial\bar{Q} \times (-\delta, \delta).$$

We fix a product riemannian metric  $g = g' \times (dx^n)^2$  on  $\partial\bar{Q} \times (-\delta, \delta)$ . Then,  $dV_0$  is the riemannian volume form with respect to  $g$ . We take a suitable extension of  $g$  to a neighborhood of  $\bar{Q}$  and denote it by the same notation  $g$ . Set  $dV_q = h(q)$  for  $q \in \sigma^k$  and set  $dV_{q,\lambda} = (1-\lambda)dV_0 + \lambda dV_q$ . Then,  $dV_{q,*}$  defines a continuous mapping of  $\sigma^k$  into  $\mathcal{M}([0, 1], \mathcal{V}_S)$ . Define a  $C^\infty$ -function  $\rho_{q,\lambda}$  by  $dV_{q,\lambda} = \rho_{q,\lambda} dV_0$ . Let  $g_{q,\lambda} = \rho_{q,\lambda}^{2/n} g$ . Then,  $g_{q,\lambda}$  is a  $C^\infty$ -riemannian metric on a neighborhood of  $\bar{Q}$  such that  $dV_{q,\lambda}$  is the riemannian volume form with respect to  $g_{q,\lambda}$ . Since  $\rho_{q,\lambda} \equiv 1$  on  $\partial\bar{Q} \times (-\delta, \delta)$ , we have  $g_{q,\lambda} \equiv g$  on it. Let  $\Delta_{q,\lambda}$  be the Laplacian with respect to  $g_{q,\lambda}$ , and let  $\Gamma(1_{\bar{Q}})$  is the space of all  $C^\infty$ -functions of  $\bar{Q}$  and  $\Gamma^k(1_{\bar{Q}})$  the completion of  $\Gamma(1_{\bar{Q}})$  by the norm  $\| \cdot \|_k$  given by

$$\|f\|_k^2 = \sum_{s=0}^k \int_{\bar{Q}} \langle \nabla^s f, \nabla^s f \rangle dV_0.$$

Then,  $\{\Gamma(1_{\bar{Q}}), \Gamma^k(1_{\bar{Q}}), k \geq 0\}$  is an ILB-system and  $\Delta_{q,\lambda}$  is a linear mapping of order 2. It is not hard to see that  $\Delta_{q,*}$  defines a continuous mapping of  $\sigma^k$  into  $\mathcal{M}([0, 1], L_2(\Gamma(\bar{Q}), \Gamma(1_{\bar{Q}})))$ . Let

$$\Gamma_{\partial\bar{Q}}(1_{\bar{Q}}) = \left\{ f \in \Gamma(1_{\bar{Q}}); \int_{\bar{Q}} f dV_0 = 0, (\partial/\partial x^n)f \equiv 0 \text{ on } \partial\bar{Q} \right\},$$

and  $\Gamma_{\partial\bar{Q}}^k$  its closure in  $\Gamma^k(1_{\bar{Q}})$ .  $\{\Gamma_{\partial\bar{Q}}(1_{\bar{Q}}), \Gamma_{\partial\bar{Q}}^k, k \geq 0\}$  is also an ILB-system. Let  $\Gamma_0 = \left\{ f \in \Gamma(1_{\bar{Q}}); \int_{\bar{Q}} f dV_0 = 0 \right\}$ , and  $\Gamma_0^k$  its closure in  $\Gamma^k(1_{\bar{Q}})$ . For the above  $\rho_{q,\lambda}$  we denote by  $\rho_{q,\lambda}^{-1}\Gamma_0$  (resp.  $\rho_{q,\lambda}^{-1}\Gamma_0^k$ ) the space  $\{\rho_{q,\lambda}^{-1}f; f \in \Gamma_0$  (resp.  $\Gamma_0^k)\}$ . Since  $\rho_{q,\lambda} > 0$ , we see that  $\{\rho_{q,\lambda}^{-1}\Gamma_0, \rho_{q,\lambda}^{-1}\Gamma_0^k, k \geq 0\}$  is an ILB-system, which is naturally isomorphic to the IBL-system  $\{\Gamma_0, \Gamma_0^k, k \geq 0\}$ . Note that  $\Delta_{q,\lambda}$  is an isomorphism of  $\Gamma_{\partial\bar{Q}}(1_{\bar{Q}})$  onto  $\rho_{q,\lambda}^{-1}\Gamma_0$  (cf. [5]), which can be extended to an isomorphism of  $\Gamma_{\partial\bar{Q}}^{k+2}$  onto  $\rho_{q,\lambda}^{-1}\Gamma_0^k$ . The next lemma is an immediate conclusion from Lemma 1.2:

LEMMA 5.1. Define a  $C^\infty$ -function  $h_{q,\lambda}$  by  $dV_q - dV_0 = h_{q,\lambda} dV_{q,\lambda}$  ( $= h_{q,\lambda} \rho_{q,\lambda} dV_0$ ). Then,  $h_{q,\lambda} \in \rho_{q,\lambda}^{-1} \Gamma_0$  and there exists uniquely  $f_{q,\lambda} \in \Gamma_{\partial\bar{Q}}(1_{\bar{Q}})$  such that  $\Delta_{q,\lambda} f_{q,\lambda} = h_{q,\lambda}$  on  $\bar{Q}$ . Moreover,  $f_{q,*}$  defines a continuous mapping of  $\sigma^k$  into  $\mathcal{M}([0, 1], \Gamma_{\partial\bar{Q}}(1_{\bar{Q}}))$ .

Let  $u_{q,\lambda} = \text{grad}_{q,\lambda} f_{q,\lambda}$  be the gradient vector field of  $f_{q,\lambda}$  with respect to the riemannian metric  $g_{q,\lambda}$ . Since  $\text{grad}_{q,*}$  defines a continuous mapping of  $\sigma^k$  into  $\mathcal{M}([0, 1], L_1(\Gamma(1_{\bar{Q}})\Gamma(1_{\bar{Q}})))$ , we see that  $u_{q,*}$  defines a continuous mapping of  $\sigma^k$  into  $\mathcal{M}([0, 1], \Gamma(T'_{\bar{Q}}))$ . Since  $h_{q,\lambda} \equiv 0$  on a neighborhood of  $\partial\bar{Q}$ , there is a positive number  $\delta_1$  such that  $\text{div}_{q,\lambda} u_{q,\lambda} \equiv 0$  on  $\partial\bar{Q} \times [0, \delta_1]$ , where  $\text{div}_{q,\lambda}$  is the divergent with respect to  $g_{q,\lambda}$ .

LEMMA 5.2. Set  $u_{q,\lambda} = u'_{q,\lambda} + u''_{q,\lambda} \partial/\partial x^n$ ,  $u'_{q,\lambda} = \sum_{i=1}^{n-1} u'^i_{q,\lambda} \partial/\partial x^i$ . Then,

$$\int_{\partial\bar{Q}} u''_{q,\lambda}(x', x^n) d\mu = 0, \quad \int_{\partial\bar{Q}} (\partial/\partial x^n) u''_{q,\lambda}(x', x^n) d\mu = 0$$

for  $0 \leq x' < \delta_1$ , where  $0 < \delta_1 \leq \delta$  is assumed.

PROOF. Set  $\partial Q' = \partial\bar{Q} \times \{x^n\}$ ,  $R = \partial Q \times [0, x^n]$ . Since  $\text{div}_{q,\lambda} u_{q,\lambda} \equiv 0$  on  $R$ , we have

$$0 = \int_R \text{div}_{q,\lambda} u_{q,\lambda} d\mu \wedge dx^n = - \int_{\partial\bar{Q}} u''_{q,\lambda} d\mu + \int_{\partial Q'} u''_{q,\lambda} d\mu.$$

Since  $u''_{q,\lambda} = \partial f_{q,\lambda} / \partial x^n$ , we have  $\int_{\partial\bar{Q}} u''_{q,\lambda} d\mu = 0$ , hence  $\int_{\partial Q'} u''_{q,\lambda} d\mu = 0$ . On the other hand, since

$$\text{div}_{q,\lambda} u_{q,\lambda} = \text{div}_{\partial\bar{Q}} u'_{q,\lambda} + (\partial/\partial x^n) u''_{q,\lambda} = 0$$

on  $\partial Q \times [0, \delta_1)$ , where  $\text{div}_{\partial\bar{Q}}$  is the divergence on  $\partial\bar{Q}$ , we have

$$\int_{\partial\bar{Q}} (\partial/\partial x^n) u''_{q,\lambda}(x', x^n) d\mu = - \int_{\partial\bar{Q}} \text{div}_{\partial\bar{Q}} u'_{q,\lambda} d\mu = 0.$$

Let  $\phi(x^n)$  be a  $C^\infty$ -function on  $[0, \infty)$  such that  $\phi \geq 0$ ,  $\phi \equiv 1$  on  $[0, \delta_1/2]$  and  $\phi \equiv 0$  on  $[\delta_1, \infty)$ . Let  $\Delta'$  be the Laplacian on  $\partial\bar{Q}$  with respect to  $g'$ .

LEMMA 5.3. Regarding  $x^n \in [0, \infty)$  as a parameter, there exists uniquely a smooth function  $F_{q,\lambda}(x', x^n)$  on  $\partial Q \times [0, \infty)$  such that

$$(20) \quad \begin{cases} \Delta' F_{q,\lambda}(x', x^n) = (\partial/\partial x^n) \phi(x^n) u''_{q,\lambda}(x', x^n) \\ \int_{\partial\bar{Q}} F_{q,\lambda}(x', x^n) d\mu = 0. \end{cases}$$

Moreover,  $F_{q,*}$  defines a continuous mapping of  $\sigma^k$  into  $\mathcal{M}([0, 1], \Gamma(1_{\partial Q \times [0, 2\delta_1]}))$ .

PROOF. Since

$$\int_{\partial\bar{Q}} (\partial/\partial x^n)\phi(x^n)u_{q,\lambda}^*(x', x^n)d\mu = \phi'(x^n)\int_{\partial\bar{Q}} u_{q,\lambda}^*d\mu + \phi\int_{\partial\bar{Q}} (\partial/\partial x^n)u_{q,\lambda}^*d\mu = 0,$$

the equation (20) can be solved uniquely and by Lemma 1.2  $F_{q,*}$  defines a continuous mapping of  $\sigma^k$  into  $\mathcal{M}([0, 1], \Gamma(1_{\partial Q \times [0, 2\delta_1]}))$ .

Let  $v_{q,\lambda}$  be the gradient vector field of  $F_{q,\lambda}$  on  $\partial\bar{Q}$  with respect to  $g'$ . Since  $v_{q,\lambda}$  contains the parameter  $x^n$ , we may regard  $v_{q,\lambda}$  as a smooth vector field on  $\partial Q \times [0, \infty)$ . Note that  $v_{q,\lambda} \equiv 0$ , if  $x^n \geq \delta_1$ . Hence  $v_{q,\lambda}$  can be regarded as a strictly tangent vector field on  $\bar{Q}$ .

Set

$$(21) \quad w_{q,\lambda} = (1-\phi)u_{q,\lambda} + \phi u'_{q,\lambda} + v_{q,\lambda}$$

and  $w_{q,\lambda}$  is a strictly tangent vector field on  $\bar{Q}$ , because

$$w_{q,\lambda} = u'_{q,\lambda} + (1-\phi)u_{q,\lambda}^* \partial/\partial x^n + v_{q,\lambda}$$

and hence has no  $\partial/\partial x^n$ -component on  $\partial Q \times [0, \delta_1/2]$ . Note that  $w_{q,*}$  defines a continuous mapping of  $\sigma^k$  into  $\mathcal{M}([0, 1], \Gamma(T_{\bar{Q}}))$ .

LEMMA 5.4.  $\operatorname{div}_{q,\lambda} w_{q,\lambda} \equiv h_{q,\lambda}$  on  $\bar{Q}$ .

PROOF. If  $0 \leq x^n < \delta_1$ , then  $w_{q,\lambda} = u_{q,\lambda} - \phi u_{q,\lambda}^* \partial/\partial x^n + v_{q,\lambda}$ . Thus,

$$\operatorname{div}_{q,\lambda} w_{q,\lambda} = \operatorname{div}_{q,\lambda} u_{q,\lambda} - (\partial/\partial x^n)\phi u_{q,\lambda}^* + \operatorname{div}_{q,\lambda} v_{q,\lambda}.$$

Since

$$\operatorname{div}_{q,\lambda} v_{q,\lambda} = \operatorname{div}_{\partial Q} v_{q,\lambda} = \Delta' F_{q,\lambda} = (\partial/\partial x^n)\phi u_{q,\lambda}^*,$$

we have  $\operatorname{div}_{q,\lambda} w_{q,\lambda} \equiv \operatorname{div}_{q,\lambda} u_{q,\lambda} \equiv 0$  on  $\partial\bar{Q} \times [0, \delta_1)$ .

On the complement of  $\partial\bar{Q} \times [0, \delta_1)$  in  $\bar{Q}$ , we have  $w_{q,\lambda} \equiv u_{q,\lambda}$ . Therefore  $\operatorname{div}_{q,\lambda} w_{q,\lambda} \equiv \operatorname{div}_{q,\lambda} u_{q,\lambda} \equiv \Delta_{q,\lambda} f_{q,\lambda} \equiv h_{q,\lambda}$ .

Let  $\psi$  be a  $C^\infty$ -function on  $[0, \infty)$  such that  $\psi \equiv 1$  on  $[0, \delta_1/4]$  and  $\psi \equiv 0$  on  $[\delta_1/2, \infty)$ . Set  $\tilde{w}_{q,\lambda} = (1-\psi(x^n))w_{q,\lambda}$ . Since  $\tilde{w}_{q,\lambda} \equiv 0$  on a neighborhood of  $\partial\bar{Q}$ , we may regard  $\tilde{w}_{q,\lambda}$  as an element of  $\Gamma_S(T_N)$ . Obviously,  $\tilde{w}_{q,*}$  defines a continuous mapping of  $\sigma^k$  into  $\mathcal{M}([0, 1], \Gamma_S(T_N))$ . Note that  $h_{q,\lambda} \equiv 0$  on  $\partial\bar{Q} \times [0, \delta_1)$  and  $\tilde{w}_{q,\lambda}$  has no  $\partial/\partial x^n$ -component on  $\partial Q \times [0, \delta_1/2]$ . Hence, we have

LEMMA 5.5.  $\operatorname{div}_{q,\lambda} \tilde{w}_{q,\lambda} = h_{q,\lambda}$  on  $S$ , and  $\tilde{w}_{q,\lambda} \in \Gamma_S(T_N)$ .

Solve the equation

$$(22) \quad (d/d\lambda)\tilde{\psi}_{q,\lambda} = -\tilde{w}_{q,\lambda}\tilde{\psi}_{q,\lambda}$$

with the initial condition  $\tilde{\psi}_{q,0} = \text{identity}$ . Then,  $\tilde{\psi}_{q,\lambda}$  is a  $C^\infty$ -diffeomorphism on  $S$  such that  $\tilde{\psi}_{q,\lambda} \equiv \text{identity}$  on a neighborhood of  $\partial S$ . Now, by the same computation as in (18), we see that

$$\tilde{\psi}_{q,\lambda}^* dV_{q,\lambda} = dV_0, \quad q \in \sigma^k, \lambda \in [0, 1].$$

Set  $\tilde{H}(\lambda q) = \tilde{\psi}_{q,\lambda}^{-1}$ . Then by Lemma 2.8  $\tilde{H}$  is a continuous mapping of  $\delta^{k+1}$  into  $\mathcal{D}_S(N)$ . Thus, restricting  $\tilde{H}$  onto  $S$  we have a desired mapping. This completes the proof of Theorem in § 1.

### References

- [1] D. EBIN and J. MARSDEN, Groups of diffeomorphisms and the motion of an incompressible fluid, *Ann. of Math.*, **92** (1970), 102-163.
- [2] A. KORIYAMA, Y. MAEDA and H. OMORI, On Lie algebras of vector fields, *Trans. Amer. Math. Soc.*, **226** (1977), 89-117.
- [3] A. KORIYAMA, Y. MAEDA and H. OMORI, On Lie algebras of vector fields on expansive sets, *Japan. J. Math.*, **3** (1977), 57-80.
- [4] J. MILNOR, *Lectures on  $h$ -cobordism theorem*, Princeton University Press, 1965.
- [5] S. MIZOHATA, *Theory of partial differential equations* (in Japanese) Iwanami, 1965.
- [6] J. MOSER, On the volume elements on a manifold, *Trans. Amer. Math. Soc.*, **120** (1965), 286-294.
- [7] E. NELSON, *Topics in dynamics I, flows*, Math., Notes, Princeton University Press, 1969.
- [8] H. OMORI, On the group of diffeomorphisms on a compact manifold, *Proc. Symp. Pure Math. XV*, Amer. Math. Soc., (1970), 167-183.
- [9] H. OMORI, *Infinite dimensional Lie transformation groups*, *Lecture Notes Math.*, **427**, Springer, 1974.
- [10] H. OMORI, *Theory of infinite dimensional Lie groups* (in Japanese), Kinokuniya Press, to appear.
- [11] R. S. PALAIS, Homotopy theory of infinite dimensional manifolds, *Topology*, **5** (1966), 1-16.

*Present Address:*

DEPARTMENT OF MATHEMATICS  
 FACULTY OF SCIENCE  
 TOKYO METROPOLITAN UNIVERSITY  
 FUKAZAWA, SETAGAYA, TOKYO 158