

# Jacobians of Sobolev homeomorphisms

Stanislav Hencl and Jan Malý

Charles University, Prague, Czech Republic

22.9.2011, FSDONA 2011

# Problem

**Problem:** Let  $\Omega \subset \mathbf{R}^n$  be a domain,  $f : \Omega \rightarrow \mathbf{R}^n$  be a homeomorphism such that  $f \in W^{1,1}(\Omega, \mathbf{R}^n)$ . Is it true that  $J_f \geq 0$  a.e. or  $J_f \leq 0$  a.e.?

# Problem

**Problem:** Let  $\Omega \subset \mathbf{R}^n$  be a domain,  $f : \Omega \rightarrow \mathbf{R}^n$  be a homeomorphism such that  $f \in W^{1,1}(\Omega, \mathbf{R}^n)$ . Is it true that  $J_f \geq 0$  a.e. or  $J_f \leq 0$  a.e.?

**YES** if  $f$  differentiable, i.e.  $n = 2$  or  $f \in W^{1,p}$ ,  $p > n - 1$

# Problem

**Problem:** Let  $\Omega \subset \mathbf{R}^n$  be a domain,  $f : \Omega \rightarrow \mathbf{R}^n$  be a homeomorphism such that  $f \in W^{1,1}(\Omega, \mathbf{R}^n)$ . Is it true that  $J_f \geq 0$  a.e. or  $J_f \leq 0$  a.e.?

**YES** if  $f$  differentiable, i.e.  $n = 2$  or  $f \in W^{1,p}$ ,  $p > n - 1$

**Obstacles:**

- $\exists f$  homeomorphism and Lipschitz, but  $J_f = 0$  on a set of positive measure.

**Problem:** Let  $\Omega \subset \mathbf{R}^n$  be a domain,  $f : \Omega \rightarrow \mathbf{R}^n$  be a homeomorphism such that  $f \in W^{1,1}(\Omega, \mathbf{R}^n)$ . Is it true that  $J_f \geq 0$  a.e. or  $J_f \leq 0$  a.e.?

**YES** if  $f$  differentiable, i.e.  $n = 2$  or  $f \in W^{1,p}$ ,  $p > n - 1$

## Obstacles:

- $\exists f$  homeomorphism and Lipschitz, but  $J_f = 0$  on a set of positive measure.
- $\exists f \in W^{1,p}$ ,  $p < n$ , continuous,  $f(x) = x$  for  $x \in \partial B(0, 1)$ , but  $J_f < 0$  a.e. (NOT homeomorphism)

**Problem:** Let  $\Omega \subset \mathbf{R}^n$  be a domain,  $f : \Omega \rightarrow \mathbf{R}^n$  be a homeomorphism such that  $f \in W^{1,1}(\Omega, \mathbf{R}^n)$ . Is it true that  $J_f \geq 0$  a.e. or  $J_f \leq 0$  a.e.?

**YES** if  $f$  differentiable, i.e.  $n = 2$  or  $f \in W^{1,p}$ ,  $p > n - 1$

## Obstacles:

- $\exists f$  homeomorphism and Lipschitz, but  $J_f = 0$  on a set of positive measure.
- $\exists f \in W^{1,p}$ ,  $p < n$ , continuous,  $f(x) = x$  for  $x \in \partial B(0, 1)$ , but  $J_f < 0$  a.e. (NOT homeomorphism)
- $\exists f$  homeomorphism, approximately differentiable,  $f(x) = x$  for  $x \in \partial B(0, 1)$ , but  $J_f < 0$  has positive measure. (NOT  $W^{1,1}$ )

## Theorem

*Let  $\Omega \subset \mathbf{R}^n$  be an open set and  $n \leq 3$ . Suppose that  $f \in W_{\text{loc}}^{1,1}(\Omega, \mathbf{R}^n)$  is a homeomorphism. Then  $J_f \geq 0$  a.e. or  $J_f \leq 0$  a.e.*

## Theorem

*Let  $\Omega \subset \mathbf{R}^n$  be an open set and  $n \leq 3$ . Suppose that  $f \in W_{\text{loc}}^{1,1}(\Omega, \mathbf{R}^n)$  is a homeomorphism. Then  $J_f \geq 0$  a.e. or  $J_f \leq 0$  a.e.*

## Theorem

*Let  $\Omega \subset \mathbf{R}^n$  be an open set,  $n \geq 2$ . Suppose that  $f \in W^{1,p}(\Omega, \mathbf{R}^n)$  is a homeomorphism for some  $p > [n/2]$ . Then  $J_f \geq 0$  a.e. or  $J_f \leq 0$  a.e.*



## Theorem

Let  $\Omega \subset \mathbf{R}^n$  be an open set and  $n \leq 3$ . Suppose that  $f \in W_{\text{loc}}^{1,1}(\Omega, \mathbf{R}^n)$  is a homeomorphism. Then  $J_f \geq 0$  a.e. or  $J_f \leq 0$  a.e.

## Theorem

Let  $\Omega \subset \mathbf{R}^n$  be an open set,  $n \geq 2$ . Suppose that  $f : \Omega \rightarrow \mathbf{R}^n$  is a Sobolev homeomorphism with  $\nabla f \in L_{p,1}$ , where  $p = [n/2]$ . Then  $J_f \geq 0$  a.e. or  $J_f \leq 0$  a.e.

# Tools from topology

Topological degree -  $\deg(f, \Omega, y_0) = \sum_{\{x \in \Omega : f(x) = y_0\}} \operatorname{sgn}(J_f(x))$   
 $f : \Omega \rightarrow \mathbf{R}^n$  continuous is *sense-preserving* if  
 $\deg(f, \Omega', y_0) > 0$ ,  $\forall \Omega' \subset\subset \Omega$  and  $\forall y_0 \in f(\Omega') \setminus f(\partial\Omega')$ .

# Tools from topology

Topological degree -  $\deg(f, \Omega, y_0) = \sum_{\{x \in \Omega: f(x) = y_0\}} \operatorname{sgn}(J_f(x))$   
 $f : \Omega \rightarrow \mathbf{R}^n$  continuous is *sense-preserving* if  
 $\deg(f, \Omega', y_0) > 0$ ,  $\forall \Omega' \subset\subset \Omega$  and  $\forall y_0 \in f(\Omega') \setminus f(\partial\Omega')$ .

**FACT 1:** Each homeomorphism on a domain is either sense-preserving or sense-reversing.

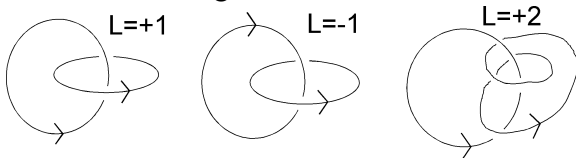
## Theorem

Let  $\Omega \subset \mathbf{R}^n$  be an open set and  $n \leq 3$ . Suppose that  $f \in W_{\text{loc}}^{1,1}(\Omega, \mathbf{R}^n)$  is a sense preserving homeomorphism. Then  $J_f \geq 0$  a.e.

# Tools from topology

Topological degree -  $\deg(f, \Omega, y_0) = \sum_{\{x \in \Omega: f(x)=y_0\}} \operatorname{sgn}(J_f(x))$   
 $f : \Omega \rightarrow \mathbf{R}^n$  continuous is *sense-preserving* if  
 $\deg(f, \Omega', y_0) > 0$ ,  $\forall \Omega' \subset\subset \Omega$  and  $\forall y_0 \in f(\Omega') \setminus f(\partial\Omega')$ .

**FACT 1:** Each homeomorphism on a domain is either sense-preserving or sense-reversing.



Linking number:

**FACT 2:** Linking number is a topological invariant.

If  $f$  is sense preserving, then it cannot map two curves with linking number  $+1$  to curves with linking number  $-1$ .

# Simple proof in dimension $n = 2$

Let  $f$  be a sense-preserving homeomorphism in  $W^{1,1}(\Omega, \mathbf{R}^2)$ .  
Let  $x_0$  be a point, such that  $f$  is differentiable at  $x_0$  and  
 $J_f(x_0) < 0$ .

# Simple proof in dimension $n = 2$

Let  $f$  be a sense-preserving homeomorphism in  $W^{1,1}(\Omega, \mathbf{R}^2)$ .  
Let  $x_0$  be a point, such that  $f$  is differentiable at  $x_0$  and  $J_f(x_0) < 0$ .

WLOG  $f(x_0) = 0$  and  $Df(x_0) = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$

# Simple proof in dimension $n = 2$

Let  $f$  be a sense-preserving homeomorphism in  $W^{1,1}(\Omega, \mathbf{R}^2)$ .  
Let  $x_0$  be a point, such that  $f$  is differentiable at  $x_0$  and  $J_f(x_0) < 0$ .

WLOG  $f(x_0) = 0$  and  $Df(x_0) = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$

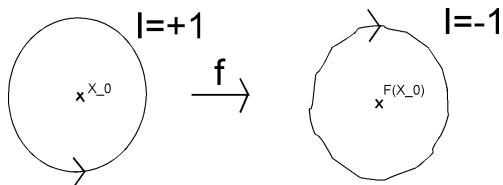
$f(x_0 + [x, y]) \sim Df(x_0)[x, y] = [x, -y]$

# Simple proof in dimension $n = 2$

Let  $f$  be a sense-preserving homeomorphism in  $W^{1,1}(\Omega, \mathbf{R}^2)$ .  
Let  $x_0$  be a point, such that  $f$  is differentiable at  $x_0$  and  $J_f(x_0) < 0$ .

WLOG  $f(x_0) = 0$  and  $Df(x_0) = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$

$f(x_0 + [x, y]) \sim Df(x_0)[x, y] = [x, -y]$



Index of a curve with respect to a point is a topological invariant - contradiction.



# Simple proof in dimension $n = 3$

Let  $f$  be a sense-preserving homeomorphism in  $W^{1,p}(\Omega, \mathbf{R}^3)$ ,  
 $p > 2$ .

Let  $x_0$  be a point, such that  $f$  is differentiable at  $x_0$  and  
 $J_f(x_0) < 0$ .

# Simple proof in dimension $n = 3$

Let  $f$  be a sense-preserving homeomorphism in  $W^{1,p}(\Omega, \mathbf{R}^3)$ ,  
 $p > 2$ .

Let  $x_0$  be a point, such that  $f$  is differentiable at  $x_0$  and  
 $J_f(x_0) < 0$ .

WLOG  $f(x_0) = 0$  and  $Df(x_0) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \end{pmatrix}$

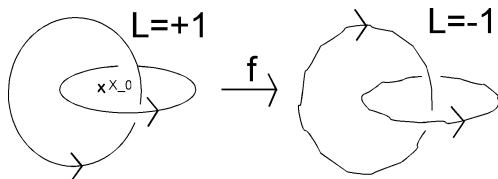
$f(x_0 + [x, y, z]) \sim Df(x_0)[x, y, z] = [x, y, -z]$

# Simple proof in dimension $n = 3$

Let  $f$  be a sense-preserving homeomorphism in  $W^{1,p}(\Omega, \mathbf{R}^3)$ ,  
 $p > 2$ .

Let  $x_0$  be a point, such that  $f$  is differentiable at  $x_0$  and  
 $J_f(x_0) < 0$ .

$$f(x_0 + [x, y, z]) \sim Df(x_0)[x, y, z] = [x, y, -z]$$



Linking number is a topological invariant - contradiction.

# Proof in dimension $n = 3$

Let  $f$  be a sense-preserving homeomorphism in  $W^{1,1}(\Omega, \mathbf{R}^3)$ .  
Let  $x_0$  be a point, such that  $f$  is approximately differentiable  
at  $x_0$ ,  $x_0$  is a Lebesgue point of  $Df$  and  $J_f(x_0) < 0$ .

# Proof in dimension $n = 3$

Let  $f$  be a sense-preserving homeomorphism in  $W^{1,1}(\Omega, \mathbf{R}^3)$ .  
Let  $x_0$  be a point, such that  $f$  is approximatively differentiable  
at  $x_0$ ,  $x_0$  is a Lebesgue point of  $Df$  and  $J_f(x_0) < 0$ .

$$\text{WLOG } f(x_0) = 0 \text{ and } Df(x_0) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \end{pmatrix}$$

# Proof in dimension $n = 3$

Let  $f$  be a sense-preserving homeomorphism in  $W^{1,1}(\Omega, \mathbf{R}^3)$ .  
Let  $x_0$  be a point, such that  $f$  is approximatively differentiable  
at  $x_0$ ,  $x_0$  is a Lebesgue point of  $Df$  and  $J_f(x_0) < 0$ .

WLOG  $f(x_0) = 0$  and  $Df(x_0) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \end{pmatrix}$

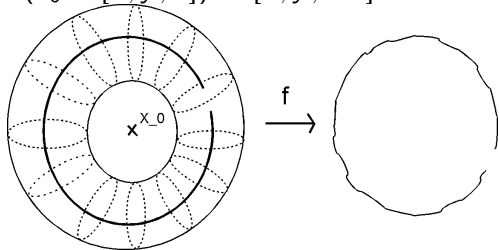
$f(x_0 + [x, y, z]) \sim [x, y, -z]$  for 99,9% of points  $x \in B(0, r)$

# Proof in dimension $n = 3$

Let  $f$  be a sense-preserving homeomorphism in  $W^{1,1}(\Omega, \mathbf{R}^3)$ .  
Let  $x_0$  be a point, such that  $f$  is approximately differentiable  
at  $x_0$ ,  $x_0$  is a Lebesgue point of  $Df$  and  $J_f(x_0) < 0$ .

$f(x_0 + [x, y, z]) \sim [x, y, -z]$  for 99,9% of points of  $B(0, r)$

$f(x_0 + [x, y, z]) \sim [x, y, -z]$  for 99% of points of circle  $C$

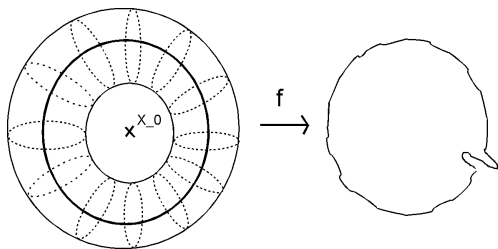


# Proof in dimension $n = 3$

Let  $f$  be a sense-preserving homeomorphism in  $W^{1,1}(\Omega, \mathbf{R}^3)$ .  
Let  $x_0$  be a point, such that  $f$  is approximatively differentiable  
at  $x_0$ ,  $x_0$  is a Lebesgue point of  $Df$  and  $J_f(x_0) < 0$ .

$f(x_0 + [x, y, z]) \sim [x, y, -z]$  for 99,9% of points of  $B(0, r)$

$f(x_0 + [x, y, z]) \sim [x, y, -z]$  for 99% of points of circle  $C$



$$\frac{1}{|B(x,r)|} \int_{B(x,r)} |Df - Df(x_0)| \text{ small and thus } \frac{1}{|C|} \int_C |Df| \leq 1 + \varepsilon$$

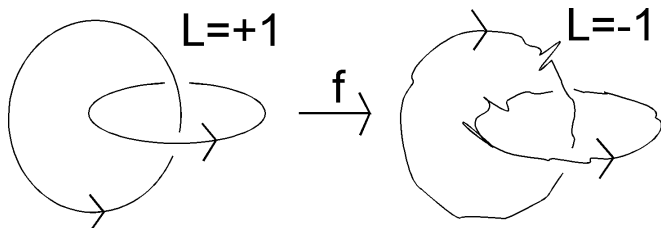


# Proof in dimension $n = 3$

Let  $f$  be a sense-preserving homeomorphism in  $W^{1,1}(\Omega, \mathbf{R}^3)$ .  
Let  $x_0$  be a point, such that  $f$  is approximatively differentiable  
at  $x_0$ ,  $x_0$  is a Lebesgue point of  $Df$  and  $J_f(x_0) < 0$ .

$f(x_0 + [x, y, z]) \sim [x, y, -z]$  for 99,9% of points of  $B(0, r)$

$f(x_0 + [x, y, z]) \sim [x, y, -z]$  for 99% of points of circle  $C$



$$\frac{1}{|B(x,r)|} \int_{B(x,r)} |Df - Df(x_0)| \text{ small and thus } \frac{1}{|C|} \int_C |Df| \leq 1 + \varepsilon$$

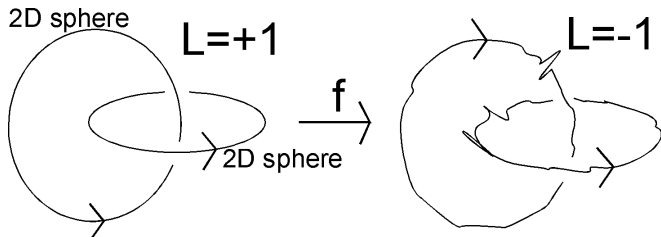
# Notes on the proof

**Real proof:** more formal, some limiting argument on  $B(x, r_n)$  where  $r_n \rightarrow 0$ , idea is the same

# Notes on the proof

**Real proof:** more formal, some limiting argument on  $B(x, r_n)$  where  $r_n \rightarrow 0$ , idea is the same

**Higher dimension :**  $n = 5$  two 2-dimensional linked spheres



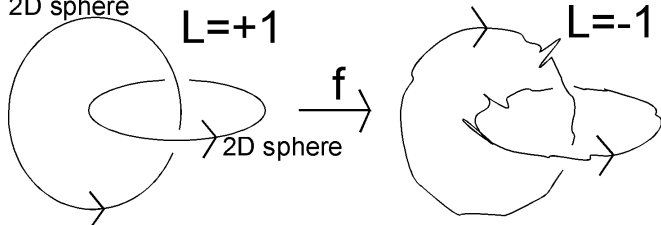
essential -  $W^{2+\varepsilon} \hookrightarrow C$  on those spheres

# Notes on the proof

**Real proof:** more formal, some limiting argument on  $B(x, r_n)$  where  $r_n \rightarrow 0$ , idea is the same

**Higher dimension :**  $n = 5$  two 2-dimensional linked spheres

2D sphere



essential -  $W^{2+\varepsilon} \hookrightarrow C$  on those spheres

$n = 4$  link one circle and one 2-dimensional sphere

## Open problems:

- $n \geq 4$ ,  $f \in W^{1,1}(\Omega, \mathbf{R}^n)$  homeomorphism,  
sense-preserving  $\stackrel{?}{\implies} J_f \geq 0$

## Open problems:

- $n \geq 4$ ,  $f \in W^{1,1}(\Omega, \mathbf{R}^n)$  homeomorphism,  
sense-preserving  $\stackrel{?}{\implies} J_f \geq 0$
- $n \geq 4$ ,  $f \in BV(\Omega, \mathbf{R}^n)$  homeomorphism,  
sense-preserving  $\stackrel{?}{\implies} J_f \geq 0$

## Open problems:

- $n \geq 4$ ,  $f \in W^{1,1}(\Omega, \mathbf{R}^n)$  homeomorphism, sense-preserving  $\stackrel{?}{\implies} J_f \geq 0$
- $n \geq 4$ ,  $f \in BV(\Omega, \mathbf{R}^n)$  homeomorphism, sense-preserving  $\stackrel{?}{\implies} J_f \geq 0$

## Question:

- $f \in W^{1,1}(\Omega, \mathbf{R}^n)$  homeomorphism,  $J_f \geq 0 \stackrel{?}{\implies} f$  is sense preserving

## Open problems:

- $n \geq 4$ ,  $f \in W^{1,1}(\Omega, \mathbf{R}^n)$  homeomorphism, sense-preserving  $\stackrel{?}{\implies} J_f \geq 0$
- $n \geq 4$ ,  $f \in BV(\Omega, \mathbf{R}^n)$  homeomorphism, sense-preserving  $\stackrel{?}{\implies} J_f \geq 0$

## Question:

- $f \in W^{1,1}(\Omega, \mathbf{R}^n)$  homeomorphism,  $J_f \geq 0 \stackrel{?}{\implies} f$  is sense preserving
- $n \geq 2$ , Does there exist a homeomorphism  $f \in W^{1,1}(\Omega, \mathbf{R}^n)$  such that  $J_f = 0$  a.e.?



# Homeomorphisms with $J_f \equiv 0$

$f: J_f = 0$  on a set of positive measure - Iteration does not work. Cannot have  $J_f = 0 \Rightarrow |Df(x)| = 0$  a.e.

# Homeomorphisms with $J_f \equiv 0$

$f: J_f = 0$  on a set of positive measure - Iteration does not work. Cannot have  $J_f = 0 \Rightarrow |Df(x)| = 0$  a.e.

**Area Formula** :  $\exists N \subset \Omega$  such that  $\mathcal{L}_n(\Omega \setminus N) = \mathcal{L}_n(\Omega)$  but

$$0 = \int_{\Omega \setminus N} J_f(x) = \int_{f(\Omega \setminus N)} 1 = \mathcal{L}_n(f(\Omega \setminus N))$$

# Homeomorphisms with $J_f \equiv 0$

$f$ :  $J_f = 0$  on a set of positive measure - Iteration does not work. Cannot have  $J_f = 0 \Rightarrow |Df(x)| = 0$  a.e.

**Area Formula** :  $\exists N \subset \Omega$  such that  $\mathcal{L}_n(\Omega \setminus N) = \mathcal{L}_n(\Omega)$  but

$$0 = \int_{\Omega \setminus N} J_f(x) = \int_{f(\Omega \setminus N)} 1 = \mathcal{L}_n(f(\Omega \setminus N))$$

$$\Rightarrow \mathcal{L}_n(N) = 0 \quad \text{but} \quad \mathcal{L}_n(f(N)) = \mathcal{L}_n(f(\Omega))$$

# Homeomorphisms with $J_f \equiv 0$

$f: J_f = 0$  on a set of positive measure - Iteration does not work. Cannot have  $J_f = 0 \Rightarrow |Df(x)| = 0$  a.e.

**Area Formula** :  $\exists N \subset \Omega$  such that  $\mathcal{L}_n(\Omega \setminus N) = \mathcal{L}_n(\Omega)$  but

$$0 = \int_{\Omega \setminus N} J_f(x) = \int_{f(\Omega \setminus N)} 1 = \mathcal{L}_n(f(\Omega \setminus N))$$

$$\Rightarrow \mathcal{L}_n(N) = 0 \quad \text{but} \quad \mathcal{L}_n(f(N)) = \mathcal{L}_n(f(\Omega))$$

## Theorem

Let  $1 \leq p < n$ . There is a homeomorphism  $f \in W^{1,p}((0,1)^n, (0,1)^n)$  such that  $J_f(x) = 0$  a.e.

# Homeomorphisms with $J_f \equiv 0$

$f: J_f = 0$  on a set of positive measure - Iteration does not work. Cannot have  $J_f = 0 \Rightarrow |Df(x)| = 0$  a.e.

**Area Formula** :  $\exists N \subset \Omega$  such that  $\mathcal{L}_n(\Omega \setminus N) = \mathcal{L}_n(\Omega)$  but

$$0 = \int_{\Omega \setminus N} J_f(x) = \int_{f(\Omega \setminus N)} 1 = \mathcal{L}_n(f(\Omega \setminus N))$$

$$\Rightarrow \mathcal{L}_n(N) = 0 \quad \text{but} \quad \mathcal{L}_n(f(N)) = \mathcal{L}_n(f(\Omega))$$

## Theorem

Let  $1 \leq p < n$ . There is a homeomorphism  $f \in W^{1,p}((0,1)^n, (0,1)^n)$  such that  $J_f(x) = 0$  a.e.

Thank you for your attention.