

# Minimal Lipschitz Extensions to differentiable functions\*

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## Abstract

We generalize the Lipschitz constant to Whitney's functions and prove that any Whitney's function defined on a non-empty subset of  $\mathbb{R}^n$  extends to a Whitney's function of domain  $\mathbb{R}^n$  with the same constant. The proof uses an argument which refines the one used by Kirszbraun in the continuous case and, for this reason, holds only for  $\mathbb{R}^n$  equipped with the euclidean norm. This constant is exactly the Lipschitz constant of the gradient of the extension and, therefore, this extension is minimal.

We continue the paper with a first approach of the absolutely minimal Lipschitz extension problem in the differentiable case.

## 1 Introduction

We prove in this paper that any 1-Whitney's function defined on a non-empty subset of  $\mathbb{R}^n$  extends to a differentiable function whose Lipschitz constant of the differential is minimal. It is, as far as we know, the first result concerning the minimal Lipschitz extension problem in the multivariate differentiable case. The construction of the extension involved in the proof is also the first one which differs from the original Whitney's construction [13] and of its variant by Hestenes [9].

Results of Whitney [13] and McShane [12] have opened the door to the formulation, the connexion with *PDE*  $\Delta_\infty u = 0$  and the resolution of the absolutely minimal Lipschitz extension problem in the continuous case by Aronsson [1] and Jensen [10]. The results of this paper open the similar door in the differentiable case.

The paper is organized as follows. Section 2 is concerned by definitions and known results concerning the Lipschitz extension problem in the differentiable case. Section 3 is concerned by the minimal Lipschitz extension problem and contains the main result. Section 4 deals with the absolutely minimal problem.

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\*Date : April 29, 2004.

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<sup>‡</sup>Mathematics Subject Classification. 54C20, 58C25, 46T20, 49.

## 2 Lipschitz extensions

A  $m$ -Whitney's function is a function  $T : a \in \text{dom}(T) \subset \mathbb{R}^n \rightarrow T_a \in \mathcal{P}_m(\mathbb{R}^n, \mathbb{R}^d)$  where  $\mathcal{P}_m(\mathbb{R}^n, \mathbb{R}^d)$  denotes the space of polynomials functions  $P : x \in \mathbb{R}^n \rightarrow P(x) \in \mathbb{R}^d$  of total degree at most  $m$ .

A function (usual or  $m$ -Whitney's) is said to be total if its domain is  $\mathbb{R}^n$ .

A total  $\mathcal{C}^m$ -function  $u$  is said to be an extension of a  $m$ -Whitney's function  $T$  if for any  $a \in \text{dom}(T)$ , the  $m$ -Taylorian expansion of  $u$  at  $a$  coincides with  $T_a$ . H. Whitney [13] gave necessary and sufficient conditions on a  $m$ -Whitney's function of closed domain to extend to a total  $\mathcal{C}^m$ -function.

We say that a total  $\mathcal{C}^m$ -function  $u$  is  $m$ -Lipschitzian if its  $m^{\text{th}}$  derivative  $D^m(u)$  is Lipschitz that is  $L^0(D^m(u)) < +\infty$  where  $L^0(D^m(u))$  is the usual Lipschitz constant of  $D^m(u)$  :

$$L^0(D^m(u)) := \sup_{a \neq b \in \mathbb{R}^n} \frac{\| \| D^m(u)(a) - D^m(u)(b) \| \|}{\| b - a \|} \quad (2.1)$$

where  $\| \|$  denotes any norm on  $\mathbb{R}^n$  and  $\| \| \|$  any norm on the space of the  $m$ -linear symmetric applications from  $\mathbb{R}^n$  to  $\mathbb{R}^d$ . G. Glaeser [7], by a sharp examination of the Whitney's construction, gave a necessary and sufficient condition for a Whitney's function  $T$  to extend to a total  $m$ -Lipschitzian function. This condition is  $K_G^m(T) < +\infty$  where

$$K_G^m(T) := \sup_{a \neq b \in \text{dom}(T)} \sup_{x \in \mathbb{R}^n} \frac{\| T_a(x) - T_b(x) \|}{\| b - a \| (\| x - a \|^m + \| x - b \|^m)}. \quad (2.2)$$

Precisely G. Glaeser showed that any  $T$  satisfying  $K_G^m(T) < +\infty$  can be extended to a total  $m$ -Lipschitzian function  $u$  such that  $L^0(D^m(u)) \leq C_{m,n} K_G^m(T)$  where  $C_{m,n}$  is an absolute constant which depends only on  $m$  and  $n$ .

Chr. Coatmelec proved that this condition can also be written  $K_W^m(T) < +\infty$  or  $K_C^m(T) < +\infty$  where

$$K_W^m(T) := \sup_{a \neq b \in \text{dom}(T)} \sup_{k=0, \dots, m} \frac{\| D^k T_a(b) - D^k T_b(b) \|}{\| b - a \|^{m+1-k}} (m-k)!, \quad (2.3)$$

is issued from Whitney's original paper and

$$K_C^m(T) := \sup_{a \neq b \in \text{dom}(T)} \sup_{x \in \text{Diam}(a,b)} \frac{\| T_a(x) - T_b(x) \|}{\| b - a \|^{m+1}}, \quad (2.4)$$

where  $\text{Diam}(a, b)$  denotes the ball of diameter  $[a, b]$ , is issued from Coatmelec's one [5].

*Remark 2.1.* When  $\text{dom}(T)$  has a unique element we set  $K_W^m(T) = K_G^m(T) = K_C^m(T) := 0$ .

From now on we say that a  $m$ -Whitney's function  $T$  is Lipschitzian if it can be extended to a total  $m$ -Lipschitzian function that is if  $K_G^m(T) < +\infty$  (or equivalently  $K_W^m(T) < +\infty$  or  $K_C^m(T) < +\infty$ ).

Note here that any Lipschitzian  $m$ -Whitney's function  $T$  has a unique extension  $\bar{T}$  to the closure  $\overline{\text{dom}}(T)$  of  $\text{dom}(T)$ ; this extension satisfies  $K_W^m(\bar{T}) = K_W^m(T)$ .

It follows from Glaeser's result that total Lipschitzian  $m$ -Whitney's functions and total  $m$ -Lipschitzian functions can be canonically identified as follows. To each total  $m$ -Whitney's function  $u$  is canonically associated the total Lipschitzian  $m$ -Whitney's function  $x \in \mathbb{R}^n \rightarrow U_x \in \mathcal{P}_m(\mathbb{R}^n, \mathbb{R}^d)$  where  $U_x$  is the  $m$ -Taylorian expansion of  $u$  at  $x$ . Conversely to each total Lipschitzian  $m$ -Whitney's function  $U$  is canonically associated the  $m$ -Lipschitzian function  $u$  defined by  $u(x) := U_x(x)$ . It follows from above that these two canonical mappings are reciprocal.

### 3 Minimal Lipschitz extensions

**Definition 3.1.** Let  $T$  be any Lipschitzian  $m$ -Whitney's function. We say that a total  $m$ -Lipschitzian function  $u$  is a minimal extension of  $T$  if  $u$  extends  $T$  and if for any total  $m$ -Lipschitzian function  $v$  which extends  $T$  we have

$$L^0(D^m(v)) \geq L^0(D^m(u)) .$$

Note that, in the case  $m = 0$ , the above definition of Lipschitz minimality contains (but does not reduce to) the classical one. This definition allows to enlarge the problem of the minimal Lipschitz extension in cases where the classical minimal problem has no solution (see the counter-example of [6], p. 202). Remark here that Glaeser's result applied for  $m = 0$  insures that any partial Lipschitz function from  $\mathbb{R}^n$  to  $\mathbb{R}^d$  can be extended to a total Lipschitz function.

In the case  $m = 0, d = 1$  (any  $n$ ) it is known for a long time [[13], footnote p. 63], [12], that the problem of existence of minimal Lipschitz extensions has a positive solution. It is also the case for  $d > 1, \mathbb{R}^n, \mathbb{R}^d$  euclidean : this result is due to Kirszbraun [11]. The proof of the main theorem of this paper uses an argument which refines the one used by Kirszbraun.

In the case  $n = 1, d = 1$  (any  $m$ ), it will be seen in section 4 that a stronger problem has been completely positively solved by G. Glaeser [8].

From now on in this section 3 we fix  $m = 1, d = 1$  (any  $n$ ). The space  $\mathbb{R}^n$  is equipped with the standard scalar inner product  $\langle ., . \rangle$  and the associated euclidean norm  $\| . \| = \langle ., . \rangle^{1/2}$ . Via the scalar product we identify vectors of  $\mathbb{R}^n$

and linear forms on  $\mathbb{R}^n$ , in particular gradient and differential. For typographical convenience  $\|b - a\|$  is denoted  $ab$ .

For any 1-Whitney's function  $T$  we write  $T_a(x) = u_a + \langle D_a u, x - a \rangle$ ,  $a \in \text{dom}(T)$ ,  $x \in \mathbb{R}^n$ .

For any Lipschitzian 1-Whitney's function  $T$  we define

$$L^1(T) := 0 \text{ if } \text{dom}(T) \text{ has a single element}$$

and

$$L^1(T) := \sup_{a \neq b \in \text{dom}(T)} (\sqrt{A_{a,b}^2 + B_{a,b}^2} + |A_{a,b}|) \text{ if not ,} \quad (3.1)$$

where

$$A_{a,b} := \frac{2(u_a - u_b) + \langle D_a u + D_b u, b - a \rangle}{ab^2} ,$$

$$B_{a,b} := \frac{\|D_a u - D_b u\|}{ab} .$$

**Proposition 3.2.** *We have*

$$L^1(T) = 2 \sup_{a \neq b \in \text{dom}(T)} \sup_{x \in \mathbb{R}^n} \frac{T_a(y) - T_b(y)}{ay^2 + by^2} = 2 \sup_{a \neq b \in \text{dom}(T)} \sup_{x \in \text{Diam}(a,b)} \frac{T_a(y) - T_b(y)}{ay^2 + by^2} ,$$

where  $\text{Diam}(a,b)$  denotes the ball of center  $(a+b)/2$  and of radius  $ab/2$ .

*Proof.* For any  $a \neq b \in \text{dom}(T)$  and  $y \in \mathbb{R}^n$  we set

$$g_{a,b}(y) := \frac{T_a(y) - T_b(y)}{ay^2 + by^2} .$$

It is sufficient to prove that for any  $a \neq b \in \text{dom}(T)$

$$\sup_{x \in \mathbb{R}^n} |g_{a,b}(x)| = \frac{1}{2} (\sqrt{A_{a,b}^2 + B_{a,b}^2} + |A_{a,b}|) ,$$

and that the supremum is attained inside  $\text{Diam}(a,b)$ .

For any  $x \in \mathbb{R}^n$  we set

$$t := \frac{2}{ab} \left( x - \frac{a+b}{2} \right) .$$

We have

$$T_a(x) - T_b(x) = \frac{ab^2}{2} A_{a,b} + \frac{ab}{2} \langle D_a u - D_b u, t \rangle ,$$

and

$$ax^2 + bx^2 = \frac{ab^2}{2} (1 + t^2) .$$

Therefore

$$\sup_{x \in \mathbb{R}^n} |g(x)| = \sup_{t \in \mathbb{R}^n} \frac{|A_{a,b} + \langle D_a u - D_b u, t \rangle / ab|}{1 + \|t\|^2}$$

First case :  $D_a u - D_b u = 0$ . The maximum in  $t$  is attained for  $t = 0$  and

$$\sup_{x \in \mathbb{R}^n} |g_{a,b}(x)| = |A_{a,b}| .$$

Second case :  $D_a u - D_b u \neq 0$ . We set

$$v_1 := \frac{D_a u - D_b u}{\|D_a u - D_b u\|}$$

and choose  $v_2, \dots, v_n \in \mathbb{R}^n$  with  $\|v_k\|^2 = 1$  and  $\langle v_k, v_l \rangle = 0$  for  $k \neq l$ , and  $\alpha, \beta_2, \dots, \beta_n \in \mathbb{R}$  such that

$$t = \alpha v_1 + \sum_{k=2}^n \beta_k v_k .$$

We have  $1 + \|t\|^2 = 1 + \alpha^2 + \sum_{k=2}^n \beta_k^2$ , and  $\frac{1}{ab} \langle D_a u - D_b u, t \rangle = \alpha B_{a,b}$ . Therefore

$$\sup_{x \in \mathbb{R}^n} |g_{a,b}(x)| = \sup_{\alpha \in \mathbb{R}} \frac{|A_{a,b} + \alpha B_{a,b}|}{1 + \alpha^2} .$$

It is now elementary to prove that

$$\sup_{\alpha \in \mathbb{R}} \frac{|A_{a,b} + \alpha B_{a,b}|}{1 + \alpha^2} = \frac{1}{2} (\sqrt{A_{a,b}^2 + B_{a,b}^2} + |A_{a,b}|)$$

and that the supremum is attained inside the interval  $[-1, 1]$ .  $\square$

*Remark 3.3.* Applying Glaeser's result [8] in the case  $m = 1$ , we can, when  $\text{dom}(T) = \{a, b\}$ , exactly compute the unique minimal extension  $u$  on  $[a, b]$ . We find  $L^0(u^1) = (A_{a,b}^2 + B_{a,b}^2)^{1/2} + |A_{a,b}|$  and we can moreover verify that

$$L^0(u^1) = 2 \sup_{x \in \mathbb{R}} \frac{|T_a(x) - T_b(x)|}{ax^2 + bx^2} = 2 \sup_{x \in [a,b]} \frac{|T_a(x) - T_b(x)|}{ax^2 + bx^2} .$$

*Remark 3.4.* It can be checked that  $L^1(T)$ ,  $K_W^1(T)$ ,  $K_G^1(T)$ ,  $K_C^1(T)$  are equivalent and that  $T$  extends to a unique  $\bar{T}$  defined on  $\overline{\text{dom}(T)}$  satisfying  $L^1(\bar{T}) = L^1(T)$ . So, in the following, we can assume without loss generality that  $T$  has a closed domain.

**Proposition 3.5.** *Let  $u$  be a total 1-Lipschitzian function and  $U$  its associated Lipschitzian 1-Whitney's function. Then*

$$L^1(U) = L^0(Du) .$$

*Proof.* For any  $x, y \in \mathbb{R}^n$  we set  $U_x(y) := u_x + \langle D_x u, y - x \rangle$ . We can write

$$u_y - u_x = \int_0^1 \langle D_{x+t(y-x)} u, y - x \rangle dt .$$

For any  $x, y, z \in \mathbb{R}^n$  we have

$$\begin{aligned} |U_x(y) - u_y| &= |u_x - u_y + \langle D_x u, y - x \rangle| \\ &= \left| \int_0^1 \langle D_{x+t(y-x)} u - D_x u, y - x \rangle dt \right| \\ &\leq \int_0^1 |\langle D_{x+t(y-x)} u - D_x u, y - x \rangle| dt \\ &\leq \int_0^1 \|D_{x+t(y-x)} u - D_x u\| \|y - x\| dt \\ &\leq L^0(Du) \|y - x\|^2 \int_0^1 t dt \\ &\leq \frac{1}{2} L^0(Du) \|y - x\|^2, \end{aligned} \tag{3.2}$$

and, therefore,

$$\begin{aligned} |U_x(z) - U_y(z)| &\leq |U_x(z) - u_z| + |u_z - U_y(z)| \\ &\leq \frac{1}{2} L^0(Du) (\|x - z\|^2 + \|y - z\|^2), \end{aligned} \tag{3.3}$$

that is  $L^1(U) \leq L^0(Du)$ .

Conversely, by proposition 3.2, we have

$$2 \sup_{z \in \mathbb{R}^n} \frac{|T_x(z) - T_y(z)|}{xz^2 + yz^2} = \sqrt{A_{x,y}^2 + B_{x,y}^2} + |A_{x,y}| \geq B_{x,y} \text{ for any } x \neq y \in \mathbb{R}^n ,$$

that is  $L^1(U) \geq L^0(Du)$ .

□

We are now ready to state and prove the main result of this paper.

**Theorem 3.6.** *Let  $T$  be a Lipschitzian 1-Whitney's function. Then  $T$  extends to a total Lipschitzian 1-Whitney's function  $U$  such that  $L^1(U) = L^1(T)$ . Moreover the total 1-Lipschitzian function  $x \rightarrow U_x(x)$  associated with  $U$  is a minimal 1-Lipschitzian extension of  $T$ .*

*Proof.* Let us set  $K := \frac{1}{2}L^1(T)$ ,  $S := \text{dom}(T)$ . By transfinite induction (that is by Zorn's lemma) it is sufficient to prove that for any  $x \in \mathbb{R}^n - S$  there exist  $u_x \in \mathbb{R}$ ,  $D_x u \in \mathbb{R}^n$  such that

$$-K \leq \frac{T_x(y) - T_a(y)}{xy^2 + ay^2} \leq K, \text{ for any } a \in S, y \in \mathbb{R}^n, \quad (3.4)$$

where  $T_x(y) := u_x + \langle D_x u, y - x \rangle$ .

If  $K = 0$  then the 1-Whitney's function  $T$  is constant on  $\text{dom}(T)$  and we can (and must) extend  $T$  on  $\mathbb{R}^n$  by this constant function. So, from now on, we assume that  $K \neq 0$ .

First step : Elimination of  $y$ .

The second inequality of 3.4 can be written

$$0 \leq g_a(y) \text{ for any } a \in S, y \in \mathbb{R}^n. \quad (3.5)$$

where

$$g_a(y) := T_a(y) - T_x(y) + K(xy^2 + ay^2).$$

Since function  $y \rightarrow g_a(y)$  is quadratic and  $K > 0$ , the minimum in  $y$  is attained for  $y_0 \in \mathbb{R}^n$  which realizes  $D_{y_0} g_a = 0$  that is

$$y_0 = \frac{1}{2}(x + y) + \frac{1}{4K}(D_x u - D_a u).$$

So, after elementary calculations, condition 3.5 becomes equivalent to : for any  $a \in S$

$$u_x \leq u_a + \frac{1}{2} \langle D_a u + D_x u, x - a \rangle + \frac{K}{2} a x^2 - \frac{1}{8K} \|D_a u - D_x u\|^2. \quad (3.6)$$

Similarly, using the first inequality of 3.4, we obtain the following condition : for any  $a \in S$

$$u_b + \frac{1}{2} \langle D_b u + D_x u, x - b \rangle - \frac{K}{2} b x^2 + \frac{1}{8K} \|D_b u - D_x u\|^2 \leq u_x. \quad (3.7)$$

So condition 3.4 is equivalent to both condition 3.6 and 3.7 where  $y$  has disappeared.

Second step : Elimination of  $u_x$ .

By examination of conditions 3.6 and 3.7 we see that  $u_x$  exists only if

$$\begin{aligned} u_b + \frac{1}{2} \langle D_b u + D_x u, x - b \rangle - \frac{K}{2} b x^2 + \frac{1}{8K} \|D_b u - D_x u\|^2 \\ \leq \\ u_a + \frac{1}{2} \langle D_a u + D_x u, x - a \rangle + \frac{K}{2} a x^2 - \frac{1}{8K} \|D_a u - D_x u\|^2 \\ \text{for any } a, b \in S. \end{aligned} \quad (3.8)$$

But, conversely, if condition 3.4 holds we infer

$$\min \leq \max \quad (3.9)$$

where

$$\min := \sup_{b \in S} \left( u_b + \frac{1}{2} \langle D_b u + D_x u, x - b \rangle - \frac{K}{2} b x^2 + \frac{1}{8K} \| D_b u - D_x u \|^2 \right),$$

and

$$\max := \inf_{a \in S} \left( u_a + \frac{1}{2} \langle D_a u + D_x u, x - a \rangle + \frac{K}{2} a x^2 - \frac{1}{8K} \| D_a u - D_x u \|^2 \right).$$

It follows that the existence of  $u_x$  is a consequence of the existence of  $D_x u$  satisfying (3.8) : we can take for  $u_x$  any number between  $\min$  and  $\max$ .

So, at this stage of the proof, we have eliminated  $y \in \mathbb{R}^n$  and  $u_x \in \mathbb{R}$  and we have only to prove the existence of a  $D_x u \in \mathbb{R}^n$  which satisfies condition (3.8).

Third step : Elimination of  $D_x u$  (geometrical formulation).

Writing condition (3.8) under the form  $Q \leq 0$ , we see that  $Q$  is a quadratic polynomial of  $D_x u$ . Writing this quadratic polynomial under canonical form, condition (3.8) becomes, after tedious but elementary calculations,

$$\| D_x u - V_{a,b} \|^2 \leq \alpha_{a,b} + \beta_{a,b}, \text{ for any } a, b \in S, \quad (3.10)$$

where

$$V_{a,b} := \frac{1}{2} (D_a u + D_b u) + K(b - a),$$

$$\alpha_{a,b} := \frac{1}{2} (4K(2(u_a - u_b) + \langle D_a u - D_b u, b - a \rangle) - \| D_a u - D_b u \|^2 + 4K^2 ab^2),$$

$$\beta_{a,b} := \left\| \frac{1}{2} (D_a u - D_b u) + K(2x - a - b) \right\|^2.$$

Using the definition of  $L^1(T)$  we have  $(A_{a,b}^2 + B_{a,b}^2)^{1/2} + |A_{a,b}| \leq 2K$ , and therefore

$$0 \leq -4K |A_{a,b}| - B_{a,b}^2 + 4K^2. \quad (3.11)$$

Since  $\alpha_{a,b}$  can be written  $\alpha_{a,b} = \frac{1}{2} (4K A_{a,b} - B_{a,b}^2 + 4K^2) ab^2$ , it follows that  $\alpha_{a,b} \geq 0$ .

Then, setting  $r_{a,b} := \sqrt{\alpha_{a,b} + \beta_{a,b}}$ , condition (3.8) becomes

$$\| D_x u - V_{a,b} \|^2 \leq r_{a,b}^2, \text{ for all } a, b \in S. \quad (3.12)$$

In other words, denoting by  $B_{a,b}$  the ball of center  $V_{a,b}$  and of radius  $r_{a,b}$ , the original problem reduces to :

$$\bigcap_{a,b \in S} B_{a,b} \neq \emptyset, \quad (3.13)$$

or, using compactness,

$$\cap_{a,b \in F} B_{a,b} \neq \emptyset, \text{ for any finite non empty subset } F \text{ of } S. \quad (3.14)$$

From now on, by 3.14, we shall assume without loss of generality that  $S$  is finite.

Fourth step : elimination of  $D_x u$  (algebraic formulation).

For any  $a, b, c, d \in S$  we set

$$\Phi(a, b, c, d) := r_{a,b}^2 + r_{c,d}^2 - \|V_{a,b}\|^2 - \|V_{c,d}\|^2.$$

Expanding again  $V_{a,b}$  and  $V_{c,d}$ , we can write

$$\Phi(a, b, c, d) = \Phi_1 + \Phi_2 + \Phi_3 + \Phi_4,$$

where

$$\begin{aligned} \Phi_1 &= \alpha_{a,d} + \alpha_{c,b}, \\ \Phi_2 &= 2K^2(ax^2 + bx^2 + cx^2 + dx^2), \\ \Phi_3 &= 2(\langle D_a u, K(x-d) \rangle + \langle D_b u, K(c-x) \rangle \\ &\quad + \langle D_c u, K(x-b) \rangle + \langle D_d u, K(a-x) \rangle), \end{aligned}$$

and

$$\Phi_4 = -\langle D_a u, D_d u \rangle - \langle D_c u, D_b u \rangle.$$

Since  $\Phi_1 = \alpha_{a,d} + \alpha_{c,b} = \frac{1}{2}((4KA_{a,d} - B_{a,d}^2)ad^2 + (4KA_{c,b} - B_{c,b}^2)cb^2)$  we infer, using 3.11, that

$$\Phi_1 \geq -2K^2(ad^2 + cb^2).$$

It follows that

$$\begin{aligned} \Phi_1 + \Phi_2 &\geq 2K^2(ax^2 + bx^2 + cx^2 + dx^2 - ad^2 - cb^2) \\ &\geq -4K^2(\langle x-a, d-x \rangle + \langle x-c, b-x \rangle), \end{aligned}$$

and, therefore, that

$$\begin{aligned} \Phi(a, b, c, d) &\geq -4(\langle \frac{1}{2}D_a u + K(x-a), \frac{1}{2}D_d u + K(d-x) \rangle \\ &\quad + \langle \frac{1}{2}D_c u + K(x-c), \frac{1}{2}D_b u + K(b-x) \rangle). \quad (3.15) \end{aligned}$$

Let us now show that if  $r_{a,b} = r_{c,d} = 0$  then  $V_{a,b} = V_{c,d}$ .

Setting  $P := D_a u + 2K(x-a)$  and  $Q := D_c u + 2K(x-c)$ .

Condition  $r_{a,b} = r_{c,d} = 0$  implies

$$P = D_b u - 2K(x-b), \quad Q = D_d u - 2K(x-d)$$

and, therefore,

$$V_{a,b} = \frac{1}{2}D_a u + K(x-a) + \frac{1}{2}D_b u - K(x-b) = P$$

$$V_{c,d} = \frac{1}{2}D_c u + K(x-c) + \frac{1}{2}D_d u - K(x-d) = Q.$$

We can write

$$r_{a,b}^2 + r_{c,d}^2 - \|V_{a,b} - V_{c,d}\|^2 = \Phi(a,b,c,d) + 2 \langle P, Q \rangle.$$

By (3.15) we have

$$\begin{aligned} \Phi(a,b,c,d) \geq & -4 \left( \langle \frac{1}{2}D_a u + K(x-a), \frac{1}{2}D_d u + K(d-x) \rangle \right. \\ & \left. + \langle \frac{1}{2}D_c u + K(x-c), \frac{1}{2}D_b u + K(b-x) \rangle \right), \end{aligned}$$

that is  $\Phi(a,b,c,d) \geq -2 \langle P, Q \rangle$ .

Therefore  $r_{a,b}^2 + r_{c,d}^2 - \|V_{a,b} - V_{c,d}\|^2 \geq 0$ .

Since  $r_{a,b} = r_{c,d} = 0$  we obtain  $V_{a,b} = V_{c,d}$ .

In other words, we conclude that balls  $B_{a,b}$  of radius 0 have the same center.

For any  $\lambda \geq 0$  let us denote by  $B_{a,b}(\lambda)$  the ball of center  $V_{a,b}$  and of radius  $\lambda r_{a,b}$ . Since balls  $B_{a,b}$  of radius 0 have the same center, it follows that all balls  $B_{a,b}(\lambda)$  intersect for  $\lambda$  sufficiently large. For the smallest  $\lambda$  for which  $\bigcap_{(a,b) \in S} B_{a,b}(\lambda) \neq \emptyset$ , this intersection contains a single element  $r$  and this element belongs to the convex hull of the set  $E$  of those  $V_{a,b}$  such that  $\|r - V_{a,b}\| = \lambda r_{a,b}$  (see [[6], p.199] for a proof). It follows that we can write

$$r := \sum_{(a,b) \in E_0} \xi_{a,b} V_{a,b}, \quad \sum_{(a,b) \in E_0} \xi_{a,b} = 1. \quad (3.16)$$

where  $E_0 := \{(a,b) \in S^2 : V_{a,b} \in E\}$ ,  $\xi_{a,b} \geq 0$ ,  $\sum_{(a,b) \in E_0} \xi_{a,b} = 1$ .

Now we have to prove that  $\lambda \leq 1$ .

Using (3.16) we obtain

$$\sum_{(a,b),(c,d) \in E_0} \xi_{a,b} \xi_{c,d} \langle r - V_{a,b}, r - V_{c,d} \rangle = 0. \quad (3.17)$$

For any  $a,b,c,d \in S$  we have

$$\|V_{c,d} - V_{a,b}\|^2 = \|r - V_{a,b}\|^2 + \|r - V_{c,d}\|^2 - 2 \langle r - V_{a,b}, r - V_{c,d} \rangle.$$

For any  $(a,b), (c,d) \in E_0$  we have therefore

$$\|V_{c,d} - V_{a,b}\|^2 = \lambda^2 r_{a,b}^2 + \lambda^2 r_{c,d}^2 - 2 \langle r - V_{a,b}, r - V_{c,d} \rangle. \quad (3.18)$$

Multiplying (3.18) by  $\xi_{a,b} \xi_{c,d}$  adding and using (3.17) we obtain

$$0 = \sum_{(a,b),(c,d) \in E_0} \xi_{a,b} \xi_{c,d} (-\|V_{c,d} - V_{a,b}\|^2 + \lambda^2 r_{a,b}^2 + \lambda^2 r_{c,d}^2). \quad (3.19)$$

Setting

$$\Delta := \sum_{(a,b),(c,d) \in E_0} \xi_{a,b} \xi_{c,d} (-\|V_{c,d} - V_{a,b}\|^2 + r_{a,b}^2 + r_{c,d}^2), \quad (3.20)$$

and subtracting (3.19) from (3.20) we obtain

$$\Delta = (1 - \lambda^2) \sum_{(a,b),(c,d) \in E_0} \xi_{a,b} \xi_{c,d} (r_{a,b}^2 + r_{c,d}^2).$$

If  $r_{a,b} = 0$  for any  $(a, b) \in E_0$  then, using the definition of  $E_0$  and the fact -already proved- that all balls  $B_{a,b}$ ,  $(a, b) \in E_0$  have in this case the same center, we see that  $D_x u$  can -and must- be chosen to be this center.

Else condition  $\lambda \leq 1$  is equivalent to condition  $\Delta \geq 0$ .

Final step : Verification of condition  $\Delta \geq 0$ .

Since

$$\|r\|^2 = \sum_{(a,b),(c,d) \in E_0} \xi_{a,b} \xi_{c,d} \langle V_{a,b}, V_{c,d} \rangle, \quad (3.21)$$

we can write

$$\Delta = 2 \|r\|^2 + \sum_{(a,b),(c,d) \in E_0} \xi_{a,b} \xi_{c,d} \Phi(a, b, c, d).$$

Let us set

$$X := \sum_{(a,b) \in E_0} \xi_{a,b} \left( \frac{1}{2} D_a u + K(x - a) \right), \quad Y := \sum_{(a,b) \in E_0} \xi_{a,b} \left( \frac{1}{2} D_b u + K(b - x) \right).$$

Now, using (3.21) and the definition of  $V_{a,b}$  and  $V_{c,d}$ , a computation shows that

$$2 \|r\|^2 = 2 \|X + Y\|^2. \quad (3.22)$$

Using inequality (3.15) we infer

$$\begin{aligned} \Phi(a, b, c, d) &\geq -4 \left( \langle \frac{1}{2} D_a u + K(x - a), \frac{1}{2} D_a u + K(d - x) \rangle \right. \\ &\quad \left. + \langle \frac{1}{2} D_c u + K(x - c), \frac{1}{2} D_b u + K(b - x) \rangle \right). \end{aligned} \quad (3.23)$$

It follows from that

$$\sum_{(a,b),(c,d) \in E_0} \xi_{a,b} \xi_{c,d} \Phi(a, b, c, d) \geq -8 \langle X, Y \rangle. \quad (3.24)$$

In definitive, using (3.22) and (3.24) we obtain that

$$\Delta \geq 2 \|X + Y\|^2 - 8 \langle X, Y \rangle = 2 \|X - Y\|^2 \geq 0,$$

which is the desired result.

To finish the proof of the theorem let  $v$  be any 1-Lipschitzian total function extending  $T$ . Using proposition 3.5 we have  $L^0(Dv) = L^1(V)$  where  $V$  denotes the 1-Whitney's function associated to  $v$ . Since  $V$  extends  $T$  we have  $L^1(V) \geq L^1(T)$  because  $\sup$  are taken on  $\mathbb{R}^n$  which is larger than  $\text{dom}(T)$ . Using the first part of the theorem and proposition 3.5 again we have  $L^0(Du) = L^1(U) = L^1(T)$ . It follows that  $L^0(Dv) \geq L^0(Du)$ .  $\square$

### 3.1 Questions of uniqueness.

We finish this section 3 by some words concerning the uniqueness. Elementary examples in one variable ( $n = 1$ ) show that the minimal extensions are not in general unique. Proposition 3.9 shows however that all extensions coincide for some points. Note here that G. Aronsson has characterized the set of uniqueness in the continuous case [[1], theorem 2].

We consider again a Lipschitzian 1-Whitney's function  $T$  with  $S := \text{dom}(T)$  and  $K := \frac{1}{2}L^1(T)$  and we define the total upper and lower extensions  $W^+$  and  $W^-$  by

$$W^+(y) := \inf_{b \in S} (T_b(y) + kby^2) , \text{ for any } y \in \mathbb{R}^n ,$$

$$W^-(y) := \sup_{a \in S} (T_a(y) - kay^2) , \text{ for any } y \in \mathbb{R}^n .$$

*Remark 3.7.* Upper and lower total extensions  $W^+$  and  $W^-$  are continuous but, in general, not differentiable.

**Lemma 3.8.** *Let  $u$  be a total 1-Lipschitzian minimal extension of  $T$ . Then*

$$W^-(y) \leq u(y) \leq W^+(y) \text{ for any } y \in \mathbb{R}^n .$$

*Proof.* Let  $U$  be the 1-Whitney's function associated to  $u$ . Since  $L^1(U) = L^1(T) = 2K$  we have, by proposition 3.2 applied to  $U$  :

$$U_a(z) - K(az^2 + yz^2) \leq U_y(z) , \text{ for any } y, z \in \mathbb{R}^n , a \in S , \quad (3.25)$$

and

$$U_y(z) \leq U_b(z) + K(bz^2 + yz^2) , \text{ for any } y, z \in \mathbb{R}^n , b \in S . \quad (3.26)$$

Since 3.25 and 3.26 hold in particular for  $a, b \in S$  we obtain by taking  $z = y$  in 3.25, 3.26 and using the fact that  $U$  extends  $T$

$$T_a(y) - Kay^2 \leq u(y) \leq T_b(y) + Kby^2 , \text{ for any } a, b \in S, y \in \mathbb{R}^n ,$$

which implies  $W^-(y) \leq u(y) \leq W^+(y)$  , for any  $y \in \mathbb{R}^n$  .  $\square$

It follows from Lemma 3.8 that we can hope uniqueness on the set  $E_0 := \{x \in \mathbb{R}^n - S : W^-(x) = W^+(x)\}$ . The case  $K = 0$  being trivial we assume  $K > 0$  in the following.

**Proposition 3.9.** *Let us assume that  $S$  is compact. Then all minimal extensions of  $T$  coincide on  $E_0$ .*

*Proof.* Let  $x \in E_0$ . Since functions  $a \in S \rightarrow T_a(x) - Kxa^2$ ,  $b \in S \rightarrow T_b(x) + Kxb^2$  are continuous, there exists, by compactness of  $S$ ,  $a, b \in S$  such that  $T_a(x) - Kxa^2 = T_b(x) + Kxb^2$ .

Now let  $u$  be any minimal 1-Lipschitzian extension of  $T$  and  $U$  its associated 1-Whitney's function :  $U_x(y) := u(x) + \langle Du(x), y - x \rangle$ ,  $x, y \in \mathbb{R}^n$ .

Using Lemma 3.8 we have  $u(x) = T_a(x) - Kxa^2 = T_b(x) + Kxb^2$ . Writing  $T_a(x) = t_a + \langle D_a t, x - a \rangle$  and  $T_b(x) = t_b + \langle D_b t, x - b \rangle$ , using inequality 3.26 and equality  $u(x) = W^+(x)$ , we obtain for any  $y \in \mathbb{R}^n$

$$U_x(y) - u(x) \leq T_b(y) + K(by^2 + xy^2) - W^+(x) = T_b(y) + K(by^2 + xy^2) - T_b(x) - Kbx^2.$$

Since  $T_b(y) = T_b(x) + \langle D_b t, y - x \rangle$ , we obtain after simplifications

$$\langle Du(x), y - x \rangle \leq \langle D_b t, y - x \rangle + K(2 \langle b - x, x - y \rangle + xy^2).$$

Setting  $\tilde{D}_x t := D_b t + 2K(x - b)$ , we obtain therefore

$$\langle Du(x) - \tilde{D}_x t, y - x \rangle \leq 2Kxy^2 \text{ for any } y \in \mathbb{R}^n.$$

Now, towards a contradiction, let us suppose that  $V := D_x u - \tilde{D}_x u \neq 0$ . Setting  $y - x = \epsilon V / \|V\|$ , with  $\epsilon > 0$  we obtain  $\|V\| \leq K\epsilon$  from which we infer  $V = 0$  by letting  $\epsilon$  tend to 0.

We have therefore proved that  $u(x)$  and  $Du(x)$  take values which depend only on  $T_a(x)$  and  $T_b(x)$ . In other words all minimal extension agree on  $E_0$ . Note here that it can easily be shown that  $\tilde{D}_x t := D_a t - 2K(x - a) = V_{b,a}$ , where  $V_{b,a} := \frac{1}{2}(D_a t + D_b t) + K(a - b)$  has already appeared in the proof of theorem 3.6.

□

## 4 Absolutely minimal Lipschitz extensions

In the case  $m = 0$ ,  $d = 1$ ,  $\mathbb{R}^n$  euclidean (any  $n$ ), the problem of the existence and of the uniqueness of absolutely minimal Lipschitz extensions, settled by G. Aronsson, has been completely positively solved by Aronsson [1] and Jensen [10] (see [4] for a recent tour on the subject).

Let us show in this section 4 that the problem has also been completely positively solved in the case  $m = d = 1$ , (any  $m$ ) as a direct consequence of theorem of G. Glaeser [8].

In the case  $m = d = 1$ , G. Glaeser proved that, given a  $m$ -Whitney's function of  $dom(T) = \{a, b\}$  there exists a unique function  $u$  having the following properties :

- 1)  $u$  is  $m$ -times differentiable on  $[a, b]$ ,
- 2)  $u$  extends  $T$ ,
- 3)  $u^{(m)}$  is absolutely continuous on  $[a, b]$ ,
- 4)

$$ess \sup_{x \in [a, b]} |v^{(m+1)}(x)| \geq ess \sup_{x \in [a, b]} |u^{(m+1)}(x)|$$

for any  $v$  satisfying 1),2),3).

This function is a perfect  $m$ -spline that is a  $C^m$ -function on  $[a, b]$  made of at most  $m + 1$  pieces of polynomials of degree at most  $m + 1$  whose  $(m + 1)^{th}$ -derivative have all the same absolute value.

Since i) a perfect  $m$ -spline is  $m$ -Lipschitzian

ii) any absolutely continuous is differentiable almost everywhere

iii) any Lipschitz function  $f$  is absolutely continuous and satisfies

$L^0(f) = esssup |f'(x)|$ , it follows from Glaeser's result that  $u$  is also the unique minimal  $m$ -Lipschitzian extension of  $T$  on  $[a, b]$ .

Moreover, for  $a \leq c < d \leq b$ ,  $u|_{[c, d]}$  is still a perfect spline. Applying Glaeser's result to interval  $[c, d]$ , it follows that  $u|_{[c, d]}$  is also the unique minimal  $m$ -Lipschitz extension of  $U|_{\{c, d\}}$  on interval  $[c, d]$ , where  $U$  denotes the  $m$ -Whitney's function canonically associated with  $u$ .

Now we consider the general case where  $dom(T)$  is any non-empty closed subset of  $\mathbb{R}$ . Since  $\mathbb{R} - dom(T)$  is a finite or countable union of intervals  $]a_i, b_i[$ ,  $a_i < b_i$ ,  $a_i, b_i \in dom(T)$  (or  $a_i = -\infty$ ,  $b_i \in dom(T)$ , or  $a_i \in dom(T)$ ,  $b_i = +\infty$ ), we extend  $T$  on each interval  $]a_i, b_i[$  by the Glaeser's perfect spline if  $a_i, b_i$  are finite and by  $T_{a_i}(x)$  if  $b_i = +\infty$ ,  $T_{b_i}(x)$  if  $a_i = -\infty$ .

Using the considerations developped in the case  $dom(T) = \{a, b\}$  and the glueing property of Lipschitz constants ( see [[4] a tour ,p.60]) we obtain the following theorem which is just a reformulation of Glaeser's result in terms of Lipschitz minimality.

**Theorem 4.1.** *Let  $T$  be a Lipschitzian  $m$ -Whitney's function. Then the extension  $u$  just constructed is the unique absolutely minimal  $m$ -Lipschitzian extension of  $T$  in the following sense : for any open subset  $D$  of  $\mathbb{R}$ , for any  $v$  extending  $U|_{\partial D}$  where  $U$  denotes the  $m$ -Whitney's function associated with  $u$  , we have*

$$L^0(v^{(m)} | D) \geq L^0(u^{(m)} | D) .$$

Now let us turn to the multivariate case  $m = 1$ ,  $d = 1$ , any  $n > 1$ . The concept of absolutely minimizing function introduced by G. Aronsson in [2], carried over to

the case of Lipschitz functions in [1] can also be carried over to the differentiable case as follows.

**Definition 4.2.** Let  $\Omega$  be an open non empty subset of  $\mathbb{R}^n$ . A 1-Lipschitzian function  $u$  defined on  $\Omega$  is said to be absolutely minimal in  $\Omega$  if  $L^1(U | \bar{D}) = L^1(U | \partial D)$  for any bounded open subset  $D$  of  $\Omega$  satisfying  $\bar{D} \subset \Omega$ . Here, as usual,  $U$  denotes the 1-Whitney's function associated to  $u$  :

$$U_x(y) := u(x) + \langle Du(x), y - x \rangle \text{ for any } x \in \Omega, y \in \mathbb{R}^n.$$

Drawing a parallel with the continuous case studied by G. Aronsson, it is plausible that absolutely minimal functions are correlated with functions which minimize the *sup norm* of the Hessian  $H_x(u) := (u_{x_i x_j})_{1 \leq i, j \leq n}$  where  $x = (x_1, \dots, x_n)$ , that is  $\sup_{x \in \Omega} \| \| H_x(u) \| \|$  where

$$\| \| H_x(u) \| \| := \sup_{h \neq 0 \in \mathbb{R}^n} \frac{\| H_x(u)h \|}{\| h \|} = \sup\{ |\lambda| \mid \lambda \text{ eigenvalue of } H_x(u) \}.$$

Writing  $\mu := \| \| H_x(u) \| \|$ , we obtain by purely formal calculus of variation the following PDE (non linear and of order 3) :

$$\langle AV, V \rangle = 0 ,$$

where

$$A = \left( \frac{\partial \mu}{\partial u_{x_i x_j}} \right)_{1 \leq i, j \leq n} , \quad V = \left( \frac{\partial \mu}{\partial x_i} \right)_{1 \leq i \leq n}.$$

This heuristic correlation remains to be mathematically established.

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