

CONVERGENCE TOWARDS AN ELASTICA IN A RIEMANNIAN MANIFOLD

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0. Introduction

Consider a springy circle wire in a riemannian manifold M . We describe it as a closed curve γ with unit line element and fixed length. For such a curve, its elastic energy is given by

$$E(\gamma) = \oint |D_x \gamma'|^2 dx.$$

Solutions of the corresponding Euler-Lagrange equation are called *elastic curves*. We discuss a corresponding parabolic equation in this paper. We will see that the equation becomes an initial value problem:

$$(EP) \quad \begin{cases} \partial_t \gamma = -D_x^3 \gamma' + R(\gamma', D_x \gamma') \gamma' + D_x(w \gamma'), \\ -w'' + |D_x \gamma'|^2 w = 2\{|D_x \gamma'|^2\}'' - |D_x^2 \gamma'|^2 - (R(\gamma', D_x \gamma') \gamma', D_x \gamma'), \\ \gamma(x, 0) = \gamma_0(x), \end{cases}$$

where $w = w(x, t)$ is an unknown real valued function.

In [3], we treated the case of euclidean spaces and saw that the above equation has a unique long time solution and that the solution converges to an elastica. In this paper, we treat general riemannian manifolds, and get the following

Theorem 5.6. *Let M be a compact real analytic riemannian manifold, and let $\gamma_0(x)$ be a closed curve with unit line element and length L . Suppose that there are no closed geodesics of length L in M . Then (EP) has a unique solution $\gamma(x, t)$ for all time, and the solution $\gamma(*, t)$ converges to an elastica when $t \rightarrow \infty$.*

REMARK 0.1. Even if the metric of M is not real analytic, there is a solution of (EP) which has a subsequence converging to an elastica (Theorem 4.1, 5.5). This proves the existence of an elastica. Existence of an elastica has been originally shown in [4] by using Palais-Smale's condition (C). Another proof has been given in [1] by using a direct method.

REMARK 0.2. The equation (EP) is *not* the so-called curve shortening equation. The principal part of (EP) is $(\partial/\partial t + \partial^4/\partial x^4)\gamma$ and $(\partial^2/\partial x^2)w$. Main difficulty of our equation comes from being coupled.

1. Preliminaries

By scaling, we may assume that the length of the initial curve γ_0 is 1. From now on, a closed curve means a map from $S^1 \equiv \mathbf{R}/\mathbf{Z}$ into a riemannian manifold M . The variable in S^1 is denoted by x , and differentiation with respect to x is denoted by $*$ or $*^{(n)}$. The covariant differentiation on M is denoted by D .

For tensors on M , we use pointwise inner product $(*, *)$ and norm $|*|$. For functions on S^1 and vector fields along a closed curve γ , we use L_2 inner product $\langle *, * \rangle$ and L_2 norm $\|*\|$. Sobolev H^s norm is denoted by $\|*\|_s$. For a tensor field ξ along a closed curve γ , H^s norm $\|\xi\|_s$ is defined by $\|\xi\|_s^2 = \sum_{i=0}^s \|D_x^i \xi\|^2$.

We recall basic lemmas from [3]. Some of them are extended to the case of tensor fields. We frequently use them to get estimation, but always makes no mention of them.

Lemma 1.1 ([3, Lemma 3.1]). *For a tensor field ξ along a closed curve γ ,*

$$\max |\xi|^2 \leq 2\|\xi\| \cdot \{\|\xi\| + \|D_x \xi\|\}.$$

Lemma 1.2 ([3, Lemma 3.2]). *For integers $0 \leq p \leq q \leq r$,*

$$\|D_x^q \xi\| \leq \|D_x^p \xi\|^{(r-q)/(r-p)} \cdot \|D_x^r \xi\|^{(q-p)/(r-p)}.$$

Lemma 1.3 ([3, Lemma 4.1]). *Let a and b be L_1 functions on S^1 such that $a \geq 0$ and $\|a\|_{L_1} > 0$. Then, the ODE for a function v on S^1 :*

$$-v'' + av = b$$

has a unique solution, and the solution is estimated as

$$\begin{aligned} \max |v| &\leq 2\{1 + \|a\|_{L_1}^{-1}\} \cdot \|b\|_{L_1}, \\ \max |v'| &\leq 2\{1 + \|a\|_{L_1}\} \cdot \|b\|_{L_1}. \end{aligned}$$

We need also Hölder norms. The usual Hölder space for functions on S^1 is denoted by $C_x^{n+4\mu}$. The weighted Hölder space (time derivative is counted 4 times) for functions on $S^1 \times [0, T)$ is denoted by $C^{n+4\mu}$. See [3] for the detailed definition.

Lemma 1.4 ([3, Proposition 5.6]). *Set $D = S^1 \times [0, T)$. Let $a : D \rightarrow \mathbf{R}$; $b_i, d_i, f : D \rightarrow \mathbf{R}^N$; $c_i : D \rightarrow \mathbf{R}^{N \times N}$ be $C^{4\mu}$ functions and $\phi : S^1 \rightarrow \mathbf{R}^N$ a $C_x^{4+4\mu}$ function. Suppose that a is non-negative and $\|a\|_{L_1} \geq C > 0$. Then, the linear PDE for a \mathbf{R}^N*

valued function u and a function v :

$$\begin{cases} \partial_t u + u^{(4)} + \sum_{i=0}^3 c_i u^{(i)} + \sum_{i=0}^1 d_i v^{(i)} = f, \\ -v'' + av = \sum_{i=0}^3 b_i u^{(i)}, \\ u(x, 0) = \phi(x) \end{cases}$$

has a unique $C^{4+4\mu}$ solution on D , and the $C^{4+4\mu}$ norm of the solution is bounded by a constant depending on the $C^{4\mu}$ norms of f , a , b_i , c_i , d_i , the $C_x^{4+4\mu}$ norm of ϕ , and C^{-1} .

2. The equation

To derive the equation of motion governed by an energy, we perturb the curve $\gamma = \gamma(x)$ with a time parameter t : $\gamma = \gamma(x, t)$. Then the elastic energy changes at $t = 0$ as

$$\begin{aligned} \frac{d}{dt} E(\gamma) &= 2\langle D_x \gamma', D_t D_x \gamma' \rangle \\ &= 2\langle D_x \gamma', R(\partial_t \gamma, \gamma') \gamma' + D_x^2 \partial_t \gamma \rangle \\ &= -2\langle \partial_t \gamma, R(\gamma', D_x \gamma') \gamma' \rangle + 2\langle \partial_t \gamma, D_x^3 \gamma' \rangle \\ &= 2\langle \partial_t \gamma, D_x^3 \gamma' - R(\gamma', D_x \gamma') \gamma' \rangle, \end{aligned}$$

where $\gamma(x, 0) = \gamma(x)$. Therefore, $-D_x^3 \gamma' + R(\gamma', D_x \gamma') \gamma'$ would be the most efficient direction to minimize the elastic energy. However, this direction does not preserve the condition $|\gamma'| \equiv 1$. To force to preserve the condition we have to add certain term. Let V be the space of all directions satisfying the condition in the sense of first derivative. Namely,

$$V = \{ \alpha \mid (\gamma', D_x \alpha) = 0 \}.$$

We can check that a direction is L_2 orthogonal to V if and only if it has a form $D_x(w\gamma')$ with some function $w(x)$. Therefore, the “true direction” should be

$$\partial_t \gamma = -D_x^3 \gamma' + R(\gamma', D_x \gamma') \gamma' + D_x(w\gamma'),$$

where the function w has to satisfy the condition

$$(\gamma', D_x \partial_t \gamma) = 0.$$

To simplify this relation, we use the following

Lemma 2.1. *For a curve γ with $|\gamma'| \equiv 1$, we have the following identities.*

$$\begin{aligned}(\gamma', D_x \gamma') &= 0, \\(\gamma', D_x^2 \gamma') &= -|D_x \gamma'|^2, \\(\gamma', D_x^3 \gamma') &= -\frac{3}{2}\{|D_x \gamma'|^2\}', \\(\gamma', D_x^4 \gamma') &= -2\{|D_x \gamma'|^2\}'' + |D_x^2 \gamma'|^2.\end{aligned}$$

Proof. We can get these by a simple calculation. □

Therefore we have

$$\begin{aligned}0 &= (D_x\{-D_x^3 \gamma' + R(\gamma', D_x \gamma')\gamma' + D_x(w\gamma')\}, \gamma') \\&= -(\gamma', D_x^4 \gamma') + (\gamma', D_x\{R(\gamma', D_x \gamma')\gamma'\}) + (\gamma', D_x^2(w\gamma')) \\&= 2\{|D_x \gamma'|^2\}'' - |D_x^2 \gamma'|^2 + (R(\gamma', D_x \gamma')D_x \gamma', \gamma') \\&\quad + (\gamma', w''\gamma' + 2w'D_x \gamma' + wD_x^2 \gamma') \\&= 2\{|D_x \gamma'|^2\}'' - |D_x^2 \gamma'|^2 - (R(\gamma', D_x \gamma')\gamma', D_x \gamma') + w'' - |D_x \gamma'|^2 w.\end{aligned}$$

Thus the equation for the function $w(x)$ becomes

$$-w'' + |D_x \gamma'|^2 w = 2\{|D_x \gamma'|^2\}'' - |D_x^2 \gamma'|^2 - (R(\gamma', D_x \gamma')\gamma', D_x \gamma').$$

If we put

$$v = w + 2|D_x \gamma'|^2,$$

then we have

$$-v'' + |D_x \gamma'|^2 v = -|D_x^2 \gamma'|^2 + 2|D_x \gamma'|^4 - (R(\gamma', D_x \gamma')\gamma', D_x \gamma').$$

Therefore our equation becomes

$$(EP) \quad \begin{cases} \partial_t \gamma = -D_x^3 \gamma' + R(\gamma', D_x \gamma')\gamma' + D_x(w\gamma'), \\ -w'' + |D_x \gamma'|^2 w = 2\{|D_x \gamma'|^2\}'' - |D_x^2 \gamma'|^2 - (R(\gamma', D_x \gamma')\gamma', D_x \gamma'), \\ \gamma(x, 0) = \gamma_0(x). \end{cases}$$

Or, equivalently,

$$(EP_v) \quad \begin{cases} \partial_t \gamma = -D_x^3 \gamma' + R(\gamma', D_x \gamma')\gamma' + D_x\{(v - 2|D_x \gamma'|^2)\gamma'\}, \\ -v'' + |D_x \gamma'|^2 v = -|D_x^2 \gamma'|^2 + 2|D_x \gamma'|^4 - (R(\gamma', D_x \gamma')\gamma', D_x \gamma'), \\ \gamma(x, 0) = \gamma_0(x). \end{cases}$$

Note that both γ and w (or v) are unknown functions on $S^1 \times \mathbf{R}_+$.

3. Short time existence

In this section, we consider a modified equation for an \mathbf{R}^N valued function γ and a function v :

$$(ST) \quad \begin{cases} \partial_t \gamma = -\gamma^{(4)} + F(x, \gamma, \gamma', \gamma'', \gamma^{(3)}, v, v'), \\ -v'' + G(x, \gamma, \gamma', \gamma'', \gamma^{(3)}) \cdot v = H(x, \gamma, \gamma', \gamma'', \gamma^{(3)}), \end{cases}$$

where F, G and H are given C^∞ functions on $S^1 \times (\mathbf{R}^N)^6, S^1 \times (\mathbf{R}^N)^4$ and $S^1 \times (\mathbf{R}^N)^4$, respectively, and the function G is non-negative. For functions γ and v , we take their jets and use abbreviated notations such as $F(x, j_3\gamma, j_1v), G(x, j_3\gamma)$ and $H(x, j_3\gamma)$.

Theorem 3.1. *For any C^∞ initial data γ_0 with $G(x, j_3\gamma_0) > 0$ at some point $x \in S^1$, there is a positive time T so that (ST) has a unique C^∞ solution on the time interval $[0, T)$.*

To prove this, we need “cut off” functions for F, G and H . Let $\rho_a(y)$ be a C^∞ function of y such that $\rho_a(y) = 1$ for $|y| \leq a, \rho_a(y) = 0$ for $|y| \geq 2a$, and $0 \leq \rho_a(y) \leq 1$ for all y . Let v_0 be the solution of the ODE: $-v'' + G(x, j_3\gamma_0) \cdot v = H(x, j_3\gamma_0)$ and put $A = \max(|j_3\gamma_0|^2 + |j_1v_0|^2)$. Set

$$\begin{aligned} \tilde{F}(x, j_3\gamma, j_1v) &= \rho_{2A}(|j_3\gamma|^2 + |j_1v|^2) \cdot F(x, j_3\gamma, j_1v), \\ \tilde{H}(x, j_3\gamma) &= \rho_{2A}(|j_3\gamma|^2) \cdot H(x, j_3\gamma). \end{aligned}$$

For the function G , we take a point $x_0 \in S^1$ and positive numbers $B \leq 1$ and C so that $G(x, j_3\gamma) \geq C$ for all 3-jets $\{x, \gamma\}$ with $|x - x_0|, |j_3(\gamma - \gamma_0)|^2 \leq B$. Set

$$\tilde{G}(x, j_3\gamma) = \rho_{B/2}(|j_3(\gamma - \gamma_0)|^2) \cdot G(x, j_3\gamma) + 1 - \rho_{B/2}(|j_3(\gamma - \gamma_0)|^2).$$

Take any point x with $|x - x_0| \leq B$. If $|j_3(\gamma - \gamma_0)|^2 \leq B$, then $\tilde{G}(x, j_3\gamma) \geq \min\{G(x, j_3\gamma), 1\} \geq C$. If $|j_3(\gamma - \gamma_0)|^2 \geq B$, then $\tilde{G}(x, j_3\gamma) = 1$. In particular, for any function γ , we have

$$\oint \tilde{G}(x, j_3\gamma) dx \geq BC.$$

Note that if γ is sufficiently close to γ_0 in C^3 topology, then $\tilde{G}(x, j_3\gamma) = G(x, j_3\gamma)$ and $\tilde{H}(x, j_3\gamma) = H(x, j_3\gamma)$. It also implies that the solution \tilde{v} of the ODE: $-\tilde{v}'' + \tilde{G}(x, j_3\gamma) \cdot \tilde{v} = \tilde{H}(x, j_3\gamma)$ coincides with v . Therefore, if we have a solution for the equation

$$(\tilde{ST}) \quad \begin{cases} \partial_t \gamma = -\gamma^{(4)} + \tilde{F}(x, j_3\gamma, j_1v), \\ -\tilde{v}'' + \tilde{G}(x, j_3\gamma) \cdot \tilde{v} = \tilde{H}(x, j_3\gamma), \end{cases}$$

then it is a solution for the original equation for some short time.

Now we consider the equation

$$(\widetilde{ST}_\lambda) \quad \begin{cases} \partial_t \gamma = -\gamma^{(4)} + \lambda \tilde{F}(x, j_3 \gamma, j_1 v), \\ -v'' + \tilde{G}(x, j_3 \gamma) \cdot v = \tilde{H}(x, j_3 \gamma), \end{cases}$$

where λ is a constant in $[0, 1]$.

Lemma 3.2. *Let $\gamma = \gamma(t, x)$ be a $C^{4+4\mu}$ solution of (\widetilde{ST}_λ) with a C^∞ initial data $\gamma_0(x)$. Then γ is C^∞ .*

Proof. If γ belongs in the class $C^{n+4+4\mu}$, then the functions $\tilde{G}(x, j_3 \gamma)$ and $\tilde{H}(x, j_3 \gamma)$ belong to the class $C^{n+1+4\mu}$. Hence Lemma 1.4 implies that v and v' belong to $C^{n+1+4\mu}$, therefore also $\tilde{F}(x, j_3 \gamma, j_1 v)$ belongs to $C^{n+1+4\mu}$. Thus we see that γ belongs to $C^{n+5+4\mu}$. By induction, we see the smoothness of the solution γ . \square

Lemma 3.3. *Consider the ODE: $-v'' + \tilde{G}(x, j_3 \gamma) \cdot v = \tilde{H}(x, j_3 \gamma)$. For any non-negative integer n and a positive number C , there is a positive number K with the following property:*

If $\|\gamma\|_n \leq C$, then $\|v\|_n \leq K \cdot \{1 + \|\gamma^{(n+1)}\|\}$.

Proof. Since $|v|$ and $|v'|$ are bounded by Lemma 1.3, the claim holds for $n = 0, 1$. Suppose that the claim holds for an integer $n (\geq 1)$ and that $\|\gamma\|_{n+1} \leq C$. Then, by Lemmas 1.1 and 1.2, we have

$$\begin{aligned} \|v\|_{n+1} &\leq \|v\|_n + \|v^{(n+1)}\| \\ &\leq C + \|\tilde{G}(x, j_3 \gamma) \cdot v\|_{n-1} + \|\tilde{H}(x, j_3 \gamma)\|_{n-1} \\ &\leq C + C_1 \cdot \|\tilde{G}(x, j_3 \gamma)\|_{n-1} + \|\tilde{H}(x, j_3 \gamma)\|_{n-1}. \end{aligned}$$

The last expression involves the derivatives of γ up to $\gamma^{(n+2)}$. Counting the fact that $|\gamma^{(n)}|$ is bounded, we see

$$\begin{aligned} \|v\|_{n+1} &\leq C_2 \cdot \{1 + \|\gamma^{(n+2)}\| + \|\gamma^{(n+1)}\| \cdot |\gamma^{(4)}|_{\{\#3\}}\} \\ &\leq C_2 \cdot \{1 + \|\gamma^{(n+2)}\| + \|\gamma^{(n+1)}\| \cdot \max |\gamma^{(4)}|_{\{\#3\}}\} \\ &\leq C_3 \cdot \{1 + \|\gamma^{(n+2)}\| + \max |\gamma^{(n+1)}|_{\{\#3\}}\} \\ &\leq C_4 \cdot \{1 + \|\gamma^{(n+2)}\|\}, \end{aligned}$$

where $\{\#3\}$ means that the indicated term appears only if $n \geq 3$. \square

Lemma 3.4. *Let γ be a solution of (\widetilde{ST}_λ) on a finite time interval $[0, T)$. For any non-negative integer n , the norm $\|\gamma^{(n)}\|$ is uniformly bounded with respect to $\lambda \in [0, 1]$.*

Proof. First of all, for $n \leq 2$, we have

$$\begin{aligned} \frac{d}{dt} \|\gamma^{(n)}\|^2 &= 2\langle \gamma^{(n)}, \partial_t \gamma^{(n)} \rangle \\ &= 2\langle \gamma^{(n)}, -\gamma^{(n+4)} + \lambda \tilde{F}(x, j_3 \gamma, j_1 v)^{(n)} \rangle \\ &= -2\|\gamma^{(n+2)}\|^2 \pm 2\lambda \langle \gamma^{(2n)}, \tilde{F}(x, j_3 \gamma, j_1 v) \rangle \\ &\leq -2\|\gamma^{(n+2)}\|^2 + 2\|\tilde{F}(x, j_3 \gamma, j_1 v)\| \cdot \|\gamma^{(2n)}\|. \end{aligned}$$

Thus for $n = 0$, we have

$$\frac{d}{dt} \|\gamma\|^2 \leq 2C_1 \cdot \|\gamma\|,$$

hence $(d/dt)\|\gamma\|$ is bounded. Also, for $n = 2$, we have

$$\frac{d}{dt} \|\gamma''\|^2 \leq -2\|\gamma^{(4)}\|^2 + 2C_2 \|\gamma^{(4)}\| \leq C_3.$$

Therefore, the norm $\|\gamma\|_2$ increases at most linear order.

Suppose that we know estimation of $\|\gamma\|_{n+1}$ for an integer $n (\geq 1)$. By Lemma 3.3, we have

$$\begin{aligned} \|v\|_n &\leq C_4, \\ \|v\|_{n+1} &\leq C_5 \cdot \{1 + \|\gamma^{(n+2)}\|\}. \end{aligned}$$

Now,

$$\begin{aligned} \frac{d}{dt} \|\gamma^{(n+2)}\|^2 &= 2\langle \gamma^{(n+2)}, -\gamma^{(n+6)} + \lambda \tilde{F}(x, j_3 \gamma, j_1 v)^{(n+2)} \rangle \\ &\leq -2\|\gamma^{(n+4)}\|^2 + 2\|\gamma^{(n+4)}\| \cdot \|\tilde{F}(x, j_3 \gamma, j_1 v)^{(n)}\| \\ &\leq -\|\gamma^{(n+4)}\|^2 + \|\tilde{F}(x, j_3 \gamma, j_1 v)^{(n)}\|^2. \end{aligned}$$

Here, the term $\tilde{F}(x, j_3 \gamma, j_1 v)^{(n)}$ contains the derivatives of γ and v up to $\gamma^{(n+3)}$ and $v^{(n+1)}$, and $|\gamma^{(n)}|$ and $|v^{(n-1)}|$ are bounded. Therefore we have to estimate the following terms:

$$\begin{aligned} &\|\gamma^{(n+3)}\|, \quad \|\gamma^{(n+2)}\| \cdot |\gamma^{(4)}|, \quad \|\gamma^{(n+2)}\| \cdot |v''|, \\ &\|\gamma^{(n+1)}\| \cdot |\gamma^{(5)}|, \quad \|\gamma^{(n+1)}\| \cdot |\gamma^{(4)}| \cdot |\gamma^{(4)}|, \quad \|\gamma^{(n+1)}\| \cdot |v^{(3)}|, \\ &\|\gamma^{(n+1)}\| \cdot |v''| \cdot |v''|, \quad \|\gamma^{(n+1)}\| \cdot |v^{(4)}| \cdot |v''| \\ &\|v^{(n+1)}\|, \quad \|v^{(n)}\| \cdot |\gamma^{(4)}|, \quad \|v^{(n)}\| \cdot |v''|. \end{aligned}$$

Note that terms with multiple factors appear only if $n \geq$ (their number of factors). By Lemma 1.2, we can estimate each factor as:

$$\|\gamma^{(n+3)}\| \leq C_6 \cdot \|\gamma^{(n+4)}\|^{2/3},$$

$$\begin{aligned} \max |\gamma^{(n+2)}| &\leq C_7 \cdot \{1 + \|\gamma^{(n+2)}\|^{1/2} \cdot \|\gamma^{(n+3)}\|^{1/2}\} \\ &\leq C_8 \cdot \{1 + \|\gamma^{(n+4)}\|^{1/2}\}, \\ \max |\gamma^{(n+1)}| &\leq C_9 \cdot \{1 + \|\gamma^{(n+2)}\|^{1/2}\} \leq C_{10} \cdot \{1 + \|\gamma^{(n+4)}\|^{1/6}\}, \\ \|v^{(n+1)}\| &\leq C_{11} \cdot \{1 + \|\gamma^{(n+2)}\|\} \leq C_{12} \cdot \{1 + \|\gamma^{(n+4)}\|^{1/3}\}, \\ \max |v^{(n)}| &\leq C_{13} \cdot \{1 + \|v^{(n+1)}\|^{1/2}\} \\ &\leq C_{14} \cdot \{1 + \|\gamma^{(n+2)}\|^{1/2}\} \leq C_{15} \cdot \{1 + \|\gamma^{(n+4)}\|^{1/6}\}. \end{aligned}$$

When $n \geq 2$, we have

$$\begin{aligned} \|\gamma^{(4)}\| &\leq C_{16} \cdot \{1 + \|\gamma^{(n+2)}\|\} \leq C_{17} \cdot \{1 + \|\gamma^{(n+4)}\|^{1/3}\}, \\ \|v''\| &\leq C_{18} \cdot \{1 + \|v^{(n)}\|\} \leq C_{19}, \\ \|\gamma^{(5)}\| &\leq C_{20} \cdot \{1 + \|\gamma^{(n+3)}\|\} \leq C_{21} \cdot \{1 + \|\gamma^{(n+4)}\|^{2/3}\}, \\ \|v^{(3)}\| &\leq C_{22} \cdot \{1 + \|v^{(n+1)}\|\} \leq C_{23} \cdot \{1 + \|\gamma^{(n+4)}\|^{1/3}\}. \end{aligned}$$

When $n \geq 3$, we have

$$\begin{aligned} \max |v''| &\leq C_{24} \cdot \{1 + \max |v^{(n-1)}|\} \leq C_{25}, \\ \max |\gamma^{(4)}| &\leq C_{26} \cdot \{1 + \max |\gamma^{(n+1)}|\} \leq C_{27} \cdot \{1 + \|\gamma^{(n+2)}\|^{1/2}\} \\ &\leq C_{28} \cdot \{1 + \|\gamma^{(n+4)}\|^{1/6}\}. \end{aligned}$$

Combining all, we conclude

$$\|\tilde{F}(x, j_3\gamma, j_1v)^{(n)}\| \leq C_{29} \cdot \{1 + \|\gamma^{(n+4)}\|^{5/6}\},$$

and

$$\frac{d}{dt} \|\gamma^{(n+2)}\|^2 \leq C_{30}. \quad \square$$

Proof (of Theorem 3.1). We use the so-called open closed method. Take any positive time T . By the implicit function theorem with Lemma 1.4, the set Λ of λ which has a solution γ of (\widetilde{ST}_λ) on $[0, T]$ is open in the interval $[0, 1]$. On the other hand, by Lemma 3.4, Λ is closed in $[0, 1]$. Since Λ contains 0, it should coincide with $[0, 1]$. By definition, the solution of (\widetilde{ST}_λ) with $\lambda = 1$ is a solution of (\widetilde{ST}) , which gives a short time solution of (ST) . For detailed discussion, see [3, Proof of Theorem 6.5]. □

Theorem 3.5. *The equation (EP) with non-geodesic initial data of unit line element has a unique short time solution $\gamma(x, t)$. Moreover, every closed curve $\gamma(*, t)$ has unit line element.*

Proof. We may assume that the induced tangent bundle of the initial data γ_0 is orientable, taking a double cover if necessary. Then, using a tubular neighbourhood of γ_0 , (EP_v) is expressed as (ST), hence has a short time solution. Let $\{\gamma, v\}$ be a solution. Since $\partial_t |\gamma'|^2 = 2\langle \gamma', D_t \gamma' \rangle = 2\langle \gamma', D_x \partial_t \gamma \rangle = 0$, we have $|\gamma'|^2 \equiv 1$. Let $\{\gamma + \zeta, v + u\}$ be another solution of (ST) in the tubular neighbourhood of γ_0 . Then $\{\zeta, u\}$ satisfies the equation:

$$\begin{cases} \partial_t \zeta = -\zeta^{(4)} + f(x, t, \zeta, \zeta', \zeta'', \zeta^{(3)}, u, u'), \\ -u'' + G(x, \gamma, \gamma', \gamma'', \gamma^{(3)}) \cdot u = h(x, t, \zeta, \zeta', \zeta'', \zeta^{(3)}, u). \end{cases}$$

Here, $|f|$ and $|h|$ are bounded by $C\{\sum_{i=0}^3 |\zeta^{(i)}| + |u| + |u'|\}$, because $\{\gamma + \zeta, v + u\}$ is bounded. Therefore, we have $\|u\|_1 \leq C_1 \|\zeta\|_3$, and

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \|\zeta\|_1^2 &= \langle \zeta, \partial_t \zeta \rangle + \langle \zeta', \partial_t \zeta' \rangle = \langle \zeta - \zeta'', -\zeta^{(4)} + f \rangle \\ &= -\|\zeta''\|^2 - \|\zeta^{(3)}\|^2 + \langle \zeta, f \rangle \\ &\leq -\|\zeta''\|^2 - \|\zeta^{(3)}\|^2 + C_2 \cdot \|\zeta\| \cdot (\|\zeta\|_3 + \|u\|_1) \\ &\leq C_3 \cdot \|\zeta\|_1^2. \end{aligned}$$

Since $\zeta = 0$ at $t = 0$, we have $\zeta \equiv 0$. Replacing $t = 0$ to arbitrary $t = t_0$, we see that the set of all t such that two solutions coincide is open. Hence the solutions coincide for all time. □

4. Long time existence

In this section, we consider the original equation:

$$(EP) \quad \begin{cases} \partial_t \gamma = -D_x^3 \gamma' + R(\gamma', D_x \gamma') \gamma' + D_x(w \gamma'), \\ -w'' + |D_x \gamma'|^2 w = 2\{|D_x \gamma'|^2\}'' - |D_x^2 \gamma'|^2 - (R(\gamma', D_x \gamma') \gamma', D_x \gamma'), \\ \gamma(x, 0) = \gamma_0(x), \end{cases}$$

where γ_0 is a closed curve of unit line element.

Theorem 4.1. *Let M be a compact riemannian manifold and γ_0 a closed curve of unit line element. Then (EP) has a unique solution for a time interval $[0, T)$ and one of the followings holds.*

- 1) *There is a sequence of times $t_i \rightarrow T$ such that $\gamma(*, t_i)$ converges to a closed geodesic in C^1 topology.*
- 2) *$T = \infty$.*

To prove this, we need some preparation. For a closed curve γ , let v and w be solutions of the ODE:

$$\begin{aligned} -v'' + |D_x \gamma'|^2 v &= -|D_x^2 \gamma'|^2 + 2|D_x \gamma'|^4 - (R(\gamma', D_x \gamma')\gamma', D_x \gamma'), \\ -w'' + |D_x \gamma'|^2 w &= 2\{|D_x \gamma'|^2\}'' - |D_x^2 \gamma'|^2 - (R(\gamma', D_x \gamma')\gamma', D_x \gamma'), \end{aligned}$$

and put

$$\delta = -D_x^3 \gamma' + R(\gamma', D_x \gamma')\gamma' + D_x(w\gamma').$$

In Lemmas 4.2–4.6, we consider this ODE and estimate v , w and δ by γ' . They will be applied to the PDE (EP) later.

Lemma 4.2. *For any non-negative integer n and any positive real number C , there is a positive number K with the following property:*

If $\|D_x \gamma'\| \geq C^{-1}$, $\|\gamma'\|_1 \leq C$ and $\|\gamma'\|_n \leq C$, then

$$\|w\|_{n+1} \leq K \cdot \{1 + \|D_x^2 \gamma'\| \cdot \|D_x^{n+2} \gamma'\|\}.$$

Proof. The assumption and Lemma 1.3 imply that

$$\|v\|_{C^1} \leq \|D_x^2 \gamma'\|^2 + 2\||D_x \gamma'|^2\|^2 + \|D_x \gamma'\|^2.$$

But we know that $\max |D_x \gamma'| \leq C_1 \cdot \{1 + \|D_x^2 \gamma'\|^{1/2}\}$. Therefore,

$$\|v\|_{C^1} \leq C_2 \cdot \{1 + \|D_x^2 \gamma'\|^2\}.$$

Moreover,

$$\begin{aligned} \||D_x \gamma'|^2\| &\leq C_3 \cdot \{1 + \|D_x^2 \gamma'\|^{1/2}\}, \\ \||\{D_x \gamma'|^2\}'\| &\leq 2\||D_x \gamma'| \cdot |D_x^2 \gamma'| \|| \leq C_4 \cdot \{1 + \|D_x^2 \gamma'\|^{3/2}\}. \end{aligned}$$

Thus we proved the claim for $n = 0$:

$$\|w\|_1 \leq C_5 \cdot \{1 + \|D_x^2 \gamma'\|^2\}.$$

Suppose that the claim holds for a non-negative integer n and that $\|\gamma'\|_{n+1} \leq C$. Then, we know $\|w\|_{n+1} \leq C_6 \cdot \{1 + \|D_x^2 \gamma'\| \cdot \|D_x^{n+2} \gamma'\|\}$. Therefore,

$$\begin{aligned} \|w^{(n+2)}\| &\leq \||\{D_x \gamma'|^2 \cdot w\}^{(n)}\| + 2\||\{D_x \gamma'|^2\}^{(n+2)}\| \\ &\quad + \||\{D_x^2 \gamma'|^2\}^{(n)}\| + \|(R(\gamma', D_x \gamma')\gamma', D_x \gamma')^{(n)}\| \\ &\leq C_7 \cdot \{1 + \||D_x^{n+1} \gamma'| \cdot |D_x \gamma'| \cdot |w|\| + \|w\|_n\} \\ &\quad + C_8 \cdot \{1 + \||D_x^{n+3} \gamma'| \cdot |D_x \gamma'| \|| + \||D_x^{n+2} \gamma'| \cdot |D_x^2 \gamma'| \|| \\ &\quad + \||D_x^{n+1} \gamma'| \cdot |D_x^3 \gamma'| \||_{(\#2)}\} \\ &\quad + C_9 \cdot \{1 + \||D_x^{n+1} \gamma'| \cdot |D_x \gamma'| \||\}, \end{aligned}$$

where (#2) means that the indicated term appears only when $n \geq 2$.

Here, we know that

$$\begin{aligned} \max |D_x^{n+1} \gamma'| &\leq C_{10} \cdot \{1 + \|D_x^{n+2} \gamma'\|^{1/2}\} \leq C_{11} \cdot \{1 + \|D_x^{n+3} \gamma'\|^{1/4}\}, \\ \max |w| &\leq \|w\|_1 \leq C_{12} \cdot \{1 + \|D_x^2 \gamma'\|^2\} \\ &\leq C_{13} \cdot \{1 + \|D_x^2 \gamma'\| \cdot \|D_x^{n+3} \gamma'\|^{1/2}\}, \\ \max |D_x \gamma'| &\leq C_{14} \cdot \{1 + \|D_x^2 \gamma'\|\}, \\ \max |D_x^{n+2} \gamma'| &\leq C_{15} \cdot \{1 + \|D_x^{n+2} \gamma'\|^{1/2} \cdot \|D_x^{n+3} \gamma'\|^{1/2}\} \\ &\leq C_{16} \cdot \{1 + \|D_x^{n+3} \gamma'\|^{3/4}\}, \\ \|D_x^3 \gamma'\|_{(\#2)} &\leq C_{17}. \end{aligned}$$

Thus we have

$$\|w\|_{n+2} \leq C_{18} \cdot \{1 + \|D_x^2 \gamma'\| \cdot \|D_x^{n+3} \gamma'\|\},$$

and the induction completes the proof. □

Lemma 4.3. *Set*

$$\phi = R(\gamma', D_x \gamma') \gamma' + D_x(w \gamma').$$

For any non-negative integer n and any positive real number C , there is a positive number K with the following property:

If $\|D_x \gamma'\| \geq C^{-1}$, $\|\gamma'\|_1 \leq C$ and $\|\gamma'\|_n \leq C$, then

$$\|\phi\|_n \leq K \cdot \{1 + \|D_x^2 \gamma'\| \cdot \|D_x^{n+2} \gamma'\|\}.$$

Proof. The assumption and Lemma 4.2 imply that

$$\begin{aligned} \|\phi\| &\leq C_1 \cdot \{1 + \|w'\| + \max |w|\} \\ &\leq C_2 \cdot \{1 + \|w\|_1\} \leq C_3 \cdot \{1 + \|D_x^2 \gamma'\|^2\}. \end{aligned}$$

Thus the claim holds for $n = 0$.

Suppose that the claim holds for a non-negative integer n and that $\|\gamma'\|_{n+1} \leq C$. Then, we know $\|\phi\|_n \leq C_4 \cdot \{1 + \|D_x^2 \gamma'\| \cdot \|D_x^{n+2} \gamma'\|\}$. Therefore,

$$\begin{aligned} \|\phi^{(n+1)}\| &\leq \|D_x^{n+1}(R(\gamma', D_x \gamma') \gamma')\| + \|D_x^{n+2}(w \gamma')\| \\ &\leq C_5 \cdot \{1 + \|D_x^{n+2} \gamma'\| + \| |D_x^{n+1} \gamma'| \cdot |D_x \gamma'| \| \\ &\quad + \| |w| \cdot |D_x^{n+2} \gamma'| \| + \| |w'| \cdot |D_x^{n+1} \gamma'| \| + \|w\|_{n+2}\}. \end{aligned}$$

Here, by Lemma 4.2, the terms except 4th and 5th are estimated linearly by $\|D_x^2 \gamma'\| \cdot \|D_x^{n+3} \gamma'\|$. For the excepted terms, Lemma 4.2 also implies that

$$\begin{aligned}
 \| |w| \cdot |D_x^{n+2} \gamma'| \| &\leq C_6 \cdot \{1 + \|D_x^2 \gamma'\|^2 \cdot \|D_x^{n+2} \gamma'\| \} \\
 &\leq C_7 \cdot \{1 + \|D_x^2 \gamma'\|^2 \cdot \|D_x^{n+3} \gamma'\|^{1/2} \} \\
 &\leq C_8 \cdot \{1 + \|D_x^2 \gamma'\| \cdot \|D_x^{n+2} \gamma'\| \cdot \|D_x^{n+3} \gamma'\|^{1/2} \} \\
 &\leq C_9 \cdot \{1 + \|D_x^2 \gamma'\| \cdot \|D_x^{n+3} \gamma'\| \}, \\
 \| |w'| \cdot |D_x^{n+1} \gamma'| \| &\leq C_{10} \cdot \{1 + \|D_x^2 \gamma'\|^2 \cdot \max |D_x^{n+1} \gamma'| \} \\
 &\leq C_{11} \cdot \{1 + \|D_x^2 \gamma'\| \cdot \|D_x^{n+3} \gamma'\| \}. \quad \square
 \end{aligned}$$

Lemma 4.4. *For any non-negative integer n and any positive real number C , there is a positive number K with the following property:*

If $\|D_x \gamma'\| \geq C^{-1}$ and $\|\gamma'\|_{n+1} \leq C$, then

$$\|D_x^n \delta\| \leq K \cdot \{1 + \|D_x^{n+3} \gamma'\| \},$$

where δ is defined below Theorem 4.1.

Proof. Lemma 4.3 implies that

$$\begin{aligned}
 \|D_x^n \delta\| &\leq \|D_x^{n+3} \gamma'\| + \|D_x^n \phi\| \\
 &\leq C_1 \cdot \{1 + \|D_x^{n+3} \gamma'\| + \|D_x^2 \gamma'\| \cdot \|D_x^{n+2} \gamma'\| \}.
 \end{aligned}$$

Here, we know

$$\begin{aligned}
 \|D_x^2 \gamma'\| &\leq C_2 \cdot \|D_x^3 \gamma'\|^{1/2} \leq C_3 \cdot \{1 + \|D_x^{n+3} \gamma'\|^{1/2} \}, \\
 \|D_x^{n+2} \gamma'\| &\leq C_4 \cdot \|D_x^{n+3} \gamma'\|^{1/2},
 \end{aligned}$$

which completes the proof. □

Lemma 4.5. *Let γ be the solution of (EP). For any non-negative integer n and any positive real number C , there is a positive number K with the following property:*

If $\|D_x \gamma'\| \geq C^{-1}$ and $\|\gamma'\|_{n+1} \leq C$, then

$$\frac{d}{dt} \|D_x^{n+2} \gamma'\|^2 \leq K \cdot \{1 + \|D_x^2 \gamma'\|^2 \cdot \|D_x^{n+3} \gamma'\|^2\} - \|D_x^{n+4} \gamma'\|^2.$$

Proof.

$$\begin{aligned}
 \frac{d}{dt} \|D_x^{n+2} \gamma'\|^2 &= 2 \langle D_x^{n+2} \gamma', D_t D_x^{n+2} \gamma' \rangle \\
 &= 2 \left\langle D_x^{n+2} \gamma', \sum_{i=0}^{n+1} D_x^i (R(\delta, \gamma') D_x^{n+1-i} \gamma') + D_x^{n+3} \delta \right\rangle \\
 &= 2 \langle D_x^{n+2} \gamma', R(\delta, \gamma') D_x^{n+1} \gamma' \rangle
 \end{aligned}$$

$$\begin{aligned}
 & -2\langle D_x^{n+3}\gamma', R(\delta, \gamma')D_x^n\gamma' \rangle \\
 & + 2\sum_{i=2}^{n+1} \langle D_x^{n+4}\gamma', D_x^{i-2}(R(\delta, \gamma')D_x^{n+1-i}\gamma') \rangle \\
 & + 2\langle D_x^{n+4}\gamma', D_x^{n+1}\{-D_x^3\gamma' + \phi\} \rangle \\
 \leq & C_1 \cdot \{\|D_x^{n+2}\gamma'\| \cdot \|\delta\| \cdot \|D_x^{n+1}\gamma'\| + \|D_x^{n+3}\gamma'\| \cdot \|\delta\| \\
 & + \|D_x^{n+4}\gamma'\| \cdot \{\|\delta\| + \|D_x^{n-1}\delta\|\}_{(\#1)}\} \\
 & - 2\|D_x^{n+4}\gamma'\|^2 + 2\|D_x^{n+4}\gamma'\| \cdot \|D_x^{n+1}\phi\|,
 \end{aligned}$$

where (#1) means that the indicated term appears only when $n \geq 1$.

Here, we know that

$$\begin{aligned}
 \|D_x^{n+2}\gamma'\| & \leq C_2 \cdot \|D_x^{n+4}\gamma'\|^{1/3}, \\
 \max |D_x^{n+1}\gamma'| & \leq C_3 \cdot \{1 + \|D_x^{n+2}\gamma'\|^{1/2}\} \leq C_4 \cdot \{1 + \|D_x^{n+4}\gamma'\|^{1/6}\}, \\
 \|D_x^{n+3}\gamma'\| & \leq C_5 \cdot \|D_x^{n+4}\gamma'\|^{2/3}.
 \end{aligned}$$

Moreover, by Lemma 4.4,

$$\begin{aligned}
 \|\delta\| & \leq C_6 \cdot \{1 + \|D_x^3\gamma'\|\} \\
 & \leq C_7 \cdot \{1 + \|D_x^{n+3}\gamma'\|\} \leq C_8 \cdot \{1 + \|D_x^{n+4}\gamma'\|^{2/3}\}, \\
 \|D_x^{n-1}\delta\| & \leq C_9 \cdot \{1 + \|D_x^{n+2}\gamma'\|\} \quad (\text{when } n \geq 1),
 \end{aligned}$$

and by Lemma 4.3,

$$\|D_x^{n+1}\phi\| \leq C_{10} \cdot \{1 + \|D_x^2\gamma'\| \cdot \|D_x^{n+3}\gamma'\|\}.$$

Combining all gives the result. □

Lemma 4.6. *For any positive real number C and a C^1 neighbourhood U of the set of all closed geodesics of unit line element, there is a positive number K with the following property:*

If γ is a closed curve of unit line element not in the set U and if $\|D_x\gamma'\| \leq C$, then

$$\|D_x^3\gamma'\| \leq K \cdot \{1 + \|\delta\|\}.$$

Proof. Since

$$(\gamma', \delta) = -(\gamma', D_x^3\gamma') + (\gamma', w'\gamma' + wD_x\gamma') = \frac{3}{2}\{D_x\gamma'|^2\}' + w',$$

we see

$$\|w'\| \leq \|\delta\| + 3\|(D_x\gamma', D_x^2\gamma')\|$$

$$\begin{aligned}
&\leq C_1 \cdot \{\|\delta\| + \max |D_x \gamma'| \cdot \|D_x^2 \gamma'\|\} \\
&\leq C_2 \cdot \{1 + \|\delta\| + \|D_x \gamma'\|^{1/2} \cdot \|D_x^2 \gamma'\|^{3/2}\} \\
&\leq C_3 \cdot \{1 + \|\delta\| + \|D_x^3 \gamma'\|^{3/4}\}.
\end{aligned}$$

Put

$$\varphi = -D_x^2 \gamma' + w \gamma'.$$

Then we have

$$\langle \gamma', \varphi \rangle = -\langle \gamma', D_x^2 \gamma' \rangle + w = |D_x \gamma'|^2 + w.$$

Therefore,

$$\oint w \, dx = \langle \gamma', \varphi \rangle - \|D_x \gamma'\|^2.$$

Let α be a vector field along γ such that $D_x \alpha = \gamma'$ on $0 \leq x \leq 1$ and $\alpha(0) = 0$. Then,

$$\begin{aligned}
\langle \gamma', \varphi \rangle &= \langle D_x \alpha, \varphi \rangle = \int_0^1 \langle D_x \alpha, \varphi \rangle \, dx \\
&= [(\alpha, \varphi)]_0^1 - \int_0^1 \langle \alpha, D_x \varphi \rangle \, dx \\
&= (\alpha(1), \varphi(0)) - \int_0^1 \langle \alpha, \delta - R(\gamma', D_x \gamma') \gamma' \rangle \, dx \\
&= -(\alpha(1), D_x^2 \gamma'(0)) + w(0) \cdot (\alpha(1), \gamma'(0)) \\
&\quad - \int_0^1 \langle \alpha, \delta \rangle \, dx + \int_0^1 \langle \alpha, R(\gamma', D_x \gamma') \gamma' \rangle \, dx.
\end{aligned}$$

Therefore,

$$\begin{aligned}
&\oint w \, dx - (\alpha(1), \gamma'(0)) \cdot w(0) \\
&= -(\alpha(1), D_x^2 \gamma'(0)) - \int_0^1 \langle \alpha, \delta \rangle \, dx \\
&\quad + \int_0^1 \langle \alpha, R(\gamma', D_x \gamma') \gamma' \rangle \, dx - \|D_x \gamma'\|^2.
\end{aligned}$$

Here,

$$\{|\alpha|^2\}' = 2\langle \alpha, D_x \alpha \rangle = 2\langle \alpha, \gamma' \rangle \leq 2|\alpha|,$$

and so

$$|\alpha'| \leq 1 \quad \text{and} \quad |\alpha| \leq 1 \quad \text{on} \quad 0 \leq x \leq 1.$$

Thus,

$$\begin{aligned} & \left| \oint w \, dx - (\alpha(1), \gamma'(0)) \cdot w(0) \right| \\ & \leq C_4 \cdot \{1 + \max |D_x^2 \gamma'| + \|\delta\| + \|D_x \gamma'\| + \|D_x \gamma'\|^2\} \\ & \leq C_5 \cdot \{1 + \|\delta\| + \|D_x^2 \gamma'\|^{1/2} \cdot \|D_x^3 \gamma'\|^{1/2}\} \\ & \leq C_6 \cdot \{1 + \|\delta\| + \|D_x^3 \gamma'\|^{3/4}\}. \end{aligned}$$

We know that $(\alpha(1), \gamma'(0)) \leq 1$ and the equality holds if and only if the curve γ is a closed geodesic. If there is a sequence γ_i of closed curves such that $(\alpha_i(1), \gamma_i'(0)) \rightarrow 1$ for the corresponding vector field α_i , then the sequence has a C^1 convergent subsequence, because the curves are H^2 bounded. Since the limiting curve is a closed geodesic, this contradicts the assumption. Therefore we have a positive number $C_0 < 1$ such that

$$(\alpha(1), \gamma'(0)) \leq 1 - C_0$$

for all closed curves satisfying the condition.

We choose the origin 0 so that $\oint w \, dx = w(0)$. Then

$$\begin{aligned} & \left| \oint w \, dx - (\alpha(1), \gamma'(0)) \cdot w(0) \right| \\ & = \{|1 - (\alpha(1), \gamma'(0))\} \cdot w(0) \\ & \geq C_0 |w(0)|. \end{aligned}$$

Thus, we see

$$|w(0)| \leq C_8 \cdot \{1 + \|\delta\| + \|D_x^3 \gamma'\|^{3/4}\},$$

hence

$$\max |w| \leq |w(0)| + \|w'\| \leq C_9 \cdot \{1 + \|\delta\| + \|D_x^3 \gamma'\|^{3/4}\}.$$

Therefore, we have

$$\begin{aligned} \|D_x^3 \gamma'\| &= \|\delta - R(\gamma', D_x \gamma')\gamma' - D_x(w\gamma')\| \\ &\leq C_{10} \cdot \{\|\delta\| + \|D_x \gamma'\| + \max |w| \cdot \|D_x \gamma'\| + \|w'\|\} \\ &\leq C_{11} \cdot \{1 + \|\delta\| + \|D_x^3 \gamma'\|^{3/4}\}, \end{aligned}$$

and

$$\|D_x^3 \gamma'\| \leq C_{12} \cdot \{1 + \|\delta\|\}. \quad \square$$

Let γ be a solution of (EP). Since $|\gamma'| \equiv 1$, we have

$$\begin{aligned} \frac{d}{dt} \|D_x \gamma'\|^2 &= 2\langle \delta, -\delta + D_x(w\gamma') \rangle = -2\|\delta\|^2 - 2\langle D_x \delta, w\gamma' \rangle \\ &= -2\|\delta\|^2 - 2\langle D_t \gamma', w\gamma' \rangle = -2\|\delta\|^2. \end{aligned}$$

Thus we have the following

Lemma 4.7. *For a solution γ of (EP), $\|D_x \gamma'\|^2$ is non-increasing.*

Lemma 4.8. *For any positive real numbers C, T and any non-negative integer n , there is a positive number K with the following property:*

If γ is a solution of (EP) on $[0, T)$ and if $\|D_x^3 \gamma'\| \leq C \cdot \{1 + \|\delta\|\}$, then $\|\gamma\|'_n \leq K$.

Proof. We know that $\|D_x \gamma'\| \leq C_1$. From Lemma 4.5, we have

$$\frac{d}{dt} \|D_x^2 \gamma'\|^2 \leq C_2 \cdot \{1 + \|D_x^2 \gamma'\|^2 \cdot \|D_x^3 \gamma'\|^2\} - \|D_x^4 \gamma'\|^2.$$

It implies that

$$\frac{d}{dt} \log \|D_x^2 \gamma'\|^2 \leq C_3 \cdot \{1 + \|D_x^3 \gamma'\|^2\}.$$

Combining it with inequality

$$\frac{d}{dt} \|D_x \gamma'\|^2 = -2\|\delta\|^2 \leq -C_4 \|D_x^3 \gamma'\|^2 + C_5$$

which follows from the assumption, we have

$$\frac{d}{dt} (\log \|D_x^2 \gamma'\|^2 + C_6 \cdot \|D_x \gamma'\|^2) \leq C_7.$$

Hence,

$$\|D_x^2 \gamma'\| \leq C_8.$$

Suppose that $\|\gamma'\|_{n+1} \leq C$ for an integer $n (\geq 1)$. Then, Lemma 4.5 implies that

$$\frac{d}{dt} \|D_x^{n+2} \gamma'\|^2 \leq C_9 \cdot \{1 + \|D_x^{n+3} \gamma'\|^2\} - \|D_x^{n+4} \gamma'\|^2 \leq C_{10}.$$

Thus the induction completes the proof. □

Proof (of Theorem 4.1). Suppose that no sequences $\gamma(*, t_i)$ converge to closed geodesics. By Lemmas 4.7 and 4.6, the assumption of Lemma 4.8 is satisfied. Therefore, for any finite time interval $[0, T)$, the solution γ is bounded in C^∞ norm. Thus the solution in Theorem 3.1 can be continued onto $[0, \infty)$. \square

5. Convergence

In this section, we assume that the solution γ of (EP) does not have the property (1) of Theorem 4.1. In particular, $\|D_x \gamma'\| \geq C^{-1}$ and the solution is defined for all time interval $[0, \infty)$. To show the convergence of the solution γ , we need some preparation.

Lemma 5.1. *For any non-negative integer n and a positive real number C , there is a positive number K with the following property:*

If $\|\delta\|_n \leq C$, then $\|\gamma'\|_{n+3} \leq K$.

Proof. For $n = 0$, the claim holds by Lemma 4.6. Suppose that the claim holds for n and that $\|\delta\|_{n+1} \leq C$. Then we know that $\|\gamma'\|_{n+3} \leq C_1$. Thus, from Lemma 4.3, we have

$$\begin{aligned} \|D_x^{n+4} \gamma'\| &\leq C_2 \cdot \{\|D_x^{n+1} \delta\| + \|D_x^{n+1} \phi\|\} \\ &\leq C_3 \cdot \{1 + \|D_x^2 \gamma'\| \cdot \|D_x^{n+3} \gamma'\|\}. \end{aligned} \quad \square$$

Proposition 5.2. *For any non-negative integer n and any positive number C , there is a positive number K with the following property:*

If γ is a solution of (EP) and if $\|\delta\|_n \leq C$, then

$$\|\partial_t w\|_{n+1} \leq K \cdot \{\|\delta\| + \|D_x^{n+3} \delta\|\}.$$

Proof. From the defining equation of v :

$$-v'' + |D_x \gamma'|^2 \cdot v = 2|D_x \gamma'|^4 - |D_x^2 \gamma'|^2 - (R(\gamma', D_x \gamma')\gamma', D_x \gamma'),$$

we have

$$\begin{aligned} &-\partial_t v'' + |D_x \gamma'|^2 \cdot \partial_t v \\ &= -\partial_t \{|D_x \gamma'|^2\} \cdot v + \partial_t \{2|D_x \gamma'|^4 - |D_x^2 \gamma'|^2 - (R(\gamma', D_x \gamma')\gamma', D_x \gamma')\} \\ &= -2(D_x \gamma', R(\delta, \gamma')\gamma' + D_x^2 \delta) \cdot v \\ &\quad + 8(D_x \gamma', R(\delta, \gamma')\gamma' + D_x^2 \delta) \cdot |D_x \gamma'|^2 \\ &\quad - 2(D_x^2 \gamma', R(\delta, \gamma')D_x \gamma' + D_x \{R(\delta, \gamma')\gamma'\} + D_x^3 \delta) \\ &\quad - ((D_\delta R)(\gamma', D_x \gamma')\gamma', D_x \gamma') - 2(R(D_x \delta, D_x \gamma')\gamma', D_x \gamma') \\ &\quad - 2(R(\gamma', R(\delta, \gamma')\gamma' + D_x^2 \delta)\gamma', D_x \gamma'). \end{aligned}$$

By Lemma 5.1, the assumption implies that $\|\gamma'\|_{n+3} \leq C_1$. Hence,

$$(\text{the } H^n \text{ norm of the last expression}) \leq C_2 \cdot \{\|\delta\| + \|D_x^{n+3}\delta\|\}.$$

Therefore, Lemma 1.3 implies that

$$\begin{aligned} \|\partial_t v\|_1 &\leq C_3 \cdot \{\|\delta\| + \|D_x^3\delta\|\}, \\ \|\partial_t v\|_{n+1} &\leq C_4 \cdot \{\|\delta\| + \|D_x^{n+2}\delta\|\} \quad (\text{when } n \geq 1). \end{aligned}$$

Moreover, from

$$\partial_t \{|D_x \gamma'|^2\} = 2(D_x \gamma', R(\delta, \gamma')\gamma' + D_x^2 \delta),$$

we have

$$\|\partial_t \{|D_x \gamma'|^2\}\|_{n+1} \leq C_5 \cdot \{\|\delta\| + \|D_x^{n+3}\delta\|\}.$$

Thus the claim holds for any non-negative integer n . □

Lemma 5.3. *The norm $\|\delta\|$ tends to 0 when $t \rightarrow \infty$. The integrals*

$$\int_0^\infty \|\delta\|^2 dt, \quad \int_0^\infty \|D_x^2 \delta\|^2 dt$$

are finite.

Proof. We have

$$\int_0^\infty \|\delta\|^2 dt = \int_0^\infty -\frac{1}{2} \frac{d}{dt} \|D_x \gamma'\|^2 dt = -\frac{1}{2} [\|D_x \gamma'\|^2]_0^\infty < \infty.$$

Moreover,

$$\begin{aligned} \frac{d}{dt} \|\delta\|^2 &= 2\langle \delta, D_t \delta \rangle \\ &= 2\langle \delta, -D_t D_x^3 \gamma' + D_t (R(\gamma', D_x \gamma')\gamma') + D_t D_x (w\gamma') \rangle \\ &= 2\langle \delta, -R(\delta, \gamma') D_x^2 \gamma' - D_x (R(\delta, \gamma') D_x \gamma') \\ &\quad - D_x^2 (R(\delta, \gamma')\gamma') - D_x^4 \delta \\ &\quad + (D_\delta R)(\gamma', D_x \gamma')\gamma' - R(D_x \delta, D_x \gamma')\gamma' \\ &\quad + R(\gamma', R(\delta, \gamma')\gamma') + D_x^2 \delta \rangle\gamma' \\ &\quad + R(\gamma', D_x \gamma') D_x \delta \\ &\quad + R(\delta, \gamma')(w\gamma') + D_x \{-\partial_t w \cdot \gamma' + w \cdot D_x \delta\} \rangle. \end{aligned}$$

Here, from Lemmas 4.6 and 4.2, we know

$$\begin{aligned} \|D_x^3 \gamma'\| &\leq C_1 \cdot \{1 + \|\delta\|\}, \\ \|w\|_1 &\leq C_2 \cdot \{1 + \|D_x^2 \gamma'\|^2\} \leq C_3 \cdot \{1 + \|D_x^3 \gamma'\|\} \leq C_4 \cdot \{1 + \|\delta\|\}. \end{aligned}$$

Thus, using equation: $(D_x \delta, \gamma') = 0$,

$$\begin{aligned} \frac{d}{dt} \|\delta\|^2 &\leq -2\|D_x^2 \delta\|^2 - 2\langle D_x \delta, \partial_t w \cdot \gamma' \rangle \\ &\quad + C_5 \cdot \|\delta\| \cdot \{1 + \|\delta\|^N\} \cdot \{\|\delta\| + \|D_x^2 \delta\|\} \\ &\leq -\|D_x^2 \delta\|^2 + C_6 \cdot \|\delta\|^2 \cdot \{1 + \|\delta\|^N\}, \end{aligned}$$

where N is an absolute constant.

Thus $\|\delta\|$ tends to 0. In particular,

$$\frac{d}{dt} \|\delta\|^2 \leq -\|D_x^2 \delta\|^2 + C_7 \cdot \|\delta\|^2.$$

Therefore,

$$\begin{aligned} \int_0^\infty \|D_x^2 \delta\|^2 dt &\leq C_7 \int_0^\infty \|\delta\|^2 dt - \int_0^\infty \frac{d}{dt} \|\delta\|^2 dt \\ &< \infty. \end{aligned} \quad \square$$

Lemma 5.4. For any non-negative even integer n , $\|D_x^n \delta\|$ tends to 0 when $t \rightarrow \infty$.

Proof. Suppose

$$\|D_x^n \delta\| \rightarrow 0, \quad \int_0^\infty \|D_x^{n+2} \delta\|^2 dt < \infty$$

for a non-negative even integer n . This holds for $n = 0$ by Lemma 5.3.

As in the proof of Lemma 5.3, we have

$$\begin{aligned} \frac{d}{dt} \|D_x^{n+2} \delta\|^2 &= 2\langle D_x^{n+2} \delta, D_t D_x^{n+2} \delta \rangle \\ &= 2 \left\langle D_x^{n+2} \delta, \sum_{i=0}^{n+1} D_x^i (R(\delta, \gamma') D_x^{n+1-i} \delta) + D_x^{n+2} D_t \delta \right\rangle \\ &= 2\langle D_x^{n+2} \delta, R(\delta, \gamma') D_x^{n+1} \delta \rangle - 2\langle D_x^{n+3} \delta, R(\delta, \gamma') D_x^n \delta \rangle \\ &\quad + 2 \sum_{i=2}^{n+1} \langle D_x^{n+4} \delta, D_x^{i-2} (R(\delta, \gamma') D_x^{n+1-i} \delta) \rangle_{(\#2)} + 2\langle D_x^{n+4} \delta, D_x^n \delta \rangle, \end{aligned}$$

and $D_x^n \delta$ in the last term is expanded as

$$\begin{aligned} & D_x^n \{-R(\delta, \gamma') D_x^2 \gamma' - D_x(R(\delta, \gamma') D_x \gamma') - D_x^2(R(\delta, \gamma') \gamma') - D_x^4 \delta \\ & + (D_\delta R)(\gamma', D_x \gamma') \gamma' + R(D_x \delta, D_x \gamma') \gamma' + R(\gamma', R(\delta, \gamma') \gamma' + D_x^2 \delta) \gamma' \\ & + R(\gamma', D_x \gamma') D_x \delta + R(\delta, \gamma')(w \gamma') + D_x \{\partial_t w \cdot \gamma' + w D_x \delta\}\}. \end{aligned}$$

From the assumption, Lemma 5.1 implies that $\|\gamma'\|_{n+3} \leq C_1$. Therefore, Lemma 4.2 implies that $\|w\|_{n+2} \leq C_2$, and Lemma 5.2 implies that $\|\partial_t w\|_{n+1} \leq C_3 \cdot \{\|D_x^{n+3} \delta\| + \|\delta\|\}$. Moreover, we know that $\max |\delta| \leq C_4 \cdot \{1 + \|D_x \delta\|^{1/2}\}$ and $\|D_x^{n+1} \delta\| \leq C_5 \cdot \{1 + \|D_x^{n+2} \delta\|^{1/2}\}$. Thus all terms in the last expression except the term

$$2(D_x^{n+4} \delta, -D_x^n D_x^4 \delta) = -2\|D_x^{n+4} \delta\|^2$$

are bounded by the form $C_6 \cdot \|D_x^{n+4} \delta\| \cdot \{\|\delta\| + \|D_x^{n+3} \delta\|\}$. Therefore,

$$\begin{aligned} \frac{d}{dt} \|D_x^{n+2} \delta\|^2 & \leq -\|D_x^{n+4} \delta\|^2 + C_7 \cdot \{\|\delta\|^2 + \|D_x^{n+3} \delta\|^2\} \\ & \leq -\frac{1}{2} \|D_x^{n+4} \delta\|^2 + C_8 \cdot \|\delta\|^2. \end{aligned}$$

Thus we have $\|D_x^{n+2} \delta\| \rightarrow 0$ and $\int_0^\infty \|D_x^{n+4} \delta\|^2 dt$ is finite. □

Note that Lemma 5.4 holds on any compact C^∞ riemannian manifold satisfying the assumption of this section. In particular, δ converges to 0 in C^∞ topology when t tends to ∞ . Combining it with Lemma 5.1, we have the boundedness of the solution γ .

Theorem 5.5. *Let M be a compact riemannian manifold, and let $\gamma_0(x)$ be a closed curve with unit line element and length L . If there are no closed geodesics of length L in the manifold M , then (EP) has a unique solution $\gamma(x, t)$ for all time, and the solution has a subsequence converging to an elastica.*

If the metric is real analytic, we have the main result.

Theorem 5.6. *Let M be a compact real analytic riemannian manifold, and let $\gamma_0(x)$ be a closed curve with $|\gamma'_0| = 1$ and length L . If there are no geodesics of length L in the manifold M , then (EP) has a unique solution $\gamma(x, t)$ for all time, and the solution converges to an elastica when $t \rightarrow \infty$.*

Proof. The proof of Theorem 8.6 of [3] remains valid. We use Simon's real analytic implicit function theorem. For detail, see [3]. □

REMARK 5.7. We have an example of almost oscillate solution on a C^∞ riemannian manifold. See [2].

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