

Variation formulas for harmonic modules of domains in \mathbf{R}^3

Dedicated to Professor Yukio Kusunoki on his 70th birthday

By

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1. Introduction

Let D be a domain spread over the complex plane \mathbf{C} with C^ω smooth boundary ∂D . Suppose that D has a nono-trivial cycle γ . Then there exists a unique L^2 harmonic differential σ on D such that $\int_\gamma \omega = (\omega, * \sigma)_D$ for all C^ω closed differentials ω on \bar{D} . We put $\mu = \|\sigma\|_D^2$. Then $*\sigma$ and μ are called *the reproducing differential* and *the harmonic module for (D, γ)* (see L. V. Ahofors [2]). The geometric meaning of μ was originally studied by Y. Kusunoki [6] and R. Accola [1]. We now let the domain $D(t)$ over \mathbf{C} and the cycle $\gamma(t) \subset D(t)$ vary C^ω smoothly with a complex parameter t in a disk $B = \{|t| < r\}$, where $D(0) = D$ and $\gamma(0) = \gamma$. For any $t \in B$, we have the reproducing differential $*\sigma(t, z)$ and the harmonic module $\mu(t)$ for $(D(t), \gamma(t))$, so $\mu(t)$ is a function on B . We put $\omega(t, z) = \sigma(t, z) + i * \sigma(t, z) = f(z) dz$, $\|\omega\|(t, z) = |f(t, z)|$, and $\frac{\partial \omega}{\partial t} = \frac{\partial f}{\partial t} dz$ for $z \in D(t)$. We here put $\mathcal{D} = \cup_{t \in B} (t, D(t))$ and $\partial \mathcal{D} = \cup_{t \in B} (t, \partial D(t))$. Thus \mathcal{D} is a complex 2 dimensional domain spread over $B \times \mathbf{C}$. Let $\varphi(t, z)$ be a defining function of $\partial \mathcal{D}$, that is, $\varphi(t, z)$ is a C^ω function in a neighborhood \mathcal{V} of $\partial \mathcal{D}$ over $B \times \mathbf{C}$ such that $\mathcal{D} \cap \mathcal{V}$ (resp. $\partial \mathcal{D}$) = $\{\varphi < 0$ (resp. $= 0\}$ and $\frac{\partial \varphi}{\partial z} \neq 0$ on $\partial \mathcal{D}$. We define, for $(t, z) \in \partial \mathcal{D}$,

$$\begin{aligned}
 k_1(t, z) &= \frac{\partial \varphi}{\partial t} / \left| \frac{\partial \varphi}{\partial z} \right| \\
 k_2(t, z) &= \left\{ \frac{\partial^2 \varphi}{\partial t \partial \bar{t}} \left| \frac{\partial \varphi}{\partial z} \right|^2 - 2\Re \left\{ \frac{\partial^2 \varphi}{\partial t \partial z} \frac{\partial \varphi}{\partial t} \frac{\partial \varphi}{\partial \bar{z}} \right\} + \left| \frac{\partial \varphi}{\partial t} \right|^2 \frac{\partial \varphi}{\partial z \partial \bar{z}} \right\} / \left| \frac{\partial \varphi}{\partial z} \right|^3. \quad (1.1)
 \end{aligned}$$

Note that neither $k_1(t, z)$ nor $k_2(t, z)$ on $\partial \mathcal{D}$ depends on the choice of $\varphi(t, z)$. In [4] we call $k_2(t, z)$ *the Levi curvature of $\partial \mathcal{D}$ at (t, z)* , and proved the following variation formulas:

$$\frac{\partial \mu(t)}{\partial t} = \frac{1}{2} \int_{\partial D(t)} k_1(t, z) \|\omega\|^2(t, z) |dz|$$

$$\frac{\partial^2 \mu(t)}{\partial t \partial \bar{t}} = \left\| \frac{\partial \omega}{\partial \bar{t}}(t, \cdot) \right\|_{D(t)}^2 + \frac{1}{2} \int_{\partial D(t)} k_2(t, z) \|\omega\|^2(t, z) |dz|.$$

(See also F. Maitani [8], M. Taniguchi [9], and [12]). So, if \mathcal{D} is pseudoconvex, then $\frac{1}{\mu(t)}$ is a superharmonic function on B .

In this paper we study the case of \mathbf{R}^3 . Let D be a domain in \mathbf{R}^3 bounded by a finite number of C^ω smooth boundary surfaces ∂D . Suppose that D has a non-trivial i -cycle γ_i ($i=1$ or 2). By H. Weyl [11], there exists a unique L^2 harmonic i -form $*\Omega_{3-i}$ on D such that

$$\int_{\gamma_i} \omega = (\omega, *\Omega_{3-i})_D \quad \text{for all } C^\infty \text{ closed } i\text{-forms } \omega \text{ on } \bar{D}. \quad (1.2)$$

We call $*\Omega_{3-i}$ and $\mu_i = \|\Omega_{3-i}\|_D^2$ the *reproducing i -form* and the *harmonic i -module* for (D, γ_i) . Note that Ω_{3-i} is C^ω smoothly extended up to ∂D . We write, on \bar{D} ,

$$\begin{aligned} \text{Case } i=1: \quad \Omega_2 &= \alpha_1 dy \wedge dz + \alpha_2 dz \wedge dx + \alpha_3 dx \wedge dy \equiv \boldsymbol{\alpha}(x) \cdot *\boldsymbol{d}x \\ \text{Case } i=2: \quad \Omega_1 &= a_1 dx + a_2 dy + a_3 dz \quad \equiv \mathbf{a}(x) \cdot \boldsymbol{d}x \end{aligned}$$

where $\boldsymbol{d}x = (dx, dy, dz)$. By (1.2), $\mathbf{a}(x)$ and $\boldsymbol{\alpha}(x)$ restricted on ∂D are normal and tangential, respectively. At any $x \in \partial D$ such that $\boldsymbol{\alpha}(x) \neq 0$ (where the set $\{x \in \partial D \mid \boldsymbol{\alpha}(x) = 0\}$ is real one dimensional at most), we shall use notation:

$$\boldsymbol{e}_{\alpha_2}(x) = \frac{\boldsymbol{\alpha}(x)}{\|\boldsymbol{\alpha}(x)\|}, \quad (1.3)$$

which is called the *tangent vector field on ∂D associated with Ω_2* .

Now let $D(t) \subset \subset \mathbf{R}^3$ and $\gamma_i(t) \subset D(t)$ vary C^ω smoothly with a real parameter t in an interval $I = (-\rho, \rho)$, where $D(0) = D$ and $\gamma_i(0) = \gamma_i$. For any $t \in I$, we have the reproducing i -form $*\Omega_{3-i}(t, x)$ and the harmonic i -module $\mu_i(t)$ for $(D(t), \gamma_i(t))$. When we write $\Omega_1(t, x) = \mathbf{a}(t, x) \cdot \boldsymbol{d}x$, we define $\|\Omega_1\|^2(t, x) = \|\mathbf{a}(t, x)\|^2 (\geq 0)$, and $\frac{\partial \Omega_1}{\partial t}(t, x) = \frac{\partial \mathbf{a}}{\partial t} \cdot \boldsymbol{d}x$. Analogously, we define $\|\Omega_2\|^2(t, x)$ and $\frac{\partial \Omega_2}{\partial t}(t, x)$. We consider the real 4 dimensional domain $\mathcal{D} = \cup_{t \in I} (t, D(t))$ in the product space $I \times \mathbf{R}^3$, and put $\partial \mathcal{D} = \cup_{t \in I} (t, \partial D(t))$. Let $\varphi(t, x)$ be a C^ω defining function of $\partial \mathcal{D}$ in $I \times \mathbf{R}^3$. Instead of the Levi curvature $k_2(t, x)$ in (1.1), we introduce two kinds of curvatures $K_2(t, x)$ and $\tilde{K}_2(\boldsymbol{e}, t, x)$ of $\partial \mathcal{D}$ as follows: First let $\boldsymbol{e} \in \mathbf{R}^3$ with $\|\boldsymbol{e}\| = 1$. For $(t, x) \in \partial \mathcal{D}$, we put

$$K_1(t, x) = \frac{1}{\|\nabla \varphi\|} \frac{\partial \varphi}{\partial t} \quad (1.4)$$

$$L_{\boldsymbol{e}}(t, x) = \frac{1}{\|\nabla \varphi\|^3} \left\{ \frac{\partial^2 \varphi}{\partial t^2} \left| \frac{\partial \varphi}{\partial \boldsymbol{e}} \right|^2 - 2 \frac{\partial^2 \varphi}{\partial t \partial \boldsymbol{e}} \frac{\partial \varphi}{\partial t} \frac{\partial \varphi}{\partial \boldsymbol{e}} + \left| \frac{\partial \varphi}{\partial t} \right|^2 \frac{\partial^2 \varphi}{\partial \boldsymbol{e}^2} \right\}, \quad (1.5)$$

where $\nabla = (\partial/\partial x_i)_{i=1,2,3}$ and $\partial^j \varphi / \partial \boldsymbol{e}^j = [\partial^j \varphi(t, x + s\boldsymbol{e}) / \partial s^j]_{s=0}$ ($j=1, 2$). We

note that neither $K_1(t, x)$ nor $L_e(t, x)$ on $\partial\mathcal{D}$ depends on the choice of $\varphi(t, x)$. Next, let $\{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3\}$ form an orthonormal base of \mathbf{R}^3 . We put

$$\begin{aligned} K_2(t, x) &= L_{\mathbf{e}_1}(t, x) + L_{\mathbf{e}_2}(t, x) + L_{\mathbf{e}_3}(t, x) \\ &= \frac{1}{\|\nabla\varphi\|^3} \left\{ \frac{\partial^2\varphi}{\partial t^2} \|\nabla\varphi\|^2 - 2 \sum_{i=1}^3 \left\{ \frac{\partial^2\varphi}{\partial t \partial x_i} \frac{\partial\varphi}{\partial t} \frac{\partial\varphi}{\partial x_i} \right\} + \left| \frac{\partial\varphi}{\partial t} \right|^2 \Delta\varphi \right\}, \end{aligned} \quad (1.6)$$

where $\Delta = \sum_{i=1}^3 \partial^2/\partial x_i^2$. Thus, $K_2(t, x)$ is independent of the choice of $\{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3\}$. In [7] we call $K_2(t, x)$ the (real) Levi curvature of $\partial\mathcal{D}$ at (t, x) . Finally, let \mathbf{e} be a unit tangent vector of the surface $\partial D(t)$ in \mathbf{R}^3 at x , and denote by \mathbf{n} the unit outer normal vector of $\partial D(t)$ at x . We put $\mathbf{e}' = \mathbf{n} \times \mathbf{e}$ and define

$$\tilde{K}_2(\mathbf{e}, t, x) = L_{\mathbf{e}}(t, x) - L_{\mathbf{e}'}(t, x) + L_{\mathbf{n}}(t, x). \quad (1.7)$$

We denote by dS_x the Euclidean surface area element of $\partial D(t)$ at x . Then we shall show the following variation formulas for $t \in I$:

Theorem I.

$$\frac{d\mu_1(t)}{dt} = \int_{\partial D(t)} K_1(t, x) \|\Omega_2\|^2(t, x) dS_x \quad (1.8)$$

$$\frac{d^2\mu_1(t)}{dt^2} = 2 \left\| \frac{\partial\Omega_2}{\partial t}(t, \cdot) \right\|_{D(t)}^2 + \int_{\partial D(t)} \tilde{K}_2(\mathbf{e}_{\Omega_2}, t, x) \|\Omega_2\|^2(t, x) dS_x. \quad (1.9)$$

Theorem II.

$$\frac{d\mu_2(t)}{dt} = \int_{\partial D(t)} K_1(t, x) \|\Omega_1\|^2(t, x) dS_x \quad (1.10)$$

$$\frac{d^2\mu_2(t)}{dt^2} = 2 \left\| \frac{\partial\Omega_1}{\partial t}(t, \cdot) \right\|_{D(t)}^2 + \int_{\partial D(t)} K_2(t, x) \|\Omega_1\|^2(t, x) dS_x. \quad (1.11)$$

Since Theorem II can be proved by the combination of the ideas in papers [4] and [7], we give its brief proof in §4. On the other hand, to prove Theorem I, we need a new idea (relevant to the notion of equilibrium surface current density introduced in [13]), which will be precisely discussed in §5. In §6 we shall apply Theorems I and II for the z -axially symmetric domains to show the variation formulas related to the norm of functions which satisfy the following Stokes-Beltrami partial differential equations (see E. Beltrami [3]):

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \pm \frac{1}{x} \frac{\partial u}{\partial x} = 0.$$

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2. Electromagnetic meaning of harmonic modules

Let D be a bounded domain with C^ω smooth surfaces $\Sigma (= \partial D)$ in \mathbf{R}^3 . We put $D' = \mathbf{R}^3 \setminus \bar{D}$, where $\bar{D} = D \cup \partial D$. For $i=1, 2$, we write

$$\begin{aligned} C_i^\infty(D) \text{ (resp. } C_{i,0}^\infty(D)) &= \text{the space of } C^\infty \text{ (resp. } C_0^\infty) \text{ } i\text{-forms in } D \\ Z_i^\infty(\bar{D}) &= \text{the space of } C^\infty \text{ closed } i\text{-forms on } \bar{D} \\ H_i(D) &= \text{the space of } L^2 \text{ harmonic } i\text{-forms in } D. \end{aligned}$$

We also denote by $B_i(D)$ or $Z_i(D)$ the closure of $dC_{i-1,0}^\infty(D)$ or $Z_i^\infty(\bar{D})$ in the space $L_i^2(D)$ of L^2 i -forms in D . Then Weyl's orthogonal decomposition theorems in [11] hold:

$$L_i^2(D) = Z_i(D) \dot{+} *B_{3-i}(D), \quad Z_i(D) = H_i(D) \dot{+} B_i(D). \quad (2.1)$$

Let $\omega_i \in C_i^\infty(U)$, where $U \supset \supset \Sigma$. If all three coefficients of ω_i vanish on Σ , we write $\omega_i = 0$ on Σ . If the restriction $\omega_i|_\Sigma$ of ω_i to the surface Σ is 0 as an i -form on Σ , we write $\omega_i = 0$ along Σ . As an analogue to Ahlfors's definition [2], we put

$$H_{i0}(D) = \{ \omega \in H_i(D) \mid \omega \text{ is of class } C^\omega \text{ on } \bar{D} \text{ and } \omega = 0 \text{ along } \Sigma \}.$$

Concerning the reproducing $(3-i)$ -form $*\Omega_i$ for (D, γ_{3-i}) , we see from (1.2) and (2.1) that $\Omega_i \in H_{i0}(D)$.

Let us study the static electromagnetic meaning of Ω_i and μ_i by simple examples:

[I] For $b > a > 0$, let Σ be a solenoid of torus type. That is, consider a circle $C = \{ (x, z) = (b - a \cos \phi, a \sin \phi) \mid 0 \leq \phi \leq 2\pi \}$ in the (x, z) -plane with $x > 0$. We rotate C around the z -axis to obtain the torus Σ . We use cylindrical coordinates $[r, \theta, z]$ of \mathbf{R}^3 . Then the solenoid is the torus Σ equipped with equilibrium surface current density on Σ

$$J(x) dS_x = \frac{1}{2\pi ar} (z \cos \theta, z \sin \theta, b - r) dS_x,$$

where dS_x denotes the surface area element of Σ at x (see [13] in detail). We denote by D the solid torus bounded by Σ in \mathbf{R}^3 . From Biot-Savart's law, the solenoid Σ induces the static magnetic field in $\mathbf{R}^3 \setminus \Sigma$:

$$B(x) = \text{rot} \left(\frac{1}{4\pi} \int_\Sigma \frac{J(y)}{\|y-x\|} dS_y \right) = \frac{1}{4\pi} \int_\Sigma \frac{y-x}{\|y-x\|^3} \times J(y) dS_y.$$

By use of the symmetry of Σ , we obtain

$$B(x) = \begin{cases} \frac{1}{2\pi r} (-\sin \theta, \cos \theta, 0) & \text{for } x \in D \\ 0 & \text{for } x \in D'. \end{cases}$$

The magnetic energy of B is defined by

$$\|B(x)\|_{\mathbf{R}^3}^2 = \int_D \left(\frac{1}{2\pi r}\right)^2 \{(-\sin\theta)^2 + (\cos\theta)^2\} dv_x = b - \sqrt{b^2 - a^2}.$$

Now consider a circle $\gamma_1 = \{(b \cos \theta, b \sin \theta, 0) \mid 0 \leq \theta \leq 2\pi\}$ in D . We thus have the reproducing 1-form $\ast \Omega_2 = \alpha(x) \cdot dx$ and the harmonic 1-module μ_1 for (D, γ_1) . Then we have the relationship between the harmonic 2-form Ω_2 and the magnetic field B :

Proposition 2. 1. $\alpha(x) = \frac{B(x)}{\|B(x)\|_{\mathbf{R}^3}^2}$ in D , $\mu_1 = \frac{1}{\|B(x)\|_{\mathbf{R}^3}^2}$.

Proof. We put $\tau(x) = (2\pi r)^{-1}(-\sin \theta dy \wedge dz + \cos \theta dz \wedge dx)$ and $p(x) = -(2\pi)^{-1}(\log r) dz$ in D . Hence, $\tau(x) = dp(x)$, $d \ast p(x) = 0$ in D , and $\ast \tau = d\theta/2\pi \in Z_1^\infty(\bar{D})$. Let $\forall \omega \in Z_1^\infty(\bar{D})$. We put $C_0 := \{(r, z) = (b - a \cos \phi, a \sin \phi) \mid 0 \leq \phi \leq 2\pi\}$. For $\forall (r, z) \in C_0$, we take a circle on ∂D : $\gamma_\theta = \{(r \cos \theta, r \sin \theta, a \sin \phi) \in \partial D \mid 0 \leq \theta \leq 2\pi\}$. Since $\int_{\gamma_\theta} = \int_{\gamma_1} \omega$ by $\gamma_\theta \sim \gamma_1$ on \bar{D} , we have

$$(\omega, \ast \tau)_D = - \int_\Sigma \omega \wedge p = \frac{1}{2\pi} \int_{C_0} \left\{ \int_{\gamma_\theta} \omega \right\} \log r dz = \left\{ \int_{\gamma_1} \omega \right\} (b - \sqrt{b^2 - a^2}).$$

Therefore, $\ast \Omega_2 = \ast \tau / \|B(x)\|_{\mathbf{R}^3}^2$, by which Proposition 2.1 follows.

[II] For $b > a > 0$, let D be a condenser of shell type. That is, $D \subset \subset \mathbf{R}^3$ is a domain between two concentric electric conductors $K_a = \{\|x\| \leq a\}$ and $K_b = \{\|x\| \geq b\}$ with charge +1 and -1, respectively. Hence, $\partial D = C_b - C_a$ where $C_a, C_b = \{\|x\| = a, b\}$. By Coulomb's law, their equilibrium density distribution

$$\rho(x) dS_x = \begin{cases} \frac{1}{4\pi a^2} dS_x & \text{on } C_a \\ \frac{1}{4\pi b^2} dS_x & \text{on } C_b \end{cases}$$

induces the static electric field E in $\mathbf{R}^3 \setminus \Sigma$ such that

$$E(x) = \nabla \left(\frac{1}{4\pi} \int_{C_b - C_a} \frac{1}{\|y - x\|} \rho(y) dS_y \right) = \frac{1}{4\pi} \int_{C_b - C_a} \frac{y - x}{\|y - x\|^3} \rho(y) dS_y.$$

By simple calculation we obtain

$$E(x) = \begin{cases} \frac{x}{4\pi \|x\|^3} & \text{for } x \in D \\ 0 & \text{for } x \in D'. \end{cases}$$

The electric energy of E is defined by

$$\|E(x)\|_{\mathbf{R}^3}^2 = \int_D \left\| \frac{x}{4\pi \|x\|^3} \right\|^2 dv_x = \frac{1}{4\pi} \left(\frac{1}{a} - \frac{1}{b} \right).$$

Now consider the positively oriented sphere $\gamma_2 = \{\|x\| = (a+b)/2\}$ in D . Then we have the reproducing 2-form $*\Omega_1 = \mathbf{a}(x) \cdot *dx$. Then we have the relationship between the harmonic 1-form Ω_1 and the electric field E :

$$\textbf{Proposition 2. 2.} \quad \mathbf{a}(x) = \frac{E(x)}{\|E(x)\|_{\mathbf{R}^3}^2} \quad \text{in } D, \quad \mu_2 = \frac{1}{\|E(x)\|_{\mathbf{R}^3}^2}.$$

Proof. We put $\tau(x) = (4\pi\|x\|^3)^{-1} \sum_{i=1}^3 x_i dx_i$ and $u(x) = -(4\pi\|x\|)^{-1}$. Then $\tau(x) = du(x) \in H_1(\bar{D})$. Let $\forall \omega \in Z_2^\infty(\bar{D})$. Since $\gamma_2 \sim \{\|x\| = a\} \sim \{\|x\| = b\}$ on \bar{D} , we have

$$(\omega, *\tau)_D = \int_D d(u\omega) = -\frac{1}{4\pi} \int_{\partial D} \frac{1}{\|x\|} \omega = \left(\frac{1}{a} - \frac{1}{b}\right) \int_{\tau_2} \omega.$$

Therefore, $*\Omega_1 = *\tau/\|E(x)\|_{\mathbf{R}^3}^2$, by which Proposition 2.2 follows.

3. Smooth variatios and Levi curvatures

Let $I = (-\rho, \rho) \subset \mathbf{R}$. Given any set \mathcal{G} in $I \times \mathbf{R}^3$, we put $G(t) := \{x \in \mathbf{R}^3 \mid (t, x) \in \mathcal{G}\}$ for each $t \in I$. We call $G(t)$ the fiber of \mathcal{G} at t . Now consider a 4 dimensional domain \mathcal{D} in $I \times \mathbf{R}^3$ such that $D(t) \neq \emptyset$ for any $t \in I$. We denote by $\partial\mathcal{D}$ the boundary of \mathcal{D} in $I \times \mathbf{R}^3$. We regard \mathcal{D} as a variation of domains $D(t)$ in \mathbf{R}^3 with paramant $t \in I$, and write

$$\mathcal{D}: t \rightarrow D(t), \quad t \in I.$$

Assume that there exists a C^ω -function $\varphi(t, x)$ defined in a neighborhood \mathcal{V} of $\partial\mathcal{D}$ in $I \times \mathbf{R}^3$ such that (1) $\mathcal{D} \cap \mathcal{V} = \{(t, x) \in \mathcal{V} \mid \varphi(t, x) < 0\}$, $D(t) \cap V(t) = \{x \in V(t) \mid \varphi(t, x) < 0\}$ for $t \in I$, (2) $\nabla \varphi(t, x) := \left(\frac{\partial \varphi}{\partial x_i}\right)_{i=1,2,3}(t, x) \neq 0$ for any $x \in \partial D(t)$. Then we say that \mathcal{D} is a C^ω smooth variation, and $\varphi(t, x)$ is a C^ω defining function of $\partial\mathcal{D}$. By (3), $\partial D(t)$ for each $t \in I$ is C^ω smooth in \mathbf{R}^3 . We thus have

$$\mathcal{D} = \bigcup_{t \in I} (t, D(t)), \quad \partial\mathcal{D} = \bigcup_{t \in I} (t, \partial D(t)).$$

In Introduction we defined quantities $L_e(t, x)$, $K_2(t, x)$, $\tilde{K}_2(e, t, x)$ on $\partial\mathcal{D}$. We shall represent these by means of usual normal curvatures. Let $P = (t, x) \in \partial\mathcal{D}$. First, we denote by \mathbf{n}_P the unit outer normal vector of the 3 dim. surface $\partial\mathcal{D}$ at the point P in $I \times \mathbf{R}^3$. We consider the 2 dim. plane π_{t, \mathbf{n}_P} in $I \times \mathbf{R}^3$ which passes through P and is generated by the 2 vectors $\{(1, (0, 0, 0)), \mathbf{n}_P\}$. We denote by \mathbf{v}_t the unit tangent vector of the 1 dim. curve $\pi_{t, \mathbf{n}_P} \cap \partial\mathcal{D}$. Thus,

$$\frac{1}{\rho_t} := \text{the normal curvature of } \partial\mathcal{D} \text{ for } \mathbf{v}_t \text{ at the point } P \quad (3.1)$$

is determined, which is called the t -normal curvature of $\partial\mathcal{D}$ at P . Next, from $x \in \partial D(t) \subset \mathbf{R}^3$, we denote by \mathbf{n}_x the unit outer normal vector of the 2 dim. surface

$\partial\mathcal{D}(t)$ in \mathbf{R}^3 at the point x and, by $\mathbf{T}_x(=\mathbf{T}(t)_x)$ the set of all unit tangent vectors of $\partial\mathcal{D}(t)$ at x . Thus, for any $\mathbf{e}=(e_1, e_2, e_3)\in\mathbf{T}_x$,

$$\begin{aligned} \frac{1}{\rho_e} &:= \text{the normal curvature of } \partial\mathcal{D}(t) \text{ for } \mathbf{e} \text{ at the point } x \\ &= \sum_{i,j=1}^3 \left(\frac{1}{\|\nabla\varphi\|} \frac{\partial^2\varphi}{\partial x_i \partial x_j} \right)_{(t,x)} e_i e_j \end{aligned} \quad (3.2)$$

is determined. Finally, we denote by H and K the mean and the Gaussian curvatures of $\partial\mathcal{D}(t)$ at x :

$$H = \frac{1}{2} \left(\frac{1}{\rho_1} + \frac{1}{\rho_2} \right), \quad K = \frac{1}{\rho_1 \rho_2},$$

where $1/\rho_i$ ($i=1, 2$) are the principal curvatures of $\partial\mathcal{D}(t)$ at x such that $1/\rho_1 \geq 1/\rho_2$.

Proposition 3.1. *It holds for $(t, x) \in \partial\mathcal{D}$,*

$$L_{\mathbf{e}}(t, x) = \begin{cases} K_1(t, x)^2 \frac{1}{\rho_e} & \text{for } \mathbf{e} \in \mathbf{T}_x \\ (1 + K_1(t, x)^2)^{3/2} \frac{1}{\rho_t} & \text{for } \mathbf{e} = \mathbf{n}_x. \end{cases} \quad (3.3)$$

Proof. Since both sides are invariant under the Euclidean motions, we may assume that $(t, x) = (0, 0)$ and $\mathbf{n}_x(=\mathbf{n}) = (0, 0, 1)$. Hence, $\partial\mathcal{D}$ near $(t, (x, y, z)) = (0, 0)$ is represented in the form $z = \phi(t, (x, y))$ where $\phi(0, (x, y)) = 0$ ($x^2 + y^2$), so that $\varphi(t, \mathbf{x}) = z - \phi(t, (x, y))$ is a defining function of $\partial\mathcal{D}$ near $(0, 0)$. In case $\mathbf{e} \in \mathbf{T}_x$, we may assume $\mathbf{e} = (1, 0, 0)$. By direct calculation, we have

$$\begin{aligned} K_1(0, 0) &= -\frac{\partial\phi}{\partial t}, \quad \frac{1}{\rho_e} = -\frac{\partial^2\phi}{\partial x^2}, \quad \frac{1}{\rho_t} = -\frac{\partial^2\phi}{\partial t^2} / \left(1 + \left(\frac{\partial\phi}{\partial t} \right)^2 \right)^{3/2} \\ L_{\mathbf{e}} &= -\left(\frac{\partial\phi}{\partial t} \right)^2 \frac{\partial^2\phi}{\partial x^2}, \quad L_{\mathbf{n}} = -\frac{\partial^2\phi}{\partial t^2} \end{aligned}$$

evaluated at $(0, 0)$. Proposition 3.1 follows by these formulas.

Let $(t, x) \in \partial\mathcal{D}$ and $\mathbf{e} \in \mathbf{T}_x$. We put $\mathbf{n} = \mathbf{n}_x$ and $\mathbf{e}' = \mathbf{n}_x \times \mathbf{e} \in \mathbf{T}_x$. We can consider the normal curvatures $1/\rho_e$ and $1/\rho_{e'}$ of the surface $\partial\mathcal{D}(t)$ for \mathbf{e} and \mathbf{e}' at x , respectively. Concerning $K_2(t, x)$ and $\tilde{K}_2(\mathbf{e}, t, x)$ defined by (1.6) and (1.7) we have from (3.3).

$$K_2(t, x) = (1 + K_1(t, x)^2)^{3/2} \frac{1}{\rho_t} + K_1(t, x)^2 \left(\frac{1}{\rho_e} + \frac{1}{\rho_{e'}} \right) \quad (3.4)$$

$$\tilde{K}_2(\mathbf{e}, t, x) = ((1 + K_1(t, x)^2)^{3/2} \frac{1}{\rho_t} + K_1(t, x)^2 \left(\frac{1}{\rho_e} - \frac{1}{\rho_{e'}} \right)) \quad (3.5)$$

$$= K_2(t, x) - 2K_1(t, x)^2 \frac{1}{\rho_{e'}}. \quad (3.6)$$

We shall study the geometric meaning of $K_1(t, x)$ and $K_2(t, x)$. Let $x_0 \in \partial D(0)$ and let $C_{x_0}: x = \mathbf{x}(t)$ for $t \in I$ be the orthogonal trajectory passing through x_0 of the family of surfaces $\{\partial D(t)\}_{t \in I}$. Namely, $x = \mathbf{x}(t)$ is the solution of the following differential equation in I :

$$\dot{\mathbf{x}} = -K_1(t, \mathbf{x}) \mathbf{n}_x \quad \text{with} \quad \mathbf{x}(0) = x_0, \quad (3.7)$$

where we put $\mathbf{n}_x = \mathbf{n}_{x(t)}$ and $\dot{\mathbf{x}} = d\mathbf{x}(t)/dt$. Therefore, if we put $\widehat{\partial D(t)} = (t, \partial D(t))$ and $\widehat{C}_{x_0} = \bigcup_{t \in I} (t, C_{x_0}(t))$ in $I \times \mathbf{R}^3$, then we have the following two coordinations of $\partial \mathcal{D}$:

$$\partial \mathcal{D} = \bigcup_{t \in I} \widehat{\partial D(t)} = \bigcup_{x_0 \in \partial D(0)} \widehat{C}_{x_0} \quad \text{such that} \quad \widehat{C}_{x_0} \perp \widehat{\partial D(t)}$$

for $\forall t \in I$ and $\forall x_0 \in \partial D(0)$. By simple calculation we have

$$L_n(t, \mathbf{x}(t)) = \frac{d}{dt} K_1(t, \mathbf{x}(t)) \quad \text{for } t \in I,$$

so that $\dot{\mathbf{x}} = -L_n(t, \mathbf{x}) \mathbf{n}_x - K_1(t, \mathbf{x}) (\partial \mathbf{n}_x / \partial t)$ on I . Since $\mathbf{n}_x \perp (\partial \mathbf{n}_x / \partial t)$ on C_{x_0} , it follows from (3.7) that

$$K_1(t, \mathbf{x}) = -\dot{\mathbf{x}}(t) \cdot \mathbf{n}_x, \quad L_n(t, \mathbf{x}) = -\dot{\mathbf{x}}(t) \cdot \mathbf{n}_x.$$

We assume $\dot{\mathbf{x}}(t) \neq 0$, and denote by s the arc length of C_{x_0} such that $ds/dt > 0$. We put $\mathbf{x}^{(i)} = d^i \mathbf{x} / ds^i$ ($i = 1, 2$), and define $\varepsilon := \pm 1$ according to $\mathbf{x}' = \mp \mathbf{n}_x$. In general, ± 1 changes to ∓ 1 along the envelope of the family of surfaces $\{\partial D(t)\}_{t \in I}$. Since $\dot{\mathbf{x}} = (ds/dt) \mathbf{x}'$ and $\ddot{\mathbf{x}} = (ds^2/dt^2) \mathbf{x}' + (ds/dt)^2 \mathbf{x}''$, it follows from $\mathbf{x}'' \perp \mathbf{n}_x$ that, for $\forall \mathbf{e} \in \mathbf{T}_x$,

$$\begin{aligned} L_e(t, x) &= \left(\frac{ds}{dt}\right)^2 \frac{1}{\rho_e}, & L_{e'}(t, x) &= \left(\frac{ds}{dt}\right)^2 \frac{1}{\rho_{e'}}, & L_n(t, x) &= \varepsilon \frac{d^2 s}{dt^2}, \\ K_1(t, x) &= \varepsilon \frac{ds}{dt}, & K_2(t, x) &= \varepsilon \frac{d^2 s}{dt^2} + 2 \left(\frac{ds}{dt}\right)^2 H(t, x). \end{aligned}$$

We give sufficient conditions for which $K_2(t, x)$ or $\widetilde{K}_2(t, x) \geq 0$ on $\partial \mathcal{D}$.

Proposition 3. 2. 1. If \mathcal{D} is a convex domain in \mathbf{R}^4 , then $K_2(t, x) \geq 0$ on $\partial \mathcal{D}$.

2. (a) If $\frac{1}{\rho_t} \geq \frac{4}{3\sqrt{3}} |H|$ on $\partial \mathcal{D}$, then $K_2(t, x) \geq 0$.

(b) If $\frac{1}{\rho_t} \geq \frac{4}{3\sqrt{3}} \sqrt{H^2 - K}$ on $\partial \mathcal{D}$, then $\widetilde{K}_2(\mathbf{e}, t, x) \geq 0$ for all $\mathbf{e} \in \mathbf{T}_x$.

Proof. If \mathcal{D} is convex in \mathbf{R}^4 , then $L_e(t, x)$, $L_{e'}(t, x)$, and $L_n(t, x) \geq 0$ on $\partial \mathcal{D}$, by which 1 follows. By (3.4), we have

$$K_2 = \frac{1}{\rho_t} (1 + K_1^2)^{3/2} + 2K_1^2 H \geq (1 + K_1^2)^{3/2} \left\{ \frac{1}{\rho_t} - \frac{4}{\sqrt{3}} |H| \right\},$$

by which 2 (a) follows. By (3.5), we have

$$\tilde{K}_2 \geq (1 + K_1^2)^{3/2} \left\{ \frac{1}{\rho_i} - \frac{2}{3\sqrt{3}} \left(\frac{1}{\rho_1} - \frac{1}{\rho_2} \right) \right\},$$

by which 2 (b) follows.

The following proposition will be useful in this paper:

Proposition 3.3. *Let $u(t, x)$ be a C^ω function in a neighborhood \mathcal{V} of $\partial\mathcal{D}$ in $I \times \mathbf{R}^3$ such that $\partial\mathcal{D}(t) \subset \subset V(t) \subset \mathbf{R}^3$ for each $t \in I$. Assume that*

- (1) $u(t, x) = \text{const. } c$ on each component of $\partial\mathcal{D}$,
- (2) For any fixed $t \in I$, $u(t, x)$ is harmonic for $x \in V(t)$.

Then it holds for $(t, x) \in \partial\mathcal{D}$ such that $\frac{\partial u}{\partial n_x}(t, x) \neq 0$,

$$\frac{\partial u}{\partial t} = K_1(t, x) \frac{\partial u}{\partial n_x} \quad (3.8)$$

$$\frac{\partial^2 u}{\partial t^2} = \left\{ K_2(t, x) \left(\frac{\partial u}{\partial n_x} \right)^2 + \frac{\partial}{\partial n_x} \left(\frac{\partial u}{\partial t} \right)^2 \right\} / \left(\frac{\partial u}{\partial n_x} \right). \quad (3.9)$$

Proof. Let $(t_0, x_0) \in \partial\mathcal{D}$ at which $\partial u / \partial n_x \neq 0$. Say, $(\partial u / \partial n_x)(t_0, x_0) > 0$. Then, from (1), $(u(t, x) - c)$ in \mathcal{V} is a C^ω defining function of $\partial\mathcal{D}$ near (t_0, x_0) , and $\frac{\partial u}{\partial n_x} = \|\nabla u\|$ at (t_0, x_0) . So, definition (1.4) of $K_1(t_0, x_0)$ implies (3.8).

Further, since $\frac{\partial u}{\partial x_i} / \frac{\partial u}{\partial n_x} = \cos \theta_i$, where θ_i is the angle between \mathbf{n}_x and the x_i -axis, we have

$$2 \sum_{i=1}^3 \left\{ \frac{\partial u}{\partial t} \frac{\partial^2 u}{\partial t \partial x_i} \frac{\partial u}{\partial x_i} / \frac{\partial u}{\partial n_x} \right\} = \frac{\partial}{\partial n_x} \left(\frac{\partial u}{\partial t} \right)^2 \quad \text{at } (t_0, x_0).$$

So, formula (1.6) of $K_2(t, x)$ under condition (2) implies

$$K_2(t_0, x_0) = \left\{ \frac{\partial^2 u}{\partial t^2} \frac{\partial u}{\partial n_x} - \frac{\partial}{\partial n_x} \left(\frac{\partial u}{\partial t} \right)^2 \right\} / \left(\frac{\partial u}{\partial n_x} \right)^2 \quad \text{at } (t_0, x_0),$$

by which (3.9) follows.

4. Proof of Theorem II

Let $D \subset \subset \mathbf{R}^3$ be a domain bounded by C^ω smooth boundary surfaces ∂D . We denote by $\{C_j\}_{j=1, \dots, q}$ the boundary components of D , so that $\partial D = \sum_{j=1}^q C_j$. Then D carries the harmonic function $u_j(x)$ such that

$$u_j(x) = \begin{cases} 1 & \text{on } C_j \\ 0 & \text{on } \partial D \setminus C_j. \end{cases}$$

We call $u_j(x)$ the harmonic measure for (D, C_j) . Let γ_j be a 2-cycle in D such

that $\gamma_j \sim C_j$ (homologous) on \bar{D} , and denote by $\ast \Omega_j(x)$ and $\mu_2(t)$ the reproducing 2-form and the harmonic 2-module for (D, γ_j) . By Stokes formula we then have $\Omega_j(x) = du_j(x)$ on \bar{D} .

Let $\mathcal{D}: t \rightarrow D(t)$, $t \in I$ be a C^ω smooth variation. For each $t \in I$, we denote by $\{C_j(t)\}_{j=1, \dots, q}$ the boundary components of the domain $D(t)$ such that $\partial D(t) = \sum_{j=1}^q C_j(t)$, and by $u_j(t, x)$ the harmonic measure for $(D(t), C_j(t))$. Let $\gamma_2(t)$ be a 2-cycle in $D(t)$ which varies smoothly with $t \in I$ in \mathcal{D} . Therefore, $\gamma_2(t) \sim \sum_{j=1}^q n_j C_j(t)$ on $\overline{D(t)}$, where n_j are integers independent of $t \in I$. We denote by $\ast \Omega_1(t, x)$ the reproducing 2-form for $(D(t), \gamma_2(t))$. We have $\Omega_1(t, x) = dU(t, x)$, where $U(t, x) = \sum_{j=1}^q n_j \mu_j(t, x)$. Let us prove (1.10) and (1.11). It suffices to prove these at $t=0$. Since $\partial \mathcal{D}$ is C^ω smooth, we find a small interval $I_0 (\subset I)$ centered at 0 such that, for any $t \in I_0$, $U(t, x)$ is harmonic on $\overline{D(0)}$ and $\gamma_2(t) \sim \gamma_2(0)$ in $D(0) \cup D(t)$. Then

$$\mu_2(t) = \int_{\gamma_2(0)} \ast \Omega_1(t, x) = (\Omega_1(t, \cdot), \Omega_1(0, \cdot))_{D(0)} = \int_{\partial D(0)} U(t, x) \ast dU(0, x). \quad (4.2)$$

After differentiating both sides with respect to t , $k (= 1, 2)$ times, we put $t=0$ to obtain

$$\frac{\partial^k \mu_2}{dt^k}(0) = \left(\frac{\partial^k \Omega_1}{\partial t^k}(0, \cdot), \Omega_1(0, \cdot) \right)_{D(0)} = \int_{\partial D(0)} \frac{\partial^k U}{\partial t^k}(0, x) \ast dU(0, x). \quad (4.3)$$

Since $U(t, x)$ is const. on each component of $\partial \mathcal{D}$, it follows by (3.8) that

$$\frac{\partial U}{\partial t} = K_1(t, x) \frac{\partial U}{\partial n_x} \quad \text{on } \partial \mathcal{D}.$$

Note that $\ast dU(0, x) = \frac{\partial U(0, x)}{\partial n_x} dS_x$ along $\partial D(0)$. Applying (3.8) for $k=1$, we thus obtain

$$\frac{\partial \mu_2}{\partial t}(0) = \int_{\partial D(0)} K_1(0, x) \left(\frac{\partial U}{\partial n_x}(0, x) \right)^2 dS_x.$$

Since $\|\Omega_1\|^2(0, x) = \left(\frac{\partial U(0, x)}{\partial n_x} \right)^2$ on $\partial D(0)$, we have (1.10). To prove (1.11), we get by (3.9)

$$\frac{\partial^2 U}{\partial t^2} = \left\{ K_2(t, x) \left(\frac{\partial U}{\partial n_x} \right)^2 + \frac{\partial}{\partial n_x} \left(\frac{\partial U}{\partial t} \right)^2 \right\} / \left(\frac{\partial U}{\partial n_x} \right) \quad \text{on } \partial \mathcal{D}.$$

Applying (4.3) for $k=2$, we obtain by Stokes formula

$$\begin{aligned} \frac{d^2 \mu_2}{dt^2}(0) &= \int_{\partial D(0)} K_2(0, x) \left(\frac{\partial U}{\partial n_x}(0, x) \right)^2 dS_x + \int_{\partial D(0)} \frac{\partial}{\partial n_x} \left(\frac{\partial U}{\partial t}(0, x) \right)^2 dS_x \\ &= \int_{\partial D(0)} K_2(0, x) \|\Omega_1\|^2(0, x) dS_x + \int_{D(0)} \Delta \left(\frac{\partial U}{\partial t}(0, x) \right)^2 dv_x. \end{aligned}$$

Since $\Delta\left(\frac{\partial U}{\partial t}\right)(0, x) = 0$ and $\frac{\partial \Omega_1}{\partial t}(0, x) = d\left(\frac{\partial U}{\partial t}\right)(0, x)$ on $\overline{D(0)}$, the last integral is equal to

$$2 \int_{D(0)} \left\{ \left(\frac{\partial^2 U}{\partial t \partial x}\right)^2 + \left(\frac{\partial^2 U}{\partial t \partial y}\right)^2 + \left(\frac{\partial^2 U}{\partial t \partial z}\right)^2 + \frac{\partial U}{\partial t} \Delta\left(\frac{\partial U}{\partial t}\right) \right\}_{(0,x)} dv_x = 2 \left\| \frac{\partial \Omega_1}{\partial t}(0, x) \right\|_{D(0)}^2,$$

which proves (1.11).

Corollary 4.1. *If $K_2(t, x) \geq 0$ on $\partial \mathcal{D}$, then $\frac{1}{\mu_2(t)}$ is a concave function on I .*

Proof. Assume $K_2(t, x) \geq 0$ on $\partial \mathcal{D}$. Then, (1.11) implies $\mu''(t) \geq 2 \left\| \frac{\partial \Omega_1}{\partial t} \right\|_{D(t)}^2$, and (4.3) implies $|\mu_1'(t)| \leq \mu_1(t) \left\| \frac{\partial \Omega_1}{\partial t} \right\|_{D(t)}^2$. Hence, $\left(\frac{1}{\mu_2(t)}\right)'' \geq 0$.

5. Proof of Theorem I

Let $\mathcal{D}: t \rightarrow D(t)$, $t \in I$ be a C^ω smooth variation and let a 1-cycle $\gamma_1(t)$ in $D(t)$ vary smoothly with parameter $t \in I$. For $t \in I$, we denote by $\ast \Omega_2(t, \cdot)$ and $\mu_1(t)$ the reproducing 1-form and the harmonic 1-module for $(D(t), \gamma_1(t))$. Let us prove (1.8) and (1.9). It suffices to prove these at $t = 0$. We may assume that each $\gamma_1(t)$ is a C^∞ closed curve in $D(t)$. Like in [13] we need a rather concrete construction of the 2-form $\Omega_2(t, x)$. We first take the u -axially symmetric solid torus $G := L \times A$ in the (u, v, w) -space \mathbf{R}^3 such that $L = \{u \mid |u| < 1\}$, and $A = \{1/2 < \sqrt{v^2 + w^2} < 2\}$. In G , we take the circle $C_0 = \{(0, \cos \theta, \sin \theta) \mid 0 \leq \theta \leq 2\pi\}$ and the rectangle $S_0 = L \times \{(v, 0) \in A \mid 1/2 < v < 2\}$, so that $S_0 \times C_0$ (intersection number) = 1. We here construct C^∞ functions $\chi(u)$ on \overline{L} and $\varphi(v, w)$ on \overline{A} such that

$$\chi(u) = \begin{cases} 0 & \text{on } [-1, -1/2] \\ 1 & \text{on } [1/2, 1] \end{cases} \quad \varphi(v, w) = \begin{cases} 0 & \text{on } 1/2 \leq \sqrt{v^2 + w^2} \leq 2/3 \\ 1 & \text{on } 3/2 \leq \sqrt{v^2 + w^2} \leq 2, \end{cases}$$

and put $\sigma_0 = d\chi(u) \wedge d\varphi(v, w) \in Z_{20}^\infty(G)$. We next take a tubular neighborhood \tilde{G} of $\gamma_1(0)$ in $D(0)$. We find an interval I_0 centered at 0 such that $\gamma_1(t) \subset \tilde{G} \subset D(t)$ for all $t \in I_0$. So, we may assume $\gamma_1(t) = \gamma_1(0)$ for any $t \in I_0$. We may also assume that \tilde{G} admits a C^∞ (orientation preserving) transformation $T: \tilde{G} \rightarrow G$ with $T(\gamma_1(0)) = C_0$. We denote by $T\# \sigma_0$ the pull back of the above σ_0 by T , so that $T\# \sigma_0 \in Z_{20}^\infty(\tilde{G})$. If we set $\tilde{\sigma}(x) := T\# \sigma_0$ (resp. 0) in \tilde{G} (resp. $\mathbf{R}^3 \setminus \tilde{G}$), then $\tilde{\sigma}(x) \in Z_{20}^\infty(\mathbf{R}^3)$. Note that $\tilde{\sigma}(x)$ is independent of $t \in I_0$. Fix $t \in I_0$. Then we obtain

$$(\omega, \ast \tilde{\sigma})_{D(t)} = \int_{\gamma_1(t)} \omega \quad \text{for } \forall \in Z_1^\infty(\overline{D(t)}).$$

Therefore, when we regard $\bar{\sigma}$ as an element of $Z_2(D(t))$, the harmonic 2-form $\Omega_2(t, \cdot)$ on $\overline{D(t)}$ is the orthogonal projection of $\bar{\sigma}(x)$ to $H_2(D(t))$ in the second formula of (2.1):

$$\bar{\sigma}(x) = \Omega_2(t, x) + \tau(t, x), \quad (5.1)$$

where $\Omega_2(t, x) \in H_2(D(t))$ and $\tau(t, x) \in B_2(D(t))$. Note that $\Omega_2(t, x) + \tau(t, x) = 0$ in $D(t) \setminus \tilde{G}$. Since $\Omega_2(t, \cdot) \in H_{20}(D(t))$ for each $t \in I_0$, we have from Theorem 5.1 and Lemma 5.2 in [13] the following fact: We find a neighborhood $V(t)$ of $\partial D(t)$ in \mathbf{R}^3 such that

1. $\Omega_2(t, \cdot) \in H_2(D(t) \cup V(t))$ and there exists a unique $\mathcal{A}(t, \cdot) \in C_1^\omega(V(t))$ such that

$$(i) \quad d\mathcal{A}(t, \cdot) = \Omega_2(t, \cdot) \text{ in } D(t) \cup V(t), \quad (ii) \quad \delta\mathcal{A}(t, \cdot) = 0 \text{ in } V(t),$$

$$(iii) \quad \mathcal{A}(t, \cdot) = 0 \text{ on } \partial D(t).$$

We call $\mathcal{A}(t, \cdot)$ the vector potential of $\Omega_2(t, \cdot)$ with boundary values 0 in $V(t)$.

2. There exists an element $\sigma_1(t, \cdot) \in C_1^\infty(D(t)) \subset C_1^\infty(V(t))$ such that

$$\bar{\sigma}(\cdot) = \Omega_2(t, \cdot) + d\sigma_1(t, \cdot) \text{ in } D(t) \cup V(t) \quad (5.2)$$

$$\mathcal{A}(t, \cdot) + \sigma_1(t, \cdot) = 0 \text{ in } V(t). \quad (5.3)$$

Since $\partial\mathcal{D}$ is C^ω smooth, we may assume that the neighborhood $V(t)$ of $\partial D(t)$ is independent of $t \in I_0$ and so is $D(t) \cup V(t)$ (if necessary, take a smaller interval I_0 centered at 0). We thus put $V = V(t)$ and $\tilde{D} = D(t) \cup V(t)$ for $t \in I_0$. Hence, $\Omega_2(t, x)$ is of class C^ω for $(t, x) \in I_0 \times \tilde{D}$. Let $k = 1, 2$. Since $\bar{\sigma}(x)$ does not depend on $t \in I_0$, we have from (5.2) and (5.3)

$$\frac{\partial^k \Omega_2}{\partial t^k}(t, \cdot) + d\left(\frac{\partial^k \sigma_1}{\partial t^k}\right)(t, \cdot) = 0 \text{ in } \tilde{D}(\supset \overline{D(0)}) \quad (5.4)$$

$$\frac{\partial^k \mathcal{A}}{\partial t^k}(t, \cdot) + \frac{\partial^k \sigma_1}{\partial t^k}(t, \cdot) = 0 \text{ in } V(\supset \partial D(0)). \quad (5.5)$$

It follows from (i) and (ii) for $\mathcal{A}(t, \cdot)$ that

$$\delta\left(\frac{\partial^k \sigma_1}{\partial t^k}\right)(t, \cdot) = -\left(\frac{\partial^k}{\partial t^k} \delta\mathcal{A}\right)(t, \cdot) = 0 \text{ in } V \quad (5.6)$$

$$\delta d\left(\frac{\partial^k \sigma_1}{\partial t^k}\right)(t, \cdot) = -\left(\frac{\partial^k}{\partial t^k} \delta\Omega_2\right)(t, \cdot) = 0 \text{ in } \tilde{D}. \quad (5.7)$$

We put

$$\mathcal{A}(t, \cdot) = \sum_{i=1}^3 A_i(t, \cdot) dx_i \text{ in } V, \quad \sigma_1(t, \cdot) = \sum_{i=1}^3 a_i(t, \cdot) dx_i \text{ in } \tilde{D}. \quad (5.8)$$

Then conditions (i), (ii) and (iii) of $\mathcal{A}(t, \cdot)$ are written into

$$\Omega_2(t, \cdot) = \sum_{1 \leq i < j \leq 3} (A_j^i - A_i^j)(t, \cdot) dx_i \wedge dx_j \text{ in } V \quad (5.9)$$

$$\sum_{j=1}^3 \frac{\partial A_j}{\partial x_j}(t, \cdot) = 0 \text{ in } V \quad (5.10)$$

$$A_i(t, \cdot) = 0 \text{ on } \partial D(t), \quad (5.11)$$

where $A_i^j(t, \cdot) = \frac{\partial A_i}{\partial x_j}(t, \cdot)$ ($1 \leq i, j \leq 3$). Note that $\Delta \mathcal{A} = (d\delta - \delta d)\mathcal{A} = -\delta\Omega_2 = 0$, so that each $A_i(t, x)$, $i=1, 2, 3$ is a harmonic function for $x \in V$. Given any C^∞

1-form $\omega = \sum_{i=1}^3 \alpha_i dx_i$ in a domain of \mathbf{R}^3 , we conveniently put $\nabla \omega := \sum_{i=1}^3 (\nabla \alpha_i)$

dx_i and $\|\nabla \omega\|^2(x) := \sum_{i=1}^3 \|\nabla \alpha_i(x)\|^2 = \sum_{i,j=1}^3 \left(\frac{\partial \alpha_i}{\partial x_j}\right)^2(x)$. By direct calculation we

have

$$\Delta(\|\omega\|^2(x)) = 2\left(\|\nabla \omega\|^2(x) + \sum_{i=1}^3 (\alpha_i \Delta \alpha_i)(x)\right) \quad (5.12)$$

$$\|\nabla \omega\|^2(x) = \|d\omega\|^2(x) + \|\delta\omega\|^2(x) + 2 \sum_{1 \leq i < j \leq 3} (\alpha_j^i \alpha_i^j - \alpha_i^j \alpha_j^i)(x), \quad (5.13)$$

where $\alpha_i^j = \frac{\partial \alpha_i}{\partial x_j}$ ($1 \leq i, j \leq 3$). By (5.9), (5.10), and (5.11) for \mathcal{A} , we also have

$$\|\Omega_2\|^2(t, x) = \|\nabla \mathcal{A}\|^2(t, x) \quad \text{on } \partial D(t). \quad (5.14)$$

We shall show the following formula:

$$\frac{d^k \mu_1}{dt^k}(0) = \int_{\partial D(0)} \left\{ \sum_{i=1}^3 \frac{\partial^k A_i}{\partial t^k} \frac{\partial A_i}{\partial n_x} \right\}_{(0,x)} dS_x. \quad (5.15)$$

In fact, since $\gamma_1(t) \sim \gamma_1(0)$ in \tilde{D} and $*\Omega_2(t, \cdot) \in H_1(\tilde{D}) (\subset Z_1^\infty(\overline{D(0)}))$ for any $t \in I_0$, we have

$$\mu_1(t) = \int_{\gamma_1(0)} *\Omega_2(t, \cdot) = \int_{D(0)} \Omega_2(t, \cdot) \wedge *\Omega_2(0, \cdot).$$

Differentiate both sides with respect to t , k times, and put $t=0$. Then we have

$$\begin{aligned} \frac{d^k \mu_1}{dt^k}(0) &= \int_{D(0)} \frac{\partial^k \Omega_2}{\partial t^k}(0, \cdot) \wedge *\Omega_2(0, \cdot) \text{ by (5.16).} \\ &= - \int_{D(0)} d\left(\frac{\partial^k \sigma_1}{\partial t^k}(0, \cdot) \wedge *\Omega_2(0, \cdot)\right) \text{ by (5.4)} \\ &= \int_{\partial D(0)} \frac{\partial^k \mathcal{A}}{\partial t^k}(0, \cdot) \wedge *\Omega_2(0, \cdot) \text{ by (5.5).} \end{aligned}$$

On the other hand, from (5.8) and (5.9) the integrand is written into

$$\frac{\partial^k \mathcal{A}}{\partial t^k}(0, \cdot) \wedge * \Omega_2(0, \cdot) \equiv \sum_{i=1}^3 \frac{\partial^k A_i}{\partial t^k}(0, \cdot) S_i \quad \text{on } \partial D(0),$$

where

$$S_1 = -\left(\frac{\partial A_2}{\partial x} - \frac{\partial A_1}{\partial y}\right) dz \wedge dx + \left(\frac{\partial A_1}{\partial z} - \frac{A_3}{\partial x}\right) dx \wedge dy \quad \text{etc. on } \partial D(0).$$

Since (5.11) implies $dA_j(0, \cdot) = \sum_{i=1}^3 \frac{\partial A_i}{\partial x_i} dx_i = 0$ along $\partial D(0)$ for $j=2, 3$, we

have

$$S_1 = \frac{\partial A_1}{\partial y} dz \wedge dx + \frac{\partial A_1}{\partial z} dx \wedge dy - \left(\frac{\partial A_2}{\partial y} + \frac{\partial A_3}{\partial z}\right) dy \wedge dz = \frac{\partial A_1}{\partial n_x} dS_x$$

for $x \in \partial D(0)$. Similar results hold for S_2 and S_3 . We thus obtain the desired (5.15).

By applying (3.8) to $A_i(t, x)$, we have

$$\frac{\partial A_i}{\partial t} \frac{\partial A_i}{\partial n_x} \Big|_{(0,x)} = K_1(0, x) \|\nabla A_i(0, x)\|^2 \quad \text{on } \partial D(0).$$

Consequently, (5.15) for $k=1$ and (5.14) imply formula (1.8) at $t=0$.

Let us prove formula (1.9) at $t=0$. Since $A_i(t, x)$, $i=1, 2, 3$, is harmonic for $x \in D(t)$, we can apply (3.9) to $A_i(t, x)$ and obtain

$$\frac{\partial^2 A_i}{\partial t^2} \frac{\partial A_i}{\partial n_x} = K_2(t, x) \left(\frac{\partial A_i}{\partial n_x}\right)^2 + \frac{\partial}{\partial n_x} \left(\frac{\partial A_i}{\partial t}\right)^2 \quad \text{on } \partial \mathcal{D}.$$

Formulas (5.15) for $k=2$ and (5.14) imply

$$\begin{aligned} \frac{d^2 \mu_1}{dt^2}(0) &= \int_{\partial D(0)} K_2(0, \cdot) \|\Omega_2\|^2(0, x) dS_x + \int_{\partial D(0)} \frac{\partial}{\partial n_x} \left\{ \left\| \frac{\partial \mathcal{A}}{\partial t} \right\|^2(0, x) \right\} dS_x \\ &\equiv I + J. \end{aligned} \tag{5.17}$$

For the sake of simplicity, given any function $f(t, x)$ or any i -form $\omega(t, x)$ of class C^1 for $(t, x) \in I_0 \times G$, where I_0 is an interval centered at 0 and G is a domain in \mathbf{R}^3 , we write

$$f^* = \frac{\partial f}{\partial t}(0, x), \quad \omega^* = \frac{\partial \omega}{\partial t}(0, x), \quad \|\omega^*\|^2 = \left\| \frac{\partial \omega}{\partial t} \right\|^2(0, x).$$

By (5.4) we replace \mathcal{A}^* in J by $-\sigma_i$. Since $\sigma_i \in C^\infty(\tilde{D})$, it follows from Stokes formula that

$$J = \int_{\partial D(0)} \frac{\partial \|\sigma_i\|^2}{\partial n_x} dS_x = \int_{D(0)} \Delta \|\sigma_i\|^2 dv_x$$

$$\begin{aligned}
&= 2 \left(\int_{D(0)} \|\nabla \sigma_i\|^2 dv_x + \int_{D(0)} \left\{ \sum_{i=1}^3 a_i \Delta a_i \right\} dv_x \right) \text{ by (5.8) and (5.12)} \\
&\equiv 2(J_1 + J_2). \tag{5.18}
\end{aligned}$$

Note that the surface integral J is uniquely determined by $\mathcal{A}(t, \cdot)$ but the volume integrals J_1 and J_2 depend on the choice of extension $\sigma_i(t, \cdot)$ into $D(t)$ (determined by (5.3)). Since $\Delta \sigma_i = (d\delta - \delta d)\sigma_i = d\delta \sigma_i$ from (5.7), the integral J_2 (involving derivatives of the second order for x, y and z of σ_i) is written by means of derivatives of the first order of σ_i as follows:

$$\begin{aligned}
J_2 &= \int_{D(0)} \Delta \sigma_i \wedge * \sigma_i = \int_{D(0)} (d\delta) \sigma_i \wedge * \sigma_i \\
&= \int_{D(0)} \{d(\delta \sigma_i \wedge * \sigma_i) - \delta \sigma_i \wedge d * \sigma_i\} \\
&= \int_{\partial D(0)} \delta \sigma_i \wedge * \sigma_i - \int_{D(0)} \|\delta \sigma_i\|^2 dv_x \\
&= - \int_{D(0)} \|\delta \sigma_i\|^2 dv_x \text{ by (5.6)}.
\end{aligned}$$

By (5.18), we thus have

$$\begin{aligned}
J_1 + J_2 &= \int_{D(0)} \{\|\nabla \sigma_i\|^2 - \|\delta \sigma_i\|\} dv_x \\
&= \int_{D(0)} \left\{ \|d\sigma_i\|^2 + 2 \sum_{1 \leq i < j \leq 3} ((a_j^i) \cdot (a_i^j) \cdot - (a_i^i) \cdot (a_j^j) \cdot) \right\} dv_x \text{ by (5.13)} \\
&= \|\Omega_2\|_{D(0)}^2 + 2 \sum_{1 \leq i < j \leq 3} \int_{D(0)} ((a_j^i) \cdot (a_i^j) \cdot - (a_i^i) \cdot (a_j^j) \cdot) dv_x \text{ by (5.4)} \\
&\equiv \|\Omega_2\|_{D(0)}^2 + 2 \sum_{1 \leq i < j \leq 3} L_{ij}.
\end{aligned}$$

If we put $k = \{1, 2, 3\} \setminus \{i, j\}$, then we have the following representation of the volume integral L_{ij} by means of the surface integral of A_i on $\partial D(0)$:

$$L_{ij} = -\text{sgn}(i, j, k) \int_{\partial D(0)} K_1(0, x)^2 \left\{ \frac{\partial A_j}{\partial n_x} d \left(\frac{\partial A_i}{\partial n_x} \right) - \frac{\partial A_i}{\partial n_x} d \left(\frac{\partial A_j}{\partial n_x} \right) \right\} \wedge dx_k. \tag{5.19}$$

In fact, since $\int_{\partial D(0)} A_i(dA_j) \wedge dx_k + A_j(dA_i) \wedge dx_k = 0$, it follows that

$$\begin{aligned}
L_{ij} &= -\text{sgn}(i, j, k) \int_{D(0)} da_i \wedge da_j \wedge dx_k \\
&= -\text{sgn}(i, j, k) \int_{\partial D(0)} a_i(da_j) \wedge dx_k \text{ by Stokes formula} \\
&= -\frac{1}{2} \text{sgn}(i, j, k) \int_{\partial D(0)} \{A_i(dA_j) - A_j(dA_i)\} \wedge dx_k \text{ by (5.5)}.
\end{aligned}$$

From (3.8) and (5.11) we have

$$A_i = K_1(0, x) \frac{\partial A_i}{\partial n_x} \text{ on } \partial D(0)$$

$$dA_i = (dK_1(0, x)) \frac{\partial A_i}{\partial n_x} + K_1(0, x) d\left(\frac{\partial A_i}{\partial n_x}\right) \text{ along } \partial D(0).$$

By substituting these into the above formula, we immediately obtain (5.19).

We put, for $x \in \partial D(0)$,

$$\mathcal{E}(0, x) = \sum_{1 \leq i < j \leq 3} \operatorname{sgn}(i, j, k) \left\{ \frac{\partial A_i}{\partial n_x} d\left(\frac{\partial A_j}{\partial n_x}\right) - \frac{\partial A_j}{\partial n_x} d\left(\frac{\partial A_i}{\partial n_x}\right) \right\} \wedge dx_k, \quad (5.20)$$

which is a 2-form on $\partial D(0)$ such that $L_{ij} = - \int_{\partial D(0)} K_1(0, x)^2 \mathcal{E}(0, x)$. From (5.17) it turns out

$$\begin{aligned} \frac{d^2 \mu_1}{dt^2} &= I + 2 \left\{ \left\| \frac{\partial \Omega_2}{\partial t}(0, x) \right\|_{D(0)}^2 - 2 \int_{\partial D(0)} K_1(0, x)^2 \mathcal{E}(0, x) \right\} \\ &= 2 \left\| \frac{\partial \Omega_2}{\partial t}(0, x) \right\|_{D(0)}^2 + \int_{\partial D(0)} \{K_2(0, x) \|\Omega_2\|^2(0, x) dS_x - 2K_1(0, x)^2 \mathcal{E}(0, x)\} \end{aligned}$$

By (3.6), it now suffices for (1.9) to prove

$$\mathcal{E}(0, x) = \frac{1}{\rho_{e'}} \|\Omega_2\|^2(0, x) dS_x \text{ for } x \in \partial D(0), \quad (5.21)$$

where $1/\rho_{e'}$ is the normal curvature of the surface $\partial D(0)$ in \mathbf{R}^3 for $e'_{\Omega_2} (= e_{\Omega_2} \times n_x)$ at x .

To verify (5.21), let $x_0 \in \partial D(0)$. We may assume $x_0 = 0 \in \partial D(0)$ and $n_{x_0} = (0, 0, 1)$. Thus, $\partial D(0)$ near 0 in \mathbf{R}^3 is given by

$$z = \phi(x, y) \text{ where } \phi(x, y) = O(x^2 + y^2). \quad (5.22)$$

To avoid the ambiguity we write $\mathbf{x} = (x, y, z) = (x_1, x_2, x_3)$ and $\mathbf{0} = (0, 0, 0)$ in \mathbf{R}^3 . We simply put $\Omega_2(0, \mathbf{x}) = \Omega_2(\mathbf{x})$, $\mathcal{E}(0, \mathbf{x}) = \mathcal{E}(\mathbf{x})$, and $A_i(0, \mathbf{x}) = A_i(\mathbf{x})$. By (5.11), we have

$$A_i(\mathbf{x}) = f_i(\mathbf{x}) (z - \phi(x, y)) \text{ for } \mathbf{x} \in U, \quad (5.23)$$

where U is a neighborhood of $\mathbf{0}$ in \mathbf{R}^3 and $f_i \in C^\omega(U)$. It follows from (5.9) and (5.10) that

$$\begin{aligned} \nabla A_i(\mathbf{0}) &= (0, 0, f_i(\mathbf{0})) \text{ where } f_3(\mathbf{0}) = 0 \\ \Omega_2(\mathbf{0}) &= -f_2(\mathbf{0}) dy \wedge dz + f_1(\mathbf{0}) dz \wedge dx. \end{aligned}$$

Hence, $\|\Omega_2\|^2(\mathbf{0}) = f_1(\mathbf{0})^2 + f_2(\mathbf{0})^2$ and

$$\begin{aligned} e_{\Omega_2} (= e) &= \frac{1}{\|\Omega_2\|(\mathbf{0})} (-f_2(\mathbf{0}), f_1(\mathbf{0}), 0) \\ e'_{\Omega_2} (= e') &= (e'_1, e'_2, e'_3) = \frac{1}{\|\Omega_2\|(\mathbf{0})} (f_1(\mathbf{0}), f_2(\mathbf{0}), 0). \end{aligned} \quad (5.24)$$

By (5.22), $\frac{\partial}{\partial n_x}(z - \phi(x, y)) = 1$ at $\mathbf{x} = \mathbf{0}$. By (5.23), $\frac{\partial A_i}{\partial n_x}(\mathbf{0}) = f_i(\mathbf{0})$. We carefully have

$$dz = 0, d\left\{\frac{\partial}{\partial n_x}(z - \phi(x, y))\right\} = 0, \left(\frac{\partial A_i}{\partial n_x}\right) = df_i$$

along $\partial D(0)$ at $\mathbf{x} = \mathbf{0}$. Since $f_3(\mathbf{0}) = 0$, it follows from (5.20) that

$$\begin{aligned} \Xi(\mathbf{0}) &= \sum_{1 \leq i < j \leq 3} \operatorname{sgn}(i, j, k) (f_i df_j - f_j df_i)|_{\mathbf{x}=\mathbf{0}} \wedge dx_k \\ &= -\left(f_2 \frac{\partial f_3}{\partial y} + f_1 \frac{\partial f_3}{\partial x}\right)\Big|_{\mathbf{x}=\mathbf{0}} dx \wedge dy. \end{aligned} \quad (5.25)$$

On the other hand, equations (5.10), (5.11), and (5.23) imply

$$\left(\sum_{j=1}^3 \frac{\partial f_j}{\partial x_i}\right)(z - \phi(x, y)) + f_1(\mathbf{x})\left(-\frac{\partial \phi}{\partial x}\right) + f_2(\mathbf{x})\left(-\frac{\partial \phi}{\partial y}\right) + f_3(\mathbf{x}) = 0 \text{ for } \mathbf{x} \in U.$$

After differentiating both sides with respect to x or y , we put $\mathbf{x} = \mathbf{0}$. It follows from $\phi(0, 0) = \frac{\partial \phi}{\partial x}(0, 0) = \frac{\partial \phi}{\partial y}(0, 0) = 0$ that

$$\frac{\partial f_3}{\partial x} = f_1 \frac{\partial^2 \phi}{\partial x^2} + f_2 \frac{\partial^2 \phi}{\partial x \partial y}, \quad \frac{\partial f_3}{\partial y} = f_1 \frac{\partial^2 \phi}{\partial x \partial y} + f_2 \frac{\partial^2 \phi}{\partial y^2}$$

evaluated at $\mathbf{x} = \mathbf{0}$. We substitute these into (5.25) and obtain

$$\begin{aligned} \Xi(\mathbf{0}) &= -\left\{f_1^2 \frac{\partial^2 \phi}{\partial x^2} + 2f_1 f_2 \frac{\partial^2 \phi}{\partial x \partial y} + f_2^2 \frac{\partial^2 \phi}{\partial y^2}\right\}\Big|_{\mathbf{x}=\mathbf{0}} dx \wedge dy \\ &= -(f_1(\mathbf{0})^2 + f_2(\mathbf{0})^2) \left\{(e'_1)^2 \frac{\partial^2 \phi}{\partial x^2} + 2e'_1 e'_2 \frac{\partial^2 \phi}{\partial x \partial y} + (e'_2)^2 \frac{\partial^2 \phi}{\partial y^2}\right\}\Big|_{(0,0)} dx \wedge dy \text{ by (5.24)} \\ &= \|\Omega_2\|^2(\mathbf{0}) \frac{1}{\rho_{e'}} dx \wedge dy \text{ by (3.2)}. \end{aligned}$$

Since $dS_x = dx \wedge dy$ at $\mathbf{x} = \mathbf{0}$, (5.21) is proved. Formula (1.9) is completely proved.

By (5.16) for $k=1$, it holds $|\mu'_1(0)|^2 \leq \mu_1(0) \left\|\frac{\partial \Omega_2}{\partial t}(0, \cdot)\right\|_{D(0)}^2$. Thus, (1.9) implies

Corollary 5.1. *If $\tilde{K}_2(e, t, x) \geq 0$ on ∂D for all $e \in \mathbf{T}_x (= \mathbf{T}(t)_x)$, then $\frac{1}{\mu_1(t)}$ is a concave function on I .*

6. Examples related to $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \pm \frac{1}{x} \frac{\partial u}{\partial x} = 0$

We use the cylindrical coordinates $x = [r, \theta, z]$ in \mathbf{R}^3 so that

$$*dr = r d\theta \wedge dz, \quad *d\theta = \frac{1}{r} dz \wedge dr, \quad *dz = r dr \wedge d\theta \quad (6.1)$$

and $dz \wedge dr = dr dz > 0$. We consider the half-plane Π and its boundary $\partial\Pi$:

$$\begin{aligned} \Pi &= \{\zeta = (r, z) \mid 0 < r < +\infty, -\infty < z < +\infty\} \\ \partial\Pi &= \{(0, z) \mid -\infty < z < +\infty\}. \end{aligned}$$

We identify Π with the half (x, z) -plane π_+ in \mathbf{R}^3 with $x > 0$ by $(r, z) = (x, z)$, and use the simple notation $x = [r, \theta, z] = [\zeta, \theta] \in \mathbf{R}^3$. Given a set $K \subset \pi_+ (= \Pi)$, we denote by $\ll K \gg$ the z -axially symmetric set in \mathbf{R}^3 obtained by rotating K around the z -axis, namely, $\ll K \gg = \{[\zeta, \theta] \mid \zeta \in K, 0 \leq \theta \leq 2\pi\}$.

We shall give explicit formulas of the reproducing i -form $*\Omega_{3-i}(x)$ for some examples (D, γ_i) , where D is a z -axially symmetric domain. Let $K \subset \subset \Pi$ be a double connected domain bounded by two C^ω smooth closed curves C_0 and C_1 such that $\partial K = C_1 - C_0$. We set $K' = \Pi \setminus \bar{K}$, which consists of the bounded component K'_0 such that $\partial K'_0 = C_0$ and the unbounded one K'_1 such that $\partial K'_1 = -C_1$ in Π . For $j=0, 1$, we define the z -axially symmetric sets:

$$D = \ll K \gg, \quad \Sigma_j = \ll C_j \gg, \quad \Sigma = \partial D = \Sigma_1 - \Sigma_0,$$

so that $D' (= \mathbf{R}^3 \setminus \bar{D})$ consists of a bounded solid torus $D'_0 = \ll K'_0 \gg$ with $\partial D'_0 = \Sigma_0$ and an unbounded domain $D'_1 = \ll K'_1 \gg \cup \{\text{the } z\text{-axis}\}$ with $\partial D'_1 = -\Sigma_1$. We draw a closed cycle γ_1 in K such that $\gamma_1 \sim C_1$ on \bar{K} , and make a closed surface $\gamma_2 := \ll \gamma_1 \gg$, which is homologous to Σ_1 on \bar{D} . For $i=1, 2$, we have the reproducing i -form $*\Omega_{3-i}(x)$ and the harmonic i -module μ_i for (D, γ_i) .

We here consider the following two differential operators Δ^\pm in Π :

$$\Delta^\pm = \frac{\partial^2}{\partial r^2} + \frac{\partial^2}{\partial z^2} \pm \frac{1}{r} \frac{\partial}{\partial r}$$

and construct two C^ω functions $v^\pm(\zeta) = v^\pm(r, z)$ on \bar{K} which satisfy

$$\Delta^\pm v^\pm = 0 \text{ in } K, \quad v^\pm(\zeta) = \begin{cases} 0 & \text{on } C_0 \\ 1 & \text{on } C_1. \end{cases} \quad (6.2)$$

Such functions $v^\pm(r, z)$ are uniquely determined. Differential equations in (6.2) are called *Stokes-Beltrami equations* and studied in E. Beltrami [3], A. Weinstein [10], R. Gilbert [5], etc..

Remark 6. 1. The operator Δ^+ is associated with Δ^- in the sense that, if a C^2 function $u(\zeta)$ satisfies $\Delta^+ u = 0$ in a simply connected domain X in Π , then there exists a $v(\zeta) \in C^2(X)$ satisfying $\Delta^- v = 0$ in X such that

$$\frac{\partial u}{\partial r} = -\frac{1}{r} \frac{\partial v}{\partial z}, \quad \frac{\partial u}{\partial z} = \frac{1}{r} \frac{\partial v}{\partial r}.$$

Remark 6. 2 Let $X \subset \subset \Pi$ be a domain with smooth boundary and let

$f(\zeta), g(\zeta) \in C^2(\bar{X})$. If we define

$$\langle f, g \rangle_{\pm, X} := \int_X r^{\pm 1} \left\{ \frac{\partial f}{\partial r} \frac{\partial g}{\partial r} + \frac{\partial f}{\partial z} \frac{\partial g}{\partial z} \right\} dr dz, \quad \|f\|_{\pm, X}^2 := \langle f, f \rangle_{\pm, X},$$

then we have

$$\langle f, g \rangle_{\pm, X} = \int_{\partial X} r^{\pm 1} f \frac{\partial g}{\partial n_\zeta} ds_\zeta - \int_X r^{\pm 1} f \Delta^\pm g \, dr dz. \quad (6.3)$$

Using notation (6.2), we have the following expressions of the above $*\Omega_i$ and μ_i ($i=1, 2$):

Theorem 6.1. *It holds for any $x = [r, \theta, z] \in D$*

$$\begin{cases} *\Omega_2(x) = \frac{1}{2\pi r} \left(\frac{\partial v^-}{\partial z} dr - \frac{\partial v^-}{\partial r} dz \right) \\ \mu_1 = \frac{1}{2\pi} \|v^-\|_{-, K}^2 \end{cases} \quad (6.4)$$

$$\begin{cases} *\Omega_1(x) = r \left(\frac{\partial v^+}{\partial z} dr - \frac{\partial v^+}{\partial r} dz \right) \wedge d\theta \\ \mu_2 = 2\pi \|v^+\|_{+, K}^2. \end{cases} \quad (6.5)$$

Proof. We put $*\omega_2(x) := r^{-1}(v_z^- dr - v_r^- dz)$ on \bar{D} . By simple calculation we have $d*\omega_2 = -r^{-1}(\Delta^- v^-) dr \wedge dz = 0$, so that $*\omega_2 \in Z_1^\infty(\bar{D})$. By (6.1) we have $\omega_2 = v_z^- d\theta \wedge dz - v_r^- dr \wedge d\theta = -d(v^- d\theta)$. For any $\theta_0: 0 \leq \theta_0 < 2\pi$, we put $C(\theta_0) := \Sigma_1 \cap \{\theta = \theta_0\}$, which is a 1-cycle homologous to γ_1 on \bar{D} . Let $\forall \sigma \in Z_1^\infty(\bar{D})$. Then we have

$$\begin{aligned} (\sigma, *\omega_2)_D &= \int_D -d(v^- d\theta \wedge \sigma) = \int_{\partial D} v^- (\sigma \wedge d\theta) = \int_{\Sigma_1} \sigma \wedge d\theta \\ &= \int_0^{2\pi} \left(\int_{C(\theta)} \sigma \right) d\theta = 2\pi \int_{\gamma_1} \sigma. \end{aligned}$$

Hence, $*\Omega_2 = *\omega_2/2\pi$, which proves (6.4).

To prove (6.5), we put $*\omega_1 = r(v_z^+ dr - v_r^+ dz) \wedge d\theta$ on \bar{D} . We thus have $d*\omega_1 = (\Delta^+ v^+) dr \wedge d\theta \wedge dz = 0$, so that $*\omega_1 \in Z_2^\infty(\bar{D})$. Note that $\omega_1 = dv^+$ by (6.1). Let $\forall \sigma \in Z_2^\infty(\bar{D})$. Since $\Sigma_1 \sim \gamma_2$ on \bar{D} , we have

$$(\sigma, *\omega_1)_D = \int_{\partial D} v^+ \sigma = \int_{\Sigma_1} \sigma = \int_{\gamma_2} \sigma.$$

Hence, $*\omega_1 = *\Omega_1$, which proves (6.5).

Now let $I = (-\rho, +\rho) \subset \mathbf{R}^3$. To each $t \in I$, we let correspond a domain $K(t) \subset \subset \Pi$ bounded by two C^ω smooth curves $C_1(t)$ and $C_0(t)$ such that $\partial K(t) = C_1(t) - C_0(t)$. We assume that $\partial K(t)$ varies C^ω smoothly with $t \in I$ in Π . In the 3 dimensional space $I \times \Pi$ we put

$$\mathcal{K} = \bigcup_{t \in I} (t, K(t)), \quad \partial\mathcal{K} = \bigcup_{t \in I} (t, \partial K(t)).$$

We thus have a variation \mathcal{K} of domains $K(t)$ in Π with parameter $t \in I$ such that

$$\mathcal{K}: t \rightarrow K(t), \quad t \in I.$$

For each $t \in I$ and $j=0, 1$, we consider the z -axially symmetric sets in \mathbf{R}^3 :

$$D(t) = \ll K(t) \gg, \quad \Sigma_j(t) = \ll C_j(t) \gg, \quad \Sigma(t) = \partial D(t) = \Sigma_1(t) - \Sigma_0(t).$$

In the 4 dimensional space $I \times \mathbf{R}^3$ we put

$$\mathcal{D} = \bigcup_{t \in I} (t, D(t)), \quad \partial\mathcal{D} = \bigcup_{t \in I} (t, \partial D(t)).$$

We thus have a variation of domains $D(t)$ in \mathbf{R}^3 with parameter $t \in I$ such that

$$\mathcal{D}: t \rightarrow D(t), \quad t \in I.$$

Now take a closed curve $\gamma_1(t)$ in $K(t)$ such that $\gamma_1(t) \sim C_1(t)$ on $\overline{K(t)}$ and $\gamma_1(t)$ varies smoothly with $t \in I$ in Π . We consider the 2-cycle $\gamma_2(t) := \ll \gamma_1(t) \gg$, which is homologous to $\Sigma_1(t)$ on $\overline{D(t)}$. For any $t \in I$ we have the reproducing i -form $*\Omega_{3-i}(t, x)$ ($i=1, 2$) and the harmonic i -module $\mu_i(t)$ for $(D(t), \gamma_i(t))$. By Theorem 6.1, it holds for any $x = [\zeta, \theta] = [r, \theta, z] \in \overline{D(t)}$

$$\begin{cases} *\Omega_2(t, x) = \frac{1}{2\pi r} (v_z^- dr - v_r^- dz) \\ \mu_1(t) = \frac{1}{2\pi} \|v^-\|_{-,K(t)}^2 \end{cases} \quad \begin{cases} *\Omega_1(t, x) = r(v_z^+ dr - v_r^+ dz) \wedge d\theta \\ \mu_2(t) = 2\pi \|v^+\|_{+,K(t)}^2 \end{cases} \quad (6.6)$$

where $v^\pm(t, \zeta)$ are C^ω functions for $\zeta \in \overline{K(t)}$ such that

$$\Delta^\pm v^\pm(t, \zeta) = 0 \text{ in } K(t), \quad v^\pm(t, \zeta) = \begin{cases} 0 & \text{on } C_0(t) \\ 1 & \text{on } C_1(t). \end{cases} \quad (6.7)$$

Let us apply (1.9) and (1.11) for $\mu_1(t)$ and $\mu_2(t)$, and study what these formulas are reduced to in this special case. We take a C^ω defining function $\varphi(t, \zeta) = \varphi(t, (r, z))$ of $\partial\mathcal{K}$ defined in a neighborhood \mathcal{U} of $\partial\mathcal{K}$ in $I \times \Pi$. Then $\varphi(t, \zeta)$ necessarily becomes a C^ω defining function of $\partial\mathcal{K}$ (independent of θ). Fix any point $p_0 = (t_0, \zeta_0) = (t_0, (r_0, z_0)) \in \partial\mathcal{K}$. We denote by \mathbf{n}_{p_0} the unit outer normal vector of the 2 dim. surface $\partial\mathcal{K}$ at p_0 . We consider the 2 dim. plane $\hat{\pi}_{t, \mathbf{n}_{p_0}}$ which passes through the point p_0 and is generated by the 2 vectors $\{(1, (0, 0)), \mathbf{n}_{p_0}\}$ in $I \times \Pi$, and denote by $\hat{\mathbf{v}}_t$ the unit tangent vector of the 1 dim. curve $\hat{\pi}_{t, \mathbf{n}_{p_0}} \cap \partial\mathcal{K}$ at p_0 . We thus have

$$\frac{1}{\hat{\rho}_t} := \text{the normal curvature of the surface } \partial\mathcal{K} \text{ for } \hat{\mathbf{v}}_t \text{ at the point } p_0,$$

which is called the *t*-normal curvature of the surface $\partial\mathcal{K}$ at p_0 . In the half plane Π we denote by $\widehat{\mathbf{n}} = (\xi, \eta)$ the unit outer normal vector of the 1 dim. curve $\partial K(t_0)$ at the point ζ_0 , namely,

$$(\xi, \eta) = \left(\frac{\nabla \varphi}{\|\nabla \varphi\|} \right)_{(t_0, \zeta_0)} \quad \text{where } \nabla \varphi = \left(\frac{\partial \varphi}{\partial r}, \frac{\partial \varphi}{\partial z} \right).$$

Thus, $\widehat{\mathbf{s}} := (\eta, -\xi)$ is the unit tangent vector of $\partial K(t_0)$ at ζ_0 . Therefore,

$\frac{1}{\widehat{\rho}_s}$:= the normal curvature of the curve $\partial K(t_0)$ for $\widehat{\mathbf{s}}$ at the point ζ_0 is determined. By simple calculation, we have

$$\frac{1}{\widehat{\rho}_s} = \frac{1}{\|\nabla \varphi\|} (\varphi_{rr}\eta^2 - 2\varphi_{rz}\xi\eta + \varphi_{zz}\xi^2) \quad (6.8)$$

$$\frac{1}{\widehat{\rho}_t} = \frac{1}{(\varphi_t^2 + \|\nabla \varphi\|^2)^{3/2}} \times \left(\begin{aligned} &(\varphi_{tt}\|\nabla \varphi\|^2 - 2\varphi_t(\varphi_{tr}\xi + \varphi_{tz}\eta)\|\nabla \varphi\| + \\ &+ \varphi_t^2(\varphi_{rr}\xi^2 - 2\varphi_{rz}\xi\eta + \varphi_{zz}\eta^2) \end{aligned} \right) \quad (6.9)$$

where the right hand sides are evaluated at (t_0, ζ_0) . By (1.3) we defined the tangent vector field $\mathbf{e}_{\Omega_2}(t_0, x)$ on $\Sigma(t_0)$ associated with $\Omega_2(t_0, x)$. We consider the particular points $x \in \Sigma(t_0)$ such that $x = x_0 = [\zeta_0, 0] = (r_0, 0, z_0) \in \Sigma(t_0) \cap \Pi (= \partial K(t_0))$. We simply put $\{\mathbf{e}_{\Omega_2}(t_0, x_0), \mathbf{e}'_{\Omega_2}(t_0, x_0), \mathbf{n}_{x_0}\} \equiv \{\mathbf{e}, \mathbf{e}', \mathbf{n}\}$, where \mathbf{n}_{x_0} denotes the unit outer normal vector of the surface $\Sigma(t_0)$ at the point x_0 in \mathbf{R}^3 , and $\mathbf{e}'_{\Omega_2}(t_0, x_0) = \mathbf{n}_{x_0} \times \mathbf{e}_{\Omega_2}(t_0, x_0)$. It follows from (6.6) and (6.7) for v^- that

$$\mathbf{e} = (\eta, 0, -\xi), \quad \mathbf{e}' = (0, 1, 0), \quad \mathbf{n} = (\xi, 0, \eta).$$

Since \mathbf{e} and \mathbf{e}' are unit tangent vectors of the surface $\Sigma(t_0)$ in \mathbf{R}^3 at x_0 , we have the normal curvatures $1/\rho_{e'}$ of $\Sigma(t_0)$ for \mathbf{e} and \mathbf{e}' at x_0 , respectively. By (3.1), we also have the *t*-normal curvature $1/\rho_t$ of the surface $\partial\mathcal{D}$ in $I \times \mathbf{R}^3$ at the point $P_0 := (t_0, x_0)$. Since each $\Sigma(t)$, $t \in I$ is obtained by rotating $\partial K(t)$ around the *z*-axis, we have by direct dalculation

$$\frac{1}{\rho_e} = \frac{1}{\widehat{\rho}_s}, \quad \frac{1}{\rho_t} = \frac{1}{\widehat{\rho}_t}, \quad \frac{1}{\rho_{e'}} = \frac{\xi}{r_0}, \quad K_1(t_0, x_0) = \left(\frac{1}{\|\nabla \varphi\|} \frac{\partial \varphi}{\partial t} \right)_{(t_0, \zeta_0)} \quad (6.10)$$

By use of (6.8) and (6.9) we substitute these into (3.5) and (3.6) and obtain

$$K_2(t_0, x_0) = \mathbf{k}_2^+(t_0, \zeta_0), \quad \widetilde{K}_2(\mathbf{e}_1, t_0, x_0) = \mathbf{k}_2^-(t_0, \zeta_0),$$

where

$$\mathbf{k}_2^\pm(t_0, \zeta_0) := \frac{1}{\|\nabla \varphi\|^3} \left\{ \frac{\partial^2 \varphi}{\partial t^2} \|\nabla \varphi\|^2 - 2 \left\{ \sum_{i=1}^2 \frac{\partial^2 \varphi}{\partial t \partial r_i} \frac{\partial \varphi}{\partial t} \frac{\partial \varphi}{\partial r_i} \right\} + \left| \frac{\partial \varphi}{\partial t} \right|^2 \Delta^\pm \varphi \right\}.$$

We here put $(r_1, r_2) = (r, z)$ and evaluate the right hand side at (t_0, ζ_0) . Futher, let $\forall x = [\zeta_0, \theta] = (r_0, \theta, z_0) \in \partial D(t_0)$, where $0 \leq \forall \theta \leq 2\pi$. Namely, x is

the point in \mathbf{R}^3 obtained by rotating $x_0 = [\zeta_0, 0] \in \partial K(t_0)$ positively with quantity θ around the z -axis. Then, using again the symmetry of $D(t)$ with respect to the z -axis, we see that

$$K_2(t_0, x) = K_2(t_0, x_0), \quad \tilde{K}_2(\mathbf{e}_{\Omega}, t_0, x) = \tilde{K}(\mathbf{e}_{\Omega}, t_0, x_0).$$

It follows from (6.6) that the variation formulas (1.9) and (1.11) are reduced to

Corollary 6. 1.

$$\frac{d^2}{dt^2} \left\{ \|v^\pm(t, \cdot)\|_{\pm, K(t)}^2 \right\} = 2 \left\| \frac{\partial v^\pm}{\partial t}(t, \cdot) \right\|_{\pm, K(t)}^2 + \int_{\partial K(t)} \mathbf{k}_2^\pm(t, \zeta) r^{\pm 1} \|\nabla v^\pm\|^2(t, \zeta) |d\zeta|.$$

This concrete corollary will be useful in future for the study to find the view point from which the variation formulas (1.9) and (1.11) are unified.

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