Handout

Fundamental facts and definitions

Some notation

[id & cf] The *identity map* on X and the *characteristic function* of some $E \subseteq X$ shall be denoted by

 id_X and $\mathbb{1}_E$.

[Df & grad f] Let X, Y be Banach spaces and $U \subseteq X$ be open. For the space of k times continuously differentiable functions $f: U \to Y$ we write $\mathscr{C}^k(U, Y)$. The differential of f at $x \in U$ is denoted

 $Df(x) \in \operatorname{Hom}(X,Y).$

In case $Y = \mathbf{R}$ and X is a Hilbert space, we also define the gradient of f at $x \in U$ by

grad $f(x) = Df(x)^* 1 \in X$.

[Fed69, 2.10.9] Let $f: X \to Y$. For $y \in Y$ we define the multiplicity

 $N(f, y) = \operatorname{cardinality}(f^{-1}\{y\}).$

[Fed69, 4.2.8] Whenever X is a vector space and $r \in \mathbf{R}$ we define the homothety

 $\boldsymbol{\mu}_r(x) = rx \quad \text{for } x \in X.$

[Fed69, 2.7.16] Whenever X is a vectorspace and $a \in X$ we define the translation

 $\boldsymbol{\tau}_a(x) = x + a \quad \text{for } x \in X.$

[Fed69, 2.5.13,14] Let X be a metric space. The space of all continuous real valued functions on X with compact support is denoted

 $\mathscr{K}(X)$.

[Fed69, 4.1.1] Let X, Y be Banach spaces, dim $X < \infty$, and $U \subseteq X$ be open. The space of all smooth (infinitely differentiable) functions $f: U \to Y$ is denoted

 $\mathscr{E}(U,Y)$.

The space of all smooth functions $f:U \rightarrow Y$ with $compact \; support$ is denoted

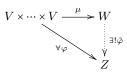
 $\mathscr{D}(U,Y)$.

(Multi)linear algebra Let V, Z be vectorspaces.

[Fed69, 1.4.1] The vectorspace of all k-linear anti-symmetric maps $\varphi: V \times \cdots \times V \to Z$ shall be denoted by

 $\wedge^k(V,Z)$.

[Fed69, 1.3.1] A vectorspace W together with $\mu \in \bigwedge^k(V, W)$ is the k^{th} exterior power of V if for any vectorspace Z and $\varphi \in \bigwedge^k(V, Z)$ there exists a unique linear map $\tilde{\varphi} \in \text{Hom}(W, Z)$ such that $\varphi = \tilde{\varphi} \circ \mu$.



We shall write

$$W = \bigwedge_k V$$
 and $\mu(v_1, \ldots, v_k) = v_1 \wedge \cdots \wedge v_k$

We shall frequently identify $\varphi \in \bigwedge^k (V, Z)$ with $\tilde{\varphi} \in \operatorname{Hom}(\bigwedge_k V, Z)$.

[Fed69, 1.3.2] If $V = \operatorname{span}\{v_1, \ldots, v_m\}$, then

$$\wedge_k V = \operatorname{span}\{v_{\lambda(1)} \wedge \dots \wedge v_{\lambda(k)} : \lambda \in \Lambda(m,k)\} = \operatorname{span}\{v_\lambda : \lambda \in \Lambda(m,k)\}$$

where $\Lambda(m,k) = \{\lambda : \{1,2,\ldots,k\} \rightarrow \{1,2,\ldots,m\} : \lambda \text{ is increasing}\}.$

[Fed69, 1.3.1] If $f \in \text{Hom}(V, Z)$, then $\bigwedge_k f \in \text{Hom}(\bigwedge_k V, \bigwedge_k Z)$ is characterised by

$$\wedge_k f(v_1 \wedge \dots \wedge v_k) = f(v_1) \wedge \dots \wedge f(v_k) \quad \text{for } v_1, \dots, v_k \in V.$$

[Fed69, 1.3.4] If $f \in \text{Hom}(V, V)$ and dim $V = k < \infty$, then $\bigwedge_k V \simeq \mathbf{R}$. We define the *determinant* det $f \in \mathbf{R}$ of f by requiring

$$\wedge_k f(v_1 \wedge \cdots \wedge v_k) = (\det f) v_1 \wedge \cdots \wedge v_k,$$

whenever v_1, \ldots, v_k is a basis of V.

[Fed69, 1.4.5] If $f \in \text{Hom}(V, V)$ and dim $V = k < \infty$ and v_1, \ldots, v_k is basis of V and $\omega_1, \ldots, \omega_k$ is the dual basis of Hom (V, \mathbf{R}) , then we define the *trace* tr $f \in \mathbf{R}$ of f by setting

$$\operatorname{tr} f = \sum_{i=1}^{k} \omega_i(f(v_i))$$

[Fed69, 1.7.5] If V is equipped with a scalar product (denoted by •) and $\{v_1, \ldots, v_m\}$ is an orthonormal basis of V, then $\bigwedge_k V$ is also equipped with a scalar product such that $\{v_\lambda : \lambda \in \Lambda(m, k)\}$ is orthonormal. In particular,

$$\operatorname{tr}(\bigwedge_k f) = \sum_{\lambda \in \Lambda(m,k)} \bigwedge_k f(v_\lambda) \bullet v_\lambda \, .$$

[Fed69, 1.7.4] If V, Z are equipped with scalar products and $f \in \text{Hom}(V, Z)$, then the *adjoint map* $f^* \in \text{Hom}(Z, V)$ is defined by the identity $f(v) \bullet z = v \bullet f^*(z)$ for $v \in V$ and $z \in Z$. We define the *(Hilbert-Schmidt)* scalar product and norm in Hom(V, Z) by setting for $f, g \in \text{Hom}(V, Z)$

$$f \bullet g = \operatorname{tr}(f^* \circ g)$$
 and $|f| = (f \bullet f)^{1/2}$.

[Fed69, 1.7.6] If V, Z are equipped with norms, then the operator norm of $f \in Hom(V, Z)$ is

$$||f|| = \sup\{|f(v)| : v \in V, |v| \le 1\}.$$

[Fed69, 1.7.2] Orthogonal injections:

$$\mathbf{O}(n,m) = \{ j \in \operatorname{Hom}(\mathbf{R}^m,\mathbf{R}^n) : \forall x, y \in \mathbf{R}^m \ j(x) \bullet j(y) = x \bullet y \}.$$

[Fed69, 1.7.4] Orthogonal projections:

$$\mathbf{O}^*(n,m) = \{j^* : j \in \mathbf{O}(m,n)\}.$$

[Fed69, 1.4.5] If $f \in \text{Hom}(V, V)$ and dim V = m and $t \in \mathbf{R}$, then

$$\det(\mathrm{id}_V + tf) = \sum_{k=0}^m t^m \operatorname{tr}(\bigwedge_k f).$$

[All72, 2.3] The *Grassmannian* of m dimensional vector subspaces of \mathbf{R}^n is denoted by

$$\mathbf{G}(n,m)$$
 .

With $S \in \mathbf{G}(n,m)$ we associate the orthogonal projection $S_{\natural} \in \operatorname{Hom}(\mathbf{R}^{n},\mathbf{R}^{n})$ so that

$$S_{\natural}^* = S_{\natural}, \quad S_{\natural} \circ S_{\natural} = S_{\natural}, \quad \operatorname{im}(S_{\natural}) = S.$$

[Exercise] If $f \in \text{Hom}(\mathbf{R}^n, \mathbf{R}^n)$ and $S \in \mathbf{G}(n, k)$, then

$$\frac{d}{dt}\Big|_{t=0} \left\| \bigwedge_k ((\mathrm{id}_{\mathbf{R}^m} + tf) \circ S_{\mathfrak{h}}) \right\|^2 = \frac{d}{dt}\Big|_{t=0} \left| \bigwedge_k ((\mathrm{id}_{\mathbf{R}^m} + tf) \circ S_{\mathfrak{h}}) \right|^2 = 2f \bullet S_{\mathfrak{h}}.$$

[All72, 8.9(3)] If $S, T \in \mathbf{G}(n, m)$, then

$$\|S_{\mathfrak{h}} - T_{\mathfrak{h}}\| = \|S_{\mathfrak{h}}^{\perp} \circ T_{\mathfrak{h}}\| = \|T_{\mathfrak{h}}^{\perp} \circ S_{\mathfrak{h}}\| = \|S_{\mathfrak{h}} \circ T_{\mathfrak{h}}^{\perp}\| = \|T_{\mathfrak{h}} \circ S_{\mathfrak{h}}^{\perp}\| = \|S_{\mathfrak{h}}^{\perp} - T_{\mathfrak{h}}^{\perp}\|.$$

[All72, 2.3(4)] If $\omega \in \text{Hom}(\mathbf{R}^n, R)$ and $v \in \mathbf{R}^n$, then $\omega \cdot v \in \text{Hom}(\mathbf{R}^n, \mathbf{R}^n)$ is given by $(\omega \cdot v)(u) = \omega(u)v$ and for $S \in \mathbf{G}(n, k)$

$$(\omega \cdot v) \bullet S_{\mathfrak{g}} = \omega(S_{\mathfrak{g}}(v)) = \langle S_{\mathfrak{g}}v, \omega \rangle.$$

Measures and measurable sets

[Fed69, 2.1.2] We say that ϕ measures X, if $\phi: \mathbf{2}^X \to \{t \in \overline{\mathbf{R}} : 0 \le t \le \infty\}$ and

$$\phi(A) \leq \sum_{B \in F} \phi(B)$$
 whenever $F \subseteq \mathbf{2}^X$ is countable and $A \subseteq \bigcup F$.

 $A \subseteq X$ is said to be ϕ measurable if

$$\forall T \subseteq X \quad \phi(T) = \phi(T \cap A) + \phi(T \sim A) \,.$$

[Fed69, 2.2.3] Let X be a topological space and ϕ measure X. We say that ϕ is *Borel regular* if all open sets in X are ϕ measurable and for each $A \subseteq X$ there exists a Borel set B such that

 $A \subseteq B$ and $\phi(A) = \phi(B)$.

[Fed69, 2.2.5] Let X be a locally compact Hausdorff topological space and ϕ measure X. We say that ϕ is a Radon measure if all open sets are ϕ measurable and

$$\begin{split} \phi(K) < \infty \quad \text{for } K \subseteq X \text{ compact}, \\ \phi(V) = \sup\{\phi(K) : K \subseteq V \text{ compact}\} \quad \text{for } V \subseteq X \text{ open}, \\ \phi(A) = \inf\{\phi(V) : A \subseteq V, V \subseteq X \text{ is open}\} \quad \text{for arbitrary } A \subseteq X. \end{split}$$

[Mat95, 14.15] For r > 0 let L(r) be the set of all maps $f : \mathbf{R}^n \to [0, \infty)$ such that $\operatorname{spt}(f) \subseteq \mathbf{B}(0, r)$ and $\operatorname{Lip}(f) \leq 1$. The space of all Radon measures over \mathbf{R}^n equipped with the weak topology is a complete separable metric space. The metric is given by

$$d(\phi,\psi) = \sum_{i=1}^{\infty} 2^{-1} \min\{1, F_i(\phi,\psi)\}, \quad \text{where} \quad F_r(\phi,\psi) = \sup\left\{\left|\int f \,\mathrm{d}\phi - \int f \,\mathrm{d}\psi\right| : f \in L(r)\right\}.$$

[All72, 2.6(2)] Let X be locally compact Hausdorff space. If G is a family of opens sets of X such that $\bigcup G = X$ and $B: G \to [0, \infty)$, then the set

 $\{\phi: \phi \text{ is a Radon measure over } X, \phi(U) \leq B(U) \text{ for } U \in G\}$

is (weakly) compact in the space of all Radon measures over X. If ϕ_i , ϕ are Radon measures and $\lim_{i\to\infty} \phi_i = \phi$, then

$$\begin{split} \phi(U) &\leq \liminf_{i \to \infty} \phi(U) \quad \text{for } U \subseteq X \text{ open }, \\ \phi(K) &\geq \limsup_{i \to \infty} \phi(K) \quad \text{for } K \subseteq X \text{ compact }, \end{split}$$

 $\phi(A) = \lim_{i \to \infty} \phi_i(A)$ if Clos A is compact and $\phi(Bdry A) = 0$.

[Fed69, 2.10.2] Let Γ be the Euler function; see [Fed69, 3.2.13]. Assume X is a metric space. For $m \in [0, \infty)$, $\delta > 0$, and any $A \subseteq X$ we set

$$\begin{split} \zeta^m(A) &= \boldsymbol{\alpha}(m) 2^{-m} \operatorname{diam}(A)^m, \quad \text{where} \quad \boldsymbol{\alpha}(m) = \boldsymbol{\Gamma}(1/2)^m / \boldsymbol{\Gamma}((m+2)/2) \,, \\ \mathscr{H}^m_{\delta}(A) &= \inf \left\{ \sum_{S \in G} \zeta^m(S) : \begin{array}{c} G \text{ a countable family of subsets of } X \text{ with} \\ A \subseteq \bigcup G \text{ and } \forall S \in G \quad \operatorname{diam}(S) \leq \delta \end{array} \right\} \,. \end{split}$$

The *m* dimensional Hausdorff measure $\mathscr{H}^m(A)$ of $A \subseteq X$ is

$$\mathscr{H}^{m}(A) = \sup_{\delta > 0} \mathscr{H}^{m}_{\delta}(A) = \lim_{\delta \downarrow 0} \mathscr{H}^{m}_{\delta}(A).$$

[Fed69, 2.10.33] Isodiametric inequality: If $\emptyset \neq S \subseteq \mathbf{R}^m$, then

$$\mathscr{L}^{m}(S) = \mathscr{H}^{m}(S) \leq \alpha(m)2^{-m} \operatorname{diam}(S)^{m} = \zeta^{m}(S).$$

Approximate limits

[Fed69, 2.9.12] Let $A \subseteq \mathbf{R}^m$, $f : A \to \mathbf{R}^n$, ϕ be a Radon measure over \mathbf{R}^m , $x \in \mathbf{R}^m$.

$$\begin{split} \phi & \operatorname{ap} \lim_{z \to x} f(z) = y & \iff \forall \varepsilon > 0 \quad \lim_{r \downarrow 0} \frac{\phi(\{z \in \mathbf{B}(x, r) : |f(z) - y| > \varepsilon\})}{\phi(\mathbf{B}(x, r))} = 0 \,, \\ \phi & \operatorname{ap} \limsup_{z \to x} f(z) = \inf \left\{ t \in \mathbf{R} : \lim_{r \downarrow 0} \frac{\phi(\{z \in \mathbf{B}(x, r) : f(z) > t\})}{\phi(\mathbf{B}(x, r))} = 0 \right\} \,, \\ \phi & \operatorname{ap} \liminf_{z \to x} f(z) = \sup \left\{ t \in \mathbf{R} : \lim_{r \downarrow 0} \frac{\phi(\{z \in \mathbf{B}(x, r) : f(z) < t\})}{\phi(\mathbf{B}(x, r))} = 0 \right\} \,. \end{split}$$

Densities

[Fed69, 2.10.19] Let ϕ be a Borel regular measure over a metric space X, $m \in \mathbf{R}$, $m \ge 0$, $a \in X$. We define

$$\Theta^{*m}(\phi, a) = \limsup_{r \downarrow 0} \alpha(m)^{-1} r^{-m} \phi(\mathbf{B}(a, r)), \quad \Theta^{m}_{*}(\phi, a) = \liminf_{r \downarrow 0} \alpha(m)^{-1} r^{-m} \phi(\mathbf{B}(a, r)).$$

If $\Theta^m_*(\phi, a) = \Theta^{*m}(\phi, a)$, then we write $\Theta^m(\phi, a)$ for the common value.

[Fed69, 2.10.19(1)] If $A \subseteq X$, t > 0, and $\Theta^{*m}(\phi, x) < t$ for all $x \in A$, then

 $\phi(A) \le 2^m t \mathscr{H}^m(A) \,.$

[Fed69, 2.10.19(3)] If $A \subseteq X$, t > 0, and $\Theta^{*m}(\phi, x) > t$ for all $x \in A$, then for any open set $V \subseteq X$ such that $A \subseteq V$

 $\phi(V) \ge t \mathscr{H}^m(A) \,.$

[Fed69, 2.10.19(4)] If $A \subseteq X$, $\phi(A) < \infty$, and A is ϕ measurable, then

$$\Theta^m(\phi \sqcup A, x) = 0 \quad \text{for } \mathscr{H}^m \text{ almost all } x \in X \sim A.$$

[Fed69, 2.10.19(2)(5)] If $A \subseteq X$, then

$$2^{-m} \leq \Theta^{*m}(\mathscr{H}^m \sqcup A, x) \leq 1 \quad \text{for } \mathscr{H}^m \text{ almost all } x \in A.$$

Tangent and normal vectors Let X be a normed vectorspace, ϕ a measure over X, $a \in X$, m a positive integer, $S \subseteq X$.

[Fed69, 3.1.21] Tangent cone:

$$\operatorname{Tan}(S,a) = \{ v \in X : \forall \varepsilon > 0 \ \exists x \in S \ \exists r > 0 \ |x-a| < \varepsilon \ \text{and} \ |r(x-a)-v| < \varepsilon \}, \\ \operatorname{Tan}(S,a) \cap \{ v : |v| = 1 \} = \bigcap_{\varepsilon > 0} \operatorname{Clos}\{(x-a)/|x-a| : a \neq x \in S \cap \mathbf{U}(a,\varepsilon) \}.$$

If the norm in X comes from a scalar product, define the *normal cone*

 $\operatorname{Nor}(S, a) = \{ v \in X : \forall \tau \in \operatorname{Tan}(S, a) \mid v \bullet \tau \leq 0 \}.$

[Fed69, 3.2.16] Approximate tangent cone:

$$\operatorname{Tan}^{m}(\phi, a) = \bigcap \{ \operatorname{Tan}(S, a) : S \subseteq X, \ \Theta^{m}(\phi \sqcup X \sim S, a) = 0 \}.$$

If the norm in X comes from a scalar product, define the *approximate normal cone*

 $\operatorname{Nor}^{m}(\phi, a) = \left\{ v \in X : \forall \tau \in \operatorname{Tan}^{m}(\phi, a) \mid v \bullet \tau \leq 0 \right\}.$

For $a \in X$, $v \in X$, and $\varepsilon > 0$ define the cone

$$\mathbf{E}(a, v, \varepsilon) = \{x \in X : \exists r > 0 \ |r(x - a) - v| < \varepsilon\}.$$

Observe

$$v \in \operatorname{Tan}^{m}(\phi, a) \quad \iff \quad \forall \varepsilon > 0 \quad \Theta^{*m}(\phi \sqcup \mathbf{E}(a, v, \varepsilon), a) > 0.$$

Approximate differentiation Let X, Y be normed vectorspaces, ϕ be a measure over X, $A \subseteq X$, $f: A \to Y$, $a \in X$, m be a positive integer.

[Fed69, 3.2.16] We say that f is (ϕ, m) approximately differentiable at a if there exists an open neighbourhood U of a in X and a function $g: U \to Y$ such that

Dg(a) exists and $\Theta^m(\phi {\sqsubseteq} \{x \in A : f(x) \neq g(x)\}, a) = 0.$

We then define

$$(\phi, m) \operatorname{ap} Df(a) = Dg(a)|_{\operatorname{Tan}^m(\phi, a)} \in \operatorname{Hom}(\operatorname{Tan}^m(\phi, a), Y).$$

Observe that $(\phi, m) \operatorname{ap} Df(a)$ exists if and only if there exist $y \in Y$ and continuous $L \in \operatorname{Hom}(X, Y)$ such that for each $\varepsilon > 0$

$$\Theta^{m}(\phi \sqcup X \sim \{x : |f(x) - y - L(x - a)| \le \varepsilon |x - a|\}, a) = 0$$

Jacobians Assume $A \subseteq \mathbf{R}^m$ and $f : A \to \mathbf{R}^n$.

[Fed69, 3.2.1] If $a \in A$ and $Df(a) \in \text{Hom}(\mathbb{R}^m, \mathbb{R}^n)$ exists, then the k-dimensional Jacobian $J_k f(a) \in \mathbb{R}$ of f at a is defined by

$$J_k f(a) = \left\| \bigwedge_k Df(a) \right\|$$

In case $k = \min\{m, n\}$, we have

$$J_k f(a) = |\bigwedge_k Df(a)| = \operatorname{tr}(\bigwedge_k (Df(a)^* \circ Df(a)))^{1/2} = \operatorname{tr}(\bigwedge_k (Df(a) \circ Df(a)^*))^{1/2}.$$

In particular, if $k = m \leq n$, then

$$J_k f(a) = \det(Df(a)^* \circ Df(a))^{1/2}$$

and if $k = n \leq m$, then

$$J_k f(a) = \det(Df(a) \circ Df(a)^*)^{1/2}$$

If ϕ measures \mathbf{R}^m , *m* is a positive integer, $a \in \mathbf{R}^m$, and $(\phi, m) \operatorname{ap} Df(a) \in \operatorname{Hom}(\mathbf{R}^m, \mathbf{R}^n)$ exists, then the (ϕ, m) approximate k-dimensional Jacobian $(\phi, m) \operatorname{ap} J_k f(a) \in \mathbf{R}$ of f at a is defined by

 (ϕ, m) ap $J_k f(a) = \| \wedge_k (\phi, m)$ ap $Df(a) \|$.

Lebesgue integral Assume ϕ measures X.

[Fed69, 2.4.1] We say that u is a ϕ step function if u is ϕ measurable, im(u) is a countable subset of **R**, and

$$\sum_{y \in \operatorname{im}(u)} y \, \phi(u^{-1}\{y\}) \in \bar{\mathbf{R}}$$

[Fed69, 2.4.2] Let $f: X \to \overline{\mathbf{R}}$. Set

$$\int^{*} f \, \mathrm{d}\phi = \inf \left\{ \sum_{y \in \mathrm{im}(u)} y \, \phi(u^{-1}\{y\}) : \frac{u \text{ is a } \phi \text{ step function and}}{u(x) \ge f(x) \text{ for } \phi \text{ almost all } x} \right\},$$
$$\int_{*} f \, \mathrm{d}\phi = \sup \left\{ \sum_{y \in \mathrm{im}(u)} y \, \phi(u^{-1}\{y\}) : \frac{u \text{ is a } \phi \text{ step function and}}{u(x) \le f(x) \text{ for } \phi \text{ almost all } x} \right\}.$$

We say that f is ϕ integrable if $\int_* f d\phi = \int^* f d\phi$ and then we write $\int f d\phi$ for the common value. We say that f is ϕ summable if $|\int f d\phi| < \infty$.

[Fed69, 2.9.1] If ϕ , ψ are Radon measures over \mathbf{R}^n and $x \in \mathbf{R}^n$, we define

$$\mathbf{D}(\phi,\psi,x) = \lim_{r \to 0} \phi(\mathbf{B}(x,r)) / \psi(\mathbf{B}(x,r)) \,.$$

[Fed69, 2.9.5] $0 \leq \mathbf{D}(\phi, \psi, x) < \infty$ for ψ almost all x.

[Fed69, 2.9.7] If $A \subseteq \mathbf{R}^n$ is ψ measurable, then

$$\int_{A} \mathbf{D}(\phi, \psi, x) \,\mathrm{d}\psi(x) \le \phi(A) \,,$$

with equality if and only if ϕ is absolutely continuous with respect to ψ .

[Fed69, 2.9.19] If $\infty \le a < b \le \infty$ and $f: (a, b) \to \mathbf{R}$ is monotone, then f is differentiable at \mathscr{L}^1 almost all $t \in (a, b)$ and

$$\left|\int_{a}^{b} f' \,\mathrm{d}\mathscr{L}^{1}\right| \leq \left|f(b) - f(a)\right|.$$

[Fed69, 2.5.12] **Theorem.** Let X be a locally compact separable metric space, E a separable normed vectorspace, $T: \mathscr{K}(X, E) \to \mathbf{R}$ be linear and such that

 $\sup\{T(\omega): \omega \in \mathscr{K}(X, E), \text{ spt } \omega \subseteq K, |\omega| \le 1\} < \infty \quad \text{whenever } K \subseteq X \text{ is compact }.$

Define

$$\begin{split} \phi(U) &= \sup \left\{ T(\omega) : \omega \in \mathscr{K}(X, E) , \ |\omega| \leq 1 , \ \mathrm{spt} \, \omega \subseteq U \right\} \quad \mathrm{whenever} \ U \subseteq X \ \mathrm{is \ open} \,, \\ \phi(A) &= \inf \left\{ \phi(U) : A \subseteq U \,, \ U \subseteq X \ \mathrm{is \ open} \right\} \quad \mathrm{for \ arbitrary} \ A \subseteq X \,. \end{split}$$

Then ϕ is a Radon measure over X and there exists a ϕ measurable map $k: X \to E^*$ such that ||k(x)|| = 1 for ϕ almost all x and

$$T(\omega) = \int \langle \omega(x), k(x) \rangle d\phi(x) \text{ for } \omega \in \mathscr{K}(X, E).$$

See also: [Sim83, 4.1]

Lecture summary

Lecture 1: Area and co-area formulas. Rectifiability.

[Fed69, 3.2.3] **Theorem.** Suppose $f : \mathbb{R}^m \to \mathbb{R}^n$, and $\text{Lip}(f) < \infty$, and $m \le n$.

(a) If $A \subseteq \mathbf{R}^m$ is \mathscr{L}^m measurable, then

$$\int_{A} J_m f \, \mathrm{d}\mathscr{L}^m = \int_{\mathbf{R}^n} N(f|_A, y) \, \mathrm{d}\mathscr{H}^m(y) \, .$$

(b) If $u: \mathbf{R}^m \to \mathbf{R}$ is \mathscr{L}^m integrable, then

$$\int u(x)J_mf(x)\,\mathrm{d}\mathscr{L}^m(x) = \int_{\mathbf{R}^n} \sum_{x\in f^{-1}\{y\}} u(x)\,\mathrm{d}\mathscr{H}^m(y)\,\mathrm{d}\mathscr{H$$

[Fed69, 3.2.5] **Theorem.** Suppose $f : \mathbf{R}^m \to \mathbf{R}^n$, and $\text{Lip}(f) < \infty$, and $m \le n$, and $A \subseteq \mathbf{R}^m$ is \mathscr{L}^m measurable, and $g : \mathbf{R}^m \to \bar{\mathbf{R}}$. Then

$$\int_{A} g(f(x)) J_m f(x) \, \mathrm{d}\mathscr{L}^m(x) = \int_{\mathbf{R}^n} g(y) N(f|_A, y) \, \mathrm{d}\mathscr{H}^m(y)$$

given

- (a) either g is \mathscr{H}^m measurable
- (b) or $N(f|_A, y) < \infty$ for \mathscr{H}^m almost all $y \in \mathbf{R}^n$
- (c) or $\mathbb{1}_A \cdot (g \circ f) \cdot J_m f$ is \mathscr{L}^m measurable.
- [Fed69, 3.2.11-12] **Theorem.** Suppose $f : \mathbf{R}^m \to \mathbf{R}^n$, and $\operatorname{Lip}(f) < \infty$, and m > n. (a) If $A \subseteq \mathbf{R}^m$ is \mathscr{L}^m measurable, then

$$\int_{A} J_{n} f \, \mathrm{d}\mathscr{L}^{m} = \int_{\mathbf{R}^{n}} \mathscr{H}^{m-n}(f^{-1}\{y\}) \, \mathrm{d}\mathscr{L}^{n}(y)$$

(b) If $u: \mathbf{R}^m \to \overline{\mathbf{R}}$ is \mathscr{L}^m integrable, then

$$\int u(x)J_nf(x)\,\mathrm{d}\mathscr{L}^m(x) = \int_{\mathbf{R}^n}\int_{f^{-1}\{y\}} u(x)\,\mathrm{d}\mathscr{H}^{m-n}(x)\,\mathrm{d}\mathscr{L}^n(y)\,\mathrm{d}\mathscr{H$$

- [Fed69, 3.2.14] **Definition.** Let $E \subseteq \mathbf{R}^n$, m be a positive integer, ϕ measures \mathbf{R}^n .
 - (a) *E* is *m* rectifiable if there exists $\varphi : \mathbf{R}^m \to \mathbf{R}^n$ with $\operatorname{Lip}(\varphi) < \infty$ and such that $E = \varphi[A]$ for some bounded set $A \subseteq \mathbf{R}^m$;
 - (b) E is countably m rectifiable if is a union of countably many m rectifiable sets;
 - (c) E is countably (ϕ, m) rectifiable if there exists a countably m rectifiable set $A \subseteq \mathbf{R}^n$ such that $\phi(E \sim A) = 0$;
 - (d) E is (ϕ, m) rectifiable if E is countably (ϕ, m) rectifiable and $\phi(E) < \infty$.
 - (e) *E* is purely (ϕ, m) unrectifiable if $\phi(E \cap \operatorname{im} \varphi) = 0$ for all $\varphi : \mathbf{R}^m \to \mathbf{R}^n$ with $\operatorname{Lip}(\varphi) < \infty$.
- [Fed69, 3.2.29] **Theorem.** A set $W \in \mathbf{R}^n$ is countably (\mathscr{H}^m, m) rectifiable *if and only if* there exists a countable family F of m dimensional submanifolds of \mathbf{R}^n of class \mathscr{C}^1 such that $\mathscr{H}^m(W \sim \bigcup F) = 0$.
- [Fed69, 3.2.18] **Lemma.** Assume $W \subseteq \mathbf{R}^n$ is (\mathscr{H}^m, m) rectifiable and \mathscr{H}^m measurable. Then for each $\lambda \in (1, \infty)$, there exist compact subsets K_1, K_2, \ldots of \mathbf{R}^m and maps $\psi_1, \psi_2, \ldots : \mathbf{R}^m \to \mathbf{R}^n$ such that

$$\{\psi_i[K_i]: i = 1, 2, ...\} \text{ is disjointed}, \quad \mathscr{H}^m(W \sim \bigcup_{i=1}^{\infty} \psi_i[K_i]) = 0$$
$$\operatorname{Lip}(\psi_i) \leq \lambda, \quad \psi_i|_{K_i} \text{ is injective}, \quad \operatorname{Lip}((\psi_i|_{K_i})^{-1}) \leq \lambda,$$
$$\lambda^{-1}|v| \leq |D\psi_i(a)v| \leq \lambda |v| \quad \text{for } a \in K_i, \ v \in \mathbf{R}^m.$$

[Fed69, 3.2.19] **Theorem.** Assume $W \subseteq \mathbf{R}^n$ is (\mathscr{H}^m, m) rectifiable and \mathscr{H}^m measurable. Then for \mathscr{H}^m almost all $w \in W$

 $\Theta^m(\mathscr{H}^m \sqcup W, w) = 1$ and $\operatorname{Tan}^m(\mathscr{H}^m \sqcup W, w) \in \mathbf{G}(n, m)$.

Moreover, if $f: W \to \mathbf{R}^{\nu}$ and $\operatorname{Lip}(f) < \infty$, then

$$(\mathscr{H}^m \sqcup W, m) \operatorname{ap} Df(w) : \operatorname{Tan}^m (\mathscr{H}^m \sqcup W, w) \to \mathbf{R}^{\nu}$$

exists for \mathscr{H}^m almost all $w \in W$.

[Fed69, 3.2.20] **Corollary.** Let $W \subseteq \mathbf{R}^n$ be (\mathscr{H}^m, m) rectifiable and \mathscr{H}^m measurable. Assume $m \leq \nu$, and $f: W \to \mathbf{R}^{\nu}$, and $\operatorname{Lip}(f) < \infty$. Then

$$\int_{W} (g \circ f) J_m f \, \mathrm{d} \mathscr{H}^m = \int_{R^{\nu}} g(z) N(f, z) \, \mathrm{d} \mathscr{H}^m(z)$$

for any $g: \mathbf{R}^{\nu} \to \overline{\mathbf{R}}$.

- [Mat75, Pre87] **Theorem.** If $W \subseteq \mathbf{R}^n$ and $\Theta^m(\mathscr{H}^m \sqcup W, w) = 1$ for \mathscr{H}^m almost all $w \in W$, then W is countably (\mathscr{H}^m, m) rectifiable.
- [Fed69, 3.2.22] **Theorem.** Let $m \ge \mu$, and $W \subseteq \mathbf{R}^n$ be (\mathscr{H}^m, m) rectifiable and \mathscr{H}^m measurable, and $Z \subseteq \mathbf{R}^{\nu}$ be (\mathscr{H}^{μ}, μ) rectifiable and \mathscr{H}^{μ} measurable, and $f : W \to Z$, and $\operatorname{Lip}(f) < \infty$. For brevity let us write "ap" for " $(\mathscr{H}^m \sqcup W, m)$ ap".
 - (a) For \mathscr{H}^m almost all $w \in W$, either ap $J_{\mu}f(w) = 0$ or

 $\operatorname{im} \operatorname{ap} Df(w) = \operatorname{Tan}^{\mu}(\mathscr{H}^{\mu} \sqcup Z, f(w)) \in \mathbf{G}(\nu, \mu).$

- (b) The levelset $f^{-1}\{z\}$ is $(\mathscr{H}^{m-\mu}, m-\mu)$ rectifiable and $\mathscr{H}^{m-\mu}$ measurable for \mathscr{H}^{μ} almost all $z \in \mathbb{Z}$.

$$\int_{W} g \cdot \operatorname{ap} J_{\mu} f \, \mathrm{d} \mathscr{H}^{m} = \int_{Z} \int_{f^{-1}\{z\}} g \, \mathrm{d} \mathscr{H}^{m-\mu} \, \mathrm{d} \mathscr{H}^{\mu}(z)$$

[Fed69, 3.2.23] **Theorem.** Assume $W \subseteq \mathbf{R}^n$ is *m* rectifiable and Borel, and $Z \subseteq \mathbf{R}^{\nu}$ is (\mathscr{H}^{μ}, μ) rectifiable and Borel. Then $W \times Z \subseteq \mathbf{R}^n \times \mathbf{R}^{\nu}$ is $(\mathscr{H}^{m+\mu}, m+\mu)$ rectifiable and

$$\mathscr{H}^{m+\mu} \sqcup (W \times Z) = (\mathscr{H}^m \sqcup W) \times (\mathscr{H}^\mu \sqcup Z).$$

[Fed69, 3.2.24] **Beware**, there exist sets $W \subseteq \mathbb{R}^n$ and $Z \subseteq \mathbb{R}^{\nu}$ with $\mathscr{H}^m(W) = 0$ and $\mathscr{H}^{\mu}(Z) = 0$ but $\mathscr{H}^{m+\mu}(W \times Z) = \infty$. In particular, $\mathscr{H}^{m+\mu} \sqcup (W \times Z) \neq (\mathscr{H}^m \sqcup W) \times (\mathscr{H}^{\mu} \sqcup Z)!$

Lecture 2: BV, Caccioppoli sets, and the Gauss-Green theorem. Let $U \subseteq \mathbb{R}^n$ be open. [EG92, 5.1] Definition. A function $f \in L^1(U)$ has bounded variation in U if

$$\|Df\|(U) = \sup\left\{\int f \operatorname{div} \varphi \, \mathrm{d} \mathscr{L}^n : \varphi \in \mathscr{C}^1_c(U, \mathbf{R}^n), \ |\varphi| \le 1\right\} < \infty.$$

We define

$$BV(U) = \{f \in L^{1}(U) : \|Df\|(U) < \infty\}$$
 and $\|f\|_{BV(U)} = \|f\|_{L^{1}(U)} + \|Df\|(U)$

Definition. $f \in L^1(U)$ has locally bounded variation in U if $f \in BV(V)$ for all open sets $V \subseteq U$ such that $\operatorname{Clos} V \subseteq U$ is compact. We write $f \in BV_{\operatorname{loc}}(U)$.

Definition. An \mathscr{L}^n measurable set $E \subseteq \mathbf{R}^n$ has finite perimeter in U if $\mathbb{1}_E \in BV(U)$.

Definition. E has locally finite perimeter in U if $\mathbb{1}_E \in BV_{loc}(U)$.

Theorem. $f \in BV(U)$ if and only if there exists a Radon measure μ over \mathbb{R}^n and a μ measurable function $\sigma: U \to \mathbb{R}^n$ satisfying $|\sigma(x)| = 1$ for μ almost all x and

$$\int_{U} f \operatorname{div} \varphi \, \mathrm{d} \mathscr{L}^{n} = - \int_{U} \varphi \bullet \sigma \, \mathrm{d} \mu \quad \text{for } \varphi \in \mathscr{C}^{1}_{c}(U, \mathbf{R}^{n}) \,.$$

Notation.

- (a) If $f \in BV_{loc}(U)$, then we write $||Df|| = \mu$ and ∇f for the density of the absolutely continuous part of the vector-valued Radon measure $\mu \vdash \sigma$ with respect to the Lebesgue measure \mathscr{L}^n .
- (b) If $E \subseteq \mathbf{R}^n$ has locally finite perimeter in U, then we write $\|\partial E\| = \|D\mathbb{1}_E\|$ and $\nu_E = -\sigma$.

[EG92, 5.1, Ex.1] **Remark.** We have $W_{\text{loc}}^{1,1}(U) \subseteq BV_{\text{loc}}(U)$. Moreover, for $f \in W_{\text{loc}}^{1,1}(U)$ and any $A \subseteq U$

$$||Df||(A) = \int_{A} |\operatorname{grad} f| d\mathscr{L}^n \quad \text{and} \quad \nabla f = \operatorname{grad} f$$

[EG92, 5.1, Ex.2] **Remark.** If $E \subseteq \mathbb{R}^n$ is open and the topological boundary Bdry E is a smooth hypersurface in \mathbb{R}^n such that $\mathscr{H}^{n-1}(\operatorname{Bdry} E \cap K) < \infty$ for all compact $K \subseteq U$, then E has locally finite perimeter in U. Moreover, if $\mathscr{H}^{n-1}(\operatorname{Bdry} E) < \infty$, then

 $\|\partial E\| = \mathscr{H}^{n-1} \, {\llcorner} \, \mathrm{Bdry} \, E \quad \mathrm{and} \quad \nu_E \text{ is the outer unit normal to } \mathrm{Bdry} \, E \, .$

[EG92, 5.2.1] **Theorem.** If $f_i \in BV(U)$ and $f_i \to f$ in $L^1_{loc}(U)$, then

$$\|Df\|(U) \le \liminf \|Df_i\|(U)$$

[EG92, 5.2.2] **Theorem.** Assume $f \in BV(U)$. Then there exist functions $f_i \in BV(U) \cap \mathscr{E}(U, \mathbf{R})$ such that

 $f_i \to f$ in $L^1(U)$ and $\|Df_i\|(U) \to \|Df\|(U)$ as $i \to \infty$

and $\mathscr{L}^n \sqsubseteq \operatorname{grad} f_i \to \|Df\| \sqsubseteq \sigma$ weakly as vector-valued Radon measures.

- [EG92, 5.2.3] **Theorem.** Assume U is open and bounded in \mathbb{R}^n , Bdry U is a Lipschitz manifold, $f_i \in BV(U)$ satisfies $\sup\{\|f_i\|_{BV(U)} : i = 1, 2, ...\} < \infty$. Then there exists a subsequence f_{k_j} and a function $f \in BV(U)$ such that $f_{k_j} \to f$ in $L^1(U)$.
 - [EG92, 5.5] **Remark.** If $f: U \to \mathbf{R}$ is Lipschitsz, then the co-area formula gives

$$\int |\operatorname{grad} f| d\mathscr{L}^n = \int \mathscr{H}^{n-1}(f^{-1}\{t\}) d\mathscr{L}^1(t)$$

Theorem. Let $f \in L^1(U)$ and define for $t \in \mathbf{R}$

$$E_t = \{x \in U : f(x) > t\}$$

(a) If $f \in BV(U)$, then E_t has finite perimeter in U for \mathscr{L}^1 almost all t.

(b) If $f \in BV(U)$, then

$$\|Df\|(U) = \int \|\partial E_t\|(U)\mathscr{L}^1(t)$$

(c) If $\int \|\partial E_t\|(U)\mathcal{L}^1(t) < \infty$, then $f \in BV(U)$.

- [EG92, 5.6.2] **Theorem.** Let *E* be bounded and of finite perimeter in \mathbf{R}^n . There exists C = C(n) > 0 such that (a) $\mathscr{L}^n(E)^{1-1/n} \leq C \|\partial E\| (\mathbf{R}^n)$,
 - (b) $\min\{\mathscr{L}^n(\mathbf{B}(x,r)\cap E), \mathscr{L}^n(\mathbf{B}(x,r)\sim E)\}^{1-1/n} \leq C \|\partial E\|(\mathbf{U}(x,r)) \text{ for } x \in \mathbf{R}^n, r \in (0,\infty).$
- [EG92, 5.7.1] **Definition.** Assume *E* has locally finite perimeter in \mathbb{R}^n and $x \in \mathbb{R}^n$. We say that *x* belongs to the *reduced boundary* $\partial^* E$ of *E* if
 - (a) $\|\partial E\|(\mathbf{B}(x,r)) > 0 \text{ for } r > 0,$
 - (b) $\lim_{r\downarrow 0} \|\partial E\| (\mathbf{B}(x,r))^{-1} \int_{\mathbf{B}(x,r)} \nu_E d\|\partial E\| = \nu_E(x),$
 - (c) $|\nu_E(x)| = 1$.

[EG92, 5.7.3] **Theorem.** Assume E has locally finite perimeter in \mathbb{R}^n .

- (a) $\partial^* E$ is countably $(\mathscr{H}^{n-1}, n-1)$ rectifiable.
- (b) $\mathscr{H}^{n-1}(\partial^* E \cap K) < \infty$ for any compact set $K \subseteq \mathbf{R}^n$.
- (c) $\nu_E(x) \in \operatorname{Nor}^{n-1}(\mathscr{H}^{n-1} \sqcup \partial^* E, x)$ for \mathscr{H}^{n-1} almost all $x \in \partial^* E$.
- (d) $\|\partial E\| = \mathscr{H}^{n-1} \sqcup \partial^* E.$
- [EG92, 5.8] **Definition.** Assume E has locally finite perimeter in \mathbb{R}^n and $x \in \mathbb{R}^n$. We say that x belongs to the measure theoretic boundary $\partial_* E$ of E if

$$\Theta^{*n}(\mathscr{L}^n \sqcup E, x) > 0$$
 and $\Theta^{*n}(\mathscr{L}^n \sqcup (\mathbf{R}^n \sim E), x) > 0.$

Lemma. $\partial^* E \subseteq \partial_* E$ and $\mathscr{H}^{n-1}(\partial_* E \sim \partial^* E) = 0.$

Theorem. Assume E has locally finite perimeter in \mathbb{R}^n . Then

$$\int_{E} \operatorname{div} \varphi \, \mathrm{d} \mathscr{L}^{n} = \int_{\partial_{*}E} \varphi \bullet \nu_{E} \, \mathrm{d} \mathscr{H}^{n-1} \quad \text{for } \varphi \in \mathscr{C}^{1}_{c}(\mathbf{R}^{n}, \mathbf{R}^{n}) \,.$$

[EG92, 5.11] **Theorem.** Let $E \subseteq \mathbf{R}^n$ be \mathscr{L}^n measurable. Then E has locally finite perimeter in \mathbf{R}^n if and only if $\mathscr{H}^{n-1}(\partial_* E \cap K) < \infty$ for all compact sets $K \subseteq \mathbf{R}^n$.

[EG92, 6.1.1] **Theorem.** Assume $f \in BV_{loc}(\mathbf{R}^n)$. Then for \mathscr{L}^n almost all $x \in \mathbf{R}^n$

$$\lim_{r \downarrow 0} \frac{1}{r} \left(\alpha(n)^{-1} r^{-n} \int_{\mathbf{B}(x,r)} |f(y) - f(x) - \nabla f(x) \bullet (x-y)|^{n/(n-1)} \, \mathrm{d}\mathscr{L}^n \right)^{1-1/n} = 0.$$

[EG92, 6.1.3] **Theorem.** Assume $f \in BV_{loc}(\mathbf{R}^n)$. Then f is (\mathscr{L}^n, n) approximately differentiable \mathscr{L}^n almost everywhere. Moreover,

 $(\mathscr{L}^n, n) \operatorname{ap} Df(x)u = \nabla f(x) \bullet u \quad \text{for } \mathscr{L}^n \text{ almost all } x \in \mathbf{R}^n \text{ and all } u \in \mathbf{R}^n.$

Lecture 3: Varifolds. Definitions. Let $U \subseteq \mathbf{R}^n$ be open and $M \subseteq U$ be a smooth m dimensional submanifold (possibly open) such that the inclusion map $i: M \hookrightarrow \mathbf{R}^n$ is proper.

[All72, 2.5] Definition.

- tangent vector fields: $\mathscr{X}(M) = \{g \in \mathscr{C}^{\infty}_{c}(M, \mathbf{R}^{n}) : \forall x \in M \ g(x) \in \operatorname{Tan}(M, x)\};$
- normal vector fields: $\mathscr{X}^{\perp}(M) = \{g \in \mathscr{C}_c^{\infty}(M, \mathbf{R}^n) : \forall x \in M \ g(x) \in \operatorname{Nor}(M, x)\};$
- tangent and normal parts of a vectorfield: if $g \in \mathscr{C}^{\infty}_{c}(M, \mathbf{R}^{n})$, then $\operatorname{Tan}(M, g) \in \mathscr{X}(M)$ and $\operatorname{Nor}(M, g) \in \mathscr{X}^{\perp}(M)$ are such that $g = \operatorname{Tan}(M, g) + \operatorname{Nor}(M, g)$;
- $\mathbf{G}_k(M) = \{(x, S) : x \in M, S \in \mathbf{G}(n, k), S \subseteq \mathrm{Tan}(M, x)\};$
- the second fundamental form: $\mathbf{b}(M, a)$: $\operatorname{Tan}(M, a) \times \operatorname{Tan}(M, a) \to \operatorname{Nor}(M, a)$ a symmetric bilinear mapping such that

$$Dg(a)w \bullet v = -\mathbf{b}(M, a)(v, w) \bullet g(a)$$
 for $v, w \in \operatorname{Tan}(M, a)$ and $g \in \mathscr{X}^{\perp}(M)$;

• the mean curvature vector: $\mathbf{h}(M, a) \in Nor(M, a)$ is characterized by

$$(Dg(a) \circ \operatorname{Tan}(M, a)_{\mathfrak{h}}) \bullet \operatorname{Tan}(M, a)_{\mathfrak{h}} = -g(a) \bullet \mathbf{h}(M, a) \text{ for } g \in \mathscr{X}^{\perp}(M);$$

• for $(a, S) \in \mathbf{G}_k(M)$ the vector $\mathbf{h}(M, a, S) \in Nor(M, a)$ is characterized by

 $(Dg(a) \circ \operatorname{Tan}(M, a)_{\mathfrak{h}}) \bullet S_{\mathfrak{h}} = -g(a) \bullet \mathbf{h}(M, a, S) \text{ for } g \in \mathscr{X}^{\perp}(M).$

[All72, 3.1] **Definition.** A Radon measure V over $\mathbf{G}_k(M)$ is called a k dimensional varifold in M. The weakly topologised space of k dimensional varifolds in M is denoted $\mathbf{V}_k(M)$. For any $V \in \mathbf{V}_k(M)$ we define the weight measure $\|V\|$ over M by requiring

 $\|V\|(D) - V(\{(D) - O(M) - D\}) - C - M - D$

$$||V||(B) = V(\{(x,S) \in \mathbf{G}_k(M) : x \in B\}) \text{ for } B \subseteq M \text{ Borel}.$$

[All72, 3.2] **Definition.** If $F: M \to M'$ is a smooth map between smooth manifolds and $V \in \mathbf{V}_k(M)$, then we define $F_{\#}V \in \mathbf{V}_k(M')$ by

$$F_{\#}V(\alpha) = \int \alpha(F(x), DF(x)[S]) \| \wedge_k DF(x) \circ S_{\natural} \| \, \mathrm{d}V(x, S) \quad \text{for } \alpha \in \mathscr{K}(\mathbf{G}_k(M')).$$

Remark. Observe

$$\|\mu_{r\#}V\| = r^k \mu_{r\#}\|V\|.$$

[All72, 3.3] **Definition.** For $V \in \mathbf{V}_k(M)$ we define for $x \in M$ and $\beta \in \mathscr{K}(\mathbf{G}(n,k))$

$$V^{(x)}(\beta) = \lim_{r \downarrow 0} \|i_{\#}V\| (\mathbf{B}(x,r))^{-1} \int_{\mathbf{B}(x,r) \times \mathbf{G}(n,k)} \beta(S) \, \mathrm{d}(i_{\#}V)(y,S)$$

[All72, 3.4] **Definition.** Let $V \in \mathbf{V}_k(M)$, $a \in M$, and $j : \operatorname{Tan}(M, a) \hookrightarrow \mathbf{R}^n$ be the inclusion map.

$$\operatorname{VarTan}(V,a) = \left\{ C \in \mathbf{V}_k(\operatorname{Tan}(M,a)) : j_{\#}C = \lim_{j \to \infty} (\boldsymbol{\mu}_{r_j} \circ \boldsymbol{\tau}_{-a} \circ i)_{\#}V \text{ for some } r_j \uparrow \infty \right\}.$$

[All72, 3.5] **Definition.** If $E \subseteq \mathbf{R}^n$ is countably (\mathscr{H}^k, k) rectifiable and $\mathscr{H}^k(E \cap K) < \infty$ for $K \subseteq U$ compact, then define $\mathbf{v}(E) \in \mathbf{V}_k(U)$ by

$$\mathbf{v}(E)(\alpha) = \int_E \alpha(x, \operatorname{Tan}^k(\mathscr{H}^k \, \sqcup \, E, x)) \, d\mathscr{H}^k(x) \quad \text{for } \alpha \in \mathscr{K}(\mathbf{G}_k(U))$$

Toulouse, September 2016

Definition. We say that $V \in \mathbf{V}_k(M)$ is a *rectifiable varifold* if there exist countably (\mathscr{H}^m, m) rectifiable sets $E_i \subseteq M$ and constants $c_i \in (0, \infty)$ such that

$$V = \sum_{i=1}^{\infty} c_i \mathbf{v}(E_i) \,.$$

If all c_i can be taken to be integers, then we say that V is an *integral varifold*. The spaces of all k dimensional rectifiable and integral varifolds in M are denoted by

$$\mathbf{RV}_k(M)$$
 and $\mathbf{IV}_k(M)$

Theorem. Let $V \in \mathbf{V}_k(M)$. Then $V \in \mathbf{RV}_k(M)$ if and only if for ||V|| almost all a

$$\boldsymbol{\Theta}^{m}(i_{\#} \| V \|, a) \in (0, \infty) \quad \text{and} \quad V^{(a)}(\beta) = \beta(\operatorname{Tan}^{k}(i_{\#} \| V \|, a)) \quad \text{for } \beta \in \mathscr{K}(\mathbf{G}(n, k)).$$

Moreover, $V \in \mathbf{IV}_k(M)$ if and only if $V \in \mathbf{RV}_k(M)$ and $\Theta^m(i_{\#} ||V||, a)$ is a non-negative integer for ||V|| almost all a.

[All72, 4.2] **Definition.** Let $V \in \mathbf{V}_k(M)$. Define $\delta V : \mathscr{X}(M) \to R$ the first variation of V by

$$\delta V(g) = \int \left(Dg(x) \circ S_{\natural} \right) \bullet S_{\natural} \, \mathrm{d} V(x,S) \quad \text{for } g \in \mathscr{X}(M) \,.$$

Definition. The total variation measure $\|\delta V\|$ is given by

$$\begin{aligned} \|\delta V\|(G) &= \sup \left\{ \delta V(g) : g \in \mathscr{X}(M), \text{ spt } g \subseteq G, |g| \leq 1 \right\} \quad \text{for } G \subseteq M \text{ open}, \\ \|\delta V\|(A) &= \inf \left\{ \|\delta V\|(G) : A \subseteq G, \ G \subseteq M \text{ open} \right\} \quad \text{for arbitrary } A \subseteq M. \end{aligned}$$

Definition. If $\delta V = 0$, we say that V is stationary. If $G \subseteq M$ is open and $\|\delta V\|(G) = 0$, we say that V is stationary in G.

[All72, 4.3] **Definition.** Assume $\|\delta V\|$ is a Radon measure. Then there exists a $\|\delta V\|$ measurable function $\eta(V, \cdot)$ such that for $\|\delta V\|$ almost all x there holds $\eta(V, x) \in \text{Tan}(M, s)$ and

$$\delta V(g) = \int g(x) \bullet \boldsymbol{\eta}(V, x) \, \mathrm{d} \| \delta V \|(x) \quad \text{for } g \in \mathscr{X}(M) \,.$$

Setting $\mathbf{h}(V, x) = -\mathbf{D}(\|\delta V\|, \|V\|, x) \boldsymbol{\eta}(V, x)$ we obtain a $\|V\|$ measurable function such that

$$\delta V(g) = -\int g(x) \bullet \mathbf{h}(V, x) \, \mathrm{d} \|V\|(x) + \int g(x) \bullet \boldsymbol{\eta}(V, x) \, \mathrm{d} \|\delta V\|_{\mathrm{sing}}(x) \quad \text{for } g \in \mathscr{X}(M),$$

where $\|\delta V\|_{\text{sing}}$ denotes the singular part of $\|\delta V\|$ with respect to $\|V\|$. We call $\mathbf{h}(V, x)$ the generalized mean curvature vector of V at x.

Lecture 4: Varifolds. Examples and basic facts. Let $U \subseteq \mathbb{R}^n$ be open and $M \subseteq U$ be a smooth m dimensional submanifold (possibly open) such that the inclusion map $i: M \hookrightarrow \mathbb{R}^n$ is proper. [All72, 4.4] Remark. If $V \in \mathbb{V}_k(M)$ and $g \in \mathscr{X}(U)$, then

$$\delta(i_{\#}V)(g) = \delta V(\operatorname{Tan}(M,g)) - \int \operatorname{Nor}(M,g)(x) \bullet \mathbf{h}(M,x,S) \, \mathrm{d}V(x,S)$$

[All72, 4.5] **Lemma.** Let $W \subseteq U$ be open, $Y \subseteq \mathbf{R}^m$ be open, $\varphi : Y \to W$ and $\psi : W \to Y$ be smooth and such that $\psi \circ \varphi = \operatorname{id}_Y$ and $W \cap M = W \cap \operatorname{im} \varphi$, $V \in V_m(M)$. Then

$$\delta V(g) = \delta(\psi_{\#}V)(\|\wedge_{m}D\varphi\|\langle g\circ\varphi, D\psi\circ\varphi\rangle) \quad \text{for } g\in\mathscr{X}(W\cap M),$$
$$\int_{Y} D\beta(y)v\,\mathrm{d}\|\psi_{\#}V\|(y) = \delta V\big((\|\wedge_{m}D\varphi\|^{-1}\beta\cdot D\varphi(\cdot)v)\circ\psi\big) \quad \text{for } v\in R^{m} \text{ and } \beta\in\mathscr{D}(Y,\mathbf{R}).$$

[All72, 4.6] **Theorem.** Assume M is connected, $V \in \mathbf{V}_m(U)$, spt $||V|| \subseteq M$, $||\delta V||$ is a Radon measure, and

$$\delta V(g) = 0$$
 for $g \in \mathscr{X}(M)$ with Nor $(M, g) = 0$.

Then there exists a constant C > 0 such that

$$V = C\mathbf{v}(M)$$
 and $C = ||V||(A)/\mathscr{H}^m(A)$ for any $A \subseteq M$ with $\mathscr{H}^m(A) \in (0, \infty)$.

[All72, 4.7] **Example.** If $E \subseteq M$ is a set of locally finite perimeter in M, then $\mathbf{v}(E) \in \mathbf{V}_m(M)$ and

$$\delta \mathbf{v}(E)(g) = \int_{\partial_* E} g(x) \bullet \nu_E(x) \, \mathrm{d} \mathscr{H}^{m-1}(x) \quad \text{for } g \in \mathscr{X}(M)$$

[All72, 4.8] **Example.** Let 0 < k < n and $T \in \mathbf{G}(n,k)$. Set $V(A) = \mathscr{H}^n(\{x : (x,T) \in A\})$ for $A \subseteq \mathbf{R}^n \times \mathbf{G}(n,k)$. Then

 $V \in \mathbf{V}_k(\mathbf{R}^n), \quad \delta V = 0, \quad ||V|| = \mathscr{H}^n, \quad \Theta^k(||V||, a) = 0 \quad \text{for } a \in \mathbf{R}^n.$

[All72, 4.10] Lemma. Assume $r \in \mathbf{R}, V \in \mathbf{V}_k(U), \|\delta V\|$ is a Radon measure, $f : W \to \mathbf{R}$ is continuous, $g \in \mathscr{X}(U), f$ is smooth in a neighborhood of spt $\|V\| \cap f^{-1}\{r\} \cap \text{spt } g$. Then

$$\begin{split} (\delta V \sqcup \{x : f(x) > r\})(g) &= \delta \big(V \sqcup \{(x, S) : f(x) > r\}(g) \big)(g) \\ &+ \lim_{h \downarrow 0} \frac{1}{h} \int_{\{(x, S) : r < f(x) \le r+h\}} S_{\natural}(g(x)) \bullet \operatorname{grad} f(x) \, \mathrm{d} V(x, S) \, . \end{split}$$

Remark. Set $E_r = \{x \in U : f(x) > r\}$. In the language of [Men16b, §5] one could write

$$V\partial E_r(g) = \lim_{h \downarrow 0} \frac{1}{h} \int_{\{(x,S): r < f(x) \le r+h\}} S_{\natural}(g(x)) \bullet \operatorname{grad} f(x) \, \mathrm{d} V(x,S) \, .$$

Theorem. Assume $V \in \mathbf{V}_k(U)$, $\|\delta V\|$ is a Radon measure, $-\infty \leq a < b \leq \infty$, $f: W \to \mathbf{R}$ is continuous and smooth in a neighborhood of spt $\|V\| \cap f^{-1}(a, b)$. Then for \mathscr{L}^1 almost all $r \in (a, b)$ the measure $\|\delta(V \sqcup \{(x, S) : f(x) > r\})\|$ is a Radon measure and

$$\begin{split} \int_{a}^{b} \|\delta(V \sqcup \{(x,S):f(x) > r\})\|(B) \,\mathrm{d}\mathscr{L}^{1}(r) \\ &\leq \int_{B \cap f^{-1}(a,b) \times \mathbf{G}(n,k)} |S_{\mathfrak{h}}(\operatorname{grad} f(x))| \,\mathrm{d}V(x,S) + \int_{a}^{b} \|\delta V\|(B \cap \{x:f(x) > r\}) \,\mathrm{d}\mathscr{L}^{1}(r) \end{split}$$

for any Borel set $B \subseteq U$.

[All72, 4.12] **Remark.** Let $V \in \mathbf{V}_k(\mathbf{R}^n)$ and $r \in (0, \infty)$.

$$\|\delta(\boldsymbol{\mu}_{r\#}V)\| = r^{k-1}\boldsymbol{\mu}_{r\#}\|\delta V\|$$

Remark. If $\Theta^{k-1}(\|\delta V\|, a) = 0$, then all members of VarTan(V, a) are stationary.

Lecture 5: Approximation of locally Lipschitz functions on varifolds. Let M be an m dimensional submanifold of class \mathscr{C}^1 of \mathbb{R}^n and let $U \subseteq \mathbb{R}^n$ be open.

[Men16a, 3.1] **Theorem.** Suppose Y is a normed vectorspace, and $f: M \to Y$ is of class \mathscr{C}^1 .

(a) If $\rho(C, \delta)$ denotes the supremum of the set consisting of 0 and all numbers

$$|f(x) - f(a) - \langle \operatorname{Tan}(M, a)_{\natural}(x - a), Df(a) \rangle|/|x - a|$$

corresponding to $\{x, a\} \subset C$ with $0 < |x - a| \le \delta$ whenever $C \subset M$ and $\delta > 0$, then $\varrho(C, \delta) \to 0$ as $\delta \to 0+$ whenever C is a compact subset of M.

(b) There exist an open subset V of ${\bf R}^n$ with $M\subset V$ and a function $g:V\to Y$ of class $\mathscr C^1$ with g|M=f and

 $Dg(a) = Df(a) \circ \operatorname{Tan}(M, a)_{\natural} \text{ for } a \in M.$

[Men16a, 3.2] Corollary. There exists a function r of class \mathscr{C}^1 retracting some open subset of \mathbf{R}^n onto M and satisfying

 $Dr(a) = \operatorname{Tan}(M, a)_{\natural}$ whenever $a \in M$.

[Men16a, 3.3] Lemma. Suppose μ is a Radon measure over $U, h: U \to \mathbf{R}$ is of class $\mathscr{C}^1, A = \{x: h(x) \ge 0\}$, and $\varepsilon > 0$. Then there exists a *nonnegative* function $g: U \to \mathbf{R}$ of class \mathscr{C}^1 such that

$$\mu(A \sim \{x : h(x) = g(x)\}) \le \varepsilon.$$

[Men16a, 3.4] Lemma. Suppose $A \subset U$, $f: U \to \mathbb{R}^l$ is of class \mathscr{C}^1 , and $\varepsilon > 0$. Then there exist an open subset X of U and a function $g: \mathbb{R}^n \to \mathbb{R}^l$ of class \mathscr{C}^1 such that $A \subset X$, f|X = g|X, and

 $\operatorname{Lip} g \le \varepsilon + \sup \{\operatorname{Lip}(f|A), \sup \|Df\|[A]\}.$

Moreover, if l = 1 and $f \ge 0$ then one may require $g \ge 0$.

[Men16a, 3.5] Lemma. Suppose $V \in \mathbf{RV}_m(U)$, and $\varepsilon > 0$.

- (a) There exists an *m* dimensional submanifold *M* of class \mathscr{C}^1 of \mathbf{R}^n with $||V||(U \sim M) \leq \varepsilon$.
- (b) If Y is a finite dimensional normed vectorspace, f is a Y valued ||V|| measurable function and A is set of points at which f is (||V||, m) approximately differentiable, then there exists $g: U \to Y$ of class \mathscr{C}^1 such that

$$||V||(A \sim \{x : f(x) = g(x)\}) \le \varepsilon.$$

[Men16a, 3.6] **Theorem.** Suppose $V \in \mathbf{RV}_m(U)$, C is a relatively closed subset of U, $f : U \to \mathbf{R}^l$ is locally Lipschitz, spt $f \subset \operatorname{Int} C$, and $\varepsilon > 0$. Then there exists $g : U \to \mathbf{R}^l$ of class \mathscr{C}^1 satisfying

spt $g \in C$, Lip $g \le \varepsilon$ + Lip f, $||V|| (U \sim \{x : f(x) = g(x)\}) \le \varepsilon$.

Moreover, if l = 1 and $f \ge 0$ then one may require $g \ge 0$.

[Men16a, 3.7] Corollary. Suppose $V \in \mathbf{RV}_m(U)$, K is a compact subset of U, and $f : U \to \mathbf{R}^l$ is a Lipschitz function with spt $f \subset \operatorname{Int} K$. Then there exists a sequence $f_i \in \mathscr{D}(U, \mathbf{R}^l)$ satisfying

 $f_i(x) \to f(x) \quad \text{uniformly for } x \in \text{spt } \|V\| \text{ as } i \to \infty,$ $\|(\|V\|, m) \text{ ap } D(f_i - f)\| \to 0 \quad \text{in } \|V\| \text{ measure as } i \to \infty,$ $\text{spt } f_i \subset K \quad \text{for } i \in \mathbb{N}, \qquad \limsup_{i \to \infty} \text{Lip } f_i \leq \text{Lip } f.$

Moreover, if l = 1 and $f \ge 0$ one may require $f_i \ge 0$ for $i \in \mathbb{N}$.

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