# Minimal Tori in $S^{\mathbf{3}}$ Whose Lines of Curvature Lie in $S^{\mathbf{2}}$ 

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## Introduction

Let $\varphi: \Sigma \rightarrow S^{8}$ be a minimal immersion of a compact orientable surface $\Sigma$ into the unit 3 -sphere $S^{3}$. It is valuable to study the set of such immersions with $\Sigma$ of given genus. For example, when $\Sigma$ is of genus 0 , i.e., $\Sigma$ is the 2 -sphere, $\rho$ must be the totally geodesic immersion of $S^{2}$ into $S^{3}$ [3] [1] [4].

Assume $\Sigma$ is the torus. In this case, there is the well-known minimal isometric embedding of the flat square torus $S^{1}(1 / \sqrt{2}) \times S^{1}(1 / \sqrt{2})$ into $S^{3}$ called the Clifford immersion. Though there are many minimal immersions of the torus into $S^{3}$, they are not embedded. Thus, it is conjectured that the only minimal embedding of the torus into $S^{3}$ is the Clifford one [7].

To study this, we consider minimal immersions of a torus into $S^{8}$ having the following property:
(*) Each line of curvature of the immersions lies in some totally geodesic 2 -sphere in $S^{8}$.
The main theorem of this paper is the following:
Theorem. (1) There exist infinitely many minimal immersions of the torus into $S^{3}$ satisfying (*).
(2) A minimal immersion of the torus into $S^{8}$ satisfying (*) is not an embedding provided that it is congruent with the Clifford one.

## § 1. Preliminaries.

Let $\varphi: \Sigma \rightarrow S^{8}$ be a smooth immersion of a surface into the unit 3-

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sphere. The first fundamental form of $\varphi$ is the induced metric $g=$ $\varphi^{*}\langle$,$\rangle , where \langle$,$\rangle is the standard metric of S^{3}$. The second fundamental form $h$ of $\varphi$ is defined as $h(X, Y)=-\left\langle\bar{\nabla}_{X} \nu, Y\right\rangle$ for all vectors $X$ and $Y$ tangent to $\varphi$, where $\nu$ is the unit normal vector field of $\rho$ and $\bar{\nabla}$ is the canonical connection of $S^{3}$.

The existence of isothermal coordinates shows us that there exist local coordinates ( $u, v$ ) of $\Sigma$ in which $g$ is written as

$$
\begin{equation*}
g=e^{\sigma}\left(d u^{2}+d v^{2}\right) \tag{1.1}
\end{equation*}
$$

where $\sigma$ is a smooth function of $u$ and $v$. Write the second fundamental form in these coordinates as

$$
\begin{equation*}
h=L d u^{2}+2 M d u d v+N d v^{2}, \tag{1.2}
\end{equation*}
$$

where $L, M$ and $N$ are functions of $u$ and $v$.
The mean curvature of $\varphi$ is the function $H$ on $\Sigma$ defined by

$$
\begin{equation*}
H=\frac{1}{2} e^{-\sigma}(L+N) \tag{1.3}
\end{equation*}
$$

in the present isothermal coordinates. The immersion $\varphi$ is called minimal when $H$ is identically 0 , i.e., $N=-L$ in (1.2).

In these coordinates, the equation of Gauss is

$$
\begin{equation*}
-\frac{1}{2} e^{-\sigma} \Delta \sigma=\left(L N-M^{2}\right) e^{-2 \sigma}+1, \quad \text { where } \quad \Delta=\frac{\partial^{2}}{\partial u^{2}}+\frac{\partial^{2}}{\partial v^{2}} . \tag{1.4}
\end{equation*}
$$

Consider the complex function $f$ of $z=u+i v$

$$
\begin{equation*}
f(z)=M+i N \tag{1.5}
\end{equation*}
$$

When $\varphi$ is minimal, the equation of Codazzi holds if and only if $f$ is a holomorphic function of $z$.

## §2. Fundamental equation.

Suppose $\varphi: \Sigma \rightarrow S^{8}$ be a minimal immersion of the torus. On taking the universal cover of $\Sigma, \rho$ is lifted to the minimal immersion $\tilde{\rho}: R^{2} \rightarrow S^{\mathbf{8}}$. Since the induced metric $\widetilde{g}=\widetilde{\Phi}^{*}\langle$,$\rangle is conformal to the flat metric of$ $\boldsymbol{R}^{2}$ [2], there exist global coordinates ( $u, v$ ) in which the first fundamental form is

$$
\begin{equation*}
\tilde{g}=e^{\sigma}\left(d u^{2}+d v^{2}\right), \tag{2.1}
\end{equation*}
$$

where $\sigma$ is a smooth function on $\boldsymbol{R}^{2}$ which is invariant by the deck
transformations of the cover $R^{2} \rightarrow \Sigma$, i.e., $\sigma$ is a doubly periodic function. The second fundamental form of $\widetilde{\rho}$ is written as (1.2), where $L, M$ and $N$ are also doubly periodic functions defined on $\boldsymbol{R}^{2}$.

Since $\tilde{\mathscr{P}}$ is minimal, the doubly periodic function $f$ in (1.5) is holomorphic on the whole complex plane. Hence by Liouville's theorem, $L, M$ and $N$ must be constant on $\boldsymbol{R}^{2}$. Then, by a suitable change of coordinates, we may assume the second fundamental form is diagonalized as

$$
h=L\left(d u^{2}-d v^{2}\right),
$$

where $L$ is a positive constant. Replacing $u, v$ and $\sigma$ by $u / \sqrt{L}, v / \sqrt{L}$ and $\sigma+\log L$ respectively, we have the first fundamental form (2.1) and the second fundamental form

$$
\begin{equation*}
h=d u^{2}-d v^{2} \tag{2.2}
\end{equation*}
$$

By (2.1) and (2.2), the equation of Gauss (1.4) becomes

$$
\begin{equation*}
\Delta \sigma=-4 \sinh \sigma \tag{2.3}
\end{equation*}
$$

Conversely, by the fundamental theorem of the theory of surfaces [5], we have the following proposition:

Proposition 2.1. (1) If $\varphi: \Sigma \rightarrow S^{3}$ is a minimal immersion of the torus, and $\tilde{\varphi}: R^{2} \rightarrow S^{3}$ is the lift of $\varphi$ to the universal cover of $\Sigma$, then there exist coordinates ( $u, v$ ) of $\boldsymbol{R}^{2}$ in which the first and the second fundamental forms of $\tilde{\mathscr{P}}$ are written as (2.1) and (2.2) respectively, and the function $\sigma$ in (2.1) satisfies (2.3).
(2) If a smooth function $\sigma$ on $R^{2}$ satisfies (2.3), then there exists a minimal immersion $\varphi_{a}: \boldsymbol{R}^{2} \rightarrow S^{3}$ whose first and the second fundamental forms are (2.1) and (2.2) respectively. Moreover, such an immersion is unique up to congruence.

Remark. Even if $\sigma$ in (2.3) is doubly periodic, the corresponding immersion $\varphi_{\sigma}$ is not necessarily doubly periodic. To study minimal immersions of the torus into $S^{3}$, we must search for doubly periodic solutions of (2.3) whose corresponding immersions are also doubly periodic.

The trivial solution of (2.3) is $\sigma=0$. In this case, the corresponding minimal immersion $\varphi_{0}$ is an isometric minimal immersion of $\boldsymbol{R}^{2}$ with flat metric which is written explicitly as

$$
\varphi_{0}(u, v)=\left(\frac{1}{\sqrt{2}} \cos \sqrt{2} u, \frac{1}{\sqrt{2}} \sin \sqrt{2} u, \frac{1}{\sqrt{2}} \cos \sqrt{2} v, \frac{1}{\sqrt{2}} \sin \sqrt{2} v\right)
$$

$$
\in S^{s}
$$

where $S^{3}=\left\{\left(x^{0}, x^{1}, x^{2}, x^{3}\right) \in \boldsymbol{R}^{4} ; \sum_{i=0}^{3}\left(x^{4}\right)^{2}=1\right\}$. Since $\varphi_{0}$ is doubly periodic, it gives the minimal isometric immersion of the flat torus $R^{2} / \Gamma$ into $S^{8}$, where $\Gamma$ is the lattice on $R^{2}$ generated by $\{(0, \sqrt{2} \pi),(\sqrt{2} \pi, 0)\}$. This immersion is called the Clifford immersion, which has the following properties:
(1) It is the only isometric minimal immersion of the flat torus into $S^{3}$ up to congruence.
(2) The immersion is one-to-one, i.e., it is an embedding.
(3) The area of the immersed torus is $2 \pi^{2}$.
(4) The immersion is given by the first eigenfunctions of the laplacian of $\boldsymbol{R}^{2} / \Gamma$. In other words, the first eigenvalue of the laplacian of $R^{2} / \Gamma$ is 2.

## §3. Lines of curvature.

Suppose $\varphi: R^{2} \rightarrow S^{\mathbf{s}}$ be a minimal immersion with the first and the second fundamental forms (2.1) and (2.2) respectively.

Vector fields $\partial / \partial u$ and $\partial / \partial v$ give the principal directions of $h$, and their integral curves are the lines of curvature of $\varphi$. Let

$$
\begin{equation*}
c_{x}(v)=\varphi(u, v), \quad c_{v}(u)=\varphi(u, v) \tag{3.1}
\end{equation*}
$$

Then curves $c_{*}$ and $c_{v}$ in $S^{8}$ are lines of curvature of $\varphi$ parametrized by $v$ and $u$ respectively. The following lemma is easy to show.

Lemma 3.1. (1) The curve $c_{w}$ has the curvature

$$
\kappa_{w}=\frac{1}{2} e^{-\sigma / 2}\left\{\left(\partial_{w} \sigma\right)^{2}+4 e^{-\sigma}\right\}^{1 / 2}
$$

and the torsion

$$
\tau_{u}=e^{-\sigma / 2}\left[\left\{\partial_{v}\left(\frac{e^{-\sigma / 2} \partial_{\psi} \sigma}{2 \kappa_{x}}\right)\right\}^{2}+\left\{\partial_{v}\left(\frac{e^{-\sigma}}{\kappa_{x}}\right)\right\}^{2}\right]^{1 / 2}
$$

(2) The curve $c_{v}$ has the curvature

$$
\kappa_{v}=\frac{1}{2} e^{-\sigma / 2}\left\{\left(\partial_{v} \sigma\right)^{2}+4 e^{-\sigma}\right\}^{1 / 2}
$$

and the torsion

$$
\tau_{v}=e^{-\sigma / 2}\left[\left\{\partial_{u}\left(\frac{e^{-\sigma / 2} \partial_{v} \sigma}{2 \kappa_{v}}\right)\right\}^{2}+\left\{\partial_{u}\left(\frac{e^{-\sigma}}{\kappa_{v}}\right)\right\}^{2}\right]^{1 / 2} .
$$

Lemma 3.2. Each line of curvature of $\rho$ lies in some totally geodesic

2-sphere in $S^{3}$ if and only if $\sigma$ is the following form:

$$
\begin{equation*}
\sigma(u, v)=\log \{U(u)+V(v)\}^{2} \tag{3.2}
\end{equation*}
$$

where $U$ and $V$ are smooth functions on $\boldsymbol{R}$.
Proof. Suppose $\sigma$ is as in (3.2). So, it is an easy consequence of Lemma 3.1 that $\tau_{u}$ and $\tau_{v}$ are identically 0 for any $u$ and $v$. Then each $c_{u}$ and $c_{v}$ lies in some totally geodesic 2 -sphere in $S^{3}$.

Conversely, if each $\tau_{u}$ is identically $0, \partial_{v}\left(e^{-\sigma} / \kappa_{u}\right)$ must be identically 0 . Hence $4\left(e^{\sigma} \kappa_{u}\right)^{2}=\left(\partial_{u} e^{\sigma / 2}\right)^{2}+4$ must depend only on $u$. Let $\partial_{u} e^{\sigma / 2}=U(u)$. Then $e^{\sigma / 2}=U(u)+V(v)$ for some function $V(v)$ and the conclusion follows.

Proposition 3.3. Let $\varphi: \boldsymbol{R}^{2} \rightarrow S^{8}$ be a minimal immersion with the first and the second fundamental forms (2.1) and (2.2) respectively. Then each line of curvature of $\rho$ lies in some totally geodesic 2-sphere in $S^{3}$ if and only if $\sigma(u, v)$ depends only on one variable $u$ or $v$.

Proof. If $\sigma$ depends only on $u$ or $v, c_{u}$ and $c_{v}$ are curves without torsion because of Lemma 3.1.

Assume each $c_{\mu}$ or $c_{v}$ lies in a totally geodesic $S^{2}$. Then $\sigma$ is written as (3.2). Substituting (3.2) in (2.3), we have

$$
U^{\prime \prime}(U+V)+V^{\prime \prime}(U+V)-\left(U^{\prime}\right)^{2}-\left(V^{\prime}\right)^{2}=1-(U+V)^{4},
$$

where $U^{\prime}=d U / d u, V^{\prime}=d V / d v$, etc. Differentiating this equation by $u$ and $v$,

$$
U^{\prime \prime \prime} V^{\prime}+U^{\prime} V^{\prime \prime \prime}=-12(U+V)^{2} U^{\prime} V^{\prime}
$$

If $U^{\prime} V^{\prime} \neq 0$, then

$$
\left(\frac{U^{\prime \prime \prime}}{U^{\prime}}\right)+\left(\frac{V^{\prime \prime \prime}}{V^{\prime}}\right)=-12(U+V)^{2}
$$

Differentiating the above, we obtain $U^{\prime} V^{\prime}=0$. So, $U^{\prime} V^{\prime}$ must be identically 0 . Hence $U$ or $V$ is a constant function.

## §4. Differential equation.

In this section, we construct a family of minimal immersions of $\boldsymbol{R}^{2}$ into $S^{3}$ whose lines of curvature lie in some totally geodesic 2 -spheres in $S^{3}$.

Let $\varphi: R^{2} \rightarrow S^{8}$ be one of such immersions. So, by Propositions 2.1 and 3.3, there exist coordinates ( $u, v$ ) of $\boldsymbol{R}^{2}$ with the following properties:
(1) The first fundamental form of $\varphi$ is

$$
\begin{equation*}
g=e^{\sigma}\left(d u^{2}+d v^{2}\right) \tag{4.1}
\end{equation*}
$$

(2) the second fundamental form of $\varphi$ is

$$
\begin{equation*}
h=d u^{2}-d v^{2}, \tag{4.2}
\end{equation*}
$$

(3) the function $\sigma$ depends only on $v$, and
(4) the function $\sigma(v)$ satisfies the ordinary differential equation:

$$
\begin{equation*}
\frac{d^{2} \sigma}{d v^{2}}=-4 \sinh \sigma \tag{4.3}
\end{equation*}
$$

The equation (4.3) has an integral:

$$
\frac{1}{2}\left(\frac{d \sigma}{d v}\right)^{2}+4 \cosh \sigma=4 \alpha
$$

where $\alpha$ is an integral constant. Then for each $\alpha \in[1, \infty)$, there exists a unique solution $\sigma_{\alpha}$ such that:

$$
\begin{gather*}
\frac{1}{2}\left(\frac{d \sigma_{\alpha}}{d v}\right)^{2}+4 \cosh \sigma_{\alpha}=4 \alpha  \tag{4.4}\\
\sigma_{\alpha}(0)=\log a, \quad \text { where } \quad a=\alpha+\sqrt{\alpha^{2}-1}  \tag{4.5}\\
\frac{d^{2} \sigma_{\alpha}}{d v^{2}}(0) \leqq 0 \tag{4.6}
\end{gather*}
$$

Lemma 4.1. The solutions $\left\{\sigma_{\alpha} ; \alpha \in[1, \infty)\right\}$ have the following properties:

$$
\begin{equation*}
\sigma_{1}=0 \tag{1}
\end{equation*}
$$

(2) For each $\alpha \in(1, \infty), \sigma_{\alpha}$ is a periodic function with period

$$
T(\alpha)=\frac{2}{\sqrt{a}} \int_{0}^{\pi / 2} \frac{d x}{\sqrt{1-\left(1-a^{-2}\right) \sin ^{2} x}}
$$

$$
\begin{equation*}
\sigma_{\alpha}(v)=\sigma_{\alpha}(-v), \quad \frac{d \sigma_{\alpha}}{d v}(v)=-\frac{d \sigma_{\alpha}}{d v}(-v) \tag{3}
\end{equation*}
$$

$$
\begin{equation*}
-\log a \leqq \sigma_{\alpha} \leqq \log a \tag{4}
\end{equation*}
$$

(5) $\quad \sigma_{\alpha}$ is simply decreasing on $\left[0, \frac{T(\alpha)}{2}\right]$ and increasing on $\left[\frac{T(\alpha)}{2}, T(\alpha)\right]$.

Proof. (1) and (3) are immediate consequences of (4.4).


Figure 1
Figure 1 is the phase curve of the solution $\sigma_{\alpha}$ of the equation (4.4). The tangent vectors ( $d \sigma_{\alpha} / d v, d^{2} \sigma_{\alpha} / d v^{2}$ ) of this curve never vanishes, so $\sigma_{\alpha}$ is periodic with period

$$
\begin{aligned}
T(\alpha) & =\int_{0}^{T(\alpha)} d v=-2 \int_{\log a}^{-\log a} \frac{d \sigma_{\alpha}}{d \sigma_{\alpha} / d v} \\
& =2 \int_{-\log a}^{\log a} \frac{d \sigma}{\sqrt{8(\alpha-\cosh \sigma)}} \\
& =\frac{2}{\sqrt{a}} \int_{0}^{\pi / 2} \frac{d x}{\sqrt{1-\left(1-\alpha^{-2}\right) \sin ^{2} x}}
\end{aligned}
$$

and thus (2) is proved.
By Figure 1, (4) and (5) are also proved.
By Proposition 1.1, there exists the immersion $\varphi_{\alpha}$ of $R^{2}$ into $S^{3}$ defined by (4.1), (4.2) and $\sigma=\sigma_{\alpha}$. Since $\sigma_{1}=0$, the immersion $\varphi_{1}$ is the Clifford immersion.

Remark. Though the period of the Clifford immersion in the direction $v$ is $\sqrt{2} \pi, \lim _{\alpha \downarrow 1} T(\alpha)=\pi$. This shows that the Clifford immersion is isolated in the family $\left\{\varphi_{\alpha}\right\}$ as an immersion of the torus.

Consider the lines of curvature of $\varphi_{\alpha}$,

$$
c_{u}^{\alpha}(v)=\varphi_{\alpha}(u, v), \quad c_{v}^{\alpha}(u)=\varphi_{\alpha}(u, v)
$$

Since they lie in some totally geodesic 2 -spheres in $S^{3}$, we may consider each of $c_{u}^{\alpha}$ and $c_{v}^{\alpha}$ as a curve in $S^{2} \subset R^{3}$. By Lemma 3.1, we obtain the
following lemma.
Lemma 4.2. (1) $c_{v}^{\alpha}$ is the curve in $S^{2}$ with the curvature

$$
\kappa_{v}^{\alpha}=\sqrt{2 \alpha e^{-\sigma_{\alpha}}-1}
$$

(2) $c_{v}^{\alpha}$ is a small circle with radius $e^{\sigma_{\alpha} / 2} / \sqrt{2 \alpha}$ in $\boldsymbol{R}^{8}$.
(3) $\varphi_{\alpha}$ gives a minimal immersion of the cylinder whose fundamental domain is

$$
\left\{(u, v) ; 0 \leqq u<\sqrt{\frac{2}{\alpha}} \pi\right\} \subset R^{2}
$$

(4) $c_{u}^{\alpha}$ is the curve in $S^{2}$ with the curvature

$$
\kappa_{x}^{\alpha}=e^{-\sigma_{\alpha}} .
$$

(5) The curves $c_{\mu}^{\alpha}$ are congruent with each other.

## §5. Existence of minimal tori.

In this section, we prove the first part of the main theorem.
Let $\sigma_{\alpha}$ and $\varphi_{\alpha}$ be as in the previous section. Then by Lemma 4.2 (3), $\varphi_{\alpha}$ gives an immersion of the cylinder.

Assume $\varphi_{\alpha}$ gives an immersion of the torus and $c_{\alpha}^{\alpha}$ never closes up in $S^{3}$. Then the image of $c_{u}^{\alpha}$ is dense in the image of $\varphi_{\alpha}$. On the other hand, the image of $c_{u}^{\alpha}$ lies in some totally geodesic 2 -sphere, then the image of $\varphi_{\alpha}$ lies in the 2 -sphere. This is impossible. Hence $\varphi_{\alpha}$ gives an immersion of the torus if and only if the curve $c_{\mu}^{\alpha}$ is closed with some integral times of the period of $\sigma_{\alpha}$.

The first part of the main theorem is an immediate consequence of the following proposition:

Proposition 5.1. There exist countably many $\alpha$ 's in ( $1, \infty$ ) such that the curve $c_{u}^{\alpha}$ is closed with period $k_{\alpha} T(\alpha)$ for some positive number $k_{\alpha} \geqq 2$.

We shall prove this later.
Take $\alpha \in(1, \infty)$, and let $T=T(\alpha)$ and $\sigma=\sigma_{\alpha}$. Consider $c=\left.c_{\alpha}^{\alpha}\right|_{[0, T(\alpha)]}$ as a curve in $S^{2} \subset R^{3}$. Let $\kappa=\kappa_{u}^{\alpha}=e^{-\sigma}$ be the curvature of $c$ as the curve in $S^{2}$ and $\tilde{\kappa}=\sqrt{\kappa^{2}+1}$ that of $c$ as the curve in $R^{3}$. In the rest of this section, we take the arc length $s$ as the parameter of $c$ instead of $v$. To begin with, we have the following lemma:

Lemma 5.2.
(1)

$$
\text { Length of } c=\int_{0}^{T} e^{\sigma / 2} d v=\pi
$$

(2)

$$
\int_{0}^{\pi} \kappa d s=\pi
$$

(3)

$$
\int_{0}^{\pi} \tilde{\kappa} d s<2 \pi
$$

Proof. Since $\|d c / d v\|=e^{\sigma / 2}$,

$$
\text { length of } \begin{aligned}
c & =\int_{0}^{T} e^{\sigma / 2} d v \\
& =2 \int_{-\log a}^{10 g a} \frac{e^{\sigma / 2} d \sigma}{\sqrt{8(\alpha-\cosh \sigma)}} \\
& =\pi
\end{aligned}
$$

then (1) is proved.
Similarly, (2) is true because

$$
\begin{aligned}
\int_{0}^{\pi} \kappa d s & =\int_{0}^{T} e^{-\sigma} e^{\sigma / 2} d v \\
& =2 \int_{-\log a}^{\log a} \frac{e^{-\sigma / 2} d \sigma}{\sqrt{8(\alpha-\cosh \sigma)}} \\
& =-2 \int_{\log a}^{-1 \log a} \frac{e^{\rho / 2} d \rho}{\sqrt{8(\alpha-\cosh \rho)}} \\
& =\pi
\end{aligned}
$$

Finally, by Lemma 5.2,

$$
\begin{aligned}
\int_{0}^{\pi} \tilde{\kappa} d s & =\int_{0}^{\pi} \sqrt{\kappa^{2}+1} d s \\
& <\int_{0}^{\pi} \kappa d s+\int_{0}^{\pi} d s \\
& =2 \pi
\end{aligned}
$$

so (3) is proved.
This lemma leads the following:
Lemma 5.3. If the curve $c$ is closed with period $k_{\alpha}$-times that of the period of the metric $e^{-\sigma / 2}$, then $k_{\alpha} \geqq 2$.

Proof. If $k_{\alpha}=1$, the total curvature of the closed curve $c$ as a curve in $\boldsymbol{R}^{\mathbf{3}}$ is

$$
\int_{0}^{\pi} \tilde{\kappa} d s<2 \pi
$$

by Lemma 5.1. On the other hand, by Fenchel's theorem [5], the total curvature of a closed space cannot be less than $2 \pi$. This is impossible.

Let $e$ (resp. $n$ ) be the unit tangent vector (resp. the unit normal vector) of $c$ as a curve in $S^{2}$. So, ( $c(s), e(s), n(s)$ ) forms the moving frame of $R^{8}$ along $c$. Define $F(\alpha)$ to be the orthogonal matrix which changes the frame $(c(0), e(0), n(0))$ to $(c(\pi), e(\pi), n(\pi))$. So $F(\alpha)$ is a continuous curve in $S O(3)$ parametrized by $\alpha \in(1, \infty)$.

Each orthogonal matrix $A \in S O(3)$ is conjugate to a matrix

$$
R(\theta)=\left(\begin{array}{ccc}
\cos \theta & -\sin \theta & 0 \\
\sin \theta & \cos \theta & 0 \\
0 & 0 & 1
\end{array}\right)
$$

Let $\theta(\alpha)$ be a continuous function such that $F(\alpha)$ is conjugate to $R(\theta(\alpha))$. In terms of $F$, the curve $c$ is closed with period $k_{\alpha}$-times that of the metric $e^{\sigma / 2}$ if and only if $F(\alpha)^{k_{\alpha}}$ is the identity matrix. This condition is equivalent to

$$
\begin{equation*}
k_{\alpha} \theta(\alpha) \equiv 0 \quad \bmod 2 \pi \tag{5.1}
\end{equation*}
$$

To prove Proposition 5.1, we see the behavior of the curve $F(\alpha)$ when $\alpha$ tends to 1 and $\infty$.

Lemma 5.4.

$$
\begin{equation*}
\lim _{\alpha \downarrow 1} \theta(\alpha)=\sqrt{2} \pi \tag{1}
\end{equation*}
$$

$$
\begin{equation*}
\lim _{\alpha \uparrow \infty} \theta(\alpha)=\pi \tag{2}
\end{equation*}
$$

Proof. The curve $c$ converges to the small circle with radius $1 / \sqrt{\mathbf{2}}$ in $R^{8}$ as $\alpha \downarrow 1$.


Behavior of $c$ when $\alpha$ tends to 0 and $\infty$.
Figure 2

By Lemma 5.2, the length of $c$ is $\pi$ independent of $\alpha$, so the angle between (c(0), e(0), n(0)) and (c( $\pi$ ), e( $\pi$ ), $n(\pi)$ ) tends to $\sqrt{2} \pi$ as $\alpha \downarrow 1$ (Figure 2). Then (1) is true.


Figure 3
To prove (2), we consider $c$ as a curve in $\boldsymbol{R}^{3}$ such that $c(\pi / 2)$ is the north pole $(0,0,1)$ of the unit sphere, and $E$ denotes the equator of the unit sphere as in Figure 3. Let $\rho$ be a small positive number. So the curve $c_{0}=\left.c\right|_{[0, \pi / 2-\rho]}$ and $c_{1}=\left.c\right|_{[\pi / 2+\rho, \pi]}$ converge to the great circles in $S^{2}$ with length $\pi / 2-\rho$ as $\alpha \uparrow \infty$ because $\sigma$ tends to $\infty$ and $\kappa=e^{-\sigma}$ tends uniformly to 0 .

Let $\widetilde{c}$ be the orthogonal projection of $\left.c\right|_{[\pi / 2-\rho, \pi / 2+\rho]}$ to the plane containing $E$, and $\widetilde{\boldsymbol{k}}$ the total curvature of $\widetilde{c}$. For sufficiently small $\rho, \tilde{\boldsymbol{k}}$ is nearly equal to the total curvature of $\left.c\right|_{[\pi / 2-\rho, \pi / 2+\rho]}$. Then by Lemma 5.2 and the fact that the curvature of $c$ is concentrated in $s=\pi / 2$ as $\alpha \uparrow \infty$, we have

$$
\lim _{\alpha \uparrow \infty} \tilde{k}=\pi+\delta(\rho),
$$

where $\lim _{\rho \perp 0} \delta(\rho)=0$. So the rotation number of $\widetilde{c}$ tends to $1 / 2+\delta^{\prime}(\rho)$ as $\alpha \uparrow \infty$, where $\lim _{\rho \downarrow 0} \delta^{\prime}=0$.

Hence, the curve converges to a curve consisting of two great arcs of length $\pi / 2$ which meet at north pole with angle $\pi$. This shows that $\lim _{\alpha \uparrow \infty} \theta(\alpha)=\pi$ and (2) is proved.

Proof of Proposition 5.1. By Lemma 5.4, there exist countably many $\alpha$ 's in $(1, \infty)$ such that $\theta(\alpha) / 2 \pi$ are rational numbers. For such $\alpha$, the lines of curvature $c$ are closed in $\left[0, k_{\alpha} \pi\right]$. Moreover, by Lemma 5.3, $k_{\alpha} \geqq 2$.

## § 6. Proof of non-embeddedness.

In this section, we prove the last part of the main theorem. This
is the immediate consequence of the following proposition.
Proposition 6.1. If the curve $c$ in the previous section is closed in $S^{2}$ with period $k$-times that of its metric, where $k \geqq 2$, then $c$ must have a self-intersection.

Proof. Assume $c$ has no self-intersection. So, c bounds a simply connected domain $\Omega$ of $S^{2}$ such that the normal vector field of $c$ is the inward normal of $\partial \Omega$. By Gauss-Bonnet theorem for a domain of a surface [5], we have

$$
\int_{\Omega} 1 d v+\int_{\partial \Omega} \kappa d s=2 \pi,
$$

where $d v$ is the canonical area element of $S^{2}$. On the other hand, the total curvature of $\partial \Omega$ is

$$
\int_{\partial \Omega} \kappa d s=k \int_{0}^{\pi} \kappa d s=k \pi,
$$

because of Lemma 5.2 (3). Then,

$$
\text { Area of } \Omega=\int_{\Omega} 1 d v=(2-k) \pi \leqq 0
$$

This is impossible.
This completes the proof of the main theorem.

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