

27. On Removable Singularities of Certain Harmonic Maps

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1. Statement of result. Let Ω be a domain in \mathbf{R}^n and let (M, g) be a Riemannian manifold of dimension m . We assume that M is isometrically embedded in Euclidean space \mathbf{R}^k . The equation of harmonic maps from Ω into M is given as follows.

$$(1.1) \quad \Delta u^\alpha(x) = \sum_{i=1}^n A_{u(x)}^\alpha(D_i u(x), D_i u(x)) \quad \alpha = 1, \dots, k$$

where $A_{u(x)}(\cdot, \cdot)$ is the second fundamental form of M at $u(x)$. This is the Euler-Lagrange equation of the energy functional

$$(1.2) \quad E(u) = \int_{\Omega} e(u)(x) dx \quad \text{where } e(u)(x) = |Du(x)|^2.$$

(Hereafter, we denote $e(u)(x)$ simply as $e(u)$.)

The purpose of this article is to give a regularity result for a certain class of weak solutions of (1.1). $H^1(\Omega, \mathbf{R}^k)$ denotes the Sobolev space of order 1 from Ω to \mathbf{R}^k . $H^1(\Omega, M)$ is the subset of $H^1(\Omega, \mathbf{R}^k)$ consisting of maps having image almost everywhere in M and $L^\infty(\Omega, M)$ is defined similarly.

Definition 1.1 ([8]). A map $u \in H^1(\Omega, M) \cap L^\infty(\Omega, M)$ is called a *stationary map* if the following conditions are satisfied.

(1) For any $\eta \in C_0^\infty(\Omega, \mathbf{R}^k)$ we have

$$(1.3) \quad \int_{\Omega} \sum_{\alpha=1}^k \sum_{i=1}^n (D_i u^\alpha D_i \eta^\alpha + A_{u(x)}^\alpha(D_i u, D_i u) \eta^\alpha) dx = 0.$$

(Then, u is called a *weakly harmonic map*.)

(2) For each one-parameter family $\{F_t\}$ of diffeomorphisms of Ω which are equal to the identity outside a compact set of Ω and with $F_0 = \text{id.}$, we have

$$(1.4) \quad (d/dt)E(u \circ F_t)|_{t=0} = 0.$$

Remark 1.2. It is known that continuous harmonic maps are smooth stationary maps (see [8]).

The main result is as follows.

Theorem 1.3. Let B be the unit ball in \mathbf{R}^n ($n \geq 3$) with the center at the origin and let (M, g) be a Riemannian manifold of dimension m . Let $u \in H^1(B, M) \cap L^\infty(B, M)$ be a stationary map. Suppose that u is of class C^2 in $B - \{0\}$ and the integral $\int_B |Du|^n dx$ is finite. Then, u is extended as a smooth harmonic map from B to M .

Remark 1.4. (1) In case $n=2$, isolated singular points are removable for each weakly harmonic map ([7, Theorem 3.6]).

(2) In the above theorem the assumption that $\int_B |Du|^n dx < \infty$ is necessary in general. Indeed, the result of Jäger-Kaul [4] states that the equator map u_e from B in R^n into S^n defined by $u_e(x) = (x/|x|, 0)$ is an energy minimizing map for $n \geq 7$, that is, u_e is a stationary map with isolated singularity not satisfying $\int_B |Du_e|^n dx < \infty$.

Detailed proof under more general situation will be given elsewhere.

2. Growth estimate of gradient. Here we derive an estimate of the gradient Du near the singular point 0. Since u is smooth in $B - \{0\}$, the following Bochner formula holds in $B - \{0\}$.

$$(2.1) \quad \frac{1}{2} \Delta e(u) = |D^2u|^2 - \sum_{i,j} \langle R^M(u_*e_i, u_*e_j)u_*e_i, u_*e_j \rangle$$

where $\{e_i\}$ is an orthonormal basis for R^n , u_* is the differential of u and R^M denotes the Riemannian curvature tensor of (M, g) . Thus, we have

$$(2.2) \quad \Delta |Du| \geq -K |Du|^3 \quad \text{in } B - \{0\},$$

where $K = K(n, M)$. We regard $Ke(u) = b$ as a fixed function and write the above inequality as

$$(2.3) \quad \Delta f + bf \geq 0 \quad \text{in } B - \{0\},$$

for $f = |Du|$. In (2.3) our case corresponds to $b \in L^{n/2}$ so we cannot apply the de Giorgi-Nash-Moser iteration method as in [2], [5]. Using the modified argument in [9] we obtain the following result.

Proposition 2.1. *Suppose that $u \in H^1(B, M) \cap L^\infty(B, M)$ is weakly harmonic and u is of class C^2 in $B - \{0\}$. There exists $\varepsilon > 0$ depending only on n, M such that if $\int_{B(0, R)} |Du|^n dx \leq \varepsilon$ for some $R > 0$, then u satisfies the inequality*

$$|Du(x)|^2 \leq C_1 |x|^{-n} \int_{B(0, 2|x|)} |Du|^2 dx \leq C_2 \varepsilon^{2/n} |x|^{-2}$$

for any $x \in B(0, R/2) - \{0\}$ where C_1, C_2 depend only on n, M .

3. Monotonicity formula. For stationary maps the following formula is known (see [6]).

Proposition 3.1 (Monotonicity formula). *Suppose that u is a stationary map from a domain Ω in R^n into a Riemannian manifold M . Then, for any $x_0 \in \Omega$ and $0 < \sigma < \rho < \text{dist}(x_0, \partial\Omega)$,*

$$(3.1) \quad \sigma^{2-n} \int_{B(x_0, \sigma)} e(u) dx + 2 \int_{B(x_0, \rho) - B(x_0, \sigma)} r^{2-n} |D_r u|^2 dx \\ = \rho^{2-n} \int_{B(x_0, \rho)} e(u) dx$$

where $r = |x - x_0|$.

As a corollary of Proposition 3.1, we easily obtain the following lemma.

Lemma 3.2. *Suppose that u, Ω, M are given as above. Then, for any $x_0 \in \Omega$ and $0 < \rho < \text{dist}(x_0, \partial\Omega)$, we have*

$$(3.2) \quad \int_{B(x_0, \rho)} e(u) dx \leq 2 \int_{B(x_0, \rho)} |D_\omega u|^2 dx$$

where $|D_\omega u|^2$ denotes the tangential energy along the sphere $|x - x_0| = r$, so that $e(u) = |Du|^2 = |D_r u|^2 + |D_\omega u|^2$.

4. Proof of the main theorem. By the regularity theorem of [3] it is sufficient to show that u is Hölder continuous in a neighborhood of 0. We choose $R > 0$ as in Proposition 2.1. For fixed $\rho \in (0, R/2)$, we may take $v \in H^1(B_\rho, \mathbf{R}^k)$ satisfying:

- (1) $v = v(r)$ where $r = |x|$.
- (2) For each $T_m = \{x; 2^{-m}\rho < |x| < 2^{1-m}\rho\}$ ($m = 1, 2, \dots$), v is harmonic in T_m .
- (3) $v(2^{-m}\rho) = \int_{\partial B(0, 2^{-m}\rho)} u dS / \text{vol}(\partial B(0, 2^{-m}\rho))$.

Using Proposition 2.1 we obtain

$$\sup_{B(0, \rho)} |u - v| \leq C_3 \left(\rho^{2-n} \int_{B(0, 2\rho)} |Du|^2 dx \right)^{1/2} \leq C_4 \varepsilon^{1/n}.$$

We estimate the energy of $u - v$ on $B(0, \rho)$ from above and below. By Lemma 3.2, we obtain

$$(4.1) \quad \int_{B(0, \rho)} |D(u - v)|^2 dx \geq \frac{1}{2} \int_{B(0, \rho)} |Du|^2 dx.$$

Next we use the Gauss-Green theorem in each T_m to obtain

$$\int_{B(0, \rho)} |D(u - v)|^2 dx = \sum_{m=1}^{\infty} \left[\int_{S(r)} (u - v)(D_r u - v'(r)) dS \Big|_{r=2^{-m}\rho}^{r=2^{1-m}\rho} - \int_{T_m} (u - v) \Delta(u - v) dx \right],$$

where $S(r) = \partial B(0, r)$. The integral of the boundary term containing $v'(r)$ disappears because of (3). By Proposition 2.1, we have

$$\int_{B(0, \rho)} |D(u - v)|^2 dx = \int_{S(\rho)} (u - v) D_r u dS - \int_{B(0, \rho)} (u - v) \Delta u dx.$$

Since u is a harmonic map, we have

$$(4.2) \quad - \int_{B(0, \rho)} (u - v) \Delta u dx \leq C_4 \|A\|_\infty \varepsilon^{1/n} \int_{B(0, \rho)} |Du|^2 dx,$$

where $\|A\|_\infty$ is the bound of the second fundamental form A . Thus, we obtain

$$\left(\frac{1}{2} - C_4 \|A\|_\infty \varepsilon^{1/n} \right) \int_{B(0, \rho)} |Du|^2 dx \leq \int_{S(\rho)} (u - v) D_r u dS.$$

We choose ε satisfying $C_4 \|A\|_\infty \varepsilon^{1/n} \leq 1/4$. Then, we have

$$\int_{B(0, \rho)} |Du|^2 dx \leq 4 \left(\int_{S(\rho)} |u - v|^2 dS \right)^{1/2} \left(\int_{S(\rho)} |D_r u|^2 dS \right)^{1/2}.$$

We set $F(\rho) = \rho^{2-n} \int_{B(0, \rho)} |Du|^2 dx$. From (3.1), we finally obtain

$$(4.3) \quad \rho^{-1} F(\rho)^2 \leq C_5 F(2\rho) F'(\rho).$$

For $\rho \in (0, R/8)$ we integrate (4.3) from ρ to 2ρ . Using the fact that $F(\rho)$ is non-decreasing we have

$$F(\rho) \leq \mu F(4\rho) \quad \text{where } \mu = (C_5 / (C_5 + \log 2))^{1/2} < 1.$$

We apply Lemma 8.23 in [2] to obtain

$$(4.4) \quad F(\rho) \leq C_6 \rho^r \quad \text{for } \rho \leq R/8, \text{ some } r > 0.$$

Combining (4.4) with Proposition 2.1, we have

$$|Du(x)| \leq C_7 |x|^{-1+r/2} \quad \text{for } 0 < |x| \leq R/8.$$

This implies that u belongs to $W^{1,p}(B(0, R), \mathbf{R}^n)$ for some $p > n$. By the Sobolev imbedding theorem we have derived Hölder continuity of u .

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