## Theme \& variations on $\operatorname{div} \mu=\sigma$

Filip Rindler
(joint work with A. Arroyo-Rabasa, G. De Philippis,
F. Ghiraldin, J. Hirsch, A. Marchese, G. Shaw)

```
F.Rindler@warwick.ac.uk
www.ercsingularity.org
```


## Theme

Consider the PDE:

$$
\operatorname{div} \mu=\sigma \quad \text { in } \mathscr{D}^{\prime},
$$

where

- $\mu \in \mathscr{M}\left(\Omega ; \mathbb{R}^{d \times d}\right)$ is a vector measure on $\Omega \subset \mathbb{R}^{d}$ with values in $\mathbb{R}^{m}$
- "div" is the row-wise divergence
- $\sigma \in \mathscr{M}\left(\Omega ; \mathbb{R}^{d}\right)$

Prototype for $\mathscr{A} \mu=\sigma$ with $\mathscr{A}$ general constant-coefficient linear PDE operator
Central question: What can be said about the singular part $\mu^{s}$ of solutions

$$
\mu=g \mathscr{L}^{d}+\mu^{s} ?
$$

$\mu^{s}=$ jumps, fractals, Cantor measures, $\ldots$ ?


## Restrictions on the polar

Theorem (De Philippis \& R. '16)
Let $\operatorname{div} \mu=\sigma$ in $\mathscr{D}^{\prime}$. Then,

$$
\operatorname{rank}\left(\frac{\mathrm{d} \mu}{\mathrm{~d}|\mu|}(x)\right) \leq d-1 \quad \text { for }\left|\mu^{s}\right| \text {-a.e. } x \in \Omega
$$

## Corollary

Let $\operatorname{div} \mu=\sigma$ in $\mathscr{D}^{\prime}$. Assume that

$$
\operatorname{rank}\left(\frac{\mathrm{d} \mu}{\mathrm{~d}|\mu|}(x)\right)=d \quad \text { for }|\mu| \text {-a.e. } x .
$$

Then, $|\mu| \ll \mathscr{L}^{d}$.

Remark: This result is "dual", to Alberti's Rank-One Theorem '93 $\left(u \in \operatorname{BV}\left(\mathbb{R}^{d} ; \mathbb{R}^{m}\right)\right.$, then $\operatorname{rank}\left(\frac{\mathrm{d} D^{s} u}{\mathrm{~d}\left|D^{s} u\right|}\right)=1$ almost everywhere w.r.t. $\left.\left|D^{s} u\right|\right)$.

## Singular Density Theorem

Let

$$
\mathscr{A} \mu:=\sum_{|\alpha| \leq k} A_{\alpha} \partial^{\alpha} \mu=\sigma \quad \text { in } \mathscr{D}^{\prime},
$$

where $A_{\alpha} \in \mathbb{R}^{n \times m}, \partial^{\alpha}=\partial_{1}^{\alpha_{1}} \ldots \partial_{d}^{\alpha_{d}}$ for each $\alpha=\left(\alpha_{1}, \ldots, \alpha_{d}\right) \in \mathbb{N}_{0}^{d}$.
Examples: $\mathscr{A}=\operatorname{curl}(\mathrm{BV}), \mathscr{A}=\operatorname{curl} \operatorname{curl}(\mathrm{BD}), \mathscr{A}=\operatorname{div}$

## Tartar wave cone:

$$
\Lambda_{\mathscr{A}}:=\bigcup_{|\xi|=1} \operatorname{ker} \mathbb{A}^{k}(\xi), \quad \mathbb{A}^{k}(\xi):=\sum_{|\alpha|=k}(2 \pi \mathrm{i})^{k} A_{\alpha} \xi^{\alpha} .
$$

## Theorem (De Philippis \& R. '16)

Let $\mathscr{A} \mu=\sigma$ in $\mathscr{D}^{\prime}$. Then,

$$
\frac{\mathrm{d} \mu}{\mathrm{~d}|\mu|}(x) \in \wedge_{\mathscr{A}} \quad \text { for }\left|\mu^{s}\right| \text {-a.e. } x \in \Omega
$$

Remark: Strong restriction on singularities! (e.g.: $\mathscr{A}=$ curl: $\Lambda_{\mathscr{A}}=\{a \otimes b\}$, so Alberti's Rank-One Theorem follows)

Theorem (from above)
Let $\operatorname{div} \mu=\sigma$ in $\mathscr{D}^{\prime}$. Then,

$$
\operatorname{rank}\left(\frac{\mathrm{d} \mu}{\mathrm{~d}|\mu|}(x)\right) \leq d-1 \quad \text { for }\left|\mu^{s}\right| \text {-a.e. } x \in \Omega
$$

Proof: Let $\mu=\left(\mu_{j}^{k}\right) \in \mathscr{M}\left(\Omega ; \mathbb{R}^{d \times d}\right)$ and let

$$
\operatorname{div} \mu=\left(\sum_{j=1}^{d} \partial_{j} \mu_{j}^{k}\right)_{k=1, \ldots, d}=\sigma
$$

Then,

$$
\mathbb{A}(\xi) M=(2 \pi \mathrm{i}) M \xi, \quad \xi \in \mathbb{R}^{d}, M \in \mathbb{R}^{d \times d}
$$

so that

$$
\begin{aligned}
\Lambda_{\text {div }} & =\bigcup_{|\xi|=1} \operatorname{ker} \mathbb{A}(\xi) \\
& =\bigcup_{|\xi|=1}\left\{M \in \mathbb{R}^{d \times d}: M \xi=0\right\} \\
& =\left\{M \in \mathbb{R}^{d \times d}: \operatorname{rank} M \leq d-1\right\} .
\end{aligned}
$$

The conclusion follows from the theorem on the previous slide.

## Partial ellipticity

- Assume $\mathscr{A}$ is a first-order operator:

$$
\mathscr{A}=\sum_{\ell=1}^{d} A_{\ell} \partial_{\ell} \quad \text { and } \quad \mathbb{A}(\xi)=\mathbb{A}^{1}(\xi)=(2 \pi \mathrm{i}) \sum_{\ell=1}^{d} A_{\ell} \xi_{\ell} .
$$

- Let $\mathscr{A} \mu=0(\sigma \neq 0$ : just lower-order terms $)$
- Let $\mu$ have the special structure

$$
\mu=P_{0} \nu, \quad P_{0} \in \mathbb{R}^{m} \text { fixed, } \quad \nu \in \mathscr{M}_{\mathrm{loc}}^{+}\left(\mathbb{R}^{d}\right) \text { scalar measure. }
$$

$\rightsquigarrow$ This is approximately true locally around $|\mu|$-a.e. $x_{0} \in \Omega$.

- Formally, via the Fourier transform,

$$
\mathscr{A} \mu=0 \quad \Leftrightarrow \quad \mathbb{A}(\xi) P_{0} \widehat{\nu}(\xi)=0 \quad \forall \xi \in \mathbb{R}^{d} .
$$

- Hence, at each $\xi \neq 0$ : either $P_{0} \in \operatorname{ker} \mathbb{A}(\xi)$ or $\widehat{\nu}(\xi)=0$.
- If $P_{0} \notin \Lambda_{\mathscr{A}}=\bigcup_{|\xi|=1} \operatorname{ker} \mathbb{A}(\xi)$, then

$$
\widehat{\nu}(\xi)=0 \quad \forall \xi \neq 0
$$

hence $\nu \ll \mathscr{L}^{d}$. So, $\mu$ "locally" around $x_{0}$ is like $\mathscr{L}^{d} \rightsquigarrow$ no singularity!

- Thus: $P_{0} \in \Lambda_{\mathscr{A}}$ at singularities.


## Variation I: Converses to Rademacher-type theorems

## Differentiability of Lipschitz functions

## Theorem (Rademacher)

Every Lipschitz function $f: \mathbb{R}^{d} \rightarrow \mathbb{R}$ is differentiable $\mathscr{L}^{d}$-almost everywhere.

Question: Given a positive measure $\nu$ on $\mathbb{R}^{d}$ such that every Lipschitz $f: \mathbb{R}^{d} \rightarrow \mathbb{R}$ is differentiable $\nu$-almost everywhere, what can be said about $\nu$ ? Are there singularities that are "not seen" by Lipschitz functions?

Conjecture (ACP conjecture, Alberti, Csörnyei \& Preiss '04, but older) $\nu \ll \mathscr{L}^{d}$.

- Preiss '90: There exists a null set $E \subset \mathbb{R}^{2}$ such that every Lipschitz function $f: \mathbb{R}^{2} \rightarrow \mathbb{R}$ is differentiable at some point of $E$.
- Preiss \& Speight '15: There exists a null set $E \subset \mathbb{R}^{d}$ such that every Lipschitz $\operatorname{map} f: \mathbb{R}^{d} \rightarrow \mathbb{R}^{m}$ with $m<d$ is differentiable at some point of $E$.
- Alberti, Csörnyei \& Preiss, announced in '04: Every null set in $\mathbb{R}^{2}$ is contained in the non-differentiability set of some Lipschitz map $f: \mathbb{R}^{2} \rightarrow \mathbb{R}^{2}$ (also true for $\mathbb{R}^{1} \rightarrow \mathbb{R}^{1}$ by an easier argument of Zahorski '46).
- Csörnyei \& Jones, announced in '11: Every null set in $\mathbb{R}^{d}$ is contained in the non-differentiability set of some Lipschitz $\operatorname{map} f: \mathbb{R}^{d} \rightarrow \mathbb{R}^{d}$.


## Lipschitz differentiability spaces (LDS)

- ( $X, \rho$ ) separable, complete metric space
- $\mu$ positive Radon measure on $X$
$\square(U, \varphi)$ with $U \subset X, \varphi: U \rightarrow \mathbb{R}^{d}$ Lipschitz is a $d$-chart
- $f: X \rightarrow \mathbb{R}$ is differentiable with respect to a $d$-chart $(U, \varphi)$ at $x_{0} \in U$ if there is $d f\left(x_{0}\right) \in \mathbb{R}^{d}$ such that

$$
\limsup _{x \rightarrow x_{0}} \frac{\left|f(x)-f\left(x_{0}\right)-d f\left(x_{0}\right) \cdot\left(\varphi(x)-\varphi\left(x_{0}\right)\right)\right|}{\rho\left(x, x_{0}\right)}=0
$$

Definition (Cheeger '99, Keith '04)
$(X, \rho, \mu)$ is a Lipschitz differentiability space (LDS) if there is a countable family $\left\{\left(U_{i}, \varphi_{i}\right)\right\}_{i \in \mathbb{N}}$ of $d(i)$-charts with

$$
x=\bigcup_{i} U_{i}
$$

and every Lipschitz function $f: X \rightarrow \mathbb{R}$ is differentiable with respect to every $\left(U_{i}, \varphi_{i}\right)$ at $\mu$-a.e. $x_{0} \in U_{i}$ ("Rademacher's Theorem holds").

## Example of LDS: First Heisenberg group

$\mathbb{H}:=\left(\mathbb{R}^{3} ; \cdot\right)$, where

$$
(x, y, t) \cdot\left(x^{\prime}, y^{\prime}, t^{\prime}\right):=\left(x+x^{\prime}, y+y^{\prime}, t+t^{\prime}-2\left(x y^{\prime}-y x^{\prime}\right)\right) .
$$

Then:

$$
\mathbb{R}^{3}=V_{1} \oplus V_{2}, \quad V_{1}:=\operatorname{span}\{X, Y\}, \quad V_{2}:=\operatorname{span}\{T\}
$$

where

$$
X:=\partial_{x}+2 y \partial_{t}, \quad Y:=\partial_{y}-2 x \partial_{t}, \quad T:=\partial_{t}
$$

$\ldots$ has Haar measure $\mu_{\mathbb{H}}$ (just $\mathscr{L}^{3}$ in coordinates).

Carnot-Carathéodory distance on $\mathbb{H}$ :
$d_{C C}(P, Q):=\inf \{\operatorname{HL}(\gamma): \gamma$ horizontal curve joining $P, Q\}$, where $\gamma$ horizontal if $\dot{\gamma} \in \operatorname{span}\{X, Y\}$ and $\operatorname{HL}(\gamma)$ is the horizontal length.

Theorem (Chow-Rashevskii)
$d_{C C}$ is a metric on $\mathbb{H}$ that is not Lipschitz-equivalent to the Eucliden metric.

Geodesics in $\mathbb{H}$ :

(image by Lerario-Rizzi '14)

## Cheeger's conjecture

Conjecture (Cheeger '99)
Let $(X, \rho, \mu)$ be a Lipschitz differentiability space and let $(U, \varphi)$ be a d-chart. Then,

$$
\varphi_{\#}\left(\mu\llcorner U) \ll \mathscr{L}^{d}\right.
$$

("the measure $\varphi_{\#}(\mu\llcorner U)$ is $d$-rectifiable").

Structure theory of LDS, in particular questions on whether bi-Lipschitz (finite distortion) embeddings exist.

## Applications in complexity theory:

■ Many graph-cut problems (like SparsestCut) are NP-hard

- $\ell_{2}^{2}$-optimization problem $\rightsquigarrow$ yields LDS
- Can embed this metric into $\ell^{1}$ via a theorem by Bourgain ' 85 with distortion $\mathrm{O}(\log n)$ ( $n=$ number of vertices)
- Goemans-Linial Conjecture: Can also do embedding with distortion O(1) (bi-Lipschitz embedding with L-constant independent of $n$ )
- A positive solution would give a P -algorithm for approximation of SparsestCut and other applications in polynomial approximation algorithms
- Disproved by Khot-Vishnoi '05 and Lee-Naor '05


## Lipschitz differentiability \& currents

Normal 1-current: $T=\vec{T}\|T\| \in \mathscr{M}_{\text {loc }}\left(\mathbb{R}^{d} ; \mathbb{R}^{d}\right)$ with $\partial T:=d^{*} T \in \mathscr{M}_{\text {loc }}\left(\mathbb{R}^{d}\right)$

Theorem (Alberti \& Marchese '16)
If all Lipschitz functions $f: \mathbb{R}^{d} \rightarrow \mathbb{R}$ are $\nu$-a.e. differentiable, then then there are $d$ normal 1-currents $T_{1}, \ldots, T_{d}$ with
(i) $\nu \ll\left\|T_{i}\right\|$ for $i=1, \ldots, d$,
(ii) for $\nu$-a.e. $x, \operatorname{span}\left\{\vec{T}_{1}(x), \ldots, \vec{T}_{d}(x)\right\}=\mathbb{R}^{d}$.

## Theorem (Bate '16)

In a Lipschitz differentiability space $(X, \rho, \mu)$ with a d-chart $(U, \varphi)$, then there are $d$ normal 1-currents $T_{1}, \ldots, T_{d}$ with
(i) $\varphi_{\#} \mu \ll\left\|T_{i}\right\|$ for $i=1, \ldots, d$,
(ii) for $\left(\varphi_{\#} \mu\right)$-a.e. $x, \operatorname{span}\left\{\vec{T}_{1}(x), \ldots, \vec{T}_{d}(x)\right\}=\mathbb{R}^{d}$.

Remark: Proofs via Alberti Representations:

$$
\nu=\int_{\text {curve fragments } \gamma: K \rightarrow \mathbb{R}^{d}} \nu_{\gamma} \mathrm{d} \pi(\gamma), \quad \nu_{\gamma} \ll \mathscr{H}^{1}\llcorner(\operatorname{Im} \gamma)
$$

## Structure of normal 1-currents

Theorem (Structure Theorem for 1D Normal Currents, De Philippis \& R. '16)
Let $T_{1}=\vec{T}_{1}\left\|T_{1}\right\|, \ldots, T_{d}=\vec{T}_{d}\left\|T_{d}\right\|$ be normal 1-currents such that there exists a positive Radon measure $\nu \in \mathscr{M}_{+}\left(\mathbb{R}^{d}\right)$ with the following properties:
(i) $\nu \ll\left\|T_{i}\right\|$ for $i=1, \ldots, d$,
(ii) for $|\nu|$-a.e. $x, \operatorname{span}\left\{\vec{T}_{1}(x), \ldots, \vec{T}_{d}(x)\right\}=\mathbb{R}^{d}$.

Then, $\nu \ll \mathscr{L}^{d}$.


Proof: $\partial T \in \mathscr{M} \Longleftrightarrow \operatorname{div} T=\sigma$. Then, the theorem is (essentially) a corollary to:
Theorem (from earlier)
Let $\operatorname{div} \mu=\sigma$ in $\mathscr{D}^{\prime}$. Assume that $\operatorname{rank}\left(\frac{\mathrm{d} \mu}{\mathrm{d}|\mu|}(x)\right)=d$ for $|\mu|$-a.e. $x$. Then, $|\mu| \ll \mathscr{L}^{d}$.

## Solution of ACP \& Cheeger conjectures

Theorem (Lipschitz Differentiability Theorem, De Philippis \& R. '16)
Let $\nu \in \mathscr{M}_{+}\left(\mathbb{R}^{d}\right)$ be a positive Radon measure such that every Lipschitz function $f: \mathbb{R}^{d} \rightarrow \mathbb{R}$ is differentiable $\nu$-almost everywhere. Then, $\nu \ll \mathscr{L}^{d}$.

Theorem (De Philippis \& Marchese \& R. '17)
Let $(X, \rho, \mu)$ be a Lipschitz differentiability space and let $(U, \varphi)$ be a d-chart. Then,

$$
\varphi_{\#}\left(\mu\llcorner U) \ll \mathscr{L}^{d} .\right.
$$

## Variation II: Dimensions and rectifiability

## Co-cancelling operators

$\mathscr{A}$ : general constant-coefficient linear PDE operator

## Definition (van Schaftingen '13)

The operator $\mathscr{A}$ is called co-cancelling if

$$
\Lambda_{\mathscr{A}}^{1}:=\bigcap_{\xi \in \mathbb{R}^{d} \backslash\{0\}} \operatorname{ker} \mathbb{A}^{k}=\{0\} .
$$

## Theorem (van Schaftingen '13)

Assume that $\mathscr{A}$ is homogeneous and co-cancelling. If

$$
\mathscr{A}\left(P_{0} \delta_{0}\right)=0 \quad \text { for some } P_{0} \in \mathbb{R}^{m}
$$

then $P_{0}=0$.

## Corollary

Let $\mathscr{A} \mu=0$ in $\mathscr{D}^{\prime}$. If $\mu$ is " 0 -rectifiable", then $\mu=0$.

Conclusion: Other wave cones might give information about the dimension of $\mu \ldots$

## Hierarchy of wave cones

$\mathscr{A}$ : general constant-coefficient linear PDE operator; recall $\Lambda_{\mathscr{A}}:=\bigcup_{\xi \neq 0}$ ker $\mathbb{A}^{k}(\xi)$.

## Definition

Let $\operatorname{Gr}(\ell, d)$ be the Grassmanian of $\ell$ planes in $\mathbb{R}^{d}$. For $\ell=1, \ldots, d$ we define the $\ell$-dimensional wave cone as

$$
\Lambda_{\mathscr{A}}^{\ell}:=\bigcap_{\pi \in \operatorname{Gr}(\ell, d)} \bigcup_{\xi \in \pi \backslash\{0\}} \operatorname{ker} \mathbb{A}^{k}(\xi),
$$

where $\mathbb{A}^{k}$ is the principal symbol of $\mathscr{A}$.

## Equivalently:

$$
P_{0} \notin \Lambda_{\mathscr{A}}^{\ell} \quad \Longleftrightarrow \quad(\mathscr{A} L \pi) P_{0} \text { is elliptic for some } \pi \in \operatorname{Gr}(\ell, d)
$$

where $(\mathscr{A} L \pi)(\varphi):=\mathscr{A}\left(\varphi \circ \mathbf{p}_{\pi}\right)$ with $\mathbf{p}_{\pi}$ the orthogonal projection onto $\pi$.

## Inclusions:

$$
\Lambda_{\mathscr{A}}^{1}=\bigcap_{\xi \in \mathbb{R}^{d} \backslash\{0\}} \operatorname{ker} \mathbb{A}^{k}(\xi) \subset \Lambda_{\mathscr{A}}^{j} \subset \Lambda_{\mathscr{A}}^{\ell} \subset \Lambda_{\mathscr{A}}^{d}=\Lambda_{\mathscr{A}}, \quad 1 \leq j \leq \ell \leq d
$$

## Dimensional estimates

Theorem (Arroyo-Rabasa \& De Philippis \& Hirsch \& R. '18, on arXiv imminently...)
Let $\mathscr{A} \mu=\sigma$ in $\mathscr{D}^{\prime}$. If $\mathscr{H}^{\ell}(E)=0$ for some $\ell \in\{0, \ldots, d\}$, then

$$
\frac{\mathrm{d} \mu}{\mathrm{~d}|\mu|}(x) \in \Lambda_{\mathscr{A}}^{\ell} \quad \text { for }|\mu| \text {-a.e. } x \in E
$$

Remark: For $\ell=d$, this recovers the '16 Singular Density Theorem.

## Corollary

Let $\mathscr{A} \mu=\sigma$ in $\mathscr{D}^{\prime}$. Define

$$
\ell_{\mathscr{A}}:=\max \left\{\ell \in \mathbb{N}: \Lambda_{\mathscr{A}}^{\ell}=\{0\}\right\} .
$$

Then,

$$
\mu \ll \mathscr{H}^{\ell} \mathscr{A}_{\mathscr{A}} .
$$

Remark: For $\ell=1$, this also improves the result of van Schaftingen '13.

## Rectifiability

Define the upper $\ell$-density of $|\mu|$ :

$$
\theta_{\ell}^{*}(|\mu|)(x):=\limsup _{r \rightarrow 0} \frac{|\mu|\left(B_{r}(x)\right)}{(2 r)^{\ell}}
$$

Theorem (Arroyo-Rabasa \& De Philippis \& Hirsch \& R. '18)
Let $\mathscr{A} \mu=\sigma$ in $\mathscr{D}^{\prime}$ and assume

$$
\Lambda_{\mathscr{A}}^{\ell}=\{0\} .
$$

Then, $\mu\left\llcorner\left\{\theta_{\ell}^{*}(|\mu|)>0\right\}\right.$ is concentrated on an $\ell$-rectifiable set $R$ and

$$
\mu\left\llcorner R=P(x) \mathscr{H}_{x}^{\ell} L R,\right.
$$

where

$$
P\left(x_{0}\right) \in \bigcap_{\xi \in\left(T_{x_{0}} R\right)^{\perp}} \operatorname{ker} \mathbb{A}^{k}(\xi) \quad \text { for } \mathscr{H}^{\ell} \text {-a.e. } x_{0} \in R\left(\text { or }|\mu| \text {-a.e. } x_{0} \in R\right)
$$

Here, $T_{x_{0}} R$ is the the approximate tangent plane to $R$ at $x_{0}$.

Proof: Via the Besicovitch-Federer rectifiability theorem.
Remark: Recovers rectifiability results for BV-maps ( $\mathscr{A}=$ curl) and for BD-maps $(\mathscr{A}=$ curl curl $)$.

## Rectifiability of varifolds and of defect measures

## Corollary

Let $\operatorname{div} \mu=\sigma$ in $\mathscr{D}^{\prime}$. Assume that

$$
\operatorname{rank}\left(\frac{\mathrm{d} \mu}{\mathrm{~d}|\mu|}(x)\right) \geq \ell \quad \text { for }|\mu| \text {-a.e. } x .
$$

Then, $|\mu| \ll \mathscr{H}^{\ell}$ and there exist an $\ell$-rectifiable set $R \subset U$ such that

$$
\mu\left\llcorner\left\{\theta_{\ell}^{*}(|\mu|)>0\right\}=P(x) \mathscr{H}_{x}^{\ell}\llcorner R, \quad \text { rank } P(x)=\ell\right.
$$

Remark: Recovers several known rectifiability criteria for varifolds (Allard '72, Ambrosio-Soner '97, Lin '99, Moser '03, De Philippis-De Rosa-Ghiraldin '18).

Proof: Let $\widetilde{\mu}:=(\mu, \sigma)$ and $\mathscr{A}(\widetilde{\mu}):=\operatorname{div} \mu-\sigma$. Then,

$$
\begin{aligned}
\Lambda_{\mathscr{A}}^{\ell} & =\bigcap_{\pi \in \operatorname{Gr}(\ell, d)}\left\{M \in \mathbb{R}^{d} \otimes \mathbb{R}^{d}: \operatorname{ker} M \cap \pi \neq\{0\}\right\} \times \mathbb{R}^{d} \\
& =\left\{M \in \mathbb{R}^{d} \otimes \mathbb{R}^{d}: \operatorname{dim} \operatorname{ker} M>d-\ell\right\} \times \mathbb{R}^{d} \\
& =\left\{M \in \mathbb{R}^{d} \otimes \mathbb{R}^{d}: \operatorname{rank} M<\ell\right\} \times \mathbb{R}^{d} .
\end{aligned}
$$

# Variation III: Liftings 

## BV-maps with jumps: Relaxation

Let $\Omega \subset \mathbb{R}^{d}$ bounded Lipschitz domain, $d, m>1$, and

$$
\mathscr{F}[u]:=\int_{\Omega} f(x, u(x), \nabla u(x)) \mathrm{d} x, \quad u \in \mathrm{~W}^{1,1}\left(\Omega ; \mathbb{R}^{m}\right)
$$

where $f: \Omega \times \mathbb{R}^{m} \times \mathbb{R}^{m \times d} \rightarrow[0, \infty)$ with

$$
0 \leq f(x, y, A) \leq C\left(1+|y|^{d /(d-1)}+|A|\right) .
$$

Relaxation of $\mathscr{F}$ at $u \in \operatorname{BV}\left(\Omega ; \mathbb{R}^{m}\right)$ :

$$
\mathscr{F}_{* *}[u]:=\inf \left\{\liminf _{j \rightarrow \infty} \mathscr{F}\left[u_{j}\right]:\left(u_{j}\right)_{j} \subset \mathrm{~W}^{1,1}\left(\Omega ; \mathbb{R}^{m}\right), u_{j} \rightsquigarrow u\right\}
$$

with " $u_{j} \rightsquigarrow u$ " meaning BV-weak* or $\mathrm{L}^{1}$-strong convergence.
Q: What is $\mathscr{F}_{* *}$ ? Does it have an integral representation? Jump paths matter!


Previous work: Fonseca-Müller '93, Ambrosio-Dal Maso '92 and many other works (Leoni, Bouchitté, Mascarenhas, ...).

## Liftings

$\operatorname{BV}_{\#}\left(\Omega ; \mathbb{R}^{m}\right):=\left\{u \in \operatorname{BV}\left(\Omega ; \mathbb{R}^{m}\right): f_{\Omega} u(x) \mathrm{d} x=0\right\}$.

## Definition (Jung \& Jerrard '04)

A lifting $\gamma \in \operatorname{Lift}\left(\Omega \times \mathbb{R}^{m}\right)$ is a measure $\gamma \in \mathscr{M}\left(\Omega \times \mathbb{R}^{m} ; \mathbb{R}^{m \times d}\right)$ for which there exists a (unique) $u \in \mathrm{BV}_{\#}\left(\Omega ; \mathbb{R}^{m}\right)$ such that the chain rule holds:

$$
\int_{\Omega} \nabla_{x} \varphi(x, u(x)) \mathrm{d} x+\int_{\Omega \times \mathbb{R}^{m}} \nabla_{y} \varphi(x, y) \mathrm{d} \gamma(x, y)=0 \quad \text { for all } \varphi \in \mathrm{C}_{0}^{1}\left(\Omega \times \mathbb{R}^{m}\right)
$$

This $u$ is called the barycenter [ $\gamma$ ] of $\gamma$.
Weak* convergence of liftings means weak* convergence in $\mathscr{M}\left(\Omega \times \mathbb{R}^{m} ; \mathbb{R}^{m \times d}\right)$.


## Lemma

$\pi_{\#} \gamma=D u$ in $\mathscr{M}\left(\Omega ; \mathbb{R}^{m \times d}\right)$ and $\pi_{\#}|\gamma| \geq|D u|$ in $\mathscr{M}^{+}(\Omega)$.

## Elementary liftings

## Definition (Elementary/Minimal Liftings)

Given $u \in \operatorname{BV}_{\#}\left(\Omega ; \mathbb{R}^{m}\right)$, the associated elementary lifting $\gamma[u] \in \operatorname{Lift}\left(\Omega \times \mathbb{R}^{m}\right)$ is

$$
\gamma[u]:=D u \otimes \int_{0}^{1} \delta_{u^{\theta}} \mathrm{d} \theta,
$$

where $u^{\theta}$ is the jump interpolant,


$$
u^{\theta}(x):= \begin{cases}\theta u^{-}(x)+(1-\theta) u^{+}(x) & \text { if } x \in J_{u} \\ \widetilde{u}(x) & \text { otherwise }\end{cases}
$$

So,

$$
\langle\varphi, \gamma[u]\rangle=\int_{\Omega} \int_{0}^{1} \varphi\left(x, u^{\theta}(x)\right) \mathrm{d} \theta \mathrm{~d} D u(x) \quad \text { for all } \varphi \in \mathrm{C}_{0}\left(\Omega \times \mathbb{R}^{m}\right)
$$

## Chain rule

The liftings chain rule for the elementary lifting

$$
\gamma[u](\mathrm{d} x, \mathrm{~d} y):=D u(\mathrm{~d} x) \otimes \int_{0}^{1} \delta_{u^{\theta}(x)}(\mathrm{d} y) \mathrm{d} \theta
$$

follows from usual BV-chain rule:
For $\varphi \in \mathrm{C}_{0}^{1}\left(\Omega \times \mathbb{R}^{m}\right)$ :

$$
\begin{aligned}
\int_{\Omega} & \nabla_{x} \varphi(x, u(x)) \mathrm{d} x+\int_{\Omega \times \mathbb{R}^{m}} \nabla_{y} \varphi(x, y) \mathrm{d} \gamma(x, y) \\
& =\int_{\Omega} \nabla_{x} \varphi(x, u(x)) \mathrm{d} x+\int_{\Omega} \int_{0}^{1} \nabla_{y} \varphi\left(x, u^{\theta}(x)\right) \mathrm{d} \theta \mathrm{~d} D u(x) \\
& =\int_{\Omega} \nabla_{x}[\varphi(x, u(x))] \mathrm{d} x \\
& =0
\end{aligned}
$$

## Non-elementary liftings


$\gamma_{1}:=D u \otimes \int_{0}^{1} \delta_{u_{\text {affine }}^{\theta}} \mathrm{d} \theta$


Example:
$\gamma\left[u_{j}\right] \stackrel{*}{\hookrightarrow} \gamma \neq \gamma[u]$ for some $\gamma \in \operatorname{Lift}\left((-1,1) \times \mathbb{R}^{2}\right)$.

## Lemma

Every lifting $\gamma \in \operatorname{Lift}(\Omega \times \mathbb{R})$ is elementary: $\gamma=\gamma[u]$ for some $u \in \operatorname{BV}_{\#}(\Omega ; \mathbb{R})$.

## Compactness for liftings

## Lemma (Compactness)

Let $\left(\gamma_{j}\right)_{j} \subset \operatorname{Lift}\left(\Omega \times \mathbb{R}^{m}\right)$ be such that $\sup _{j}\left|\gamma_{j}\right|\left(\Omega \times \mathbb{R}^{m}\right)<\infty$. Then there exists a subsequence $\left(\gamma_{j_{k}}\right)_{k} \subset\left(\gamma_{j}\right)_{j}$ and a limit $\gamma \in \operatorname{Lift}\left(\Omega \times \mathbb{R}^{m}\right)$ such that

$$
\gamma_{j_{k}} \stackrel{*}{\longrightarrow} \gamma \text { in } \mathscr{M}\left(\Omega \times \mathbb{R}^{m} ; \mathbb{R}^{m \times d}\right) \text { and }\left[\gamma_{j_{k}}\right] \stackrel{*}{\longrightarrow}[\gamma] \text { in } \operatorname{BV}_{\#}\left(\Omega ; \mathbb{R}^{m}\right) .
$$

## Corollary (Lifting generation from BV)

Let $\left(u_{j}\right)_{j} \subset \operatorname{BV}_{\#}\left(\Omega ; \mathbb{R}^{m}\right)$ be a bounded sequence with $u_{j} \stackrel{*}{\longrightarrow} u$ in $\mathrm{BV}_{\#}\left(\Omega ; \mathbb{R}^{m}\right)$. Then there exists a (non-relabelled) subsequence and a limit $\gamma \in \operatorname{Lift}\left(\Omega \times \mathbb{R}^{m}\right)$ with $[\gamma]=u$ such that

$$
\gamma\left[u_{j}\right] \stackrel{*}{\sim} \gamma \text { in } \operatorname{Lift}\left(\Omega \times \mathbb{R}^{m}\right) .
$$

## Structure theorem

Graph map: $\operatorname{gr}^{u}: x \mapsto(x, u(x))$ for $u \in \operatorname{BV}\left(\Omega ; \mathbb{R}^{m}\right)$
Pushforward: If $\mu \in \mathscr{M}(\Omega)$ satisfying $|\mu| \ll \mathscr{H}^{d-1}$ and $|\mu|\left(J_{u}\right)=0$, then the pushforward $\operatorname{gr}_{\#}^{u} \mu$ of $\mu$ under $\mathrm{gr}^{u}$ is well-defined as a measure on $\Omega \times \mathbb{R}^{m}$. (we will usually take $\mu=|D u|\left\llcorner\left(\Omega \backslash J_{u}\right)\right.$ )

## Theorem (Structure Theorem for Liftings, R. \& Shaw 2017)

If $\gamma \in \operatorname{Lift}\left(\Omega \times \mathbb{R}^{m}\right)$ with $u=[\gamma]$, then $\gamma$ admits the following decomposition into mutually singular measures:

$$
\gamma=\gamma[u]\left\llcorner\left(\left(\Omega \backslash J_{u}\right) \times \mathbb{R}^{m}\right)+\gamma^{\mathrm{gs}} .\right.
$$

Moreover, $\gamma^{\mathrm{gs}} \in \mathscr{M}\left(\Omega \times \mathbb{R}^{m} ; \mathbb{R}^{m \times d}\right)$ satisfies

$$
\operatorname{div}_{y} \gamma^{\mathrm{gs}}=-\left|D^{j} u\right| \otimes \frac{n_{u}}{\left|u^{+}-u^{-}\right|}\left(\delta_{u^{+}}-\delta_{u^{-}}\right)
$$

and it is graph-singular with respect to $u$ in the sense that $\gamma^{\mathrm{gs}}$ is singular with respect to all measures of the form $\mathrm{gr}_{\#}^{u} \lambda$ where $\lambda \in \mathscr{M}(\Omega)$ satisfies both $\lambda \ll \mathscr{H}^{d-1}$ and $\lambda\left(J_{u}\right)=0$.
(the Singular Density Theorem hence gives restrictions on $\gamma^{\mathrm{gs}}$ )

## Perspective functionals

## Proposition

Let $\gamma \in \operatorname{Lift}\left(\Omega \times \mathbb{R}^{m}\right)$ with $u=[\gamma]$ be minimal in the sense that
$|\gamma|\left(\Omega \times \mathbb{R}^{m}\right)=|D u|(\Omega)$. Then $\gamma$ must be elementary, $\gamma=\gamma[u]$. In particular, if $u_{j} \rightarrow u$ in $\operatorname{BV}_{\#}\left(\Omega ; \mathbb{R}^{m}\right)$ strictly, then $\gamma\left[u_{j}\right] \rightarrow \gamma[u]$ strictly in $\operatorname{Lift}\left(\Omega \times \mathbb{R}^{m}\right)$.

Define $\mathscr{F}_{\mathrm{L}}: \operatorname{Lift}\left(\Omega \times \mathbb{R}^{m}\right) \rightarrow \mathbb{R}$ by

$$
\mathscr{F}_{\mathrm{L}}[\gamma]=\int_{\Omega} f(x,[\gamma](x), \nabla[\gamma](x)) \mathrm{d} x+\int_{\Omega \times \mathbb{R}^{m}} f^{\infty}\left(x, y, \gamma^{s}\right) .
$$

For $u \in \mathrm{BV}_{\#}\left(\Omega ; \mathbb{R}^{m}\right)$ we have by the structure theorem

$$
\mathscr{F}_{\mathrm{L}}[\gamma[u]]=\int_{\Omega} f(x, u, \nabla u) \mathrm{d} x+\int_{\Omega \times \mathbb{R}^{m}} f^{\infty}\left(x, u, D^{s} u\right)=\mathscr{F}[u] .
$$

Strategy: Study $\mathscr{F}$ via $\mathscr{F}_{\mathrm{L}}$ (via blowups / Young measures for liftings ...).

## Relaxation theorem in BV

Theorem (R. \& Shaw 2017, weak* version)
Let $f: \bar{\Omega} \times \mathbb{R}^{m} \times \mathbb{R}^{m \times d} \rightarrow[0, \infty)$ where $d \geq 2$ and $m \geq 1$ be such that
(i) $f$ is a Carathéodory function whose recession function $f^{\infty}$ exists as a limit,

$$
f^{\infty}(x, y, A)=\lim _{\substack{\left(x, y_{k}, A_{k}\right) \rightarrow(x, y, A) \\ t_{k} \rightarrow \infty}} \frac{f\left(x_{k}, y_{k}, t_{k} A_{k}\right)}{t_{k}} ;
$$

(ii) $0 \leq f(x, y, A) \leq C\left(1+|y|^{d /(d-1)}+|A|\right)$;
(iii) $f(x, y, \cdot)$ is quasiconvex for every $(x, y) \in \bar{\Omega} \times \mathbb{R}^{m}$.

Then the sequential weak* relaxation $\mathscr{F}_{* *}$ of $\mathscr{F}$ to $u \in \operatorname{BV}\left(\Omega ; \mathbb{R}^{m}\right)$ is

$$
\mathscr{F}_{* *}^{w *}[u]=\int_{\Omega} f(x, u, \nabla u) \mathrm{d} x+\int_{\Omega} f^{\infty}\left(x, u, \frac{\mathrm{~d} D^{c} u}{\mathrm{~d}\left|D^{c} u\right|}\right) \mathrm{d}\left|D^{c} u\right|+\int_{J} K_{f}[u] \mathrm{d} \mathscr{H}^{d-1}
$$

where $J$ is the jump set of $u$ and

$$
\begin{aligned}
& K_{f}[u](x):=\inf \left\{\frac{1}{\omega_{d-1}} \int_{\mathbb{B}^{d}} f^{\infty}(x, \varphi(y), \nabla \varphi(y)) \mathrm{d} y:\right. \\
&\left.\varphi \in \mathbb{C}^{\infty}\left(\mathbb{B}^{d} ; \mathbb{R}^{m}\right),\left.\varphi\right|_{\partial \mathbb{B}^{d}}=u^{ \pm}(x) \text { if } y \cdot n_{u}(x) \gtrless 0\right\}
\end{aligned}
$$

Remark: Improves classical weak*-relaxation theorem in BV by Fonseca \& Müller '92.

## Coda

Question
Does the distance of $\frac{\mathrm{d} \mu}{\mathrm{d}|\mu|}$ to the wave cone $\Lambda_{\mathscr{A}}$ control (perhaps in a nonlinear way) how "close" $\mu$ is to being singular?

# Thank you for your attention! 

## Encore: Pansu's Theorem (work in progress with De Philippis \& Ghiraldin)

Let $\mathbb{H}$ be the 1st Heisenberg group.

## Dilation:

$$
\delta_{\lambda}(x, y, t):=\left(\lambda x, \lambda y, \lambda^{2} t\right)
$$

$f: \mathbb{H} \rightarrow \mathbb{H}$ is Pansu-differentiable at $x \in \mathbb{H}$ if there exists a homogeneous (dilation-invariant) group homorphism $L_{x}: \mathbb{H} \rightarrow \mathbb{H}$ such that

$$
\lim _{y \rightarrow e} \frac{d_{\mathbb{H}}\left(f(x)^{-1} f(x y), L_{x}(y)\right)}{d_{\mathbb{H}}(y, e)}=0
$$

where $e$ is the identity element in $\mathbb{H}$.

Theorem (Pansu '89)
Every Lipschitz $f: \mathbb{H} \rightarrow \mathbb{H}$ is Pansu-differentiable $\mu_{\mathbb{H}}$-almost everywhere ( $\mu_{\mathbb{H}}$ is the Haar measure on $\mathbb{H}$ ).

Theorem (De Philippis \& Ghiraldin \& R. '17/'18, to be written up...)
Let $\mu$ be a positive Radon measure on $\mathbb{H}$ (or any Carnot groups) such that every Lipschitz function $f: \mathbb{H} \rightarrow \mathbb{H}$ is Pansu-differentiable $\mu$-almost everywhere. Then, $\mu \ll \mu_{\mathbb{H}}$.

## Encore 2: Dimension conjecture

For $\ell \in\{0, \ldots, d-1\}$ let us then define the cone

$$
\mathscr{N}_{\mathscr{A}}^{\ell}:=\bigcup_{\pi \in \operatorname{Gr}(\ell, d)} \bigcap_{\xi \in \pi^{\perp}} \operatorname{ker} \mathbb{A}^{k}(\xi)=\bigcup_{\tilde{\pi} \in \operatorname{Gr}(d-\ell, d)} \bigcap_{\xi \in \tilde{\pi}} \operatorname{ker} \mathbb{A}^{k}(\xi) .
$$

## Conjecture (also in Raita '17)

Let $\mathscr{A} \mu=\sigma$ in $\mathscr{D}^{\prime}$. Then,

$$
\operatorname{dim}_{\mathscr{H}}(\mu) \geq \ell_{\mathscr{A}}^{*}:=\min \left\{\ell \in \mathbb{N}: \mathscr{N}_{\mathscr{A}}^{\ell} \neq\{0\}\right\} .
$$

Sharpness: Our dimensional theorem is sharp for div, curl, curl curl, but the sharpness is unclear for $\partial_{1}^{3}+\partial_{2}^{3}+\partial_{3}^{3}$.

