

Suppose that a one-parameter family of smooth immersions $\gamma : \mathbb{R}^1 \times [0, T] \rightarrow \mathbb{R}^{n+1}$ satisfies

$$\frac{\partial}{\partial t} \gamma(z, t) = \frac{\partial^2}{\partial s^2} \gamma(z, t) \quad (0.1)$$

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for $z \in \mathbb{R}^1$ and $t \in [0, T]$, where s is the arc length parameter. Then, we call the evolution of a complete immersed curve $\Gamma_t := \gamma(\mathbb{R}^1, t)$ a curve shortening flow.

Notice that if γ is a periodic function in \mathbb{R} , namely $\gamma(z + L, t) = \gamma(z, t)$, then each image Γ_t is a closed curve. Conversely, if the initial image Γ_0 is a closed curve, then we can find a L -periodic immersion $\gamma(\cdot, 0)$. Then, by the uniqueness of solution to parabolic PDEs, we can show that $\gamma(0, t)$ remains as a L -periodic function, but we won't prove it in this note. Hence, when we study closed curve shortening flow, we consider $\gamma : \mathbb{S}^1 \times [0, T] \rightarrow \mathbb{R}^{n+1}$.

In addition, in this winter school, we concentrate on the flows embedded in \mathbb{R}^2 , namely each $\gamma(\cdot, t)$ is embedding and $\mathbb{R}^{n+1} = \mathbb{R}^2$. If one gets used to the maximum principle through this winter school, then it is very easy to show that a closed curve embedded in \mathbb{R}^2 remains embedded under the curve shortening flow.

Now, we present (0.1) as a standard PDE. For each $t \in [0, T]$, the arc length parameter s is defined to satisfy

$$\frac{ds}{dz} = \left| \frac{\partial}{\partial z} \gamma(z, t) \right|, \quad (0.2)$$

and therefore

$$\frac{\partial}{\partial t} \gamma = \frac{\partial^2}{\partial s^2} \gamma = \left(\frac{dz}{ds} \right)^2 \frac{\partial^2}{\partial z^2} \gamma + \frac{d^2 z}{ds^2} \frac{\partial}{\partial z} \gamma = \left| \frac{\partial \gamma}{\partial z} \right|^{-2} \frac{\partial^2}{\partial z^2} \gamma - \left\langle \frac{\partial \gamma}{\partial z}, \frac{\partial^2 \gamma}{\partial z^2} \right\rangle \left| \frac{\partial \gamma}{\partial z} \right|^{-4} \frac{\partial}{\partial z} \gamma. \quad (0.3)$$

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Namely, $\gamma(z, t)$ is a vector-valued solution to parabolic type PDEs. Thus, we can employ powerful tools in the theory of differential equations.

Theorem 0.1 (weak maximum principle). *Suppose that a smooth function $u : \mathbb{R} \times [0, T] \rightarrow \mathbb{R}$ satisfies $u(x + L, t) = u(x, t) = 0$ for some $L > 0$ and*

$$u_t \leq au_{xx} + bu_x \quad (0.4)$$

in $\mathbb{R} \times [0, T]$, where a, b are smooth functions such that $a \geq 0$. Then,

$$u(x, t) \leq \max_{x \in \mathbb{R}} u(x, 0) \quad (0.5)$$

holds for all $(x, t) \in \mathbb{R} \times [0, T]$.

Proof. For each $\varepsilon > 0$, we define $u^\varepsilon = u - \varepsilon t$ and observe

$$u_t^\varepsilon < u_t \leq au_{xx} + bu_x = au_{xx}^\varepsilon + bu_x^\varepsilon. \quad (0.6)$$

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We claim that

$$u^\varepsilon(x, t) \leq M := \max_{x \in \mathbb{R}} u(x, 0) = \max_{x \in \mathbb{R}} u^\varepsilon(x, 0) \quad (0.7)$$

holds in $\mathbb{R} \times [0, T]$. If the claim is true, then passing ε to zero completes the proof.

Now, towards a contradiction, we suppose that $\sup_Q u^\varepsilon > M$, where $Q := \mathbb{R} \times [0, T]$. Then, given $\delta \in (0, M - \sup_Q u^\varepsilon)$ there exists some space-time point (x_0, t_0) such that $u^\varepsilon < M + \delta$

holds for $\mathbb{R} \times [0, t_0)$ and $u^\varepsilon(x_0, t_0) = M + \delta$. Since $u^\varepsilon(\cdot, t_0)$ attains its maximum at x_0 , we have $u_{xx}^\varepsilon(x_0, t_0) \leq 0$ and $u_x^\varepsilon(x_0, t_0) = 0$. Therefore, combining (0.6) and $a \geq 0$ yields

$$u_t^\varepsilon(x_0, t_0) < 0. \quad (0.8)$$

On the other hand, $t \in (0, t_0)$ satisfies $u_t^\varepsilon(x_0, t_0) - u_t^\varepsilon(x_0, t) > 0$, which contradicts

$$0 > u_t^\varepsilon(x_0, t_0) = \lim_{t \rightarrow t_0} \frac{u_t^\varepsilon(x_0, t_0) - u_t^\varepsilon(x_0, t)}{t_0 - t} \geq 0. \quad (0.9)$$

□

By using the maximum principle, we can show an exercise problem.

Exercise 1. Let Γ_t be a smooth closed curve shortening flow. Then, it develops a singularity at a finite time $T \leq \frac{1}{2} \max_{x \in \Gamma_0} |x|^2$.

Proof. We recall $\gamma : \mathbb{S}^1 \times [0, T) \rightarrow \mathbb{R}^{n+1}$ satisfying (0.1) and $\Gamma_t = \gamma(\mathbb{S}^1, t)$. Then,

$$\frac{\partial}{\partial t} |\gamma|^2 = 2\langle \gamma, \gamma_t \rangle = 2\langle \gamma, \gamma_{ss} \rangle = \frac{\partial}{\partial s^2} |\gamma|^2 - 2|\gamma_s|^2. \quad (0.10)$$

Since $|\gamma_s| = 1$ by definition of s , the smooth function $u(z, t) := |\gamma(z, t)|^2 + 2t$ satisfies

$$u_t = u_{ss} = |\gamma_z|^{-2} u_{zz} - \langle \gamma_z, \gamma_{zz} \rangle |\gamma_z|^{-3} u_z \quad (0.11)$$

as in (0.3). In addition, $u(z, t) = u(z + L, t)$ for some $L > 0$. Hence, by the maximum principle, we have

$$|\gamma|^2 + 2t = u \leq \max u(\cdot, 0) = \max_{x \in \Gamma_0} |\gamma(\cdot, 0)|^2 = \max_{x \in \Gamma_0} |x|^2 =: r^2. \quad (0.12)$$

Therefore, we obtain $|\gamma(\cdot, t)| \leq \sqrt{r^2 - 2t}$ for $t \geq 0$, namely Γ_t is contained in the ball of radius $\sqrt{r^2 - 2t}$. Hence, Γ_t is squeezed in the shrinking ball, which disappears at the time $\frac{1}{2}r^2$, namely the singular time satisfies $T \leq \frac{1}{2}r^2$. □

In the most cases, we only use the weak maximum principle, but we provide the strong maximum principle without proofs for the people who are interested in.

Theorem 0.2 (strong maximum principle). Suppose that a smooth function $u : \mathbb{R} \times [0, T) \rightarrow \mathbb{R}$ satisfies $u(x + L, t) = u(x, t) = 0$ for some $L > 0$ and

$$u_t \leq au_{xx} + bu_x \quad (0.13)$$

in $\mathbb{R} \times [0, T)$, where a, b are smooth functions such that $a > 0$. Then,

$$u(x, t) < \max_{x \in \mathbb{R}} u(x, 0) \quad (0.14)$$

holds for all $(x, t) \in \mathbb{R} \times (0, T)$, unless u is a constant function.

Proof. See *Partial Differential Equations* by Evans. □

Also, we give another variations of the weak maximum principle. The readers are encouraged to prove them as exercises.

Exercise 2 (comparison principle). Suppose that L -periodic smooth functions $u, v : \mathbb{R} \times [0, T) \rightarrow \mathbb{R}$ satisfy

$$u_t \leq au_{xx} + bu_x, \quad v_t \geq av_{xx} + v_x, \quad (0.15)$$

in $\mathbb{R} \times [0, T)$, where a, b are smooth functions such that $a \geq 0$. Moreover $u(x, 0) \leq v(x, 0)$ holds in \mathbb{R} . Then,

$$u(x, t) \leq v(x, t) \quad (0.16)$$

holds for all $(x, t) \in \mathbb{R} \times [0, T)$.

Exercise 3 (compactly supported subsolution). Suppose that a smooth function $u : \mathbb{R} \times [0, T) \rightarrow \mathbb{R}$ satisfies

$$u_t \leq au_{xx} + bu_x \quad (0.17)$$

in $\mathbb{R} \times [0, T)$, where a, b are smooth functions such that $a \geq 0$. Moreover, $\{x : u(x, t) \neq 0\}$ is a bounded subset in \mathbb{R} for every $t \in [0, T)$. Then,

$$u(x, t) \leq \max_{x \in \mathbb{R}} u(x, 0) \quad (0.18)$$

holds for all $(x, t) \in \mathbb{R} \times [0, T)$.

We also provide some basic estimates for parabolic PDEs. We recall the Holder norm C^α for $\alpha \in (0, 1)$ that

$$\|u\|_{C^\alpha(Q)} = \|u\|_{C^0(Q)} + \sup \left\{ \frac{|u(X) - u(Y)|}{d(X, Y)^\alpha} : X, Y \in Q, d(X, Y) \leq 1 \right\} \quad (0.19)$$

where d is the parabolic distance given by $d(X, Y)^2 = |x - y|^2 + |t - s|$ for $X = (x, t), Y = (y, s)$. In addition, for $k \in \mathbb{N}$ and $\alpha \in (0, 1)$ we define

$$\|u\|_{C^{k, \alpha}(Q)} = \sum_{l=0}^k \|u\|_{C^l(Q)} + \sup \left\{ \frac{|D^k u(X) - D^k u(Y)|}{d(X, Y)^\alpha} : X, Y \in Q, d(X, Y) \leq 1 \right\}. \quad (0.20)$$

Theorem 0.3 (interior L^∞ estimates). Suppose that $u : \mathbb{R} \times [0, T) \rightarrow \mathbb{R}$ is a smooth L -periodic solution to

$$u_t = au_{xx} + bu_x + cu \quad (0.21)$$

where a, b, c are smooth L -periodic functions satisfying

$$\Lambda^{-1} \leq a \leq \Lambda, \quad |b|, |c| \leq \Lambda, \quad (0.22)$$

for some $\Lambda > 0$. Then, for each $\varepsilon > 0$ there exists some constant C only depending on L, Λ, ε such that

$$\|u(\cdot, t)\|_{L^\infty(\mathbb{R})} \leq C \sup_{s \in [t-\varepsilon, t]} \|u(\cdot, s)\|_{L^2([0, L])} \quad (0.23)$$

holds for $t \in [\varepsilon, T)$.

Proof. See *Second Order Parabolic Differential Equations* by Lieberman. \square

Theorem 0.4 (interior Schauder estimates). *Suppose that $u : Q \rightarrow \mathbb{R}$, where $Q = \mathbb{R} \times [0, T)$, is a smooth L -periodic solution to*

$$u_t = au_{xx} + bu_x + cu \quad (0.24)$$

where a, b, c are smooth L -periodic functions satisfying

$$\Lambda^{-1} \leq a, \quad \|a\|_{C^\alpha(Q)}, \|b\|_{C^\alpha(Q)}, \|c\|_{C^\alpha(Q)} \leq \Lambda, \quad (0.25)$$

for some $\Lambda > 0$. Then, for each $\alpha \in (0, 1)$ and $\varepsilon > 0$ there exists some constant C only depending on $L, \Lambda, \varepsilon, \alpha$ such that

$$\|u(\cdot, t)\|_{C^{2,\alpha}(Q)} \leq C \sup_{s \in [t-\varepsilon, t]} \|u(\cdot, s)\|_{L^\infty([0, L])} \quad (0.26)$$

holds for $t \in [\varepsilon, T)$.

Proof. See *Second Order Parabolic Differential Equations* by Lieberman. \square

We also recall the Fourier series.

Theorem 0.5 (Fourier series). *Suppose that $f : \mathbb{R} \rightarrow \mathbb{R}$ is a 2π -periodic function such that $f \in L^2[-\pi, \pi]$. Then,*

$$f(x) = \frac{1}{2}a_0 + \sum_{n=1}^{\infty} a_n \cos(nx) + \sum_{n=1}^{\infty} b_n \sin(nx) \quad (0.27)$$

where

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos(nx) dx, \quad b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(nx) dx. \quad (0.28)$$

Moreover, $\|f\|_{L^2[-\pi, \pi]}^2 = \frac{\pi}{2}a_0^2 + \pi \sum_{n=1}^{\infty} (a_n^2 + b_n^2)$.

Furthermore, we recall some basic properties of smooth curves in \mathbb{R}^2 . Let γ be a smooth immersion of the smooth curve $\Gamma \subset \mathbb{R}^2$. Then, the Frenet–Serret formulas yields

$$\mathbf{t} = \frac{d}{ds}\gamma, \quad \frac{d}{ds}\mathbf{t} = \kappa\mathbf{n}, \quad \frac{d}{ds}\mathbf{n} = -\kappa\mathbf{t}, \quad |\mathbf{n}| = |\mathbf{t}| = 1, \quad (0.29)$$

where s is the arc length parameter, \mathbf{t} is the tangent vector, \mathbf{n} is a unit normal vector, κ is the curvature. Indeed, one can easily obtain the formulas by differentiating $|\mathbf{n}|^2 = 1$, $|\mathbf{t}|^2 = 1$, $\langle \mathbf{n}, \mathbf{t} \rangle = 0$.

If a smooth embedded curve $\Gamma \subset \mathbb{R}^2$ is a boundary of a convex set $\Omega \subset \mathbb{R}^2$, then the curvature is always positive $\kappa > 0$ and therefore $\mathbf{n} := \kappa^{-1} \frac{d}{ds}\mathbf{t}$ is the unit inward pointing normal vector. Moreover, given $\theta \in \mathbb{R}$ there exists at most one point $x \in \Gamma$ such that $\mathbf{n} = (\cos \theta, \sin \theta)$. Notice that if Γ is closed then there exists exactly one such point. Therefore, we can reparameterize the angle θ , namely we can let $\gamma(\theta)$ denote the point in Γ such that $\mathbf{n} = (\cos \theta, \sin \theta)$. Then, we define a support function¹ $S(\theta)$ by

$$S(\theta) = \langle \gamma(\theta), (\cos \theta, \sin \theta) \rangle. \quad (0.30)$$

¹One can see the geometric meaning of the support function in the first lecture of prof. Kang.

Thus, we can directly calculate $S_\theta, S_{\theta\theta}$ so that we have

$$\gamma(\theta) = S(\cos \theta, \sin \theta) + S_\theta(-\sin \theta, \cos \theta), \quad (0.31)$$

and

$$\kappa = \frac{1}{S_{\theta\theta} + S}. \quad (0.32)$$

Hence, the support function of a convex curve must satisfy $S_{\theta\theta} + S > 0$. One may consider the following exercises for fun, although it is not required to know the proofs.

Exercise 4. *Given a convex closed curve $\Gamma \subset \mathbb{R}^2$, $\inf S > 0$ holds if and only if Γ encloses the origin.*

Exercise 5. *Suppose that $u : \mathbb{R} \rightarrow \mathbb{R}$ is a 2π -periodic smooth function satisfying $u_{\theta\theta} + u > 0$. Then, there exist a closed convex curve $\Gamma \subset \mathbb{R}^2$ whose support function is u .*

Hint. We define half planes $\mathcal{H}_\theta = \{x \in \mathbb{R}^2 : \langle x, (\cos \theta, \sin \theta) \rangle \leq u(\theta)\}$ and then define a set

$$\Omega = \bigcap_{\theta \in \mathbb{R}} \mathcal{H}_\theta. \quad (0.33)$$

Then, we can prove that Ω is a bounded convex set with the smooth boundary $\Gamma = \partial\Omega$, and its support function is u . \square

Finally, one would be curious if the flow is invariant under parametrizations. We provide a well-known theorem for the independence of parametrizations.

Theorem 0.6 (reparametrization). *Suppose that a smooth family of immersions $\hat{\gamma} : \mathbb{R}^1 \times [0, T) \rightarrow \mathbb{R}^2$ satisfies*

$$\frac{\partial}{\partial t} \hat{\gamma}(z, t) = \frac{\partial^2}{\partial s^2} \hat{\gamma}(z, t) + V(z, t) \hat{\mathbf{t}}(z, t), \quad (0.34)$$

where $\hat{\mathbf{t}}(z, t) = |\hat{\gamma}_z|^{-1} \hat{\gamma}_z$ and V is a smooth function. Then, there is a smooth family of diffeomorphisms $\varphi : \mathbb{R}^1 \times [0, T) \rightarrow \mathbb{R}^1$ such that $\gamma(\cdot, t) = \hat{\gamma}(\cdot, t) \circ \varphi(\cdot, t)$ satisfies 0.1. In particular, each $\gamma(\cdot, t)$ is an immersion.

Proof. Proposition 1.3.4 in *Lecture Notes on Mean Curvature Flow* by Mantegazza. \square