Lecture 4 Mean curvature flow, monotonicity, and self shrinking solutions

- mean curvature flow
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Mean curvature flow

Recall the area/volume variation E for hypersurface/surface in Euclidean space

$$\frac{d}{d\varepsilon}vol\left(M_{\varepsilon}\right)\Big|_{\varepsilon=0} = \frac{d}{d\varepsilon}\Big|_{\varepsilon=0} \int_{M} dv_{g(\varepsilon)} = \int_{M} \left\langle E_{i}, g^{ij}X_{j} \right\rangle dv_{g}
= \int_{M} \operatorname{div}_{M} E dv_{g} = \int_{M} \operatorname{div}_{M} E^{T} + \operatorname{div}_{M} E^{N} dv_{g}
= \int_{M} \operatorname{div}_{M} E^{T} - \left\langle E^{N}, \frac{1}{\sqrt{g}} \partial_{i} \left(\sqrt{g}g^{ij}X_{j}\right) \right\rangle dv_{g}.$$

We deform the surface along the negative gradient of the volume

$$X_t = \triangle_g X = \frac{1}{\sqrt{g}} \partial_i \left(\sqrt{g} g^{ij} X_j \right) = g^{ij} X_{ij} - g^{ij} \Gamma_{ij}^k X_k.$$

The volume element changes as

$$\frac{d}{dt}\sqrt{g} = \operatorname{div}_{M_t} X_t \cdot \sqrt{g} = -\langle H, \triangle_g X \rangle \sqrt{g} = -|\triangle_g X|^2 \sqrt{g}.$$

We call this the mean curvature flow.

For example, in the graph setting, if we insist the equation for the height $(x, f(x, t)) \subset \mathbb{R}^{n+1}$, the effect deformation, namely the normal projection has to be exactly the mean curvature

$$\left(\triangle_g X, \frac{(-Df, 1)}{\sqrt{1 + |Df|^2}}\right) = \operatorname{div}\left(\frac{Df}{\sqrt{1 + |Df|^2}}\right).$$

Tracing back, the height changing rate has to be "larger"

$$f_t = \sqrt{1 + |Df|^2} \operatorname{div} \left(\frac{Df}{\sqrt{1 + |Df|^2}} \right)$$
$$= \sum \left(\delta_{ij} - \frac{f_i f_j}{1 + |Df|^2} \right) D_{ij} f = \sum g^{ij} D_{ij} f.$$

This parabolic equation is in fact strictly parabolic. Recall the grim reaper solution to this equation in R^2 : $f(x,t) = t - \ln \cos x$.

Degenerate parabolic system

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The mean curvature flow system has the following form under parametrization X(p,t)

 $X_t = g^{ij} \left[X_{ij} - \Gamma^b_{ij} X_b \right] = g^{ij} \left[X_{ij} - \langle X_{ij}, X_a \rangle g^{ab} X_b \right]$

from the decomposition

$$X_{ij} = D_{X_{p_i}} X_{p_j} = \langle X_{ij}, X_a \rangle g^{ab} X_b + \langle X_{ij}, N \rangle N = \Gamma^b_{ij} X_b + I I_{ij} N.$$

From this we see the equation is degenerate along tangential directions, or the principle symbol could vanish. For example, manipulate the tangentials X_a or reparametrize, we make the coefficient of X_{11} zero at a point.

In order to get short time existence for the degenerate parabolic mean curvature flow system, one trick is to add the tangential part $g^{ij}\Gamma^b_{ij}X_b$ to the "effective" mean curvature flow, then we work with the nondegenerate parabolic system

$$X_t = g^{ij} X_{ij}$$
.

Apparently, this trick is already hidden in the evolution equation of the height of the above insisted non-parametric or graph representation (x, f(x, t)).

We first solve the strictly parabolic system

$$\begin{cases} Y_t(x,t) = g^{ij}(x,t) Y_{x_i x_j}(x,t) \\ Y(x,0) = X(x) = X(p) \end{cases}$$

to get a short time solution Y(x,t). Then we solve the ODE system

$$\begin{cases} \frac{dx_k}{dt} = -g^{ij}(x) \Gamma_{ij}^k(x) = -g^{ij}(x) \langle Y_{x_i x_j}, Y_{x_a} \rangle g^{ak}(x) \\ x_l(0) = p \end{cases}$$

Now the re-parametrized surface Y(x(p,t),t) = X(p,t) satisfies

$$X_{t}(p,t) = \frac{d}{dt}Y(x(p,t),t) = Y_{t}(x(p,t),t) + D_{x_{k}}Y\frac{dx_{k}}{dt}$$

$$= g^{ij}(x,t)Y_{x_{i}x_{j}}(x,t) - D_{x_{k}}Y g^{ij}(x)\Gamma_{ij}^{k}(x)$$

$$= \Delta_{g(x,t)}Y(x(p,t),t)$$

$$= \Delta_{g(p,t)}X(p,t) \text{ (invariance of } \Delta_{g})$$

as desired.

It is important to recognize that the first non-divergent parabolic system and the ODE system are both invariant under the orthogonal change of variable in \mathbb{R}^{n+k} , which we take as the tangent coordinates of the hypersurface (surface). Accordingly, we assume the initial hypersurface/surface X(p,t) is parametrized globally by tangent coordinates. At least in the compact and co-dimension one graph cases, everything fits together. In general noncompact complete case, certain assumptions should be thrown in.

Lastly let us make co-dimension one graph case X = (x, f(x, t)) explicit. As before, the strictly parabolic system becomes a single equation

$$f_t(x,t) = \sum \left(\delta_{ij} - \frac{f_i f_j}{1 + |Df|^2}\right) D_{ij} f.$$

From the decomposition

$$\Gamma_{ij}^{k} X_{k} = X_{x_{i}x_{j}} - II_{ij}N = (0, f_{ij}) - \frac{f_{ij}}{\sqrt{1 + |Df|^{2}}} \frac{(-Df, 1)}{\sqrt{1 + |Df|^{2}}}$$
$$= \frac{f_{ij}}{1 + |Df|^{2}} \left(Df, |Df|^{2} \right) = \frac{f_{ij}}{1 + |Df|^{2}} f_{k} X_{x_{k}}$$

we have

$$\Gamma_{ij}^{k}\left(x,t\right) = \frac{f_{ij}}{1 + |Df|^{2}} f_{k}.$$

Then the ODE system becomes

$$\frac{dx_k}{dt} = -\left(\delta_{ij} - \frac{f_i f_j}{1 + |Df|^2}\right) \frac{f_{ij}}{1 + |Df|^2} f_k = -\frac{f_t}{1 + |Df|^2} f_k.$$

Monotonicity for mean curvature flow.

Recall the familiar heat equation $\Delta u - u_t = 0$ in $\mathbb{R}^n \times (0, \infty)$, the solution (with quadratic exponential growth) can be determined from all previous time $t \in [0, t_0)$ via convolution with heat kernel

$$u(x_0, t_0) = \int_{R^n} u(x, t) \frac{1}{\left[4\pi (t_0 - t)\right]^{n/2}} \exp\left(\frac{|x_0 - x|^2}{-4(t_0 - t)}\right) dx$$
$$= \int_{R^n} u(x, t) \Phi(x - x_0, t - t_0) dx,$$

where we denote the heat kernel term in terms of the backward heat kernel $\triangle_{R^n}\Phi + \Phi_t = 0$. This representation is independent of the time t, that is $\frac{d}{dt}u(x_0, t_0) = 0$. Let us also take the time derivative of the right hand side

$$\frac{d}{dt} \int_{R^n} u(x,t) \Phi(x-x_0,t-t_0) dx = \int_{R^n} u_t \Phi + u \Phi_t dx = \int_{R^n} u_t \Phi - u \triangle \Phi dx$$
$$= \int_{R^n} (u_t - \triangle u) \Phi dx = 0.$$

We follow this route to derive Huisken's monotonicity formula for mean curvature flow of n-dim hypersurface (same for any codimensions) in $\mathbb{R}^{n+1} \times (0,T)$.

Huisken. Let $M_t = X(p,t) \subset \mathbb{R}^{n+1}$ be a smooth solution (compact or noncompact complete) to the mean curvature flow $X_t = \triangle_g X$ for $t \in (0,T)$. Let u(p,t) be a smooth function on M_t for $t \in (0,T)$. Then we have for $t < t_0$

$$\frac{d}{dt} \int_{M_t} u\left(p,t\right) \Phi\left(X - X_0, t - t_0\right) dv_g = \int_{M_t} \left\{ \left(u_t - \triangle_g u\right) - \left| \triangle_g X + \frac{\left(X - X_0\right)^N}{2\left(t_0 - t\right)} \right|^2 \right\} \Phi dv_g,$$

where we assume all integrals are finite, in particular they are so when M_t is compact.

For simplicity of notation, let us assume $X_0 = 0$ and $t_0 = 0$. Thus t < 0 from now on. we calculate

$$\frac{d}{dt} \int_{M_t} u(p,t) \Phi(X,t) dv_g = \int_{M_t} \left(u_t \Phi + u \frac{d}{dt} \Phi - u \Phi |H|^2 \right) dv_g.$$

We convert time derivative of $\Phi\left(X,t\right)=\left(-4\pi t\right)^{-n/2}\exp\left(\left|X\right|^{2}/4t\right)$ to space derivatives. Note now

$$\left(\triangle_{R^{n+1}} + \partial_t\right) \frac{\Phi}{\sqrt{-t}} = 0.$$

We continue

$$\frac{d}{dt}\Phi\left(X,t\right) = \partial_{t}\left[\frac{1}{(-t)^{1/2}}\Phi\cdot(-t)^{1/2}\right] + \left\langle D\Phi, X_{t}\right\rangle_{R^{n+1}}$$

$$= -\Delta_{R^{n+1}}\left[\frac{1}{(-t)^{1/2}}\Phi\right]\cdot(-t)^{1/2} + \frac{1}{(-t)^{1/2}}\Phi\cdot\frac{1}{2}\left(-t\right)^{\frac{1}{2}-1}\left(-1\right) + \left\langle D\Phi, X_{t}\right\rangle_{R^{n+1}}$$

$$= -\Delta_{R^{n+1}}\Phi + \frac{\Phi}{2t} + \left\langle D\Phi, X_{t}\right\rangle$$

$$= -\left[\Delta_{g}\Phi - \left\langle D\Phi, \vec{H}\right\rangle + \left\langle D^{2}\Phi N, N\right\rangle\right] + \frac{\Phi}{2t} + \left\langle D\Phi, \vec{H}\right\rangle$$

$$= -\Delta_{g}\Phi + 2\left\langle D\Phi, \vec{H}\right\rangle - \left\langle D^{2}\Phi N, N\right\rangle + \frac{\Phi}{2t}.$$

Then

$$\begin{split} u_t \Phi + u \frac{d}{dt} \Phi - u \Phi \left| \vec{H} \right|^2 &= u_t \Phi - u \bigtriangleup_g \Phi + u \left[2 \left\langle D \Phi, \vec{H} \right\rangle - \Phi \left| \vec{H} \right|^2 - \left\langle D^2 \Phi N, N \right\rangle + \frac{\Phi}{2t} \right] \\ &= u_t \Phi - u \bigtriangleup_g \Phi + u \left[- \left| \vec{H} - \frac{D^N \Phi}{\Phi} \right|^2 \Phi + \frac{\left| D^N \Phi \right|^2}{\Phi} - \left\langle D^2 \Phi N, N \right\rangle + \frac{\Phi}{2t} \right] \\ &= u_t \Phi - u \bigtriangleup_g \Phi - u \left| \vec{H} - \frac{D^N \Phi}{\Phi} \right|^2 \Phi, \end{split}$$

where the last three terms in the second line sum up to 0. At the current point X, we rotated coordinates so that $N = \partial_{x_{n+1}}$ and $\partial_{x_1}, \dots, \partial_{x_n}$ are along the tangent space. Then

$$\begin{split} \frac{\left|D^N\Phi\right|^2}{\Phi} - \left\langle D^2\Phi N, N \right\rangle + \frac{\Phi}{2t} &= \frac{\left(\Phi_{x_{n+1}}\right)^2}{\Phi} - \Phi_{x_{n+1}, x_{n+1}} + \frac{\Phi}{2t} \\ &= \frac{\left(\Phi\frac{x_{n+1}}{2t}\right)^2}{\Phi} - \left[\frac{\Phi}{2t} + \Phi\left(\frac{x_{n+1}}{2t}\right)^2\right] + \frac{\Phi}{2t} \\ &= 0 \end{split}$$

RMK. For k co-dimension submanifolds in R^{n+k} , the normal N means N^1, \dots, N^k or $\partial_{x_{n+1}}, \dots, \partial_{x+k}$ at this particular point under the tangent coordinates.

We collect all terms together

$$\frac{d}{dt} \int_{M_t} u(p,t) \Phi(X,t) dv_g = \int_{M_t} \left[u_t \Phi - u \triangle_g \Phi - u \left| \vec{H} - \frac{D^N \Phi}{\Phi} \right|^2 \Phi \right] dv_g$$

$$= \int_{M_t} \left[u_t \Phi - \Phi \triangle_g u - u \left| \vec{H} - \frac{D^N \Phi}{\Phi} \right|^2 \Phi \right] dv_g$$

$$\stackrel{IBP}{=} \int_{M_t} \left[(u_t - \triangle_g u) - u \left| \vec{H} - \frac{D^N \Phi}{\Phi} \right|^2 \right] \Phi dv_g.$$

Lastly note

$$D^{N}\Phi = \langle D\Phi, N \rangle N = \Phi \left\langle \frac{X}{2t}, N \right\rangle N = \Phi \frac{X^{N}}{2t}$$

we arrive the desired formula.

Self shrinking solutions out of "minimal" blow up rate.

First we list a few evolution formulas under mean curvature flow of hypersurfaces $X_{t}\left(p,t\right)=\triangle_{g}X\left(p,t\right)$ in R^{n+1} :

$$\partial_t g_{ij} = -2hA_{ij}$$

$$\partial_t N = -h_i g^{ij} X_j = -\nabla h$$

$$\partial_t A_{ij} = \triangle_g A_{ij} + 2hA_{ia} g^{ab} A_{bj} - |A|^2 A_{ij}$$

$$\partial_t h = \triangle_g h - h |A|^2$$

$$\partial_t |A|^2 = \triangle_g |A|^2 - 2 |\nabla_g A|^2 + 2 |A|^4.$$

Actually the first two are straight forward. The maneuver is to switch higher order derivatives to lower ones by the perpendicular relation. We compute

$$\partial_t g_{ij} = \partial_t \langle X_i, X_j \rangle = \langle (X_t)_i, X_j \rangle + \left\langle X_i, (X_t)_j \right\rangle = -\left\langle \triangle_g X, X_{ji} \right\rangle - \left\langle X_{ij}, \triangle_g X \right\rangle = -2hA_{ij},$$

$$\partial_t N = \left\langle \partial_t N, X_a \right\rangle g^{ab} X_b = -\left\langle N, X_{at} \right\rangle g^{ab} X_b = -\left\langle N, (hN)_a \right\rangle g^{ab} X_b$$

$$= -h_a g^{ab} X_b = \nabla_a h.$$

What prevents the mean curvature flow continues is that the second fundamental form become infinity. Thus the maximal existence time T is either (ii) finite and $\max_{X(\cdot,t)} |A|$ blows up as t goes to T or (ii) $T = \infty$. In the finite time blow up case, let us see the asymptotic behavior of |A|.

Proof. The blow up rate for $\max_{X(\cdot,t)} |A|^2$ satisfies

$$\max_{X(\cdot,t)} |A|^2 \ge \frac{1}{2(T-t)}.$$

Proof. Denote $u(t) = \max_{X(\cdot,t)} |A|^2$ (as max of Lipschitz function, still Lip). From the evolution equation for $|A|^2$

$$\frac{du}{dt} \le 2u^2 \text{ or } \frac{d\frac{1}{u}}{dt} \ge -2.$$

Integrate, we have

$$0 - \frac{1}{u(t)} \ge -2(T - t)$$

that is

$$u\left(t\right) \geq \frac{1}{2\left(T-t\right)}.$$

So we distinguish two types of blow up rate or types of singularity, minimal $\frac{1}{2(T-t)}$ rate or large ones.

Type I.
$$\frac{1}{2(T-t)} \le \max_{X(\cdot,t)} |A|^2 \le \frac{C}{2(T-t)};$$

Type II.
$$\max_{X(\cdot,t)} |A|^2 (T-t) \to \infty$$
, as $t \to T$.

In the following, we extract a subconvergence sequence of the evolving hypersurface to self shrinking surface. We rescale the evolving surface or blow it up near the type I singular point P, where the whole surface collapses, $X(p,t) \to P$ as $t \to T$. Set

$$Y(p,t) = \frac{1}{\sqrt{T-t}} \left(X(p,t) - P \right).$$

Observe Y(p,t) is bounded, as

$$|X(p,t) - P| = \left| \int_{t}^{T} X_{t} dt \right| \leq \int_{t}^{T} |h| dt \leq \int_{t}^{T} \frac{C}{\sqrt{T - t}} dt = 2C\sqrt{T - t}.$$

Further note the whole second fundamental of the rescaled surface now becomes bounded, as $|A(Y)| = \sqrt{T-t} |A(X)| \le C$.

Once we manage to find a subconvergence sequence $Y(\cdot, t_k)$ (doable because of the above two observation and higher order derivative estimates Schauder), then any limit Z(p) satisfies our self shrinking equation

$$\vec{H} + \frac{1}{2}Z^N = 0$$
 or $\triangle_g Z = -\frac{1}{2}Z^N$.

Indeed, now P = (0, T), here we just assume the space component of the singular point P is 0, by the above Huisken's monotonicity formula with heat kernel weight

$$\frac{d}{dt} \int_{X(t)} \frac{1}{(T-t)^{n/2}} e^{-\frac{|X|^2}{4(T-t)}} dv_{g(X)} = \int_{X(t)} -\left| \triangle_{g(X)} X + \frac{X^N}{2(T-t)} \right|^2 \frac{1}{(T-t)^{n/2}} e^{-\frac{|X|^2}{4(T-t)}} dv_{g(X)}
= \frac{-1}{T-t} \int_{Y(t)} \left| \triangle_{g(Y)} Y + \frac{1}{2} Y^N \right|^2 e^{-\frac{|Y|^2}{4}} dv_{g(Y)}.$$

It follows that

$$-\int_{X(0)} \frac{1}{T^{n/2}} e^{-\frac{|X|^2}{4T}} dv_{g(X)} \le \int_{X(t)} \frac{1}{(T-t)^{n/2}} e^{-\frac{|X|^2}{4(T-t)}} dv_{g(X)} \bigg|_{0}^{t_k}$$

$$= \int_{0}^{t_k} \frac{-1}{T-t} \int_{Y(t)} \left| \triangle_{g(Y)} Y + \frac{1}{2} Y^N \right|^2 e^{-\frac{|Y|^2}{4}} dv_{g(Y)} dt$$

or

$$\int_0^{t_k} \frac{1}{T-t} \int_{Y(t)} \left| \triangle_{g(Y)} Y + \frac{1}{2} Y^N \right|^2 e^{-\frac{|Y|^2}{4}} dv_{g(Y)} dt \le \int_{X(0)} \frac{1}{T^{n/2}} e^{-\frac{|X|^2}{4T}} dv_{g(X)} < \infty.$$

As $\int_0^T \frac{1}{T-t} dt = \infty$, we conclude that any limit Z(p) of $Y(p, t_k)$ as t_k goes to T should satisfy our self shrinking equation.

One can also present this self similar equation derivation via a change of time. The rescaled surface satisfies

$$Y_{t} = \frac{1}{\sqrt{T-t}} X_{t} + \frac{1}{2} (T-t)^{-3/2} (X(p,t) - P)$$

$$= \frac{1}{\sqrt{T-t}} \Delta_{g(X)} X + \frac{1}{2} (T-t)^{-1} Y$$

$$= \Delta_{g(\underline{X})} Y + \frac{1}{2} (T-t)^{-1} Y$$

$$= \frac{1}{(\sqrt{T-t})^{2}} \Delta_{g(\underline{Y})} Y + \frac{1}{2} (T-t)^{-1} Y,$$

that is

$$(T-t) Y_t = \triangle_{g(Y)} Y + \frac{1}{2} Y.$$

We change time scale

$$\tau = -\log \frac{T - t}{T} \in [0, \infty).$$

Then

$$Y_{\tau} = \frac{1}{\frac{d\tau}{dt}} Y_t = (T - t) Y_t = \triangle_{g(Y)} Y + \frac{1}{2} Y.$$

Huisken. (Monotonicity with weight $\exp(-|Y|^2/4)$). The rescaled flow $Y_{\tau} = \triangle_{g(Y)}Y + \frac{1}{2}Y$ satisfies

$$\frac{d}{d\tau} \int_{Y} e^{-\frac{|Y|^{2}}{4}} dv_{g} = -\int_{Y} \left| \triangle_{g} Y + \frac{1}{2} Y^{N} \right|^{2} e^{-\frac{|Y|^{2}}{4}} dv_{g}.$$

Proof. Let $\phi(Y) = \exp(-\left|Y\right|^2/4)$. We compute

$$\begin{split} \frac{d}{d\tau} \int_{Y} \phi dv_{g} &= \int_{Y} \left\langle D\phi, Y_{\tau} \right\rangle + \phi \operatorname{div}_{Y} Y_{\tau} dv_{g} = \int_{Y} \left\langle D\phi, Y_{\tau} \right\rangle + \operatorname{div}_{Y} \phi Y_{\tau} - \left\langle D^{T}\phi, Y_{\tau} \right\rangle dv_{g} \\ &= \int_{Y} \left\langle D^{N}\phi, Y_{\tau} \right\rangle + \operatorname{div}_{Y} \phi Y_{\tau}^{T} + \operatorname{div}_{Y} \phi Y_{\tau}^{N} dv_{g} \\ &= \int_{Y} \phi \left\langle -\frac{1}{2}Y^{N}, Y_{\tau} \right\rangle - \phi \left\langle Y_{\tau}^{N}, \vec{H} \right\rangle dv_{g} + \underbrace{\int_{Y} \operatorname{div}_{Y} \phi Y_{\tau}^{T} dv_{g0}}_{=} \\ &= -\int_{Y} \phi \left\langle \vec{H} + \frac{1}{2}Y^{N}, Y_{\tau} \right\rangle dv_{g} = -\int_{Y} \phi \left| \vec{H} + \frac{1}{2}Y^{N} \right|^{2} dv_{g}. \end{split}$$

One consequence is

$$\int_{Y(\infty)} e^{-\frac{|Y|^2}{4}} dv_g - \int_{Y(0)} e^{-\frac{|Y|^2}{4}} dv_g = -\int_0^\infty \int_Y \phi \left| \vec{H} + \frac{1}{2} Y^N \right|^2 dv_g d\tau$$

and then

$$\int_0^\infty \int_Y \phi \left| \vec{H} + \frac{1}{2} Y^N \right|^2 dv_g d\tau < \int_{Y(0)} e^{-\frac{|Y|^2}{4}} dv_g < \infty.$$

Once we manage to find a subconvergence sequence $Y(\cdot, \tau_k)$ with $\int_{Y(\tau_k)} \phi \left| \vec{H} + \frac{1}{2} Y^N \right|^2 dv_g \rightarrow 0$ (doable), then limit Z(p) satisfies our self shrinking equation

$$\vec{H} + \frac{1}{2}Z^N = 0$$
 or $\triangle_g Z = -\frac{1}{2}Z^N$.

Rigidity of entire self shrinking graph in R^{n+1} .

We need another evolution formula in terms the normal N with the second fundamental showing up. Under the non-divergence flow of hyper surface $X_t(x,t) = g^{ij}\partial_{ij}X(x,t)$, we have

$$\left(\partial_t - g^{ij}\partial_{ij}\right)N = |A|^2 N.$$

Indeed, we have obtained the N_t part for the divergence flow, now we go with the non-divergence one

$$N_{t} = \langle N_{t}, X_{a} \rangle g^{ab} X_{b} = -\langle N, X_{ta} \rangle g^{ab} X_{b} = \underbrace{-\langle N, X_{t} \rangle_{a}}_{} g^{ab} X_{b} + \underbrace{\langle N_{a}, X_{t} \rangle}_{} g^{ab} X_{b}$$
$$\left(= -\nabla_{g} h + \langle N_{a}, X_{t} \rangle g^{ab} X_{b} \right).$$

Next for the $\partial_{ij}N$ part,

$$N_i = \langle N_i, X_a \rangle g^{ab} X_b = -\langle N, X_{ai} \rangle g^{ab} X_b$$

$$N_{ij} = \left[-\left\langle N, X_{aij} \right\rangle - \left\langle N_j, X_{ai} \right\rangle \right] g^{ab} X_b - \left\langle N, X_{ai} \right\rangle \partial_j g^{ab} X_b - \left\langle N, X_{ai} \right\rangle g^{ab} X_{bj}$$

and

$$g^{ij}N_{ij} = \left[-\left\langle N, g^{ij}X_{aij} \right\rangle - g^{ij} \left\langle N_j, X_{ai} \right\rangle \right] g^{ab}X_b - g^{ij} \left\langle N, X_{ai} \right\rangle \partial_j g^{ab}X_b - g^{ij} \left\langle N, X_{ai} \right\rangle g^{ab}X_{bj}$$

$$= \left[-\left\langle N, g^{ij}X_{ij} \right\rangle_a + \left\langle N_a, g^{ij}X_{ij} \right\rangle + \partial_a g^{ij} \left\langle N, X_{ij} \right\rangle - g^{ij} \left\langle N_j, X_{ai} \right\rangle \right] g^{ab}X_b$$

$$- g^{ij} \left\langle N, X_{ai} \right\rangle \partial_j g^{ab}X_b - g^{ij} \left\langle N, X_{ai} \right\rangle g^{ab}X_{bj}.$$

Then

$$\left(\partial_t - g^{ij}\partial_{ij}\right)N = \left[-\partial_a g^{ij}A_{ij} + g^{ij}\left\langle N_j, X_{ai}\right\rangle\right]g^{ab}X_b + g^{ij}A_{ai}\partial_j g^{ab}X_b + g^{ij}A_{ai}g^{ab}X_{bj}$$

Note at the tangent point under the tangent coordinates, $\partial_a g = 0$, $\partial_a g^{-1} = 0$, and $X_{ab} \parallel N$, in turn, the evolution for N is already valid. Recall our non-divergence system is invariant under orthogonal rotation in R^{n+1} , consequently we have proved the desired equation for the normal.

Here we also include a direct proof:

$$\begin{split} \left(\partial_{t}-g^{ij}\partial_{ij}\right)N &= \left[-\partial_{a}g^{ij}A_{ij}+g^{ij}\left\langle N_{j},X_{ai}\right\rangle\right]g^{ab}X_{b}+g^{ij}A_{ai}\partial_{j}g^{ab}X_{b}+g^{ij}A_{ai}g^{ab}X_{bj} \\ &= \left[g^{i\alpha}\left(\left\langle X_{\alpha a},X_{\beta}\right\rangle +\left\langle X_{\alpha},X_{\beta a}\right\rangle\right)g^{\beta j}A_{ij}-g^{ij}A_{j\alpha}g^{\alpha\beta}\left\langle X_{\beta},X_{ai}\right\rangle\right]g^{ab}X_{b} \\ &-g^{ij}A_{ai}g^{a\alpha}\left(\left\langle X_{\alpha j},X_{\beta}\right\rangle +\left\langle X_{\alpha},X_{\beta j}\right\rangle\right)g^{\beta b}X_{b}+g^{ij}A_{ai}g^{ab}X_{bj} \\ &= \left[g^{i\alpha}A_{ij}g^{\beta j}\left(\underline{\left\langle X_{\beta},X_{\alpha a}\right\rangle +\left\langle X_{\alpha},X_{\beta a}\right\rangle}\right)-\underline{g^{ij}A_{j\alpha}g^{\alpha\beta}\left\langle X_{\beta},X_{ai}\right\rangle}\right]g^{ab}X_{b} \\ &-g^{ij}A_{ai}g^{a\alpha}X_{\alpha j}^{T}-\underline{g^{ij}A_{ai}g^{a\alpha}\left\langle X_{\alpha},X_{\beta j}\right\rangle}g^{\beta b}X_{b}+g^{ij}A_{ai}g^{ab}X_{bj} \\ &=-g^{ij}A_{ai}g^{ab}X_{bj}^{T}+g^{ij}A_{ai}g^{ab}X_{bj}=g^{ij}A_{ai}g^{ab}X_{bj}^{N} \\ &=g^{ij}A_{ai}g^{ab}A_{bj}N=|A|^{2}N. \end{split}$$

RMK. Under the effective mean curvature flow $Y_t(p,t) = \Delta_g Y(p,t)$ for Y(p,t) = X(x(p,t),t), the equation for N(p,t) takes a similar form

$$(\partial_t - \triangle_q X) N = |A|^2 N.$$

This is just because of the ODE system for the reparametrization x(p,t)

$$\frac{dx_k}{dt} = -g^{ij}(x) \Gamma_{ij}^k(x).$$

Theorem(Lu Wang): Any ancient self-similar solution $(x, f(x, t)) = \left(x, \sqrt{-t}u\left(\frac{x}{\sqrt{-t}}\right)\right)$ to

$$f_t = g^{ij}(Df) \,\partial_{ij}f \text{ in } R^n \times (-\infty, 0) \Leftrightarrow g^{ij}(Du) \,\partial_{ij}u = \frac{1}{2}x \cdot Du - \frac{1}{2}u \text{ in } R^n$$

is linear, $f(x,t) = Du(0) \cdot x = u(x)$.

Lu Wang's original proof is in an integral way. We have a shorter pointwise subharmonic approach. Here we present yet an even shorter superharmonic argument.

Step1. Superharmonic inner product $W(x,t) = \langle N, e_{n+1} \rangle = 1/\sqrt{1 + |Df|^2} > 0$ satisfies

$$(g^{ij}\partial_{ij} - \partial_t) W = -|A|^2 W \le 0,$$

from the above evolution equation for N. By self-similarity

$$W(x,t) = w(x/\sqrt{-t}), \quad g_f(x,t) = g_u(x/\sqrt{-t}), \text{ and } |A_f(x,t)|^2 = |a_u(x/\sqrt{-t})|^2/(-t).$$

The equation for W becomes

$$g^{ij}\partial_{ij}w - \frac{1}{2}x \cdot Dw = -|a|^2 w \le 0.$$

Heuristic: As $g^{ij}\partial_{ij}w \leq \frac{1}{2}x \cdot Dw$, the amplifying force in the right forces w up near ∞ . Otherwise, bounded w becomes unboundedly negative near ∞ . Hence super solution w attains its min at a finite point, then constant.

Step2. The self-similar term rw_r with barrier like $v(x) = -\varepsilon (|x|^2 - 4n^2) + \min_{B_{2n}} w$ forces superharmonic w attains its global minimum at a finite point. This is because

$$g^{ij}\partial_{ij}v - \frac{1}{2}x \cdot Dv = -\varepsilon \left(2g^{ij}\delta_{ij} - |x|^2\right) \ge -\varepsilon \left(2n - |x|^2\right) \ge 0 \text{ for } |x| \ge 2n,$$

and the subharmonic function v is less than or equal to w at the boundary B_{2n} and near ∞ . Then the maximum principle implies $w \geq v$. Let ε go to 0, we conclude

$$w(x) \ge \min_{B_{2n}} w$$
 for $|x| \ge 2n$.

Hence we see w attains its global minimal at some finite point. Now the strong maximum principle then implies that $w \equiv const. > 0$.

Step3. By the equation for w, one concludes the second fundamental form |a| = 0.