

The Christoffel-Minkowski problem III: existence and convexity of admissible solutions

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1 introduction

This paper is a sequel to [15] on geometric fully nonlinear partial differential equations associated to the Christoffel-Minkowski problem. In [15], we considered the existence of *convex* solutions of the following equation:

$$(1.1) \quad S_k(u_{ij} + u\delta_{ij}) = \varphi \quad \text{on } \mathbb{S}^n,$$

where S_k is the k -th elementary symmetric function and u_{ij} the second order covariant derivatives of u with respect to orthonormal frames on \mathbb{S}^n , and where a function $u \in C^2(\mathbb{S}^n)$ is called *convex* if

$$(1.2) \quad (u_{ij} + u\delta_{ij}) > 0, \quad \text{on } \mathbb{S}^n.$$

It is known that (e.g., see [24, 11]) $\forall v \in C^2(\mathbb{S}^n)$,

$$\int_{\mathbb{S}^n} x_m S_k(v_{ij}(x) + v(x)\delta_{ij}) dx = 0, \quad \forall m = 1, 2, \dots, n+1.$$

A necessary condition for equation (1.1) to have a solution is

$$(1.3) \quad \int_{\mathbb{S}^n} x_i \varphi(x) dx = 0, \quad \forall i = 1, 2, \dots, n+1.$$

Condition (1.3) is also sufficient for the Minkowski problem, which corresponding to $k = n$ in equation (1.1). In this case, equation (1.1) is the Monge-Ampère equation corresponding to the Minkowski problem:

$$(1.4) \quad \det(u_{ij} + u\delta_{ij}) = \varphi \quad \text{on } \mathbb{S}^n.$$

The Minkowski problem has been settled completely by Nirenberg [21] and Pogorelov [22] for in dimension 2 and by Cheng-Yau [6] and Pogorelov [24] for general dimensions. From their work, for any positive function $\varphi \in C^2(\mathbb{S}^n)$ satisfying the necessary condition (1.3), Monge-Ampère equation (1.4) always has a *convex* solution.

At the another end $k = 1$, equation (1.1) corresponds to the Christoffel problem and it has the following simple form:

$$(1.5) \quad \Delta u + nu = \varphi \quad \text{on } \mathbb{S}^n,$$

where Δ is the Beltrami-Laplace operator of the round unit sphere. The operator $L = \Delta + n$ is linear and self-adjoint. From the linear elliptic theory, equation (1.1) is solvable if and only if φ is orthogonal to the kernel of the operator $L = \Delta + n$. Since n is the second eigenvalue of the operator $-\Delta$, the kernel of L is exactly $\text{span}\{x_1, \dots, x_{n+1}\}$. Therefore, condition (1.3) is necessary and sufficient for the solvability of equation (1.5). In general, a solution to equation (1.5) is not necessary *convex* (this is the point Christoffel overlooked while he made the premature claim in [8]). Alexandrov [1] constructed some positive analytic function φ satisfying (1.3) such that equation (1.1) has no *convex* solution. The convexity of solution u to equation (1.1) is equivalent to a positive lower bound of the eigenvalues of spherical Hessian $(u_{ij} + u\delta_{ij})$ which in turn are exactly the principal radii of convex hypersurface with u as its support function. Alexandrov's examples indicate that when $k < n$, there exists no such bound. Equation (1.5) is linear on \mathbb{S}^n , a necessary and sufficient condition for the existence of *convex* solutions of (1.5) was found by reading off from the explicit construction of the Green function by Firey [9].

For the intermediate cases $1 < k < n$, the situation is much more delicate. Let's first define the admissible solutions for equation (1.1). Let \mathcal{S} be the space consisting all $n \times n$ symmetric matrices. For any symmetric matrix $A \in \mathcal{S}$, $S_k(A)$ is defined to be $S_k(\lambda)$, where $\lambda = (\lambda_1, \dots, \lambda_n)$ are the eigenvalues of A . Γ_k defined in [10] can be written equivalently as the connected cone in \mathcal{S} containing the identity matrix determined by

$$(1.6) \quad \Gamma_k = \{A \in \mathcal{S} : S_1(A) > 0, \dots, S_k(A) > 0\}.$$

By the works of [4], [17] and [19], k -convex functions are the natural class of functions where equation (1.1) is elliptic.

Definition 1.1. For $1 \leq k \leq n$, let Γ_k as in (1.6). If $u \in C^2(\mathbb{S}^n)$, we say u is k -convex if $W(x) = \{u_{ij}(x) + u(x)\delta_{ij}\}$ is in Γ_k for each $x \in \mathbb{S}^n$. We observe that u is *convex* on \mathbb{S}^n if u is n -convex. Furthermore, u is called an *admissible* solution of (1.1) if u is k -convex and satisfies (1.1).

When $k \neq n$, the class of admissible solutions of equation (1.1) is much larger (e.g., [4]). We treated the intermediate Christoffel-Minkowski problem in [15] as a convexity problem for fully nonlinear equations and a sufficient condition was found there. The convexity is a fundamental problem in the theory of nonlinear elliptic partial differential equations. Equation (1.1) is a special form of some general fully nonlinear equations related to Weingarten curvature functions. One

particular class of equations is the following,

$$(1.7) \quad \frac{S_k(u_{ij} + \delta_{ij}u)}{S_l(u_{ij} + \delta_{ij}u)} = \varphi \quad \text{on } \mathbb{S}^n,$$

where $0 \leq l < k \leq n$. It is known that *admissible* solutions of equation (1.7) are exactly k -convex functions. In the special case $k = n$, the equation is related to the problem of prescribing j -th Weingarten curvature $W_j(\kappa)$ of a convex hypersurface $M \subset \mathbb{R}^{n+1}$ proposed by Alexandrov [2] and Chern [7], where $W_j(\kappa) = S_j(\kappa_1, \dots, \kappa_n)$ and $\kappa = (\kappa_1, \dots, \kappa_n)$ the principal curvatures of M . When $k = n$, admissible solutions of (1.7) are exactly *convex* functions, the problem was addressed in [11]. For general $0 \leq l < k \leq n$, equation (1.7) corresponds to the problem of prescribing quotient of Weingarten curvatures on outer normals of a convex hypersurface in \mathbb{R}^{n+1} . In this case, admissible solutions of (1.7) are not necessary *convex*. As a first result of this paper, we establish a convexity criterion for equation (1.7).

Theorem 1.2. (Full Rank Theorem) *Suppose u is an admissible solution of (1.7) such that $W = (u_{ij} + \delta_{ij}u)$ is semi-definite on \mathbb{S}^n . If $\{(\varphi^{\frac{-1}{k-l}})_{ij} + \varphi^{\frac{-1}{k-l}} \delta_{ij}\}$ is semi-positive definite everywhere on \mathbb{S}^n , then W is positive definite on \mathbb{S}^n .*

Another objective of this paper is regarding the existence of admissible solutions of equation (1.1). We note that when $k = 1$, equation (1.1) is exactly (1.5). (1.3) is the necessary and sufficient condition for (1.1) to be solvable. When $k = n$, admissible solutions of (1.1) are exactly *convex* functions. The existence of admissible solutions follows from the works of Nirenberg, Cheng-Yau and Pogorelov. Though a sufficient condition for the existence of *convex* solution of equation (1.1) was given in [15], the general existence of admissible solution of equation (1.1) was left open. Here, we prove that condition (1.3) is also the necessary and sufficient condition for the existence of admissible solutions of equation (1.1).

Theorem 1.3. (Existence) *Let $\varphi(x) \in C^{1,1}(\mathbb{S}^n)$ be a positive function, suppose φ satisfies (1.3), then equation (1.1) has a solution. More precisely, there exist constant C depending only on $n, \alpha, \min \varphi$, and $\|\varphi\|_{C^{1,1}(\mathbb{S}^n)}$ and a $C^{3,\alpha}$ ($\forall 0 < \alpha < 1$) k -convex solution u of (1.1) such that:*

$$(1.8) \quad \|u\|_{C^{3,\alpha}(\mathbb{S}^n)} \leq C.$$

Furthermore, if $\varphi(x) \in C^{l,\gamma}(\mathbb{S}^n)$ ($l \geq 2, \gamma > 0$), then u is $C^{2+l,\gamma}$. If φ is analytic, u is analytic.

Alexandrov [2] and Pogorelov [23] studied some general form of fully nonlinear geometric equations on \mathbb{S}^n under various structural conditions. They obtained some regularity estimates under the assumption that solution is *convex*. We will extend their regularity estimates for admissible solutions in Proposition 2.7. We will also prove a uniqueness result for admissible solutions in Proposition 3.1. The uniqueness result, together with the regularity estimates, enable us to establish existence of admissible solutions under general structural conditions in section 3 via

degree argument. One consequence of our existence results in section 3 together with Theorem 1.2 is the following.

Theorem 1.4. *Suppose there is an automorphic group \mathcal{G} of \mathbb{S}^n which has no fixed points. Suppose $\varphi \in C^\infty(\mathbb{S}^n)$ is positive and \mathcal{G} -invariant. If in addition $\{(\varphi^{\frac{-1}{k-l}})_{ij} + \varphi^{\frac{-1}{k-l}} \delta_{ij}\}$ is semi-positive definite everywhere on \mathbb{S}^n , then equation (1.7) has a \mathcal{G} -invariant convex smooth solution u . In particular, for such φ , there is a strictly convex smooth hypersurface $M \subset \mathbb{R}^{n+1}$ such that the quotient of Weingarten curvatures $\frac{W_{n-l}(\kappa)}{W_{n-k}(\kappa)}$ on the outer normals of M is exactly φ .*

We remark that the reason to impose group invariant condition in Theorem 1.4 is the same as in [11], since for $l \neq 0$, equation (1.7) does not have variational structure. For this reason, it is found in [11] that condition (1.3) is *neither* sufficient, *nor* necessary for the existence of admissible solutions of (1.7).

The organization of the paper is as follows. In the next section, we will establish a priori estimates for general fully nonlinear equations on \mathbb{S}^n under some structure conditions. In section 3, we prove a general existence result containing Theorem 1.3 as a special case. Theorem 1.4 will also be proved there. Finally, we prove Theorem 1.2 in section 4.

2 Structural conditions and regularity estimates

We establish the a priori estimates for admissible solutions of equation (1.1) in this section. We note that for any solution $u(x)$ of (1.1), $u(x) + l(x)$ is also a solution of the equation for any linear function $l(x) = \sum_{i=1}^{n+1} a_i x_i$. We will confine ourselves to solutions satisfying the following orthogonal condition

$$(2.1) \quad \int_{\mathbb{S}^n} x_i u \, dx = 0, \quad \forall i = 1, 2, \dots, n+1.$$

When u is convex, it is a support function of some convex body Ω . Condition (2.1) implies that the Steiner point of Ω coincides with the origin.

In the case of $k = 1$, equation (1.1) is a linear, a priori estimates for solution u satisfies (2.1) follows from standard linear elliptic theory. When $k = n$, equation (1.1) is the Monge-Ampère equation, the admissible solutions are exactly the convex functions, the a priori estimates were obtained in [21, 6, 24]. For the intermediate case $1 < k < n$, the a priori estimates for *convex* solutions of equation (1.1) were proved in [15]. Here we establish a priori estimates for *admissible* solutions. We note equation (1.1) will be uniformly elliptic once C^2 estimates are established for u (see [4]). By the Evans-Krylov Theorem and the Schauder theory, one may obtain higher derivative estimates for u . Therefore, we only need to get C^2 estimates for u .

In fact, the a priori estimates we will prove are valid for a general class of fully nonlinear elliptic equations on \mathbb{S}^n . We consider the following equation:

$$(2.2) \quad Q(u_{ij} + u\delta_{ij}) = \tilde{\varphi} \quad \text{on } \mathbb{S}^n.$$

Following [4], we specify some *structure conditions* so that (2.2) is elliptic. Let Γ be an open symmetric subset in \mathbb{R}^n , that is, for $\lambda \in \Gamma$ and any permutation σ , $\sigma \cdot \lambda = (\lambda_{\sigma(1)}, \dots, \lambda_{\sigma(n)}) \in \Gamma$. We assume

$$(2.3) \quad \Gamma \text{ is a convex cone and } \Gamma \subseteq \Gamma_1,$$

where $\Gamma_1 = \{\lambda \mid \sum_{j=1}^n \lambda_j > 0\}$. It is clear that $(1, 1, \dots, 1) \in \Gamma$. We assume that Q is a $C^{2,\gamma}$ function defined in $\Gamma \subseteq \Gamma_1$ for some $0 < \gamma < 1$, and satisfies the following conditions in Γ :

$$(2.4) \quad \frac{\partial Q}{\partial \lambda_i}(\lambda) > 0 \text{ for } i = 1, 2, \dots, n \text{ and } \lambda \in \Gamma,$$

$$(2.5) \quad Q \text{ is concave in } \Gamma,$$

and for $M > 0$, there is $\delta_M > 0$ such that for $\lambda \in \Gamma$ with $Q(\lambda) \leq M$,

$$(2.6) \quad \sum_{i=1}^n \frac{\partial Q}{\partial \lambda_i}(\lambda) \geq \delta_M.$$

Set

$$\tilde{\Gamma} = \{W \mid W \text{ is a symmetric matrix whose eigenvalues } \lambda = (\lambda_1, \dots, \lambda_n) \in \Gamma\}.$$

We note that since $\Gamma \subset \Gamma_1$, for $W \in \tilde{\Gamma}$, the eigenvalues λ_i of W satisfies $|\lambda_i| \leq (n-1)\lambda_{max}$, where λ_{max} is the largest eigenvalue of W . From a result in section 3 in [4], Q is concave in Γ implies Q is concave in $\tilde{\Gamma}$ and condition (2.4) implies $(\frac{\partial Q}{\partial W_{ij}})$ is positive definite for all $W = (W_{ij}) \in \tilde{\Gamma}$. If there is no confusion, we will also simply write Γ for $\tilde{\Gamma}$ in the rest of the paper.

Remark 2.1. We note that $S_k^{\frac{1}{k}}$ and general quotient operator $(\frac{S_k}{S_l})^{\frac{1}{k-l}}$ ($0 \leq l < k \leq n$) satisfy the *structure conditions* (2.3)-(2.6) with $\Gamma = \Gamma_k$ and one may take $\delta_M = 1$ for all $M > 0$.

Definition 2.2. We say a function $u \in C^2(\mathbb{S}^n)$ is Γ -admissible if $W(x) = (u_{ij}(x) + \delta_{ij}u(x)) \in \Gamma$ for all $x \in \mathbb{S}^n$. If u is Γ -admissible and satisfies equation (2.2), we call u an admissible solution of (2.2).

The condition (2.4) is a monotonicity condition which is natural for the ellipticity of equation (2.2), as we will see that the concavity condition (2.5) is also crucial for C^2 and $C^{2,\alpha}$ estimates. The condition (2.6) appears artificial, but it follows from some natural conditions on Q . For example, in order that equation (2.2) has an admissible solution for some $\tilde{\varphi}$ with $\sup \tilde{\varphi} = M$, there must exist $W \in \Gamma$ such that $Q(W) = M$. By conditions (2.3)-(2.5), we have

$$(2.7) \quad Q(t_0 I) \geq M, \quad \text{for some } t_0 > 0,$$

where I is the identity matrix.

Lemma 2.3. *Suppose that Q satisfies (2.3)-(2.5). Set $Q^{ij}(W) = \frac{\partial Q(W)}{\partial W_{ij}}$ for $W = (W_{ij}) \in \Gamma$.*

(1) *If Q satisfies (2.7) and*

$$(2.8) \quad \overline{\lim}_{t \rightarrow +\infty} Q(tW) > -\infty, \text{ for all } W \in \Gamma,$$

then there is $\delta_M > 0$ depending on Q and t_0 in (2.7) such that (2.6) is true.

(2) *If Q satisfies*

$$(2.9) \quad \overline{\lim}_{t \rightarrow +\infty} Q(tW_1 + W_2) > -\infty, \text{ for all } W_1, W_2 \in \Gamma,$$

then $\sum_{i,j} Q^{ij}(W)W_{ij} > 0$ for all $W \in \Gamma$.

We also refer [14] for related treatment of (2.3)-(2.5) and (2.7).

Proof. By the concavity condition (2.5),

$$(2.10) \quad Q(tI) \leq Q(W) + \sum_{i,j} Q^{ij}(W)(t\delta_{ij} - W_{ij}).$$

The concavity condition (2.5) and (2.8) implies that $\frac{d}{dt}Q(tW) \geq 0$ for all $W \in \Gamma$. That is $\sum_{i,j} Q^{ij}(W)W_{ij} \geq 0$ for all $W \in \Gamma$. By the monotonicity condition (2.4), there exists $\epsilon > 0$ such that $Q(2t_0I) \geq M + \epsilon$. Since $Q(W) \leq M$, (2.6) follows from (2.10) by letting $t = 2t_0$.

We now prove the second statement in the lemma. Since Γ is open, for each $W \in \Gamma$, there is $\delta > 0$ such that $\tilde{W} = W - \delta I \in \Gamma$. In turn, $t\tilde{W} + \delta I \in \Gamma$ for all $t > 0$. Set $g(t) = Q(t\tilde{W} + \delta I)$. By concavity of Q and condition (2.9), we have $g'(1) \geq 0$, that is, $\sum_{i,j} Q^{ij}(W)\tilde{W}_{ij} \geq 0$. In turn, by condition (2.4) we get $\sum_{i,j} Q^{ij}(W)W_{ij} \geq \delta \sum_i Q^{ii}(W) > 0$. \square

We now switch our attention to a priori estimates of solutions of equation (2.2). In [5], Caffarelli-Nirenberg-Spruck treated similar equations related to the prescribing Weingarten curvature functions of hypersurfaces in \mathbb{R}^n . The main difference here is there is no barrier assumption for equation (2.2), we need to work out C^0 estimate. We follow the arguments in [11] to obtain an upper bound on the largest eigenvalue of the matrix $(u_{ij} + \delta_{ij}u)$ first. We then come back to deal with the C^0 bound.

Proposition 2.4. *Suppose Q satisfies the structural conditions (2.3)-(2.6), suppose $u \in C^4(\mathbb{S}^n)$ is an admissible solution of equation (2.2), then there is $C > 0$ depending only on $Q(I)$ in (2.7), δ in (2.6) and $\|\varphi\|_{C^2}$ such that*

$$(2.11) \quad 0 < \lambda_{\max} \leq C,$$

where λ_{\max} is the largest eigenvalue of the matrix $(u_{ij} + \delta_{ij}u)$. In particular, for any eigenvalue $\lambda_i(x)$ of $(u_{ij}(x) + \delta_{ij}u(x))$,

$$(2.12) \quad |\lambda_i(x)| \leq (n-1)C, \quad \forall x \in \mathbb{S}^n.$$

Proof. When $Q = S_k^{\frac{1}{k}}$ and u is *convex*, this is the Pogorelov type estimates (e.g., [24]). Here we will deal with general admissible solutions of Q under the structure conditions. It seems that the moving frames method is more appropriate for equation (2.2) on \mathbb{S}^n . We set $W = \{u_{ij} + \delta_{ij}u\}$.

(2.12) follows from (2.11) and the fact $\Gamma \subset \Gamma_1$. Also the positivity of λ_{\max} follows from the assumption that $\Gamma \subset \Gamma_1$. We need to estimate the upper bound of λ_{\max} . Assume the maximum value of λ_{\max} is attained at a point $x_0 \in \mathbb{S}^n$ and in the direction e_1 , so we can take $\lambda_{\max} = W_{11}$ at x_0 . We choose an orthonormal local frame e_1, e_2, \dots, e_n near x_0 such that $u_{ij}(x_0)$ is diagonal, so W is also diagonal at x_0 .

For the standard metric on \mathbb{S}^n , we have the following commutator identity

$$W_{11ii} = W_{ii11} - W_{ii} + W_{11}.$$

By the assumption, (Q^{ij}) is positive definite. Since $W_{11ii} \leq 0$ at x_0 , it follows that at this point

$$(2.13) \quad 0 \geq Q^{ii}W_{11ii} = Q^{ii}W_{ii11} - Q^{ii}W_{ii} + W_{11}Q^{ii}.$$

By concavity condition (2.5),

$$(2.14) \quad \begin{aligned} \sum_i Q^{ii}(W)W_{ii} &\leq \sum_i Q^{ii}(W) + Q(W) - Q(I) \\ &= \sum_i Q^{ii}(W) + \tilde{\varphi} - Q(I). \end{aligned}$$

Next we apply the twice differential in the e_1 direction to equation (2.2), we obtain

$$\begin{aligned} Q^{ij}W_{ijk1} &= \nabla_1 \tilde{\varphi}, \\ Q^{ij,rs}W_{ij1}W_{rs1} + Q^{ij}W_{ij11} &= \tilde{\varphi}_{11}. \end{aligned}$$

By the concavity of Q , at x_0 we have

$$(2.15) \quad Q^{ii}W_{ii11} \geq \tilde{\varphi}_{11}.$$

Combining (2.14), (2.15) and (2.13), we see that

$$0 \geq \tilde{\varphi}_{11} - \sum_i Q^{ii} - \tilde{\varphi} + W_{11} \sum_{i=1}^n Q^{ii} + Q(I).$$

By assumption, $\tilde{\varphi} \leq M$ for some $M > 0$. From condition (2.6), $\sum_{i=1}^n Q^{ii} \geq \delta_M > 0$. It follows that $W_{11} \leq C$. \square

Corollary 2.5. *If $u \in C^4(\mathbb{S}^n)$ is an admissible solution of equation (1.1) (so $W(x) = (u_{ij}(x) + u(x)\delta_{ij}) \in \Gamma_k, \forall x \in \mathbb{S}^n$), then $0 < \max_{x \in \mathbb{S}^n} \lambda_{\max}(x) \leq C$.*

In order to obtain a C^2 bound, we need a C^0 bound for u . In the case of the Minkowski problem ($k = n$), such crucial C^0 bound was established by Cheng-Yau in [6] and for general k with *convexity* assumption in [15]. The arguments rely on the *convexity* assumption. Here, we use the a priori bounds in Proposition 2.4

to get a C^0 bound for general admissible solutions of equation (2.2). The similar argument was also used in [11].

Lemma 2.6. *For any Γ -admissible function u , there is a constant C depending only on n , $\max_{x \in \mathbb{S}^n} \lambda_{\max}(x)$ and $\max_{\mathbb{S}^n} |u|$ such that,*

$$(2.16) \quad \|u\|_{C^2} \leq C.$$

Proof. The bound on the second derivatives follows directly the fact $W(x) = (u_{ij}(x) + \delta_{ij}u(x)) \in \Gamma \subset \Gamma_1$. The bound on the first derivatives follows from interpolation. \square

Now we establish the C^0 -estimate. The proof is based on a rescaling argument.

Proposition 2.7. *Suppose Q satisfies structure conditions (2.3)-(2.6). If u is an admissible solution of equation (2.2) and u satisfies (2.1), then there exists a positive constant C depending only on $n, k, \|\tilde{\varphi}\|_{C^2}$ and Q such that,*

$$(2.17) \quad \|u\|_{C^2} \leq C.$$

Proof. We only need to get a bound on $\|u\|_{C^0}$. Suppose there is no such bound, then $\exists u^l (l = 1, 2, \dots)$ satisfying (2.1), there is a constant \tilde{C} independent of l , and $Q(W^l) = \tilde{\varphi}^l$ (where $W^l = (u_{ij}^l + \delta_{ij}u^l)$), with $\tilde{\varphi}^l$ satisfies

$$\|\tilde{\varphi}^l\|_{C^2} \leq \tilde{C}, \quad \sup \tilde{\varphi} \leq 1, \quad \|u^l\|_{L^\infty} \geq l.$$

Let $v^l = \frac{u^l}{\|u^l\|_{L^\infty}}$, then

$$(2.18) \quad \|v^l\|_{L^\infty} = 1.$$

By Proposition 2.4, we have for any eigenvalue $\lambda_i(W^l(x))$ of $W^l(x)$,

$$(2.19) \quad |\lambda_i(W^l(x))| \leq (n-1)\lambda_{\max}(W^l) \leq C,$$

where $\lambda_{\max}(W^l)$ is the maximum of the largest eigenvalues of W^l on \mathbb{S}^n and the constant C is independent of l . Let $\tilde{W}^l = (v_{ij}^l + \delta_{ij}v^l)$ and from (2.19) v^l satisfies the following estimates

$$(2.20) \quad |\lambda_i(\tilde{W}^l(x))| \leq (n-1)\lambda_{\max}(\tilde{W}^l) \leq \frac{C}{\|u^l\|_{L^\infty}} \rightarrow 0.$$

In particular, $\Delta v^l + n v^l \rightarrow 0$.

On the other hand, by Lemma 2.6, (2.18) and (2.20), we have

$$\|v^l\|_{C^2} \leq C.$$

Hence, there exists a subsequence $\{v^{l_i}\}$ and a function $v \in C^{1,\alpha}(\mathbb{S}^n)$ satisfying (2.1) such that

$$(2.21) \quad v^{l_i} \rightarrow v \quad \text{in } C^{1,\alpha}(\mathbb{S}^n), \quad \text{with } \|v\|_{L^\infty} = 1.$$

In the distribution sense we have

$$\Delta v + nv = 0 \quad \text{on } \mathbb{S}^n.$$

By linear elliptic theory, v is in fact smooth. Since v satisfies (2.1), we conclude that, $v \equiv 0$ on \mathbb{S}^n . This is a contradiction to (2.21). \square

The higher regularity would follow from the Evans-Krylov Theorem and the Schauder theory if we can ensure the uniform ellipticity for equation (2.2). That can be guaranteed by the following condition,

$$(2.22) \quad \overline{\lim}_{W \rightarrow \partial\Gamma} Q(W) = 0.$$

Theorem 2.8. *Suppose Q satisfies the structure conditions (2.3)-(2.6) and condition (2.22), and $\tilde{\varphi} > 0$ on \mathbb{S}^n , then for each $0 < \alpha < 1$, there exists a constant C depending only on $n, \alpha, \min \tilde{\varphi}, \|\tilde{\varphi}\|_{C^{1,1}}(\mathbb{S}^n)$ and Q such that*

$$(2.23) \quad \|u\|_{C^{3,\alpha}}(\mathbb{S}^n) \leq C,$$

for all admissible solution u of (2.2) satisfying (2.1). If in addition $Q \in C^l$ for some $l \geq 2$, then there exists a constant C depending only on $n, l, \alpha, \min \tilde{\varphi}, \|\tilde{\varphi}\|_{C^{l,1}}(\mathbb{S}^n)$ and Q such that

$$(2.24) \quad \|u\|_{C^{l+1,\alpha}}(\mathbb{S}^n) \leq C.$$

In particular, the estimate (2.24) is true for any admissible solution of (1.1) and (2.1) with $\tilde{\varphi} = \varphi^{\frac{1}{k}}$.

Proof. We verify that equation (2.2) is uniformly elliptic. By Proposition 2.7 and condition (2.22), the set $\{W(x) \in \Gamma \mid Q(W(x)) = \tilde{\varphi}(x), \forall x \in \mathbb{S}^n\}$ is compact in Γ . Since $Q \in C^1$, equation (2.2) is uniformly elliptic by condition (2.4). \square

3 Existence via degree theory

The main object of this section is to establish existence result for equation (1.1). With the a priori estimates established in the previous section, one may wish to apply the continuity method to get the existence. This leads to study the linearized operator L of the Hessian operator in (1.1). L is self-adjoint (e.g., [6] and [24]). In the cases $k = 1, n$, the kernel of L is exactly the span of the linear coordinate functions x_1, x_2, \dots, x_{n+1} . By the standard implicit function theorem, L is surjective to some appropriate function space modulus $\text{span}\{x_1, \dots, x_{n+1}\}$. The continuity method yields the existence. For the case $1 < k < n$, we are not able to verify that the kernel of L is $\text{span}\{x_1, \dots, x_{n+1}\}$, though it contains $\text{span}\{x_1, \dots, x_{n+1}\}$.

We will use degree theory argument for the existence. In fact, the argument applies to equation (2.2). In order to compute the degree, we need some uniqueness result. The following uniqueness result is known as when u is a support function of some convex body, e.g., by Alexandrov's moving planes method. But we need to treat the uniqueness problem for general admissible solutions. If equation (2.2)

carries a variational structure, such uniqueness result can be proved by integral formulas as in [7]. Here we use a simple a priori estimates argument to obtain a general uniqueness result in this direction.

Proposition 3.1. *Suppose that Q satisfies condition (2.4) and (2.5). If u is an admissible solution of equation of the following equation*

$$(3.1) \quad Q(u_{ij} + \delta_{ij}u) = Q(I) \quad \text{on } \mathbb{S}^n,$$

then $u = 1 + \sum_{j=1}^{n+1} a_j x_j$ for some constants a_1, \dots, a_{n+1} .

Proof. By concavity, for $W = (W_{ij}) \in \Gamma$,

$$(3.2) \quad \begin{aligned} Q(I) &\leq Q(W) + \sum_{i,j} Q^{ij}(W)(\delta_{ij} - W_{ij}) \\ &= Q(W) + \sum_i Q^{ii}(W) - \sum_{i,j} Q^{ij}(W)W_{ij}. \end{aligned}$$

Also by the symmetry, $Q^{11}(I) = \dots = Q^{nn}(I) = \frac{\sum_{i=1}^n Q^{ii}(I)}{n}$.

If u is an admissible solution of (3.1), we know $u \in C^2$ by definition. Since $Q \in C^{2,\gamma}$, by the Evans-Krylov Theorem and the Schauder theory, $u \in C^{4,\gamma}$. Let $W(x) = (u_{ij}(x) + \delta_{ij}u(x))$ and $H(x) = \text{trace}W(x) = \Delta u(x) + nu(x)$. Since $Q^{jj}(I) = \frac{\sum_{i=1}^n Q^{ii}(I)}{n}$, $\forall j$, by concavity, for all $x \in \mathbb{S}^n$,

$$\begin{aligned} Q(W(x)) &\leq Q(I) + \sum_{i,j} Q^{ij}(I)(W_{ij}(x) - \delta_{ij}) \\ &= Q(I) + \frac{\sum_{i=1}^n Q^{ii}(I)}{n} H(x) - \sum_{i=1}^n Q^{ii}(I). \end{aligned}$$

As $Q(W(x)) = Q(I)$ and $\sum_{i=1}^n Q^{ii}(I) > 0$, we get

$$(3.3) \quad H(x) \geq n, \quad \forall x \in \mathbb{S}^n.$$

We want to show $H(x) \leq n$ for all $x \in \mathbb{S}^n$. Suppose that the maximum value of $H(x)$ is attained at a point $x_0 \in \mathbb{S}^n$. We choose an orthonormal local frame e_1, e_2, \dots, e_n near x_0 such that $u_{ij}(x_0)$ is diagonal, so $W = \{u_{ij} + \delta_{ij}u\}$ is also diagonal at x_0 . For the standard metric on \mathbb{S}^n , we have the following commutator identity

$$H_{ii} = \Delta W_{ii} - nW_{ii} + H.$$

Since $Q(W(x)) = Q(I)$, it follows from (3.2) that $\sum_{i=1}^n Q^{ii}(W) \geq \sum_{i=1}^n Q^{ii}(W)W_{ii}$. As $H_{ii} \leq 0$ at x_0 ,

$$(3.4) \quad \begin{aligned} 0 &\geq \sum_{i=1}^n Q^{ii}(W)H_{ii} = \sum_{i=1}^n Q^{ii}(W)\Delta W_{ii} - n \sum_{i=1}^n Q^{ii}(W)W_{ii} + H \sum_{i=1}^n Q^{ii}(W) \\ &\geq \sum_{i=1}^n Q^{ii}(W)\Delta W_{ii} - n \sum_{i=1}^n Q^{ii}(W) + H \sum_{i=1}^n Q^{ii}(W). \end{aligned}$$

Applying Δ to $Q(W) = Q(I)$, and by the concavity of Q , we obtain at x_0 ,

$$(3.5) \quad Q^{ii}(W)\Delta W_{ii} \geq \Delta Q(I) = 0.$$

It follows from (3.5) and (3.4),

$$n \sum_{i=1}^n Q^{ii}(W) \geq H \sum_{i=1}^n Q^{ii}(W).$$

Since $\sum_{i=1}^n Q^{ii}(W) > 0$, we get $n \geq H(x_0)$. Combining (3.3), we conclude that $H(x) = n, \forall x \in \mathbb{S}^n$. Therefore, $u - 1 \in \text{span}\{x_1, \dots, x_{n+1}\}$. \square

For $\alpha > 0, l \geq 0$ integer, we set,

$$(3.6) \quad \mathcal{A}^{l,\alpha} = \{f \in C^{l,\alpha}(\mathbb{S}^n) : f \text{ satisfying (2.1)}\}.$$

For $R > 0$ fixed, let

$$(3.7) \quad \mathcal{O}_R = \{w \in \mathcal{A}^{l,\alpha} : w \text{ is } \Gamma\text{-admissible and } \|w\|_{C^{l,\alpha}(\mathbb{S}^n)} < R\}.$$

In addition to the structural conditions on Q in the previous section, we need some further conditions on Q in (2.2) to ensure general existence result. We assume that there is a smooth strictly monotonic positive function F defined in $R_+ = (0, \infty)$, such that $\forall u \in C^2(\mathbb{S}^n)$ with $W = (u_{ij} + u\delta_{ij}) \in \Gamma_k$, Q satisfies the orthogonal condition,

$$(3.8) \quad \int_{\mathbb{S}^n} F(Q(W(x)))x_m = 0, \forall m = 1, 2, \dots, n+1.$$

Proposition 3.2. *Suppose Q satisfies the structural conditions (2.3)-(2.6), (2.22) and the orthogonal condition (3.8). Then for any positive $\tilde{\varphi} \in C^{1,1}(\mathbb{S}^n)$ with $\varphi(x) = F(\tilde{\varphi}(x))$ satisfies (2.1), equation (2.2) has an admissible solution $u \in \mathcal{A}^{3,\alpha}, \forall 0 < \alpha < 1$ satisfying*

$$\|u\|_{C^{3,\alpha}(\mathbb{S}^n)} \leq C,$$

where C is a constant depending only on $Q, \alpha, \min \varphi$, and $\|\varphi\|_{C^{1,1}(\mathbb{S}^n)}$. Furthermore, if $Q \in C^{l,\gamma}$ and $\varphi(x) \in C^{l,\gamma}(\mathbb{S}^n)$ ($l \geq 2, \gamma > 0$), then u is $C^{2+l,\gamma}$.

Proof. For each fixed $0 < \tilde{\varphi} \in C^\infty(\mathbb{S}^n)$ with $\varphi = F(\tilde{\varphi})$ satisfying (2.1), and for $0 \leq t \leq 1$, we define

$$(3.9) \quad T_t(u) = F(Q(\{u_{ij} + u\delta_{ij}\})) - t\varphi - (1-t)Q(I).$$

T_t is a nonlinear differential operator which maps $\mathcal{A}^{l+2,\alpha}$ into $\mathcal{A}^{l,\alpha}$. If R is sufficiently large, $T_t(u) = 0$ has no solution on $\partial\mathcal{O}_R$ by the a priori estimates in Theorem 2.8. Therefore, the degree of T_t is well-defined (e.g., [20]). As degree is a homotopic invariant,

$$\deg(T_0, \mathcal{O}_R, 0) = \deg(T_1, \mathcal{O}_R, 0).$$

At $t = 0$, by Proposition 3.1, $u = 1$ is the unique solution of (2.2) in $\mathcal{O}_{\mathcal{R}}$. We may compute the degree using formula

$$\deg(T_0, \mathcal{O}_{\mathcal{R}}, 0) = \sum_{\mu_j > 0} (-1)^{\beta_j},$$

where μ_j are the eigenvalues of the linearized operator of T_0 and β_j its multiplicity. Since Q is symmetric, it is easy to show that the linearized operator of T_0 at $u = 1$ is

$$L = \nu(\Delta + n),$$

for some constant $\nu > 0$. As the eigenvalues of the Beltrami-Laplace operator Δ on \mathbb{S}^n are strictly less than $-n$, except for the first two eigenvalues 0 and $-n$. There is only one positive eigenvalue of L with multiplicity 1, namely $\mu = n\nu$. Therefore,

$$\deg(T_1, \mathcal{O}_{\mathcal{R}}, 0) = \deg(T_0, \mathcal{O}_{\mathcal{R}}, 0) = -1.$$

That is, there is an admissible solution of equation (2.2). The regularity and estimates of the solution follows directly from Theorem 2.8. \square

We now prove Theorem 1.3.

Proof. Theorem 1.3 follows from the above Proposition, since $Q(W) = S_k^{\frac{1}{k}}(W)$ satisfies conditions (2.3)-(2.6) and (2.22). The orthogonal condition (3.8) follows from (1.3). \square

Remark 3.3. Since the C^2 a priori bound in Proposition 2.7 is independent of the lower bound of $\tilde{\varphi}$ (we note it is used only for the $C^{2,\alpha}$ estimate), Proposition 3.2 can be used to prove existence of $C^{1,1}$ solutions to equation (2.2) in the degenerate case. To be more precise, if Q satisfies the *structural conditions* (2.3)-(2.6), (2.22) and the orthogonal condition (3.8). Then for any nonnegative $\tilde{\varphi} \in C^{1,1}(\mathbb{S}^n)$ with $\varphi(x) = F(\tilde{\varphi}(x))$ satisfies (2.1), equation (2.2) has a solution $u \in C^{1,1}(\mathbb{S}^n)$. For equation (1.1), we can do a little better. One can prove that if $\varphi \geq 0$ satisfying (1.3) and $\varphi^{\frac{1}{k-1}} \in C^{1,1}$, then equation (1.1) has a $C^{1,1}$ solution (see [13] and [12] for the similar results for the degenerate Monge-Ampère equation). For this, we only need to rework Proposition 2.4. Instead, we estimate $H = \Delta u + nu$. Following the same lines of proof of Proposition 2.4, the desired estimate can be obtained using two facts: (1), for $f = \varphi^{\frac{1}{k-1}}$, we have $|\nabla f(x)|^2 \leq C f(x)$ for all $x \in \mathbb{S}^n$, where C depending only on $C^{1,1}$ norm of f ; (2), for $k > 1$ and $Q = S_k^{\frac{1}{k}}$, $\sum_{i=1}^n Q^{ii}(W) \geq \frac{1}{k} S_k^{-\frac{1}{k(k-1)}}(W) S_1^{\frac{1}{k-1}}(W)$ (for a proof, see Fact 3.5 on page 1429 in [16]).

The *structural conditions* (2.3)-(2.6) and (2.22) are satisfied for the quotient operator $Q(W) = \left(\frac{S_k(W)}{S_l(W)}\right)^{\frac{1}{k-l}}$ with $\Gamma = \Gamma_k$ for any $0 \leq l < k$. Also, constant is the unique solution of $Q(W) = 1$ in $\mathcal{A}^{2,\alpha}$ by Proposition 3.1. Unfortunately, the

orthogonal condition (3.8) is not valid in general by some simple examples in [11]. Nevertheless, as in [11], we have the following existence result.

Proposition 3.4. *Suppose Q satisfies the structural conditions (2.3)-(2.6) and (2.22). Assume $\tilde{\varphi} \in C^{l,1}(\mathbb{S}^n)$ ($l \geq 1$) is a positive function. Suppose there is an automorphic group \mathcal{G} of \mathbb{S}^n which has no fixed points. If $\tilde{\varphi}$ is invariant under \mathcal{G} , i.e., $\tilde{\varphi}(g(x)) = \tilde{\varphi}(x)$ for all $g \in \mathcal{G}$ and $x \in \mathbb{S}^n$. Then there exists a \mathcal{G} -invariant admissible function $u \in C^{l+2,\alpha}$ ($\forall 0 < \alpha < 1$), such that u satisfies equation (2.2). Moreover, there is a constant C depending only on $\alpha, \min \tilde{\varphi}$, and $\|\tilde{\varphi}\|_{C^{l,1}(\mathbb{S}^n)}$, such that*

$$\|u\|_{C^{l+1,\alpha}(\mathbb{S}^n)} \leq C.$$

In particular, for any positive \mathcal{G} -invariant positive $\varphi \in C^{1,1}(\mathbb{S}^n)$, equation (1.7) has a k -convex \mathcal{G} -invariant solution.

Proof. We only sketch the main arguments of the proof. Since any \mathcal{G} -invariant function is orthogonal to $\text{span}\{x_1, \dots, x_{n+1}\}$ by [11]. Therefore, $u = 1$ is the unique \mathcal{G} -invariant solution of (2.2) by Proposition 3.1. We again use degree theory. This time, we consider \mathcal{G} -invariant function spaces:

$$\tilde{\mathcal{A}}^{l,\alpha} = \{f \in C^{l,\alpha}(\mathbb{S}^n) : f \text{ is } \mathcal{G}\text{-invariant}\},$$

and

$$\tilde{\mathcal{O}}_{\mathcal{R}} = \{w \text{ is } k\text{-convex}, w \in \tilde{\mathcal{A}}^{l,\alpha} : \|w\|_{C^{l,\alpha}(\mathbb{S}^n)} < R\}.$$

One may compute that the degree of Q is not vanishing as in the proof of Theorem 3.2 (see also [11]). \square

We will prove Theorem 1.2 in the next section. Here will use it together with Proposition 3.4 to prove Theorem 1.4.

Proof. For $0 \leq t \leq 1$, we define $\varphi_t = (1 - t + t\varphi^{\frac{-1}{k-l}})^{-k+l}$. Certainly φ_t is \mathcal{G} -invariant and $\{(\varphi_t^{\frac{-1}{k-l}})_{ij} + \varphi_t^{\frac{-1}{k-l}} \delta_{ij}\}$ is semi-positive definite everywhere on \mathbb{S}^n . We consider equation

$$(3.10) \quad \frac{S_k}{S_l}(u_{ij}^t + u^t \delta_{ij}) = \varphi_t.$$

Applying degree theory as in the proof of Proposition 3.4, there exists admissible solution u^t of equation (3.10) for each $0 \leq t \leq 1$. When $t = 0$, $u^0 = 1$ is the unique solution by Proposition 3.1 and it is convex. By the continuity of degree argument and Theorem 1.2, u^t is convex for all $0 \leq t \leq 1$. \square

4 A convexity criterion for spherical quotient equations

Now we turn to the convexity of the solutions of equation (1.7). In order to prove Full Rank Theorem 1.2, as in [15], we need to establish the following deformation lemma for the Hessian quotient equation (1.7). The proof below follows lines in [15] by explore some special algebraic structural properties of the quotient operator. The proof involves some direct but lengthy computations. In a forthcoming article, we will deal with this type of convexity problem for general elliptic concave fully nonlinear equations.

For $W = \{u_{ij} + \delta_{ij}u\}$, we rewrite (1.7) in the following form

$$(4.1) \quad F(W) = \frac{S_k(W)}{S_l(W)} = \varphi \quad \text{on } \mathbb{S}^n,$$

and let

$$(4.2) \quad F^{\alpha\beta} := \frac{\partial F}{\partial W_{\alpha\beta}}, \quad F^{\alpha\beta,rs} := \frac{\partial^2 F}{\partial W_{\alpha\beta} \partial W_{rs}}.$$

We note that $F^{\alpha\beta}$ is positive definite for $W \in \Gamma_k$.

Lemma 4.1. (Deformation Lemma) *Let $O \subset \mathbb{S}^n$ be an open subset, suppose $u \in C^4(O)$ is a solution of (1.7) in O , and that the matrix $W = \{W_{ij}\}$ is semi-positive definite. Suppose that there is a positive constant $C_0 > 0$, such that for a fixed integer $(n-1) \geq m \geq k$, $S_m(W(x)) \geq C_0$ for all $x \in O$. Let $\phi(x) = S_{m+1}(W(x))$ and let $\tau(x)$ be the largest eigenvalue of $\{-(\varphi^{-\frac{1}{k-1}})_{ij}(x) - \delta_{ij}\varphi^{-\frac{1}{k-1}}(x)\}$. Then there are constants C_1, C_2 depending only on $\|u\|_{C^3}$, $\|\varphi\|_{C^{1,1}}$, n and C_0 , such that the following differential inequality holds in O ,*

$$(4.3) \quad \sum_{\alpha,\beta}^n F^{\alpha\beta}(x) \phi_{\alpha\beta}(x) \leq (k-l)(n-m) \varphi^{\frac{k-l+1}{k-1}}(x) S_m(W(x)) \tau(x) \\ + C_1 |\nabla \phi(x)| + C_2 \phi(x),$$

where $F^{\alpha\beta}$ are defined by (4.2).

Proof. The proof will follow mainly the arguments in [15], which in turn were motivated by Caffarelli-Friedman [3], Korevaar-Lewis [18].

For two functions defined in an open set $O \subset \mathbb{S}^n$, $y \in O$, we say that $h(y) \lesssim k(y)$ provided there exist positive constants c_1 and c_2 such that

$$(4.4) \quad (h - k)(y) \leq (c_1 |\nabla \phi| + c_2 \phi)(y).$$

We also write $h(y) \sim k(y)$ if $h(y) \lesssim k(y)$ and $k(y) \lesssim h(y)$. Next, we write $h \lesssim k$ if the above inequality holds in O , with the constant c_1 , and c_2 depending only on

$\|u\|_{C^3}$, $\|\varphi\|_{C^2}$, n and C_0 (independent of y and O). Finally, $h \sim k$ if $h \lesssim k$ and $k \lesssim h$. We shall show that

$$(4.5) \quad \sum_{\alpha, \beta=1}^n F^{\alpha\beta} \phi_{\alpha\beta} \lesssim (k-l)(n-m) \varphi^{\frac{k-l+1}{k-l}} S_m(W) \tau.$$

For any $z \in O$, let $\lambda_1 \geq \lambda_2 \dots \geq \lambda_n$ be the eigenvalues of W at z . Since $S_m(W) \geq C_0 > 0$ and $u \in C^3$, for any $z \in \mathbb{S}^n$, there is a positive constant $C > 0$ depending only on $\|u\|_{C^3}$, $\|\varphi\|_{C^2}$, n and C_0 , such that $\lambda_1 \geq \lambda_2 \dots \geq \lambda_m \geq C$.

Let $G = \{1, 2, \dots, m\}$ and $B = \{m+1, \dots, n\}$ be the ‘‘good’’ and ‘‘beware’’ sets of indices. Define $S_k(W|i) = S_k((W|i))$ where $(W|i)$ means that the matrix W excluding the i -column and i -row, and $(W|ij)$ means that the matrix W excluding the i, j columns and i, j rows. Let $\Lambda_G = (\lambda_1, \dots, \lambda_m)$ be the ‘‘good’’ eigenvalues of W at z , for the simplicity of the notations, we also write $G = \Lambda_G$ if there is no confusion. In the following, all calculations are taken at the point z using the relation ‘‘ \lesssim ’’, with the understanding that the constants in (4.4) are under control.

For each $z \in O$ fixed, we choose a local orthonormal frame e_1, \dots, e_n so that W is diagonal at z , and $W_{ii} = \lambda_i, \forall i = 1, \dots, n$. Let

$$S^{ij} = \frac{\partial S_{m+1}(W)}{\partial W_{ij}}, \quad S^{ij,rs} = \frac{\partial^2 S_{m+1}(W)}{\partial W_{ij} \partial W_{rs}}.$$

We note that S^{ij} is diagonal at the point since W is diagonal. Notice that $\phi_\alpha = \sum_{i,j} S^{ij} W_{ij\alpha}$, we find that (as W is diagonal at z),

$$(4.6) \quad 0 \sim \phi(z) \sim \left(\sum_{i \in B} W_{ii} \right) S_m(G) \sim \sum_{i \in B} W_{ii}, \quad (\text{so } W_{ii} \sim 0, \quad i \in B).$$

This relation yields that, $\forall 1 \leq t \leq m$,

$$(4.7) \quad S_t(W) \sim S_t(G), \quad S_t(W|j) \sim \begin{cases} S_t(G|j), & \text{if } j \in G; \\ S_t(G), & \text{if } j \in B. \end{cases}$$

$$S_t(W|ij) \sim \begin{cases} S_t(G|ij), & \text{if } i, j \in G; \\ S_t(G|j), & \text{if } i \in B, j \in G; \\ S_t(G), & \text{if } i, j \in B, i \neq j, \end{cases}$$

Also,

$$(4.8) \quad 0 \sim \phi_\alpha \sim S_m(G) \sum_{i \in B} W_{ii\alpha} \sim \sum_{i \in B} W_{ii\alpha}.$$

According to [15],

$$(4.9) \quad S^{ij} \sim \begin{cases} S_m(G), & \text{if } i = j \in B; \\ 0, & \text{otherwise,} \end{cases}$$

$$(4.10) \quad S^{ij,rs} = \begin{cases} S_{m-1}(W|ir), & \text{if } i = j, r = s, i \neq r; \\ -S_{m-1}(W|ij), & \text{if } i \neq j, r = j, s = i; \\ 0, & \text{otherwise.} \end{cases}$$

Since $\phi_{\alpha\alpha} = \sum_{i,j} [S^{ij,rs} W_{rs\alpha} W_{ij\alpha} + S^{ij} W_{ij\alpha\alpha}]$, combining (4.6), (4.8) and (4.10), it follows that for any $\alpha \in \{1, 2, \dots, n\}$,

$$(4.11) \quad \begin{aligned} \phi_{\alpha\alpha} &= \sum_{i \neq j} S_{m-1}(W|ij) W_{ii\alpha} W_{jj\alpha} - \sum_{i \neq j} S_{m-1}(W|ij) W_{ij\alpha}^2 + \sum_i S^{ii} W_{ii\alpha\alpha} \\ &= \left(\sum_{\substack{i \in G \\ j \in B}} + \sum_{\substack{i \in B \\ j \in G}} + \sum_{\substack{i, j \in B \\ i \neq j}} + \sum_{\substack{i, j \in G \\ i \neq j}} \right) S_{m-1}(W|ij) W_{ii\alpha} W_{jj\alpha} \\ &- \left(\sum_{\substack{i \in G \\ j \in B}} + \sum_{\substack{i \in B \\ j \in G}} + \sum_{\substack{i, j \in B \\ i \neq j}} + \sum_{\substack{i, j \in G \\ i \neq j}} \right) S_{m-1}(W|ij) W_{ij\alpha}^2 + \sum_i S^{ii} W_{ii\alpha\alpha}. \end{aligned}$$

From (4.8) and (4.7), we have

$$(4.12) \quad \sum_{\substack{i \in B \\ j \in G}} S_{m-1}(W|ij) W_{ii\alpha} W_{jj\alpha} \sim \left[\sum_{j \in G} S_{m-1}(G|j) W_{jj\alpha} \right] \sum_{i \in B} W_{ii\alpha} \sim 0.$$

Similarly,

$$(4.13) \quad \sum_{\substack{i \in G \\ j \in B}} S_{m-1}(W|ij) W_{ii\alpha} W_{jj\alpha} \sim 0.$$

By (4.8), $\forall i \in B$ fixed and $\forall \alpha$,

$$-W_{ii\alpha} \sim \sum_{\substack{j \in B \\ j \neq i}} W_{jj\alpha}.$$

Then, (4.7) yields,

$$(4.14) \quad \sum_{\substack{i, j \in B \\ i \neq j}} S_{m-1}(W|ij) W_{ii\alpha} W_{jj\alpha} \sim -S_{m-1}(G) \sum_{i \in B} W_{ii\alpha}^2,$$

and

$$(4.15) \quad \sum_{j \in G, i \in B} S_{m-1}(W|ij) W_{ij\alpha}^2 \sim \sum_{i \in B, j \in G} S_{m-1}(G|j) W_{ij\alpha}^2.$$

Inserting (4.7), (4.12)-(4.15) into (4.11), we obtain as in [15],

$$(4.16) \quad \phi_{\alpha\alpha} \sim \sum_i S^{ii} W_{ii\alpha\alpha} - 2 \sum_{\substack{i \in B \\ j \in G}} S_{m-1}(G|j) W_{ij\alpha}^2 - S_{m-1}(G) \sum_{i, j \in B} W_{ij\alpha}^2.$$

So we have

$$(4.17) \quad \sum_{\alpha,\beta} F^{\alpha\beta} \phi_{\alpha\beta} = \sum_{\alpha=1}^n F^{\alpha\alpha} \phi_{\alpha\alpha} \sim S_m(G) \sum_{\alpha=1}^n \sum_{i \in B} F^{\alpha\alpha} W_{ii\alpha\alpha}$$

$$- 2 \sum_{\alpha=1}^n \sum_{\substack{i \in B \\ j \in G}} S_{m-1}(G|j) F^{\alpha\alpha} W_{ij\alpha}^2 - S_{m-1}(G) \sum_{\alpha=1}^n \sum_{i,j \in B} F^{\alpha\alpha} W_{ij\alpha}^2.$$

Since F is homogeneous of order $k-l$, $\sum_{\alpha} F^{\alpha\alpha} W_{\alpha\alpha} = (k-l)\varphi$. Commuting the covariant derivatives, it follows that

$$(4.18) \quad \sum_{\alpha=1}^n \sum_{i \in B} F^{\alpha\alpha} W_{ii\alpha\alpha} = \sum_{\alpha=1}^n \sum_{i \in B} F^{\alpha\alpha} (W_{\alpha\alpha ii} + W_{ii} - W_{\alpha\alpha})$$

$$\sim \sum_{\alpha=1}^n \sum_{i \in B} F^{\alpha\alpha} W_{\alpha\alpha ii} - (n-m)(k-l)\varphi.$$

Now we compute $\sum_{\alpha=1}^n F^{\alpha\alpha} W_{\alpha\alpha ii}$ for $i \in B$. Differentiating the equation (4.1), we have

$$\varphi_i = \sum_{\alpha,\beta} F^{\alpha\beta} W_{\alpha\beta i}, \quad \varphi_{ii} = \sum_{\alpha,\beta,r,s} F^{\alpha\beta,rs} W_{\alpha\beta i} W_{rsi} + \sum_{\alpha,\beta} F^{\alpha\beta} W_{\alpha\beta ii}.$$

So for any $i \in B$, we get

$$(4.19) \quad \sum_{\alpha=1}^n F^{\alpha\alpha} W_{\alpha\alpha ii} = \varphi_{ii} - \sum_{\alpha \neq \beta} \left[\frac{S_{k-2}(W|\alpha\beta)}{S_l} - 2 \frac{S_{k-1}(W|\alpha)S_{l-1}(W|\beta)}{S_l^2} \right. \\ \left. - \frac{S_k S_{l-2}(W|\alpha\beta)}{S_l^2} + 2 \frac{S_k S_{l-1}(W|\alpha)S_{l-1}(W|\beta)}{S_l^3} \right] W_{\alpha\alpha i} W_{\beta\beta i}$$

$$+ 2 \sum_{\alpha=1}^n \left[\frac{S_{k-1}(W|\alpha)S_{l-1}(W|\alpha)}{S_l^2} - \frac{S_k S_{l-1}^2(W|\alpha)}{S_l^3} \right] W_{\alpha\alpha i}^2$$

$$+ \sum_{\alpha \neq \beta} \left[\frac{S_{k-2}(W|\alpha\beta)}{S_l} - \frac{S_k S_{l-2}(W|\alpha\beta)}{S_l^2} \right] W_{\alpha\beta i}^2.$$

By (4.6)-(4.10), we regroup it as

$$\begin{aligned}
\sum_{\alpha=1}^n F^{\alpha\alpha} W_{\alpha\alpha i} &\sim \varphi_{ii} + \sum_{\alpha \neq \beta} \left[\frac{S_{k-2}(W|\alpha\beta)}{S_l(G)} - \frac{S_k S_{l-2}(W|\alpha\beta)}{S_l^2(G)} \right] W_{\alpha\beta i}^2 \\
&+ \sum_{\alpha \in B} \left[\frac{S_{k-2}(G)}{S_l(G)} - 2 \frac{S_{k-1}(G) S_{l-1}(G)}{S_l^2(G)} - \frac{S_k(G) S_{l-2}(G)}{S_l^2(G)} \right. \\
&+ \left. 2 \frac{S_k(G) S_{l-1}^2(G)}{S_l^3(G)} \right] W_{\alpha\alpha i}^2 - \sum_{\substack{\alpha \neq \beta \\ \alpha, \beta \in G}} \left[\frac{S_{k-2}(G|\alpha\beta)}{S_l(G)} - 2 \frac{S_{k-1}(G|\alpha) S_{l-1}(G|\beta)}{S_l^2(G)} \right. \\
&- \left. \frac{S_k(G) S_{l-2}(G|\alpha\beta)}{S_l^2(G)} + 2 \frac{S_k(G) S_{l-1}(G|\alpha) S_{l-1}(G|\beta)}{S_l^3(G)} \right] W_{\alpha\alpha i} W_{\beta\beta i} \\
&+ 2 \sum_{\alpha=1}^n \left[\frac{S_{k-1}(W|\alpha) S_{l-1}(W|\alpha)}{S_l^2(G)} - \frac{S_k(G) S_{l-1}^2(W|\alpha)}{S_l^3(G)} \right] W_{\alpha\alpha i}^2.
\end{aligned}$$

It follows that

$$\begin{aligned}
\sum_{\alpha=1}^n F^{\alpha\alpha} \phi_{\alpha\alpha} &\sim S_m(G) \sum_{i \in B} \varphi_{ii} - (n-m)(k-l) S_m(G) \varphi \\
&+ S_m(G) \sum_{i \in B} \left[\sum_{\alpha \in B} \left\{ \frac{S_{k-2}(G)}{S_l(G)} - \frac{S_k(G) S_{l-2}(G)}{S_l^2(G)} \right\} W_{\alpha\alpha i}^2 \right. \\
&- \sum_{\substack{\alpha \neq \beta \\ \alpha, \beta \in G}} \left\{ \frac{S_{k-2}(G|\alpha\beta)}{S_l(G)} - 2 \frac{S_{k-1}(G|\alpha) S_{l-1}(G|\beta)}{S_l^2(G)} \right. \\
&- \left. \frac{S_k(G) S_{l-2}(G|\alpha\beta)}{S_l^2(G)} + 2 \frac{S_k(G) S_{l-1}(G|\alpha) S_{l-1}(G|\beta)}{S_l^3(G)} \right\} W_{\alpha\alpha i} W_{\beta\beta i} \\
&+ 2 \sum_{\alpha \in G} \left\{ \frac{S_{k-1}(G|\alpha) S_{l-1}(G|\alpha)}{S_l^2(G)} - \frac{S_k(G) S_{l-1}^2(G|\alpha)}{S_l^3(G)} \right\} W_{\alpha\alpha i}^2 \\
&+ \left. \sum_{\alpha \neq \beta} \left\{ \frac{S_{k-2}(W|\alpha\beta)}{S_l(G)} - \frac{S_k(G) S_{l-2}(W|\alpha\beta)}{S_l^2(G)} \right\} W_{\alpha\beta i}^2 \right] \\
(4.20) \quad &- 2 \sum_{\alpha=1}^n \sum_{\substack{i \in B \\ j \in G}} S_{m-1}(G|j) F^{\alpha\alpha} W_{ij\alpha}^2 - S_{m-1}(G) \sum_{\alpha=1}^n \sum_{i, j \in B} F^{\alpha\alpha} W_{ij\alpha}^2.
\end{aligned}$$

We first treat the following three terms in the above formula.

Set

$$A = S_m(G) \sum_{i \in B} \sum_{\alpha \neq \beta} \frac{S_{k-2}(W|\alpha\beta)}{S_l(G)} W_{\alpha\beta i}^2 - 2 \sum_{\alpha=1}^n \sum_{\substack{i \in B \\ j \in G}} S_{m-1}(G|j) F^{\alpha\alpha} W_{ij\alpha}^2$$

$$(4.21) \quad - S_m(G) \sum_{i \in B} \sum_{\alpha \neq \beta} \frac{S_k(G) S_{l-2}(W|\alpha\beta)}{S_l^2(G)} W_{\alpha\beta i}^2.$$

We want to show that

$$A \lesssim S_m(G) \sum_{i \in B} \sum_{\substack{\alpha \neq \beta \\ \alpha, \beta \in B}} \left[\frac{S_{k-2}(G)}{S_l(G)} - \frac{S_k(G) S_{l-2}(G)}{S_l^2(G)} \right] W_{\alpha\beta i}^2$$

$$(4.22) \quad - 2 \sum_{\substack{i \in B \\ \alpha \in G}} \left[\frac{S_{m-1}(G|\alpha) S_{k-1}(G|\alpha)}{S_l(G)} - \frac{S_k(G) S_{m-1}(G|\alpha) S_{l-1}(G|\alpha)}{S_l^2(G)} \right] W_{\alpha\alpha i}^2.$$

Indeed, since

$$(4.23) \quad F^{\alpha\alpha} = \frac{S_{k-1}(W|\alpha)}{S_l(G)} - \frac{S_k(W) S_{l-1}(W|\alpha)}{S_l^2(G)},$$

by the definition of A , we have

$$S_l^2(G)A = S_m(G) \sum_{i \in B} \left(\sum_{\substack{\alpha \neq \beta \\ \alpha, \beta \in G}} + \sum_{\substack{\alpha \neq \beta \\ \alpha, \beta \in B}} + 2 \sum_{\substack{\alpha \in B \\ \beta \in G}} \right) \left[S_l(G) S_{k-2}(W|\alpha\beta) \right. \\ \left. - S_k(G) S_{l-2}(W|\alpha\beta) \right] W_{\alpha\beta i}^2 \\ - 2 \sum_{i \in B} \left(\sum_{\substack{\alpha \neq \beta \\ \alpha, \beta \in G}} + \sum_{\alpha = \beta \in G} + \sum_{\substack{\alpha \in B \\ \beta \in G}} \right) \left[S_l(G) S_{m-1}(G|\beta) S_{k-1}(W|\alpha) \right. \\ \left. - S_k(G) S_{m-1}(G|\beta) S_{l-1}(W|\alpha) \right] W_{\alpha\beta i}^2.$$

Now we should prove that the two terms $\sum_{i \in B} \sum_{\substack{\alpha \in B \\ \beta \in G}}$ and $\sum_{i \in B} \sum_{\substack{\alpha \neq \beta \\ \alpha, \beta \in G}}$ in the right hand side of previous equality are non-positive. More precisely, we prove that

$$\sum_{i \in B} \sum_{\substack{\alpha \in B \\ \beta \in G}} \left[S_m(G) S_l(G) S_{k-2}(G|\beta) - S_m(G) S_k(G) S_{l-2}(G|\beta) \right. \\ \left. - S_l(G) S_{m-1}(G|\beta) S_{k-1}(G) + S_k(G) S_{m-1}(G|\beta) S_{l-1}(G) \right] W_{\alpha\beta i}^2 \lesssim 0.$$

$$(4.24)$$

As usual, we only need to prove that for each $i \in B$, the term is non-positive. Since for $\beta \in G$, $S_t(G) = S_t(G|\beta) + S_{t-1}(G|\beta) W_{\beta\beta}$ where $t \in \{l, l-1, k, k-1\}$.

By the Newton-MacLaurin inequality, we have

$$\begin{aligned}
& W_{\beta\beta}S_l(G)S_{k-2}(G|\beta) - W_{\beta\beta}S_k(G)S_{l-2}(G|\beta) \\
& - S_l(G)S_{k-1}(G) + S_k(G)S_{l-1}(G) \\
= & W_{\beta\beta} \left[S_l(G|\beta) + W_{\beta\beta}S_{l-1}(G|\beta) \right] S_{k-2}(G|\beta) \\
& - W_{\beta\beta} \left[S_k(G|\beta) + W_{\beta\beta}S_{k-1}(G|\beta) \right] S_{l-2}(G|\beta) \\
& - \left[S_l(G|\beta) + W_{\beta\beta}S_{l-1}(G|\beta) \right] \left[S_{k-1}(G|\beta) + W_{\beta\beta}S_{k-2}(G|\beta) \right] \\
& + \left[S_k(G|\beta) + W_{\beta\beta}S_{k-1}(G|\beta) \right] \left[S_{l-1}(G|\beta) + W_{\beta\beta}S_{l-2}(G|\beta) \right] \\
= & S_k(G|\beta)S_{l-1}(G|\beta) - S_l(G|\beta)S_{k-1}(G|\beta) \\
(4.25) \lesssim & 0.
\end{aligned}$$

We now treat the term $\sum_{i \in B} \sum_{\substack{\alpha \neq \beta \\ \alpha, \beta \in G}}$. We shall prove that it is also non-positive. In fact, for any $i \in B$, we have

$$\begin{aligned}
& \sum_{\substack{\alpha \neq \beta \\ \alpha, \beta \in G}} \left[S_l(G)S_m(G)S_{k-2}(G|\alpha\beta) - S_m(G)S_k(G)S_{l-2}(G|\alpha\beta) \right. \\
& \quad \left. - 2S_l(G)S_{m-1}(G|\beta)S_{k-1}(G|\alpha) + 2S_k(G)S_{m-1}(G|\beta)S_{l-1}(G|\alpha) \right] \\
= & \sum_{\substack{\alpha \neq \beta \\ \alpha, \beta \in G}} S_{m-1}(G|\beta) \left[2\{S_k(G)S_{l-1}(G|\alpha\beta) - S_l(G)S_{k-1}(G|\alpha\beta)\} \right. \\
& \quad \left. + W_{\beta\beta}\{S_k(G)S_{l-2}(G|\alpha\beta) - S_l(G)S_{k-2}(G|\alpha\beta)\} \right] \\
= & \sum_{\substack{\alpha \neq \beta \\ \alpha, \beta \in G}} \left[2S_{m-1}(G|\beta)\{S_k(G|\alpha\beta)S_{l-1}(G|\alpha\beta) - S_l(G|\alpha\beta)S_{k-1}(G|\alpha\beta)\} \right. \\
& \quad + S_m(G)\{S_k(G|\alpha\beta)S_{l-2}(G|\alpha\beta) - S_l(G|\alpha\beta)S_{k-2}(G|\alpha\beta)\} \\
& \quad \left. + S_m(G)(W_{\alpha\alpha} - W_{\beta\beta})\{[S_{k-2}(G|\alpha\beta)S_{l-1}(G|\alpha\beta) - S_{l-2}(G|\alpha\beta)S_{k-1}(G|\alpha\beta)]\} \right] \\
= & 2 \sum_{\substack{\alpha \neq \beta \\ \alpha, \beta \in G}} S_{m-1}(G|\beta) \left[S_k(G|\alpha\beta)S_{l-1}(G|\alpha\beta) - S_l(G|\alpha\beta)S_{k-1}(G|\alpha\beta) \right] \\
& + S_m(G) \sum_{\substack{\alpha \neq \beta \\ \alpha, \beta \in G}} \left[S_k(G|\alpha\beta)S_{l-2}(G|\alpha\beta) - S_l(G|\alpha\beta)S_{k-2}(G|\alpha\beta) \right] \\
\lesssim & 0.
\end{aligned}$$

Here we have used again the Newton-MacLaurin inequality. So (4.22) follows.

Combining (4.20) and (4.22), we have

$$(4.26) \quad \sum_{\alpha=1}^n F^{\alpha\alpha} \phi_{\alpha\alpha} \lesssim S_m(G) \sum_{i \in B} \left[\varphi_{ii} - \frac{k-l+1}{k-l} \frac{\varphi_i^2}{\varphi} - (k-l)\varphi \right] + I_1 + I_2,$$

where

$$\begin{aligned} I_1 = & S_m(G) \sum_{i \in B} \left[\sum_{\alpha \in B} \frac{S_{k-2}(G)}{S_l(G)} W_{\alpha\alpha i}^2 - \sum_{\alpha \in B} \frac{S_k(G)S_{l-2}(G)}{S_l^2(G)} W_{\alpha\alpha i}^2 \right] \\ & - S_{m-1}(G) \sum_{\alpha=1}^n \sum_{i,j \in B} F^{\alpha\alpha} W_{ij\alpha}^2 \\ & + S_m(G) \sum_{i \in B} \sum_{\substack{\alpha \neq \beta \\ \alpha, \beta \in B}} \left[\frac{S_{k-2}(G)}{S_l(G)} - \frac{S_k(G)S_{l-2}(G)}{S_l^2(G)} \right] W_{\alpha\beta i}^2, \end{aligned}$$

$$\begin{aligned} I_2 = & \sum_{i \in B} \left\{ \left(1 + \frac{1}{k-l}\right) S_m(G) \frac{\varphi_i^2}{\varphi} - S_m(G) \sum_{\substack{\alpha \neq \beta \\ \alpha, \beta \in G}} \left[\frac{S_{k-2}(G|\alpha\beta)}{S_l(G)} - 2 \frac{S_{k-1}(G|\alpha)S_{l-1}(G|\beta)}{S_l^2(G)} \right. \right. \\ & \left. \left. - \frac{S_k(G)S_{l-2}(G|\alpha\beta)}{S_l^2(G)} + 2 \frac{S_k(G)S_{l-1}(G|\alpha)S_{l-1}(G|\beta)}{S_l^3(G)} \right] W_{\alpha\alpha i} W_{\beta\beta i} \right. \\ & \left. + 2 S_m(G) \sum_{\alpha \in G} \left[\frac{S_{k-1}(G|\alpha)S_{l-1}(G|\alpha)}{S_l^2(G)} - \frac{S_k(G)S_{l-1}^2(G|\alpha)}{S_l^3(G)} \right] W_{\alpha\alpha i}^2 \right. \\ & \left. - 2 \sum_{\alpha \in G} \left[\frac{S_{m-1}(G|\alpha)S_{k-1}(G|\alpha)}{S_l(G)} - \frac{S_k(G)S_{m-1}(G|\alpha)S_{l-1}(G|\alpha)}{S_l^2(G)} \right] W_{\alpha\alpha i}^2 \right\}. \end{aligned}$$

Claim. $I_1 \lesssim 0$ and $I_2 \lesssim 0$.

If the **Claim** is true, it follows from (4.26) that

$$(4.27) \quad \sum_{\alpha, \beta=1}^n F^{\alpha\beta} \phi_{\alpha\beta} \lesssim S_m(G) \sum_{i \in B} \left[\varphi_{ii} - \frac{k-l+1}{k-l} \frac{\varphi_i^2}{\varphi} - (k-l)\varphi \right].$$

Thus (4.5) follows from (4.27).

Proof of the Claim. First by induction and Newton-MacLaurin inequality we have the following inequality

$$(4.28) \quad \begin{aligned} & S_m(G)S_l(G)S_{k-2}(G) - S_{m-1}(G)S_{k-1}(G)S_l(G) \\ & - S_m(G)S_k(G)S_{l-2}(G) + S_k(G)S_{l-1}(G)S_{m-1}(G) \leq 0. \end{aligned}$$

On the other hand, it is clear that by (4.23),

$$(4.29) \quad \sum_{\alpha=1}^n \sum_{i,j \in B} F^{\alpha\alpha} W_{ij\alpha}^2 \geq \sum_{i \in B} \sum_{\alpha, \beta \in B} \left[\frac{S_{k-1}(G)}{S_l(G)} - \frac{S_k(G)S_{l-1}(G)}{S_l(G)^2} \right] W_{\alpha\beta i}^2.$$

If we put (4.29) into I_1 and using (4.28), we obtain

$$\begin{aligned} S_l^2(G)I_1 &\lesssim \left[S_l(G)S_l(G)S_{k-2}(G) - S_{m-1}(G)S_{k-1}(G)S_l(G) - S_m(G)S_k(G)S_{l-2}(G) \right. \\ &\quad \left. + S_k(G)S_{m-1}(G)S_{l-1}(G) \right] \sum_{i \in B} \sum_{\alpha, \beta \in B} W_{\alpha\beta i}^2 \\ &\leq 0. \end{aligned}$$

To treat I_2 , it follows from (4.7) and (4.8),

$$(4.30) \quad \varphi_i \sim \sum_{\alpha \in G} F^{\alpha\alpha} W_{\alpha\alpha i} \quad \text{for } i \in B.$$

Using (4.23), we need only to verify the following inequality for each $i \in B$,

$$\begin{aligned} &\sum_{\alpha \in G} \left\{ \frac{2}{W_{\alpha\alpha}} \left[S_l^2(G)S_k(G)S_{k-1}(G|\alpha) - S_k^2(G)S_l(G)S_{l-1}(G|\alpha) \right] W_{\alpha\alpha i}^2 \right. \\ &\quad + \frac{2}{k-l} S_l(G)S_k(G)S_{k-1}(G|\alpha)S_{l-1}(G|\alpha)W_{\alpha\alpha i}^2 \\ &\quad \left. + \left[\left(1 - \frac{1}{k-l}\right) S_k^2(G)S_{l-1}^2(G|\alpha) - \left(1 + \frac{1}{k-l}\right) S_l^2(G)S_{k-1}^2(G|\alpha) \right] W_{\alpha\alpha i}^2 \right\} \\ &\quad + \sum_{\substack{\alpha \neq \beta \\ \alpha, \beta \in G}} \left[S_l^2(G)S_k(G)S_{k-2}(G|\alpha\beta) - S_l(G)S_k^2(G)S_{l-2}(G|\alpha\beta) \right. \\ &\quad \left. + \left(1 - \frac{1}{k-l}\right) S_k^2(G)S_{l-1}(G|\alpha)S_{l-1}(G|\beta) \right. \\ &\quad \left. + \frac{2}{k-l} S_l(G)S_k(G)S_{k-1}(G|\alpha)S_{l-1}(G|\beta) \right. \\ &\quad \left. - \left(1 + \frac{1}{k-l}\right) S_l^2(G)S_{k-1}(G|\alpha)S_{k-1}(G|\beta) \right] W_{\alpha\alpha i} W_{\beta\beta i} \\ &\geq 0. \end{aligned}$$

This follows from the fact that the matrix $(f^{\alpha\beta} + 2\frac{f^\alpha}{\lambda_\alpha}\delta_{\alpha\beta})$ is semi-positive definite (e.g. [25]) for $f(\lambda) = -(\frac{S_k}{S_l})^{-\frac{1}{k-l}}(\lambda)$ when $\lambda = (\lambda_1, \lambda_2, \dots, \lambda_m)$ where each λ_i ($1 \leq i \leq m$) is positive number. \square

5

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