

Lower bound for the number of critical points of minimal spectral k -partitions for k large.

BERNARD HELFFER

*Laboratoire de mathématiques (UMR 8628), Université Paris-Sud,
Bâtiment 425, 91405 Orsay Cedex, France,*

*Laboratoire de Mathématiques Jean Leray, Université de Nantes,
E-mail: bernard.helffer@math.u-psud.fr*

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Abstract

In a recent paper with Thomas Hoffmann-Ostenhof, we proved that the number of critical points ν_k in the boundary set of a k -minimal partition tends to $+\infty$ as $k \rightarrow +\infty$. In this note, we show that ν_k increases linearly with k as suggested by a hexagonal conjecture about the asymptotic behavior of the energy of these minimal partitions. As the original proof by Pleijel, this involves Faber-Krahn's inequality and Weyl's formula, but this time, due to the magnetic characterization of the minimal partitions, we have to establish a Weyl's formula for Aharonov-Bohm operator controlled with respect to a k -dependent number of poles.

1 Introduction

We consider the Dirichlet Laplacian in a bounded regular domain $\Omega \subset \mathbb{R}^2$. In [10] we have analyzed the relations between the nodal domains of the real-valued eigenfunctions of this Laplacian and the partitions of Ω by k disjoint open sets D_i which are minimal in the sense that the maximum over the D_i 's of the ground state energy (or smallest eigenvalue) of the Dirichlet realization of the Laplacian in D_i is minimal. We denote by $(\lambda_j(\Omega))_{j \in \mathbb{N}}$ the non decreasing sequence of its eigenvalues and by ϕ_j some associated orthonormal basis of real-valued eigenfunctions. The groundstate ϕ_1 can be chosen to be strictly positive in Ω , but the other eigenfunctions ϕ_j ($j > 1$) must have non empty zeroset in Ω . By the zero-set of a real-valued continuous function u on $\overline{\Omega}$, we mean $N(u) = \{x \in \Omega \mid u(x) = 0\}$ and call

the components of $\Omega \setminus N(u)$ the nodal domains of u . The number of nodal domains of u is called $\mu(u)$. These $\mu(u)$ nodal domains define a k -partition of Ω , with $k = \mu(u)$.

We recall that the Courant nodal Theorem [6] says that, for $k \geq 1$, and if $E(\lambda_k)$ denotes the eigenspace associated with λ_k , then, for all real-valued $u \in E(\lambda_k) \setminus \{0\}$, $\mu(u) \leq k$.

A theorem due to Pleijel [15] in 1956 says that this cannot be true when the dimension (here we consider the $2D$ -case) is larger than one. In the next section, we describe the link of these results with the question of spectral minimal partitions which were introduced by Helffer–Hoffmann–Ostenhof–Terracini [10].

2 Minimal spectral partitions

We now introduce for $k \in \mathbb{N}$ ($k \geq 1$), the notion of k -partition. We call **k -partition** of Ω a family $\mathcal{D} = \{D_i\}_{i=1}^k$ of mutually disjoint sets in Ω . We denote by $\mathfrak{D}_k(\Omega)$ the set of open connected partitions of Ω . We now introduce the notion of energy of the partition \mathcal{D} by

$$\Lambda(\mathcal{D}) = \max_i \lambda(D_i). \quad (2.1)$$

Then we define for any k the minimal energy in Ω by

$$\mathfrak{L}_k(\Omega) = \inf_{\mathcal{D} \in \mathfrak{D}_k} \Lambda(\mathcal{D}). \quad (2.2)$$

and call $\mathcal{D} \in \mathfrak{D}_k$ a minimal k -partition if $\mathfrak{L}_k = \Lambda(\mathcal{D})$. We associate with a partition its **boundary set**:

$$N(\mathcal{D}) = \overline{\cup_i (\partial D_i \cap \Omega)}. \quad (2.3)$$

The properties of the boundary of a minimal partition are quite close to the properties of nodal sets can be described in the following way:

- (i) Except for finitely many distinct $X_i \in \Omega \cap N$ in the neighborhood of which N is the union of $\nu_i = \nu(X_i)$ smooth curves ($\nu_i \geq 3$) with one end at X_i , N is locally diffeomorphic to a regular curve.
- (ii) $\partial\Omega \cap N$ consists of a (possibly empty) finite set of points Y_i . Moreover N is near Y_i the union of ρ_i distinct smooth half-curves which hit Y_i .

(iii) N has the **equal angle meeting property**¹

The X_i are called the critical points and define the set $X(N)$. A particular role is played by $X^{odd}(N)$ corresponding to the critical points for which ν_i is odd.

It has been proved by Conti-Terracini-Verzini (existence) and Helffer–Hoffmann-Ostenhof–Terracini (regularity) (see [10] and references therein) that for any k , there exists a minimal regular k -partition, and moreover that any minimal k -partition has a regular representative².

In a recent paper with Thomas Hoffmann-Ostenhof [9], we proved that the number of odd critical points of a minimal k -partition \mathcal{D}_k

$$\nu_k := \#X^{odd}(N(\mathcal{D}_k)) \quad (2.4)$$

tends to $+\infty$ as $k \rightarrow +\infty$.

In this note, we will show that it increases linearly with k as suggested by the hexagonal conjecture as discussed in [2, 4, 3, 9]. This conjecture says that

$$A(\Omega) \lim_{k \rightarrow +\infty} \frac{\mathfrak{L}_k(\Omega)}{k} = \lambda(\text{Hexa}_1), \quad (2.5)$$

where Hexa_1 denotes the regular hexagon of area 1 and $A(\Omega)$ denotes the area of Ω .

Behind this conjecture, there is the idea that k -minimal partitions will look (except at the boundary where one can imagine that pentagons will appear) as the intersection with Ω of a tiling by hexagons of area $\frac{1}{k}A(\Omega)$.

The proof presented here gives not only a better result but is at the end simpler, although based on the deep magnetic characterization of minimal partitions of [8] which will be recalled in the next section.

3 Aharonov-Bohm operators and magnetic characterization.

Let us recall some definitions about the Aharonov-Bohm Hamiltonian in an open set Ω (for short **ABX**-Hamiltonian) with a singularity at $X \in \Omega$ as considered in [11, 1]. We denote by $X = (x_0, y_0)$ the coordinates of the pole and consider the magnetic potential with flux at X : $\Phi = \pi$, defined in

¹The half curves meet with equal angle at each critical point of N and also at the boundary together with the tangent to the boundary.

²possibly after a modification of the open sets of the partition by capacity 0 subsets.

$\dot{\Omega}_X = \Omega \setminus \{X\}$:

$$\mathbf{A}^X(x, y) = (A_1^X(x, y), A_2^X(x, y)) = \frac{1}{2} \left(-\frac{y - y_0}{r^2}, \frac{x - x_0}{r^2} \right). \quad (3.1)$$

The **ABX**-Hamiltonian is defined by considering the Friedrichs extension starting from $C_0^\infty(\dot{\Omega}_X)$ and the associated differential operator is

$$-\Delta_{\mathbf{A}^X} := (D_x - A_1^X)^2 + (D_y - A_2^X)^2 \text{ with } D_x = -i\partial_x \text{ and } D_y = -i\partial_y. \quad (3.2)$$

Let K_X be the antilinear operator $K_X = e^{i\theta_X} \Gamma$, with $(x - x_0) + i(y - y_0) = \sqrt{|x - x_0|^2 + |y - y_0|^2} e^{i\theta_X}$, θ_X such that $d\theta_X = 2\mathbf{A}^X$, and where Γ is the complex conjugation operator $\Gamma u = \bar{u}$. A function u is called K_X -real, if $K_X u = u$. The operator $-\Delta_{\mathbf{A}^X}$ is preserving the K_X -real functions and we can consider a basis of K_X -real eigenfunctions. Hence we only analyze the restriction of the **ABX**-Hamiltonian to the K_X -real space $L_{K_X}^2$ where

$$L_{K_X}^2(\dot{\Omega}_X) = \{u \in L^2(\dot{\Omega}_X), K_X u = u\}.$$

This construction can be extended to the case of a configuration with ℓ distinct points X_1, \dots, X_ℓ (putting a flux π at each of these points). We just take as magnetic potential

$$\mathbf{A}^X = \sum_{j=1}^{\ell} \mathbf{A}^{X_j}, \text{ where } X = (X_1, \dots, X_\ell).$$

We can also construct the antilinear operator K_X , where θ_X is replaced by a multivalued-function ϕ_X such that $d\phi_X = 2\mathbf{A}^X$. We can then consider the real subspace of the K_X -real functions in $L_{K_X}^2(\dot{\Omega}_X)$. It was shown in [11] and [1] that the K_X -real eigenfunctions have a regular nodal set (like the eigenfunctions of the Dirichlet Laplacian) with the exception that at each singular point X_j ($j = 1, \dots, \ell$) an odd number of half-lines meet.

The next theorem which is the most interesting part of the magnetic characterization of the minimal partitions given in [8] will play a basic role in the proof of our main theorem.

Theorem 3.1 [*Helfffer–Hoffmann–Ostenhof*]

Let Ω be simply connected. If \mathcal{D} is a k -minimal partition of Ω , then, by choosing $(X_1, \dots, X_\ell) = X^{\text{odd}}(N(\mathcal{D}))$, \mathcal{D} is the nodal partition of some k -th K_X -real eigenfunction of the Aharonov-Bohm Laplacian associated with $\dot{\Omega}_X$.

4 Analysis of the critical sets in the large limit case

We can now state our main theorem, which improves (2.4) as proved in [9].

Theorem 4.1 (Main theorem)

Let $(\mathcal{D}_k)_{k \in \mathbb{N}}$ be a sequence of regular minimal k -partitions. Then there exists $c_0 > 0$ and k_0 such that for $k \geq k_0$,

$$\nu_k := \#X^{odd}(N(\mathcal{D}_k)) \geq c_0 k .$$

Proof

The proof is inspired by the proof of Pleijel's theorem, with the particularity that the operator, which is now the Aharonov-Bohm operator will depend on k . Hence the known Weyl asymptotics for the Aharonov-Bohm operators [13] can not be used here.

For each \mathcal{D}_k , we consider the corresponding Aharonov-Bohm operator as constructed in Theorem 3.1.

We come back to the proof of the lower bound of the Weyl's formula but we will make a partition in squares depending on $\lambda = \mathfrak{L}_k$.

We introduce a square Q_p of size $t/\sqrt{\lambda}$ with $t \geq 1$ which will be chosen large enough (independently of k) and will be determined later. Having in mind the standard proof of the Weyl's formula (see for example [7]), we recall the following proposition

Proposition 4.2

If \mathcal{D} is a partition of Ω , then

$$\sum_i n(\lambda, D_i) \leq n(\lambda, \Omega) . \quad (4.1)$$

Here $n(\lambda, \Omega)$ is the counting function of the eigenvalues $< \lambda$ of $H(\Omega)$.

This proposition is actually present in the proofs of the asymptotics of the counting function. We will apply this proposition in the case of Aharonov-Bohm operators $H := -\Delta_{\mathbf{A}^X}$ restricted to K_X -real L^2 spaces. $H(D)$ means the Dirichlet realization (obtained via the Friedrichs extension theorem) of $-\Delta_{\mathbf{A}^X}$ in an open set $D \subset \Omega$.

Remark 4.3 *Note that if no pole belongs to D (a pole on ∂D is permitted) and if D is simply connected, then $H(D)$ is unitary equivalent (the magnetic potential can be gauged away) to the Dirichlet Laplacian in D . We refer to [1, 12, 14] for a careful analysis of the domains of the involved operators.*

We now consider a maximal partition of Ω with squares Q_p of size $t/\sqrt{\lambda}$ with the additional rule that the squares should not contain the odd critical points of \mathcal{D}_k .

The area $A(\Omega_{k,t,\lambda})$, where $\Omega_{k,t,\lambda}$ is the union of these squares, satisfies

$$A(\Omega_{k,t,\lambda}) \geq A(\Omega) - \ell t^2/\lambda - C(t, \Omega) \frac{1}{\sqrt{k}} .$$

The second term on the right hand side estimates from above the area of the squares containing a critical point and the last term takes account of the effect of the boundary.

Note that this lower bound of $A(\Omega_{k,t,\lambda})$ leads to the estimate of the cardinal of the squares using $\#\{Q_p\} = A(\Omega_{k,t,\lambda}) \frac{\lambda}{t^2}$. In each of the squares, because (as recalled in Remark 4.3) the magnetic Laplacian is isospectral to the usual Laplacian, we have (after a dilation argument) :

$$n(\lambda, Q_p) = n(t, (0, 1)^2) .$$

Hence we need to find a lower bound of $n(t) := n(t, (0, 1)^2)$, the number of eigenvalues less than t^2 for the standard Dirichlet Laplacian in the fixed unit square.

We know, that for any $\epsilon > 0$ there exists t such that

$$n(t) \geq (1 - \epsilon) \frac{1}{4\pi} t^2 . \quad (4.2)$$

This leads, using Proposition 4.2 for $H = -\Delta_{\mathbf{A}X}$ (remember that X is given by the magnetic characterization of \mathcal{D}_k) and applying (4.2) in each square, to the lower bound as $k \rightarrow +\infty$,

$$k = n(\mathfrak{L}_k, \Omega) \geq \left(\frac{1}{4\pi} (1 - \epsilon) t^2 \right) (A(\Omega) - \ell t^2 / \mathfrak{L}_k + o(1)) \left(\frac{\mathfrak{L}_k}{t^2} \right) \quad (4.3)$$

Let us recall from [10] the following consequence of Faber-Krahn's inequality

$$A(\Omega) \frac{\mathfrak{L}_k(\Omega)}{k} \geq \pi \mathbf{j}^2 , \quad (4.4)$$

where $\mathbf{j} \sim 2.405$ is the first zero of the first Bessel function.

Dividing (4.3) by k and using (4.4), we get, as $k \rightarrow +\infty$

$$1 \geq \frac{\mathbf{j}^2}{4} (1 - \epsilon) \left(1 - \frac{\ell}{k} t^2 \pi^{-1} \mathbf{j}^{-2} \right) (1 + o(1)) .$$

If we assume that the number ℓ of critical points satisfies

$$\ell \leq \alpha k , \text{ for some } \alpha > 0 ,$$

we get

$$1 \geq \frac{\mathbf{j}^2}{4} (1 - \epsilon) (1 - \alpha t^2 \pi^{-1} \mathbf{j}^{-2}) (1 + o(1)) . \quad (4.5)$$

We see that if ϵ is small enough (this determines $t = t(\epsilon)$) and αt^2 is small enough such that

$$\frac{\mathbf{j}^2}{4} (1 - \epsilon) (1 - \alpha t^2 \pi^{-1} \mathbf{j}^{-2}) > 1$$

(this gives the condition on α), we will get a contradiction for k large.

As recalled in [9], Euler's formula implies that for a minimal k -partition \mathcal{D} of a simply connected domain Ω the cardinal of $X^{odd}(N(\mathcal{D}))$ satisfies

$$\#X^{odd}(N(\mathcal{D})) \leq 2k - 4. \quad (4.6)$$

This estimate seems optimal and is compatible with the hexagonal conjecture, which, for critical points, will read

Conjecture 4.4

$$\lim_{k \rightarrow +\infty} \frac{\#X^{odd}(N(\mathcal{D}_k))}{k} = 2. \quad (4.7)$$

5 Explicit lower bounds

Looking at the proof of the main theorem, the contradiction is obtained if (4.5) is satisfied. Using the universal lower bound for $n(t)$ (see for example [15]), we have, if $t \geq 2$

$$n(t) > \frac{1}{4\pi}t^2 - \frac{2}{\pi^2}t + \frac{1}{\pi^2}. \quad (5.1)$$

We look for $t = t(\epsilon) \geq 2$ such that

$$\frac{1}{4\pi}t^2 - \frac{2}{\pi^2}t + \frac{1}{\pi^2} \geq (1 - \epsilon)\frac{1}{4\pi}t^2,$$

which leads to the condition

$$\epsilon \frac{1}{4\pi}t^2 - \frac{2}{\pi^2}t + \frac{1}{\pi^2} \geq 0. \quad (5.2)$$

We can choose $t(\epsilon) = \max(2, \frac{8}{\epsilon\pi})$. We then get a condition on α through (4.5). For some admissible ϵ , i.e satisfying:

$$\frac{\mathbf{j}^2}{4}(1 - \epsilon) > 1,$$

the proof works if $\alpha < c_0(\epsilon)$, with $c_0(\epsilon)$ solution of

$$1 = \frac{\mathbf{j}^2}{4}(1 - \epsilon)(1 - c_0(\epsilon)t(\epsilon)^2\pi^{-1}\mathbf{j}^{-2}). \quad (5.3)$$

Hence the c_0 announced in the theorem can be chosen as

$$c_0 := \sup_{\epsilon \in (0, 1 - 4/\mathbf{j}^2)} c_0(\epsilon),$$

It remains to determine this sup. Note that $1 - 4/\mathbf{j}^2 \sim 0,36$. Hence we can assume $t(\epsilon) = \frac{8}{\epsilon\pi}$ and get for $c_0(\epsilon)$ the equation

$$c_0(\epsilon) = \epsilon^2 2^{-6} \pi^3 \mathbf{j}^2 \left(1 - \frac{4}{\mathbf{j}^2(1-\epsilon)} \right). \quad (5.4)$$

But $c_0(\epsilon)$ being 0 at the ends of the interval $(0, 1 - 4/\mathbf{j}^2)$, the maximum is obtained inside by looking at the zero of the derivative with respect to ϵ . We get

$$\epsilon_{max} = (1 - \mathbf{j}^{-2}) - \sqrt{(1 - \mathbf{j}^{-2})^2 - (1 - 4\mathbf{j}^{-2})} = (1 - \mathbf{j}^{-2}) - \mathbf{j}^{-2} \sqrt{1 + 2\mathbf{j}^2}. \quad (5.5)$$

and

$$c_0 = 2^{-6} \mathbf{j}^{-2} \pi^3 \left((\mathbf{j}^4 + 10\mathbf{j}^2 - 2) - 2(2\mathbf{j}^2 + 1) \sqrt{1 + 2\mathbf{j}^2} \right). \quad (5.6)$$

Numerics with \mathbf{j} replaced by its approximation gives $c_0 \sim 0.014$. This is extremely small and very far from the conjectured value 2 !

Remark 5.1 *One can actually in (5.6) replace \mathbf{j}^2 by $\frac{A(\Omega)}{\pi} \liminf \frac{\mathcal{E}_k}{k}$. The constant \mathbf{j}^2 appears indeed only through (4.4). Because of the monotonicity of c_0 as a function of \mathbf{j}^2 which results of the definition of c_0 as a sup. any improvement of a lower bound for $\frac{A(\Omega)}{\pi} \liminf \frac{\mathcal{E}_k}{k}$ will lead to a corresponding improvement of c_0 .*

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