

Curves and surfaces with constant nonlocal mean curvature

Xavier Cabré

ICREA and UPC, Barcelona

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and Applications to Geometry, Physics and Probability**

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$E \subset \mathbb{R}^n$ bounded (and sufficiently smooth)



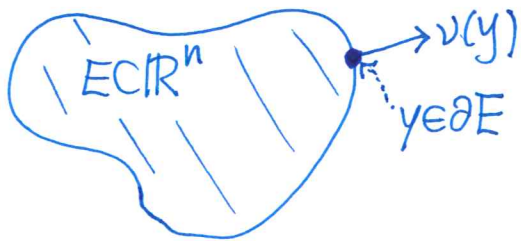
• (Standard) Perimeter :

$$P(E) = \sup_{\|\underline{X}\|_\infty \leq 1} \int_{\partial E} \underline{X}(y) \cdot \nu(y) dy = \|\nabla \mathbb{1}_E\|_{L^1(\mathbb{R}^n)} = \underbrace{[\mathbb{1}_E]}_{W^{1,1}(\mathbb{R}^n)}$$

$W^{1,1}$ -seminorm

$$\int_{\partial E} \underline{X}(y) \cdot \nu(y) dy = \int_E (\operatorname{div} \underline{X})(y) dy = \int_{\mathbb{R}^n} (\operatorname{div} \underline{X}) \cdot \mathbb{1}_E = \int_{\mathbb{R}^n} -\underline{X} \cdot \nabla \mathbb{1}_E$$

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• Fractional Perimeter:

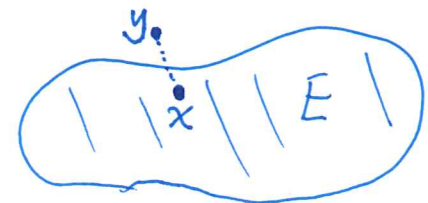
$$0 < \alpha < 1$$

→ Fractional Sobolev seminorm:

$$\underbrace{[\mathbb{1}_E]_{W^{\alpha,1}(\mathbb{R}^n)}} = \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \frac{|\mathbb{1}_E(x) - \mathbb{1}_E(y)|}{|x-y|^{n+\alpha}} dx dy = 2 \int_E \int_{E^c} \frac{dx dy}{|x-y|^{n+\alpha}}$$

$$\hookrightarrow \underbrace{P_\alpha(E) = C_{n,\alpha} \int_E \int_{E^c} \frac{dx dy}{|x-y|^{n+\alpha}}}$$

$0 < \alpha < 1 \leftarrow \alpha = 2s; s \in (0, 1/2)$
 E bdd



• Fractional isoperimetric inequality : balls minimize fractional perimeter
for a given volume [Frank-Seiringer, JAMS 2008]

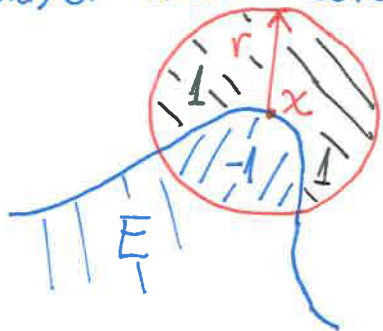
Quantitative version : Fusco-Millot-Morini-Figalli-Maggi
2011
2014

• Fractional isoperimetric inequality: balls minimize fractional perimeter for a given volume [Frank-Seiringer, JAMS 2008]

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(1st variation is NONLOCAL (or fractional) MEAN CURVATURE (NMC):

$E \subset \mathbb{R}^n, \partial E \in C^2$
 (E perhaps unbounded
 and/or disconnected)



$$\rightsquigarrow H_E(x) = H_{d,E}(x) = \text{P.V.} \int_{\mathbb{R}^n} \frac{\chi_E(y) - \chi_E(x)}{|x-y|^{n+\alpha}} dy$$

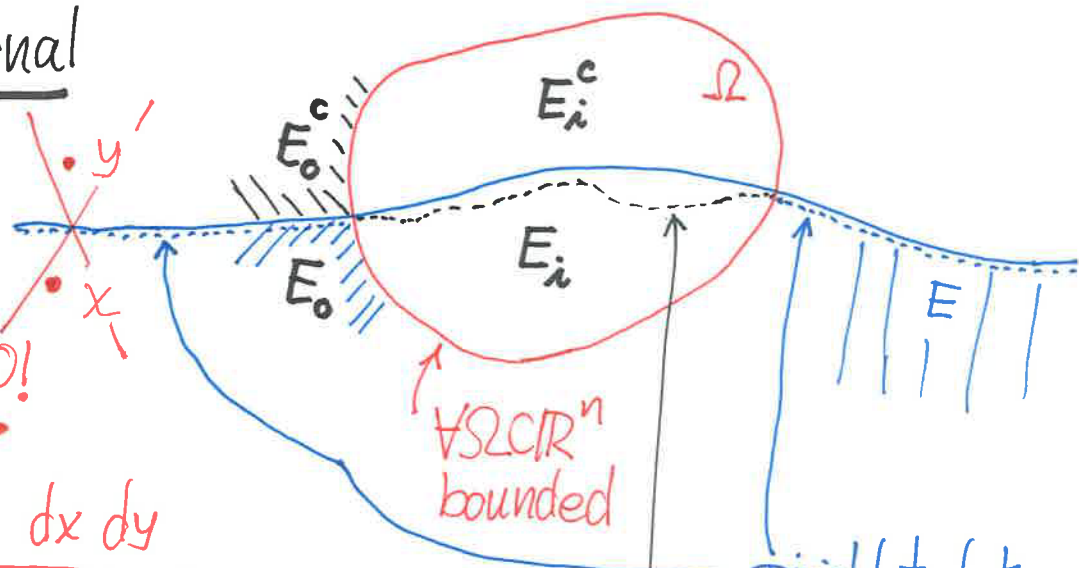
for $x \in \partial E$ (up to multiplicative ctt)

- integrable at ∞
- cancellation at $x=y$

- Fractional perimeter functional
for E unbounded

$$P_\alpha(E) := \left\{ \iint_{E_i} \iint_{E_i^c} + \iint_{E_i} \iint_{E_0^c} + \iint_{E_0} \iint_{E_i^c} \right\} \frac{dx dy}{|x-y|^{n+\alpha}}$$

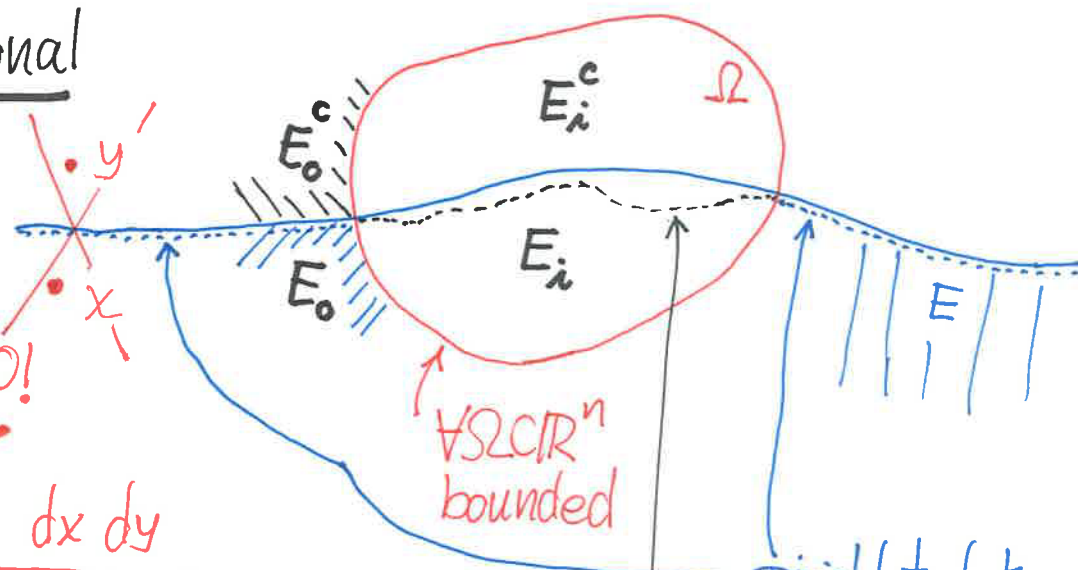
NO!



Dirichlet data
in $\mathbb{R}^n \setminus \Omega$
Competitor for E
in Ω .

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for E unbounded

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[Caffarelli-Roguesjoffre-Savin, CPAM '10]: Nonlocal minimal surfaces
($H_E \equiv 0$) ↗

• Motivation for [Caff.-Roguesj.-Savin '10] came from:

[Caffarelli-Souganidis 2008]:

↳ "cellular automata" or threshold dynamics $\xrightarrow{\delta t \downarrow 0}$ Motion by $\left\langle \begin{array}{l} \text{classical} \\ \text{nonlocal} \end{array} \right\rangle$ mean curvature



$\rightarrow \mathbb{1}_{E^c} - \mathbb{1}_E$ as initial condition (linear)
for the (classical or fractional) heat equation
(\equiv convolution with Gaussian or power decay distribution)

\rightarrow Small time step $\delta t \rightarrow$ New $E = E_{\delta t} = \{u(\cdot, \delta t) < 0\}$
& repeat process

- Nonlocal minimal surfaces : $E \subset \mathbb{R}^n$, $H_E^\alpha \equiv 0 \quad \forall x \in \partial E$

[Caffarelli- Roquejoffre-Savin, CPAM '10] : For minimizing nonlocal minimal surfaces:

- Definition of variational pb. and existence of minimizer
- Density estimates
- The Euler-Lagrange eq'n in viscosity sense
- Improvement of flatness
- Extension problem and monotonicity formula
- Dimension reduction

• Thm [C-R-S, '10]

$E \subset \mathbb{R}^n$ minimizing nonlocal minimal set in $B_1 \Rightarrow$

$\Rightarrow \partial E \cap B_{1/2}$ is $C^{1,\alpha}$ except for a closed set

of \mathbb{H}^{n-2} dimension.

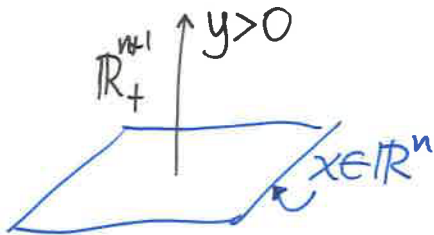
The extension problem [Caffarelli-Silvestre 2007]

$$0 < s < 1$$

$$u: \mathbb{R}^n \rightarrow \mathbb{R}$$



$$\begin{cases} \operatorname{div}(y^{1-2s} \nabla v) = 0 & \text{in } \mathbb{R}_+^{n+1} \\ v(x, 0) = u(x) & \text{on } \partial \mathbb{R}_+^{n+1} = \mathbb{R}^n \end{cases}$$



$$v = v(x, y).$$

Thm [Caff-Silv]

$$\lim_{y \downarrow 0} y^{1-2s} v_y = \frac{\partial v}{\partial y^s}(x, 0) = \tilde{c}_{n,s} (-\Delta)^s u(x).$$

• Nonlocal minimal surfaces: $E \subset \mathbb{R}^n$, $H_E(x) \equiv 0 \quad \forall x \in \partial E$

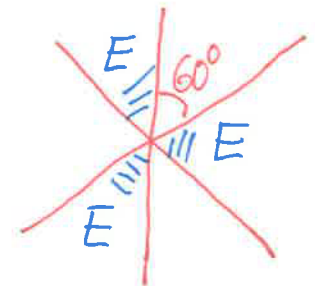
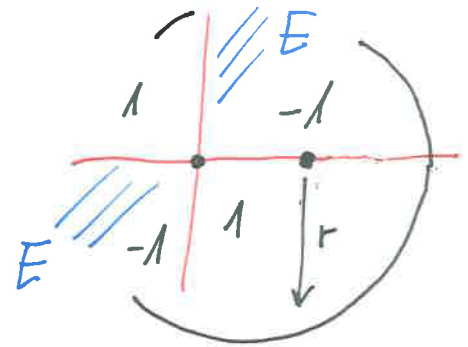
• Thm [Barrios-Figalli-Valdinoci '12 & Figalli-Valdinoci '13]

$\mathbb{R}^n \supset E$ minimizing nonlocal minimal set & $\partial E \in \text{Lip}$ \Rightarrow $\partial E \in C^\infty$

• Thm [Savin-Valdinoci '12]

$\mathbb{R}^2 \supset E$ minimizing nonl. min. set \Rightarrow $E = \text{half-plane}$
($\partial E = \text{line}$)

$H_E \equiv 0$ BUT
are not minimizers



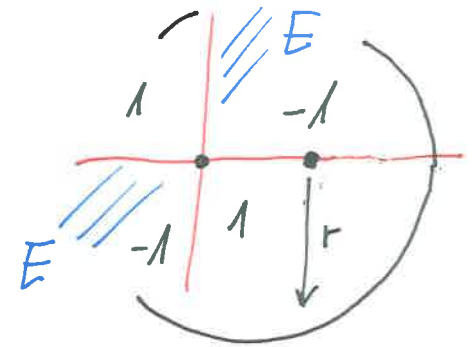
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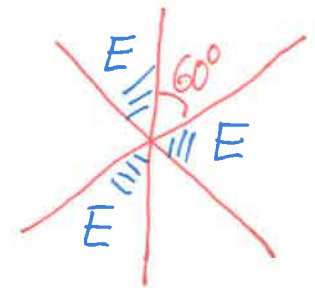
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- Thm [Figalli-Valdinoci '13]

$\mathbb{R}^3 \supset \partial E = \{x_3 = \varphi(x_1, x_2), \varphi: \mathbb{R}^2 \rightarrow \mathbb{R}\}$

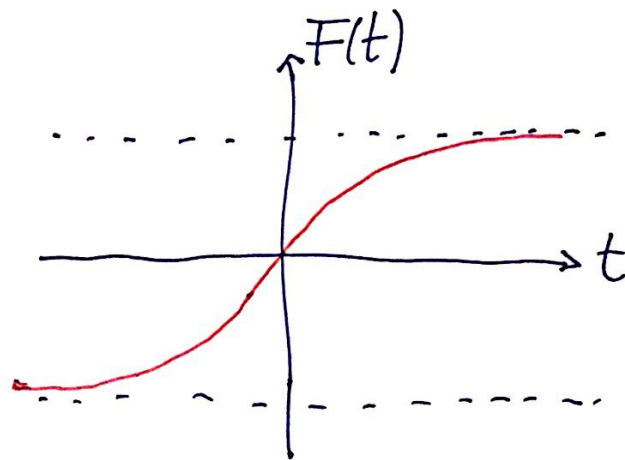
is a nonlocal minimal graph \Rightarrow ∂E is a plane

$$\mathbb{R}^{n+1} \supset E = \{ x_{n+1} < \varphi(x), x = (x_1, \dots, x_n) \in \mathbb{R}^n \} \quad \text{a graph}$$

$$\hookrightarrow H_E(x, \varphi(x)) = 2 \int_{\mathbb{R}^n} F\left(\frac{u(x) - u(y)}{|x-y|}\right) \frac{dy}{|x-y|^{n+\alpha}}$$

where

$$F(t) := \int_0^t \frac{d\tau}{(1+\tau^2)^{\frac{n+1+\alpha}{2}}}$$



• Thm [Caffarelli-Valdinoci '11'13]

$n \leq 7$ and α sufficiently close to 1 \Rightarrow

\Rightarrow In \mathbb{R}^n , minimizing nonlocal minimal $\left\{ \begin{array}{l} \text{cones are } \underline{\text{flat}} \\ \text{surfaces are } \underline{\text{smooth}} \end{array} \right.$

• [Davila-del Pino-Wei '14]

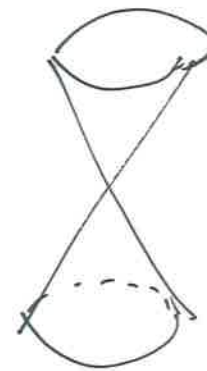
* cones in higher dimensions

* Nonlocal catenoid (\exists)

are they stable?

$n \leq 6$ or 7 ? Role of $\alpha \in (0,1)$?

circular ones
(numerics)



• Thm [Cinti-Serra-Valdinoci '16]

$\mathbb{R}^2 \supset \partial E$ is a stable nonlocal minimal cone $\Rightarrow \partial E$ is a straight line

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$\mathbb{R}^3 \supset \partial E$ is a stable nonlocal minimal cone

Assume: α sufficiently close to 1

$\Rightarrow \partial E$ is a plane

• Corol [Cabré-Cinti-Serra '17]

$\mathbb{R}^3 \supset \partial E$ is a stable nonlocal minimal surface

Assume: α sufficiently close to 1

$\Rightarrow \partial E$ is a plane

• Proofs in [Cabré-Cinti-Serra '17] based in three ingredients:

1) Second variation formula for nonlocal perimeter

(by [Figalli-Fusco-Maggi-Milot-Morini] and [Pávilá-del Pino-Wei] :

∂E stable nonlocal minimal surface in $\mathbb{R}^n \Rightarrow \forall \xi \in C_c^2(\mathbb{R}^n)$

$$\int_{\partial E} c_{\partial E}^2(x) \xi^2(x) d\sigma(x) \leq \iint_{\partial E \times \partial E} \frac{|\xi(x) - \xi(y)|^2}{|x-y|^{n+\alpha}} d\sigma(x) d\sigma(y), \text{ where}$$

$$c_{\partial E}^2(x) := \int_{\partial E} \frac{|\nu_E(x) - \nu_E(y)|^2}{|x-y|^{n+\alpha}} d\sigma(y)$$

2) Behavior as $\alpha \rightarrow 1$ of the optimal ctt in the fractional Hardy inequality.

3) • Thm [Cinti-Serra-Valdinoci, '16]

$\mathbb{R}^n \supset \partial E$ is a stable nonlocal minimal surface in \underline{B}_r , $\partial E \in C^2$.

Then,

$$\text{Per}_{B_{r/2}}(E) \leq \frac{C}{1-\alpha} r^{n-1} \quad (C \text{ odd as } \alpha \uparrow 1)$$

← classical perimeter !!

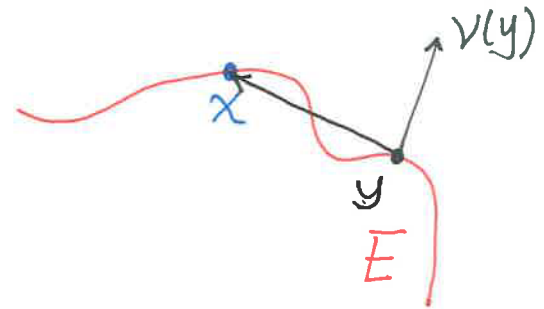
- Curves and surfaces with constant nonlocal mean curvature

NMC (nonlocal mean curvature): $E \subset \mathbb{R}^n$, $\partial E \in C^2$ (E perhaps unbdd)

$$\underbrace{\frac{H_E(x)}{\text{for } x \in \partial E}} = \int_{\mathbb{R}^n} \frac{\chi_{E^c}(y) - \chi_E(y)}{|x-y|^{n+\alpha}} dy = \underbrace{-\frac{2}{\alpha} \int_{\partial E} \frac{(x-y) \cdot \nu(y)}{|x-y|^{n+\alpha}} d\sigma(y)}_{\partial E}$$

Use:

$$\operatorname{div}_y \frac{x-y}{|x-y|^{n+\alpha}} = \alpha \frac{1}{|x-y|^{n+\alpha}}$$

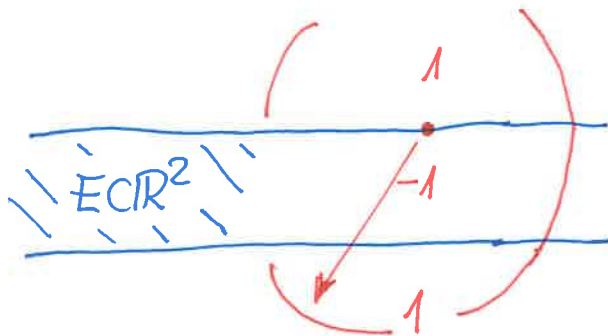
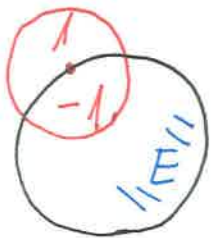
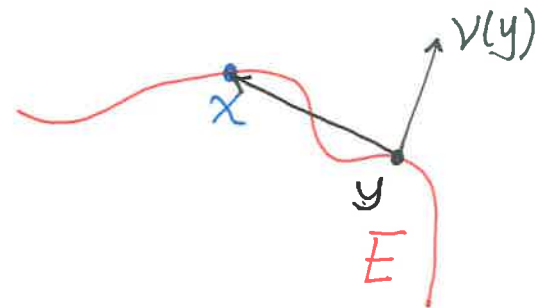


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Use:

$$\operatorname{div}_y \frac{x-y}{|x-y|^{n+\alpha}} = \alpha \frac{1}{|x-y|^{n+\alpha}}$$



- $E = \text{hyperplane} \rightarrow H_E \equiv 0$
- $E = \text{ball in } \mathbb{R}^n \rightarrow H_E \equiv c > 0$
- $E = \text{band in } \mathbb{R}^2 \text{ or cylinder in } \mathbb{R}^n \rightarrow H_E \equiv c > 0$

• Classical mean curvature :

CMC surfaces : $H_E \equiv c$; are extremals of perimeter
for given volume

• Thm [Aleksandrov 1958]

$E \subset \mathbb{R}^n$ bdd connected, $\partial E \in C^2$, ∂E CMC hypersurface

$\Rightarrow E$ is a ball

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• Thm [Delaunay 1841, JMPA]

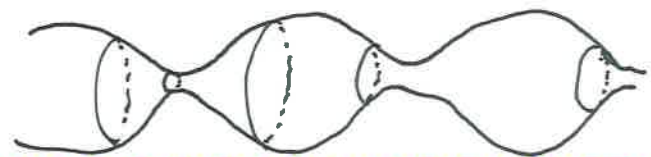
In \mathbb{R}^3 (also in $\mathbb{R}^n, n \geq 3$), \exists periodic CMC cylinders



called UNDULOID

(see them in many [http](http://))

(Do NOT exist in \mathbb{R}^2)



CNMC sets (sets with ctt nonlocal mean curvature H_E) \rightarrow extremals of fractional perimeter under volume constraint

Joint work (arXiv 2015) with M.M. Fall, J. Solà-Morales & T. Weth

→ extremals of fractional perimeter under volume constraint
CNMC sets (sets with ctt nonlocal mean curvature H_E)

Joint work (arXiv 2015) with M.M. Fall, J. Solà-Morales & T. Weth

• Thm 1 $\phi \neq E \subset \mathbb{R}^n$ bdd $C^{2,\beta}$ ($\beta > \alpha$), $H_E \equiv \text{ctt}$ on ∂E

$\Rightarrow E$ is a ball.

↖ also proved by [Ciriacolo-Figalli-Maggi-Novaga, arXiv 2015]

with a quantitative version: $B_s \subset E \subset B_t$ with $t-s$ small

if $\|H_E\|_{\text{Lip}(\partial E)}$ is small

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- Thm 2 $n=2 \rightarrow \exists R=R(\alpha)$ & $u_\alpha: \mathbb{R} \rightarrow \mathbb{R}$ $v(\alpha)$ -periodic (α =small parameter) &

$$E_\alpha = \{(s_1, s_2) \in \mathbb{R}^2 : -u_\alpha(s_1) < s_2 < u_\alpha(s_1)\}$$

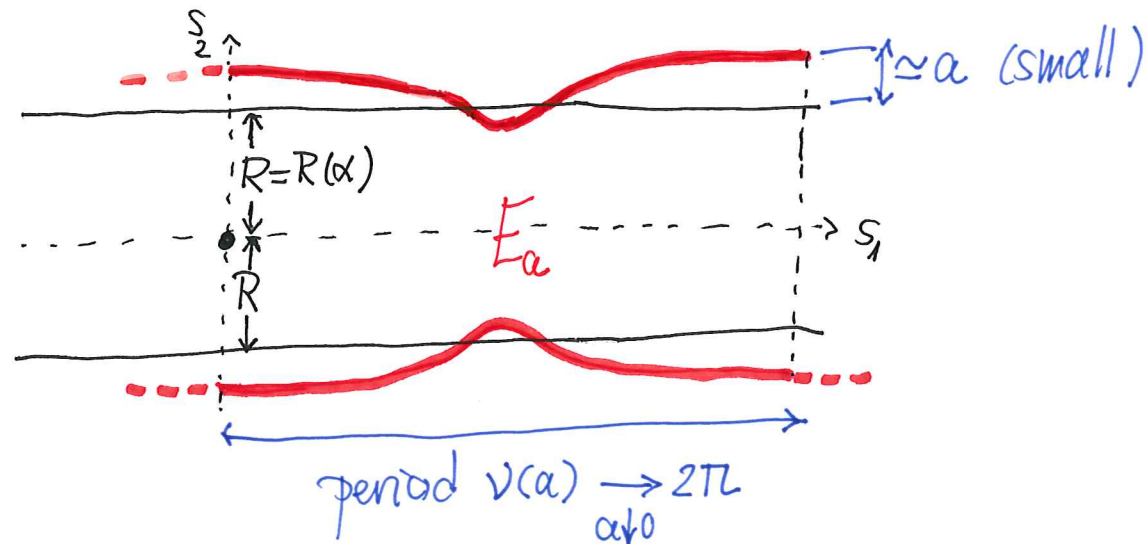
have all same NMC $\equiv h_R > 0$ (ctt), $E_\alpha \xrightarrow{\alpha \downarrow 0} \{-R < s_2 < R\}$ = a band &

$a \neq a' \Rightarrow E_a \neq E_{a'}$ &

$$v(\alpha) \xrightarrow{\alpha \downarrow 0} 2\pi$$

• Hence:

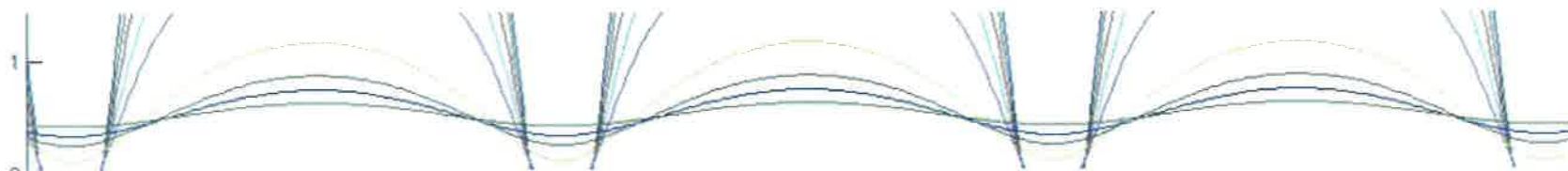
From a straight band in \mathbb{R}^2 , a family of periodic bands
 $\{-u_a(s_1) < s_2 < u_a(s_1)\}$ bifurcate. They all have the
 same NMC (but their periods are different)



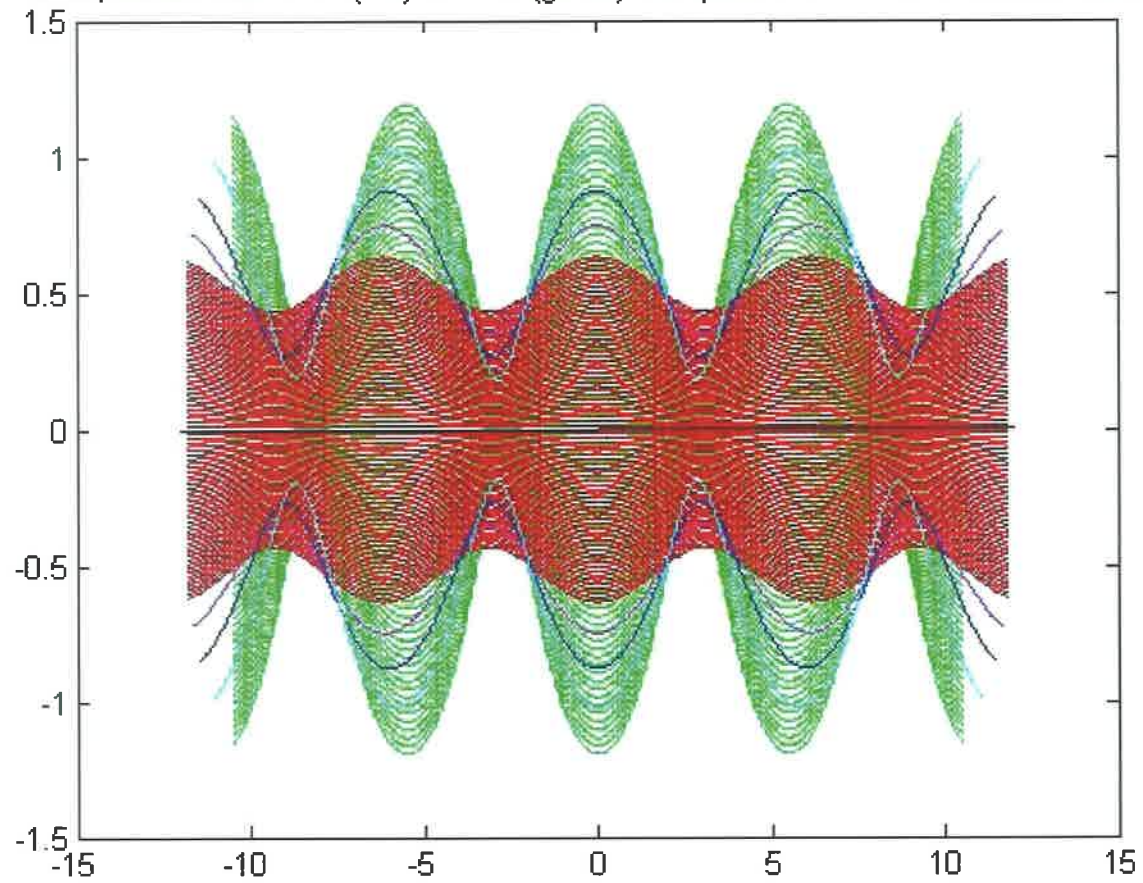
• Thm 3 [Cabré-Fall-Weth '16]:

The same holds in \mathbb{R}^n , $n \geq 3$
 & the branch is C^∞ .

← periodic
CNMC cylinders



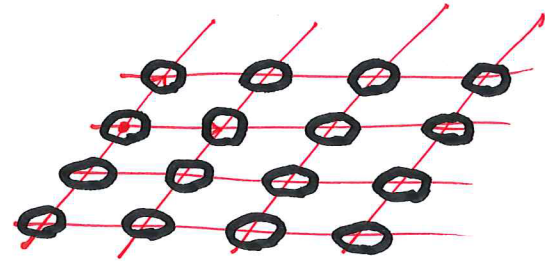
$\alpha=5$; bands from $a=1$ (red) to $a=5$ (green) with profiles of the intermediate values



• Thm 4 [Cabré-Fall-Weth '16]

In \mathbb{R}^N , \exists periodic lattices having ctt NMC
and made of near-spheres.

$E = \bigcup \{\text{interior of near-balls}\}$
 $\hookrightarrow \partial E$ has ctt NMC

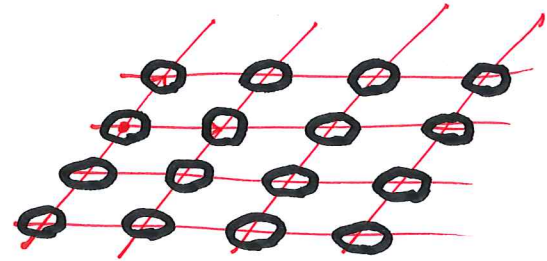


Need $r = 1/\varepsilon$ large (ε small)

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Need $r = 1/\epsilon$ large (ϵ small)

$$\mathbb{R}^N = \mathbb{R}^M \times \mathbb{R}^{N-M}$$

$$\bigcup_{\mathbb{R}^M \ni (x', 0)}$$

$\{a_1, \dots, a_M\}$ basis of \mathbb{R}^M

$$\rightarrow \mathcal{L} = \left\{ \sum_{k=1}^M k_i a_i : k \in \mathbb{Z}^M \right\}$$

$$\mathcal{S}_\varphi = \left\{ (1 + \varphi(\sigma)) \sigma : \sigma \in S^{N-1} \right\}$$

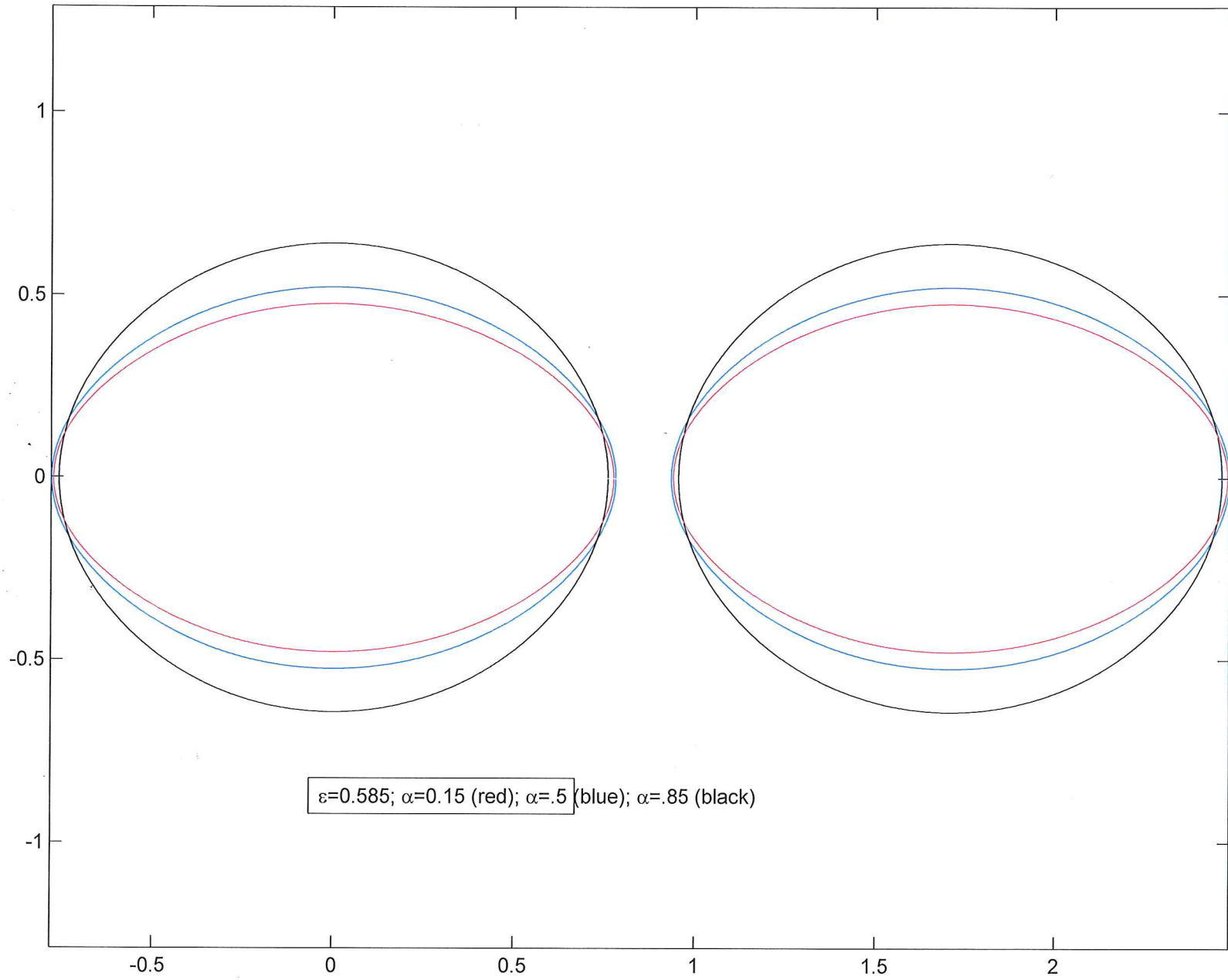
$$\partial E = \mathcal{S}_\varphi + r \mathcal{L} \quad (r > 0 \text{ large})$$

Linearized operator

at S^{N-1} ($\varphi=0, r=\infty$)

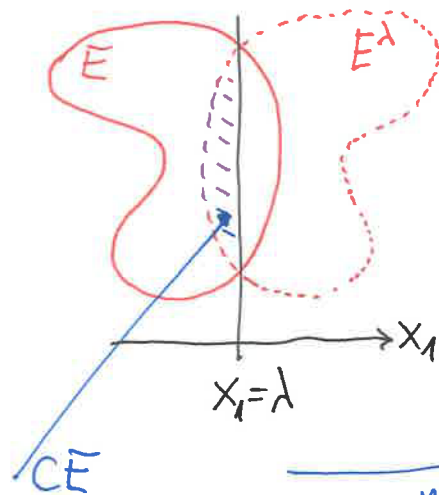
$= L_\alpha^{-1} d_\alpha$, with

$$L_\alpha \varphi(\theta) = \int_{S^{N-1}} \frac{\varphi(\theta) - \varphi(\sigma)}{|\theta - \sigma|^{N+\alpha}} d\sigma, \quad \theta \in S^{N-1}$$

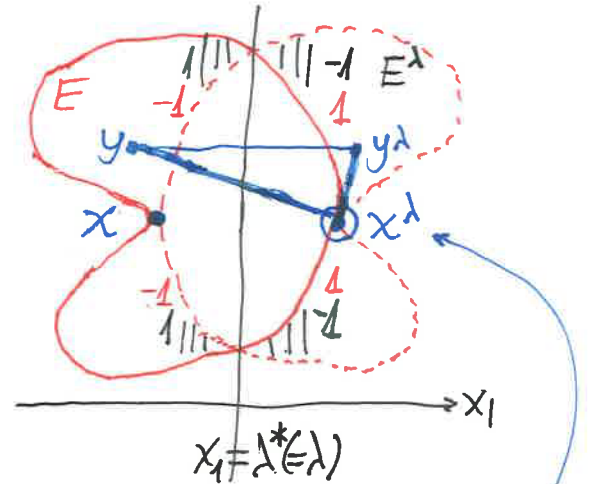


• Proof of Thm 1 (Aleksandrov) : use moving planes method for

$$\underline{H_E(x) = \int_{\mathbb{R}^n} \frac{\mathbb{1}_{E^c}(y) - \mathbb{1}_E(y)}{|x-y|^{n+\alpha}} dy \equiv \text{cst} \quad \forall x \in \partial E}$$



Two possible obstructions \rightarrow $\boxed{\text{1st}}$



continue:

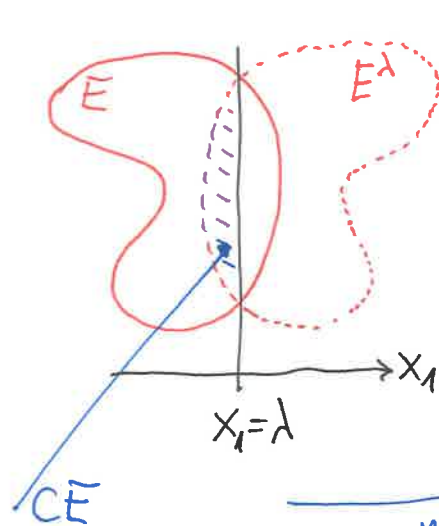
make $\lambda \downarrow$

$$H_E(x) = H_{E^\lambda}(x^\lambda)$$

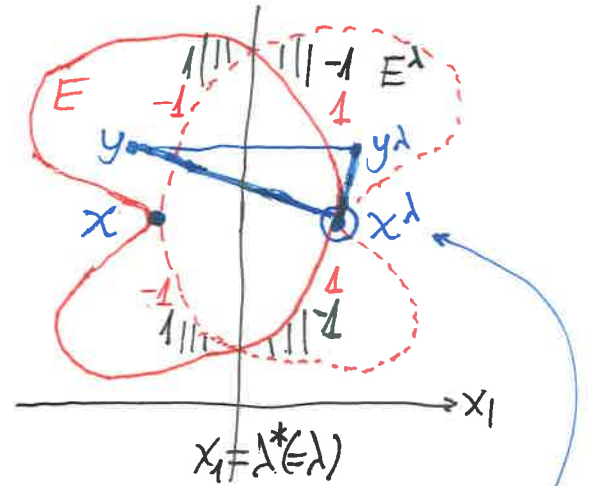
$$\underline{H_E(x^\lambda)}$$

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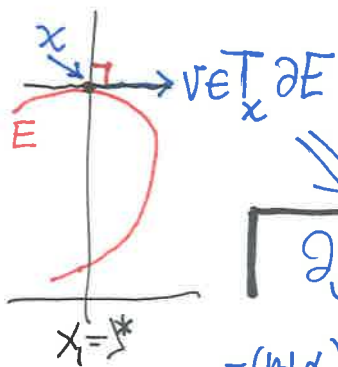
Two possible obstructions \rightarrow [1st]



continue:

make $\lambda \downarrow$

[2nd]



Lemma

$$\partial_\nu H_E(x) =$$

$$= (n+\alpha) \int_{\mathbb{R}^n} \frac{(\mathbb{1}_E - \mathbb{1}_{E^c})(y)}{|x-y|^{n+\alpha-2}} (x-y) \cdot \nu dy$$

$$H_E(x) = H_{E^\lambda}(x^\lambda)$$

$$H_E''(x^\lambda)$$

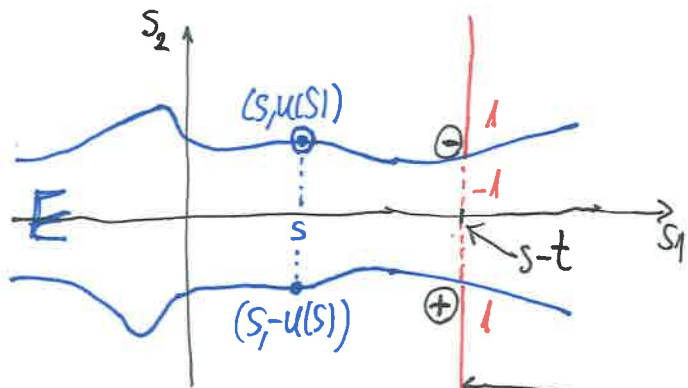
• Proof of Thm 2 : \exists of CNMC periodic bands

We use a Lyapunov-Schmidt reduction \oplus
 Implicit Function Theorem applied to a
quasilinear-type fractional elliptic equation.

• STEP 1 : The setting, equation, and functional spaces:

$$u: \mathbb{R} \rightarrow \mathbb{R}_+, \quad 0 < m_1 \leq u \leq m_2$$

$$E = \{ -u(s_1) < s_2 < u(s_1) \} \subset \mathbb{R}^2 \Rightarrow$$



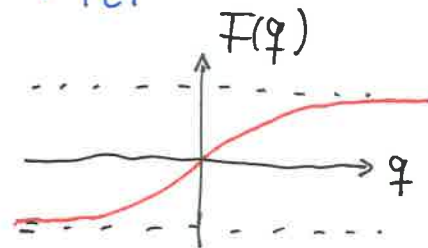
Use Fubini for the $\int_{\mathbb{R}^2}$:
 integrate first here (ds_2)

$$\frac{1}{2} H_E(s, u(s)) =: \frac{1}{2} H(u)(s) =$$

$$= \int_{\mathbb{R}} F\left(\frac{u(s) - u(s-t)}{|t|}\right) \frac{dt}{|t|^{1+\alpha}}$$

$$- \int_{\mathbb{R}} \left\{ F\left(\frac{u(s) + u(s-t)}{|t|}\right) - F(+\infty) \right\} \frac{dt}{|t|^{1+\alpha}}$$

where $F(\varphi) = \int_0^\varphi \frac{dt}{(1+t^2)^{\frac{2+\alpha}{2}}}$



Want $H(u_a)(s) \equiv \text{ctt indep. of } a$

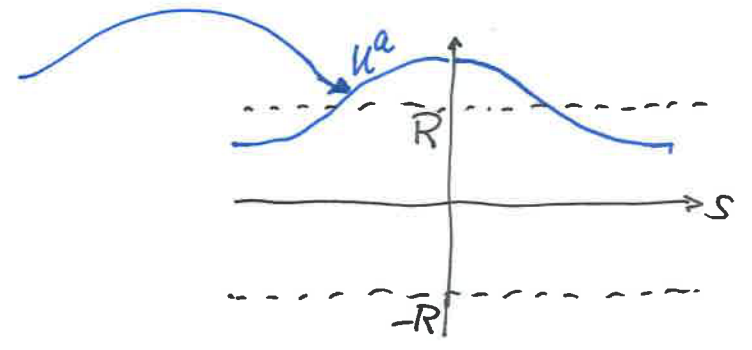
where $u_a(s) := R + \frac{a}{\lambda} \{ \cos(\lambda s) + v_a(\lambda s) \}$

Want $\lambda = \lambda(a)$ & $v_a = v(a)$

v_a even fcn

Period = $\frac{2\pi}{\lambda(a)}$

Rescale s -variable & the u -variable
to make all fcn's 2π -periodic



} NMC rescales like λ^{α}

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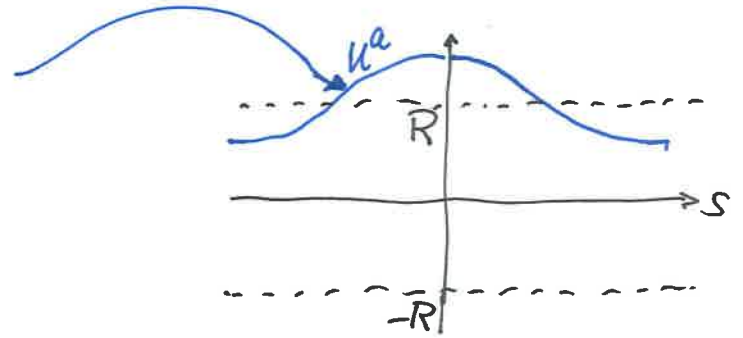
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} NMC rescales like λ^α

NEW EQUATION

after dividing by (a) ; as in [CRANDALL - RABINOWITZ]

$u(s) = \lambda R + a \{ \cos(s) + v_a(s) \}$
 $= \lambda R + a \varphi(s)$

$\Phi(a, \lambda, \varphi)(s) := \int_{\mathbb{R}} \frac{1}{a} F\left(a \frac{\varphi(s) - \varphi(s-t)}{|t|}\right) \frac{dt}{|t|^{1+\alpha}}$

$\int_{\mathbb{R}} \frac{1}{a} \left\{ F\left(\frac{2\lambda R + a(\varphi(s) + \varphi(s-t))}{|t|}\right) - F\left(\frac{2\lambda R}{|t|}\right) \right\} \frac{dt}{|t|^{1+\alpha}}$

WANT
 $= 0$

Solve $0 = \Phi(a, \lambda, \varphi)(s) := \int_{\mathbb{R}} \frac{1}{a} F\left(a \frac{\varphi(s) - \varphi(s-t)}{|t|}\right) \frac{dt}{|t|^{1+\alpha}}$

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Get $\lambda = \lambda(a)$
 $v = v(a)$ for $|a|$ small.

Spaces:

$$\Sigma = C_{p,e}^{1,\beta} = \{ \varphi: \mathbb{R} \rightarrow \mathbb{R}, C^{1,\beta}(\mathbb{R}), 2\pi\text{-periodic, even} \}$$

$$\Upsilon = C_{p,e}^{0,\beta-\alpha} = \{ \tilde{\varphi}: \mathbb{R} \rightarrow \mathbb{R}, C^{0,\beta-\alpha}(\mathbb{R}), 2\pi\text{-periodic, even} \}$$

$$\Phi(0, \lambda, \varphi)(s) = \int_{\mathbb{R}} \frac{\varphi(s) - \varphi(s-t)}{|t|^{2+\alpha}} dt - \int_{\mathbb{R}} \frac{\varphi(s) + \varphi(s-t)}{|t|^{2+\alpha}} F'\left(\frac{2\lambda R}{|t|}\right) dt.$$

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Lemma. $\exists! R$ such that $\Phi(a=0, \lambda=1, \varphi=\cos(\cdot)) = 0$

before scaling, bands have period $2\pi/\lambda$

STEP 2: Linearization at $(a=0, \lambda=1, \varphi=\cos(\cdot))$

$\rightarrow 2+\alpha = 1 + 2 \frac{1+\alpha}{2}$

This term is $c_{\alpha} (-\Delta)^{\frac{1+\alpha}{2}} \varphi(s)$

lose $1+\alpha$ derivatives

$$\Phi(0, \lambda, \varphi)(s) = \int_{\mathbb{R}} \frac{\varphi(s) - \varphi(s-t)}{|t|^{2+\alpha}} dt - \int_{\mathbb{R}} \frac{\varphi(s) + \varphi(s-t)}{|t|^{2+\alpha}} F'\left(\frac{2\lambda R}{|t|}\right) dt.$$

$$\begin{aligned} \underbrace{D_\lambda \Phi(0, \lambda, \cos(\cdot))}(s) &= - \int_{\mathbb{R}} \{ \cos(s) + \cos(s-t) \} \frac{2R F''(2R/|t|)}{|t|^{3+\alpha}} dt \\ &= \underline{C_\alpha \cdot \cos(s)} \quad !!! \end{aligned}$$

$$\begin{aligned} Lw(s) &:= \underbrace{D_\varphi \Phi(0, \lambda, \cos(\cdot))}_{\uparrow} \cdot w(s) = \Phi(0, \lambda, w)(s) \\ &= \left\{ \underline{C_\alpha (-\Delta)^{\frac{1+\alpha}{2}} w} - \left(\int_{\mathbb{R}} \underline{P_R} \right) w - \underline{P_R * w} \right\}(s) \\ &\quad P_R \in (L^1 \cap L^\infty)(\mathbb{R}) \text{ even fcn} \end{aligned}$$

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$$\begin{aligned} \underbrace{D_\lambda \Phi(0, 1, \cos(\cdot))}(s) &= - \int_{\mathbb{R}} \{ \cos(s) + \cos(s-t) \} \frac{2R F''(2R/|t|)}{|t|^{3+\alpha}} dt \\ &= \underline{C_\alpha \cdot \cos(s)} \quad !!! \end{aligned}$$

$$\begin{aligned} Lw(s) &:= D_\varphi \Phi(0, 1, \cos(\cdot)) \cdot w(s) = \Phi(0, 1, w)(s) \\ &= \left\{ \underline{C_\alpha (-\Delta)^{\frac{1+\alpha}{2}} w} - \left(\int_{\mathbb{R}} \underline{P_R} \right) w - \underline{P_R * w} \right\}(s) \\ &\quad P_R \in (L^1 \cap L^\infty)(\mathbb{R}) \text{ even fcn} \end{aligned}$$

• Lemma

$$w_k(s) = \cos(ks), \quad k=0, 1, 2, 3, \dots$$

are eigenfunctions of L in Σ with eigenvalues

$$\lambda_0 < 0 = \lambda_1 < \lambda_2 < \lambda_3 < \dots \nearrow +\infty$$

$$\& \quad \frac{\lambda_k}{k^{1+\alpha}} \xrightarrow{k \rightarrow \infty} c > 0$$

choice of R to have $\Phi(0, 1, \cos(\cdot)) = 0$.

$$\Downarrow \quad \Sigma \xrightleftharpoons[L]{L} \Upsilon$$

$w_1 = \cos(\cdot)$ is in the kernel of $D_p \Phi(0, 1, \cos(\cdot))$ & does not belong to its image,
BUT is in the image of $D_\lambda \Phi(0, 1, \cos(\cdot))$!!

↓ Lyapunov-Schmidt, I.F. Thm

$$\begin{cases} \lambda = \lambda(\alpha) \\ \varphi = \varphi(\alpha) \end{cases} \text{ for } |\alpha| \text{ small. } \quad \square$$

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↓ Lyapunov-Schmidt, I.F. Thm

$\begin{cases} \lambda = \lambda(\alpha) \\ \varphi = \varphi(\alpha) \end{cases}$ for $|\alpha|$ small. □

■ Step 3 : $\Phi = \Phi(\alpha, \lambda, \varphi)$ is C^1 from $A \subset \mathbb{R} \times \mathbb{R} \times \mathbb{X}$ into \mathbb{Y}

• Proposition

↑ Hölder spaces
 $C^{1,\beta}$ & $C^{0,\beta-\alpha}$ of even
 & 2π -periodic fcn's

Main part of Φ is :

$\Phi_1(\alpha, \varphi)(s) := \int_{\mathbb{R}} F_1\left(\alpha, \frac{\varphi(s) - \varphi(s-t)}{|t|}\right) \frac{dt}{|t|^{1+\alpha}}$

← where $F_1(\alpha, q) = \int_0^q \frac{dt}{(1+\alpha^2 t^2)^{\frac{2+\alpha}{2}}}$

$(1+\alpha)$ -deriv.
 1^{st} -deriv

$= \frac{1}{2} \int_{\mathbb{R}} \frac{2\varphi(s) - \varphi(s-t) - \varphi(s+t)}{|t|^{2+\alpha}} F_3\left(\alpha, \frac{\varphi(s) - \varphi(s-t)}{|t|}, \frac{\varphi(s) + \varphi(s+t)}{|t|}\right)$

with F_3 similar to F_1 .

elliptic quasi-linear operator.