ISOMETRIC IMMERSIONS OF MANIFOLDS WITH PLANE GEODESICS INTO EUCLIDEAN SPACE

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1. The main theorems

The object of this note is to prove the following

Theorem 1. Assume that (a) M is an n-dimensional ($n \ge 2$) connected Riemannian manifold, (b) $f: M \to R^{n+p}$ is an isometric immersion of M into an (n+p)-dimensional Euclidean space $R^{n+p}, p > 0$, and (c) every geodesic on M is locally a plane curve, that is, if $\sigma: (\alpha, \beta) \to M$ is a geodesic on M, then for every $t \in (\alpha, \beta)$, there exists an open interval I in (α, β) containing t such that $f \circ \sigma(I)$ lies on a certain plane E_t . Then either f(M) is an open subset of an n-dimensional plane or M is $\frac{1}{4}$ -pinched, i.e., its sectional curvature K satisfies

$$\frac{1}{4}A \leq K \leq A$$

for some positive number A.

If M is also $\frac{1}{4}$ -pinched, then we have

Theorem 2. Assume that (a), (b), (c) of Theorem 1 hold, and that M is $\frac{1}{4}$ -pinched. Then M has positive constant sectional curvature, if one of the following conditions also holds:

- $(1) \ 1 \le p < \frac{1}{2}n + 2,$
- (2) n is prime,
- (3) there is $m \in M$ such that the sectional curvature K of M at m satisfies $\frac{1}{4}A' < K \le A'$ for some positive A'.

Let \langle , \rangle denote the metric tensor in R^{n+p} . Let $X_i, B(X_i, X_i), 2B(X_i, X_j) = 2B(X_j, X_i), 1 \le i \ne j \le n$, be unit vectors in R^{n+p} with the following properties:

- (i) if $1 \le i \ne j \le n$, then $\{X_1, \dots, X_n, B(X_i, X_i), 2B(X_i, X_j) = 2B(X_j, X_i)\}$ is orthonormal;
 - (ii) for every $i \neq j$, $1 \leq i, j \leq n$, $\langle B(X_i, X_i), B(X_j, X_j) \rangle = \frac{1}{2}$;
- (iii) $\langle B(X_i, X_j), B(X_h, X_k) \rangle = 0$, for i, j, h different and $1 \le i, j, h, k \le n$. Let c be a fixed positive real number, and m be a fixed point of R^{n+p} . By identifying points of R^{n+p} with their position vectors, the set of all points $\varphi(x_1, \dots, x_n)$ defined by

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$$\varphi(x_1, \dots, x_n) = m + \frac{\sin c(x_1^2 + \dots + x_n^2)^{1/2}}{c(x_1^2 + \dots + x_n^2)^{1/2}} \sum_{i=1}^n x_i X_i + \frac{1 - \cos c(x_1^2 + \dots + x_n^2)^{1/2}}{c(x_1^2 + \dots + x_n^2)} \sum_{i,j=1}^n x_i x_j B(X_i, X_j)$$

for real x_1, \dots, x_n with $0 < c(x_1^2 + \dots + x_n^2)^{1/2} < 2\pi$ and $\varphi(0, \dots, 0) = m$ is an *n*-dimensional compact connected submanifold of R^{n+p} with respect to the natural differentiable structure. We shall call it an *n*-dimensional Ω -sphere with radius 1/c with respect to the system $\{X_i, B(X_i, X_j)\}$, or, simply, an *n*-dimensional Ω -sphere.

Theorem 3. Let M be an n-dimensional ($n \ge 2$) Ω -sphere with radius 1/c (c > 0). Then M has constant sectional curvature $\frac{1}{4}c^2$, and geodesics on M are circles with radius 1/c.

It follows from Theorem 3 that an Ω -sphere satisfies the assumption (c) of Theorem 1.

Theorem 4. Assume that (a), (b), (c) of Theorem 1 and that M has positive constant sectional curvature. Then f(M) is either an open subset of an n-dimensional sphere or an open subset of an n-dimensional Ω -sphere.

2. Reduction of the assumptions (a), (b), (c) of Theorem 1

Assume that (a), (b), (c), of Theorem 1 hold. In this section we shall consider some purely local properties of M. Let U be an open connected neighborhood of a point $m_0 \in M$ on which f is one to one. Since the following is a local argument, we shall identify $x \in U$ with f(x). For any vector fields X, Y, Z tangent to M, we have the formulas of Gauss and Codazzi:

$$\begin{split} \overline{V}_X Y &= D_X Y + V(X,Y) \ , \\ \text{nor} \ \overline{V}_X (V(Y,Z)) &= V(D_X Y,Z) - V(Y,D_X Z) \\ &= \text{nor} \ \overline{V}_Y (V(X,Z)) - V(D_Y X,Z) - V(X,D_Y Z) \ , \end{split}$$

where V_X , D_X denote the covariant differentiations with respect to the Euclidean connection of R^{n+p} and the Riemannian connection on M, respectively, and nor denotes the normal component. V(X,Y) is the normal component of V_XY and symmetric.

Lemma 2.1. Let X, Y be two orthonormal vectors in the tangent space $T_m(M)$ at $m \in U$. Then $\langle V(X, X), V(X, Y) \rangle = 0$.

Proof. If V(X,X)=0, there is nothing to prove. So we assume $V(X,X)\neq 0$. Let $\sigma\colon (-r,r)\to U$ be a geodesic with $\sigma(0)=m$, $T(\sigma(0))=X$, where T denotes the tangent field of σ . By (c) of Theorem 1, we may assume that σ lies on a plane E. Thus both T and $V_TT=D_TT+V(T,T)=V(T,T)$ are parallel to E so that $\sigma(t)=m+a(t)X+b(t)V(X,X)$ for some differentiable functions a, b. Therefore $V_T(V(T,T))=V_TV_TT=a'''(t)X+b'''(t)V(X,X)$.

Let Z be a vector field tangent to M with Z(m) = Y. Then $\langle V(X,X), V(X,Y) \rangle = \langle V(T,T), V(T,Z) \rangle (m) = \langle V(T,T), V_TZ \rangle (m) = \langle V_T(V(T,T)), Y \rangle (m) + \langle V(T,T), V_TZ \rangle (m) = T \langle V(T,T), Z \rangle (m) = 0$, since $\langle V(X,X), Y \rangle = 0$ and $\langle V(T,T), Z \rangle = 0$.

Lemma 2.2. Let X, Y be two orthonormal vectors in the tangent space $T_m(M)$ at $m \in U$. Then $\langle V(X, X), V(X, X) \rangle = \langle V(Y, Y), V(Y, Y) \rangle$ and $\langle V(X, X), V(X, X) \rangle = \langle V(X, X), V(Y, Y) \rangle + 2\langle V(X, Y), V(X, Y) \rangle$.

The proof of this Lemma follows directly from Lemma 2.1.

Lemma 2.3. For any two unit vectors X, Y in the tangent space $T_m(M)$ at $m \in U$, we have $\langle V(X,X), V(X,X) \rangle = \langle V(Y,Y), V(Y,Y) \rangle$.

This Lemma follows immediately from Lemmas 2.1 and 2.2.

By virture of Lemma 2.3 we can define a differentiable function g on U by

$$(2.1) g(m) = \langle V(X, X), V(X, X) \rangle, X : a unit vector in T_m(M).$$

Lemma 2.4. The function g defined by (2.1) is constant on U.

Proof. Let $m \in U$ and X_1, \dots, X_n be an orthonormal basis of the tangent space $T_m(M)$, and $\sigma: (-r, r) \to M$ be a univalent geodesic on M with $\sigma(0) = m$ and $T(\sigma(0)) = X_1$ where T denotes the tangent field of σ . Let Y_1, \dots, Y_n be parallel fields along σ with $Y_i(m) = X_i$ for $i = 1, \dots, n$. Then Y_1, \dots, Y_n are orthonormal along σ and $Y_1 = T$.

Let ϕ be the Fermi coordinate map from an open neighborhood A of σ onto an open neighborhood W of the origin of a Euclidean space R^n , that is, for $(x_1, \dots, x_n) \in W$ we have

$$\phi^{-1}(x_1, \dots, x_n) = \operatorname{Exp}_{\sigma(x_1)} \left(\sum_{i=2}^n x_i Y_i(\sigma(x_1)) \right) ,$$

where $\operatorname{Exp}_{\sigma(X)}$ denotes the exponential map at $\sigma(X)$. Let Z_1, \dots, Z_n denote the coordinate fields on A with $Z_i(\sigma(X)) = Y_i(\sigma(X))$. Let X, Y denote the restrictions of Z_1, Z_2 to the set of points $\operatorname{Exp}_{\sigma(X_1)}(x_2Y_2(\sigma(X_1)))$, respectively. Since each x_2 -curve is a geodesic parameterized by the arc length, $D_YY = 0$ and $\langle Y, Y \rangle = 1$. By direct computations we obtain $Y \langle X, Y \rangle = \langle D_Y X, Y \rangle + \langle X, D_Y Y \rangle = \langle D_Y X, Y \rangle = \frac{1}{2}X \langle Y, Y \rangle = 0$, since $D_X Y = D_Y X$ (note that Z_1, Z_2 are coordinate fields). Thus $\langle X, Y \rangle$ is constant along x_2 -curves, and we have $\langle X, Y \rangle = 0$ since $\langle X, Y \rangle = 0$ on σ . Hence by Lemma 2.1 we have $\langle V(X, Y), V(Y, Y) \rangle = 0$. Since $\langle D_Y X \rangle = \langle D_X Y \rangle = \langle D_X Y \rangle = 0$, Codazzi equation implies that

$$(\operatorname{nor} \nabla_X V(Y, Y))(m) = (\operatorname{nor} \nabla_Y V(X, Y))(m) ,$$

so that

$$\langle V_X V(Y,Y), V(Y,Y) \rangle (m) = \langle V_Y V(X,Y), V(Y,Y) \rangle (m)$$
$$= -\langle V(X,Y), V_Y V(Y,Y) \rangle (m) .$$

If $V(X_2, X_2) = 0$, then $\langle V_X V(Y, Y), V(Y, Y) \rangle(m) = 0$. Suppose that $V(X_2, X_2) \neq 0$. Then by (c) of Theorem 1 there exists a positive real number s such that the curve $\text{Exp}_m \ x_2 X_2$, for $x_2 \in (-s, s)$, lies on a plane, i.e., there are differentiable functions a, b such that $\text{Exp}_m \ x_2 X_2 = m + a(x_2) X_2 + b(x_2) V(X_2, X_2)$ for $x_2 \in (-s, s)$. Thus

$$\langle \mathcal{V}_X V(Y,Y), V(Y,Y) \rangle (m) = -\langle V(X_1, X_2), (\mathcal{V}_Y V(Y,Y)(m)) \rangle$$

= -\langle V(X_1, X_2), a'''(0)X_2 + b'''(0)V(X_2, X_2) \rangle
= 0.

So we always have $X_1g = X_1\langle V(Y,Y), V(Y,Y) \rangle = 2\langle V_XV(Y,Y), V(Y,Y) \rangle (m)$ = 0. Similarly, we have $X_ig = 0$ for $i = 2, \dots, n$. Hence the Jacobian map g_* of g is zero at m. Since m is arbitrary, $g_* = 0$ on U. Thus g is locally constant, and the assertion of the lemma follows from the connectedness of U.

Lemma 2.5. Suppose that $g = c^2$ on U with c > 0. Let $\sigma: (-r, r) \to U$ be a geodesic on U with tangent field T along σ . Suppose that $T(\sigma(0)) = Z$ is a unit vector. Then for $t \in (-r, r)$ we have

$$\sigma(t) = \sigma(0) + c^{-1} (\sin ct) Z + c^{-2} (1 - \cos ct) V(Z, Z) .$$

Proof. From the assumption it follows that T is a unit vector field along σ . By the definition of g we have $\langle V(T,T),V(T,T)\rangle=c^2$. Thus T and V(T,T) are linearly independent along σ . For $t\in (-r,r)$ let $E_t=\{\sigma(t)+xT(\sigma(t))+yV(T,T)(\sigma(t))\in R^{n+p}\colon x,y \text{ reals}\}$. Since σ is locally a plane curve, E_t is locally constant and is constant on (-r,r) by the connectedness of (-r,r), so that

$$\sigma(t) = \sigma(0) + a(t)Z + b(t)V(Z, Z)$$

for $t \in (-r, r)$ and some differentiable functions a, b. To compute a, b we have

$$\begin{split} T(\sigma(t)) &= a'(t)Z + b'(t)V(Z,Z) , \\ V(T,T)(\sigma(t)) &= (\overline{V}_T T)(\sigma(t)) = a''(t)Z + b''(t)V(Z,Z) , \\ (\overline{V}_T V(T,T))(\sigma(t)) &= a'''(t)Z + b'''(t)V(Z,Z) . \end{split}$$

Since T and V(T,T) are linearly independent, $\nabla_T V(T,T)$ is a linear combination of T and V(T,T). But $\langle \nabla_T V(T,T), T \rangle = -\langle V(T,T), \nabla_T T \rangle = -\langle V(T,T), V(T,T) \rangle = -c^2$ and $\langle \nabla_T V(T,T), V(T,T) \rangle = \frac{1}{2}T\langle V(T,T), V(T,T) \rangle = 0$. Thus $\nabla_T V(T,T) = -c^2T$, and we have the differential equations

$$a'''(t) + c^2a'(t) = 0,$$
 $b'''(t) + c^2b'(t) = 0.$

Solving these differential equations with the boundary conditions: a(0) = b(0) = b'(0) = a''(0) = 0, a'(0) = b''(0) = 1 gives

$$a(t) = c^{-1} \sin ct$$
, $b(t) = c^{-2}(1 - \cos ct)$,

which prove Lemma 2.5.

Lemma 2.6. Let X, Y, Z be three orthonormal vectors in the tangent space $T_m(M)$ at $m \in U$. Then

$$\langle V(X,X), V(Y,Z) \rangle + 2 \langle V(X,Y), V(X,Z) \rangle = 0$$
.

Proof. By Lemma 2.2, for any real θ we have

$$\langle V(X,X), V(X,X) \rangle = \langle V(X,X), V(Y\cos\theta + Z\sin\theta, Y\cos\theta + Z\sin\theta) \rangle + 2\langle V(X,Y\cos\theta + Z\sin\theta), V(X,Y\cos\theta + Z\sin\theta) \rangle.$$

Differentiating the above equation with respect to θ at $\theta = 0$ thus gives the desired result.

Lemma 2.7. Assume that $g = c^2$ on U with c > 0. Let X, Y be two orthonormal vectors in the tangent space $T_m(M)$ at $m \in U$ with the following property:

(2.2)
$$\langle V(X,X), V(Y,Z) \rangle = 0$$
, if X, Y, Z are orthonormal in $T_m(M)$.

Then either V(X, Y) = 0 or $\langle V(X, Y), V(X, Y) \rangle = \frac{1}{4}c^2$.

Proof. Suppose that $V(X,Y) \neq 0$. Choose an orthonormal basis X_1, \dots, X_n of $T_m(M)$ such that $X_1 = X, X_2 = Y$. Since the exponential map Exp_m at m is a local diffeomorphism, there is a positive real number s such that Exp_m is a diffeomorphism from

$$\{\sum_{i=1}^{n} x_i X_i \colon x_1^2 + \cdots + x_n^2 < s\}$$

onto an open neighborhood of m. By Lemma 2.5 we have

$$\operatorname{Exp}_{m}\left(\sum_{i=1}^{n} x_{i} X_{i}\right) = m + (cr)^{-1} (\sin cr) \sum_{i=1}^{n} x_{i} X_{i} + (cr)^{-2} (1 - \cos cr) V(\sum_{i=1}^{n} x_{i} X_{i}, \sum_{i=1}^{n} x_{i} X_{i}),$$

where $r = (x_1^2 + \cdots + x_n^2)^{1/2}$. Put $a = (cr)^{-1} \sin cr$, $b = (cr)^{-2}(1 - \cos cr)$. Then for $j = 1, \dots, n$ we have

$$\begin{array}{l} \partial/\partial x_j = (\partial a/\partial x_j) \sum_{i=1}^n x_i X_i + a X_j + (\partial b/\partial x_j) \sum_{i,k=1}^n x_i x_k V(X_i, X_k) \\ + 2b \sum_{i=1}^n x_i V(X_i, X_j) \end{array},$$

$$\begin{split} \mathcal{V}_{\partial/\partial x_1} \frac{\partial}{\partial x_1} &= \frac{\partial^2 a}{\partial x_1^2} \sum_{i=1}^n x_i X_i + 2 \frac{\partial a}{\partial x_1} X_1 + 4 \frac{\partial b}{\partial x_1} \sum_{i=1}^n x_i V(X_1, X_i) \\ &+ \frac{\partial^2 b}{\partial x_1^2} \sum_{i,k=1}^n x_i x_k V(X_i X_k) + 2b V(X_1, X_1) \; . \end{split}$$

Choose a positive real number x such that $0 < x^2 < s$ and $1 - \cos cx \ne 0$. At $x_1 = x_3 = \cdots = x_n = 0$, $x_2 = x$, we have

$$\begin{aligned} \partial a/\partial x_i &= \partial b/\partial x_i = 0, & \text{for } i = 1, 3, \dots, n; \\ \partial a/\partial x_2 &= (\cos cx)/x - (\sin cx)/(cx^2); \\ \partial b/\partial x_2 &= -2(1 - \cos cx)/(c^2x^3) + (\sin cx)/(cx^2); \\ \frac{\partial^2 a}{\partial x_i^2} &= \frac{\cos cx}{x^2} - \frac{\sin cx}{cx^3}; & \frac{\partial^2 b}{\partial x_i^2} &= -\frac{2(1 - \cos cx)}{c^2x^4} + \frac{\sin cx}{cx^3}. \end{aligned}$$

Let $Z_i = (\partial/\partial x_i)(\operatorname{Exp}_m x X_2)$, $i = 1, \dots, n$, and $B = (\mathcal{V}_{\partial/\partial x_1}(\partial/\partial x_1))(\operatorname{Exp}_m x X_2)$. Then we have

(2.3)
$$Z_i = \frac{\sin cx}{cx} X_i + \frac{2(1-\cos cx)}{c^2 x} V(X_i, X_2), \text{ for } i = 1, 3, \dots, n;$$

(2.4)
$$Z_2 = (\cos cx)X_2 + (c^{-1}\sin cx)V(X_2, X_2) ;$$

(2.5)
$$B = \left(\frac{\cos cx}{x} - \frac{\sin cx}{cx^2}\right) X_2 + \left(\frac{\sin cx}{cx} - \frac{2(1 - \cos cx)}{c^2 x^2}\right) V(X_2, X_2) + \frac{2(1 - \cos cx)}{c^2 x^2} V(X_1, X_1).$$

Recall that for $i, j = 1, \dots, n$ with $i \neq j$ we have $\langle V(X_i, X_i), V(X_i, X_j) \rangle = 0$, and $c^2 = \langle V(X_i, X_i), V(X_i, X_i) \rangle = \langle V(X_1, X_1), V(X_2, X_2) \rangle + 2\langle V(X_1, X_2), V(X_1, X_2) \rangle$. From (2.2) it follows that $\langle V(X_1, X_1), V(X_j, X_2) \rangle = 0$, for $j = 3, \dots, n$.

Applying the above relations to the computation of inner products of vectors given by (2.3), (2.4), (2.5), we can easily obtain

$$\langle B, Z_j \rangle = 0, \quad \text{for} \quad j = 1, 3, \dots, n ;$$

(2.7)
$$\langle B, Z_2 \rangle = 1/x - (\sin cx \cdot \cos cx)/(cx^2) - (4(1 - \cos cx) \sin cx) \langle V(X_1, X_2), V(X_1, X_2) \rangle/(c^3x^2)$$
;

$$\langle B, B \rangle = 1/x^{2} - (2 \sin cx \cdot \cos cx)/(cx^{3}) + (\sin^{2} cx)/(c^{2}x^{4})$$

$$+ 16(1 - \cos cx)^{2} \langle V(X_{1}, X_{2}), V(X_{1}, X_{2}) \rangle / (c^{4}x^{4})$$

$$- 8((1 - \cos cx) \sin cx) \langle V(X_{1}, X_{2}), V(X_{1}, X_{2}) \rangle / (c^{3}x^{3}) ;$$

(2.9)
$$\langle Z_1, Z_1 \rangle = \frac{\sin^2 cx}{c^2 x^2} + \frac{4(1 - \cos cx)^2}{c^4 x^2} \langle V(X_1, X_2), V(X_1, X_2) \rangle ;$$

$$\langle Z_2, Z_2 \rangle = 1 ;$$

(2.11)
$$\langle Z_2, Z_j \rangle = 0$$
, for $j = 1, 3, \dots, n$.

On the other hand, according to the Gauss formula we have $B = \sum_{i=1}^{n} a_i Z_i + V(Z_1, Z_1)$, for some real numbers a_1, \dots, a_n . From (2.6), (2.7), (2.10), (2.11)

it follows that $B = \langle B, Z_2 \rangle Z_2 + V(Z_1, Z_1)$, so that $\langle B, B \rangle = \langle B, Z_2 \rangle^2 + \langle V(Z_1, Z_1), V(Z_1, Z_1) \rangle$. Set $A = Z_1/\langle Z_1, Z_1 \rangle^{1/2}$. Since $g = c^2$, $\langle V(Z_1, Z_1), V(Z_1, Z_2) \rangle = \langle Z_1, Z_2 \rangle^2 \langle V(A, A), V(A, A) \rangle = c^2 \langle Z_1, Z_1 \rangle^2$. Therefore

$$\langle B, B \rangle = \langle B, Z_1 \rangle^2 + c^2 \langle Z_1, Z_1 \rangle^2.$$

Substituting (2.7), (2.9) in (2.12) and comparing the resulting equation with (2.8) we can easily obtain

$$16(1 - \cos cx)^{2} \langle V(X_{1}, X_{2}), V(X_{1}, X_{2}) \rangle / (c^{4}x^{4})$$

$$= 32(1 - \cos cx)^{3} \langle V(X_{1}, X_{2}), V(X_{1}, X_{2}) \rangle^{2} / (c^{6}x^{4})$$

$$+ 8(1 - \cos cx)(\sin^{2} cx) \langle V(X_{1}, X_{2}), V(X_{1}, X_{2}) \rangle / (c^{4}x^{4}),$$

which can be simplified to $4\langle V(X_1,X_2),V(X_1,X_2)\rangle=c^2$, implying $\langle V(X,Y),V(X,Y)\rangle=\frac{1}{4}c^2$.

Lemma 2.8. Suppose that $g = c^2$ on U with c > 0. Then for any two orthonormal vectors X, Y in the tangent space $T_m(M)$ at $m \in U$ we have

$$0 \leq V(X, Y), V(X, Y) \rangle \leq \frac{1}{4}c^2$$
.

Moreover, if X,Y are orthonormal vectors in $T_m(M)$ with $0 < \langle V(X,Y), V(X,Y) \rangle$ $\langle \frac{1}{4}c^2$, then there are unit vectors X_1, X_2 such that X, X_1, X_2 are orthonormal and $V(X, X_1) = 0$, $\langle V(X, X_2), V(X, X_2) \rangle = \frac{1}{4}c^2$.

Proof. Suppose that X, Y are two orthonormal vectors in $T_m(M)$ such that $V(X, Y) \neq 0$ and $\langle V(X, Y), V(X, Y) \rangle \neq \frac{1}{4}c^2$. Let S denote the set of all unit vectors in $T_m(M)$ which are orthogonal to X. With respect to the natural topology on S, the function F defined by

$$F(Z) = \langle V(X, Z), V(X, Z) \rangle$$
, for $Z \in S$

is continuous on S. Since S is compact, F takes a minimum, say at X_1 , and a maximum, say at X_2 .

If X, X_1, Z are orthonormal, then, for any real $\theta, X_1 \cos \theta + Z \sin \theta$ is in S. Let $h(\theta) = \langle V(X, X_1 \cos \theta + Z \sin \theta), V(X, X_1 \cos \theta + Z \sin \theta) \rangle$. Then h takes a minimum at $\theta = 0$, h'(0) = 0, i.e., $\langle V(X, X_1), V(X, Z) \rangle = 0$. By Lemma 2.6 we have $\langle V(X, X), V(X_1, Z) \rangle = 0$. Consequently, X and X_1 , and similarly X and X_2 , have the property (2.2). Since $F(X_2) \geq F(Y) > 0$, it follows from Lemma 2.7 that $F(X_2) = \frac{1}{4}c^2 > F(Y)$. By assumption we have $F(Y) < \frac{1}{4}c^2$. This proves the first assertion. Also $F(X_1) \leq F(Y) < \frac{1}{4}c^2$. According to Lemma 2.7 we have $V(X, X_1) = 0$.

Clearly, X_1 , X_2 are linearly independent. Let $X_3 = X_2 - \langle X_1, X_2 \rangle X_1$. Then $\langle X_3, X_3 \rangle \leq 1$, $X_3/\langle X_3, X_3 \rangle^{1/2} \in S$ and $V(X, X_2) = V(X, X_3)$, so that

$$F(X_2) = \langle V(X, X_3), V(X, X_3) \rangle = \langle X_3, X_3 \rangle F(X_3 / \langle X_3, X_3 \rangle^{1/2})$$

$$\leq \langle X_3, X_3 \rangle F(X_2) \leq F(X_2).$$

Thus $\langle X_3, X_3 \rangle = 1$, and hence $\langle X_1, X_2 \rangle = 0$. This proves Lemma 2.8.

3. Proof of Theorem 1

According to Lemma 2.3 we can define a real function G on M by the second fundamental tensor V as follows: At $m \in M$,

(3.1)
$$G(m) = \langle V(X, X), V(X, X) \rangle$$
, for a unit vector X in $T_m(M)$.

By Lemma 2.4, G is locally constant. Since M is connected, G is constant on M. Note that G is nonnegative.

Case 1: $G = c^2$ for some constant c > 0. Let $m \in M$, and X, Y be two orthonormal vectors in the tangent space $T_m(M)$. Let $K(X \wedge Y)$ denote the sectional curvature of the plane spanned by X and Y. The Gauss equation implies

$$(3.2) K(X \wedge Y) = \langle V(X, X), V(Y, Y) \rangle - \langle V(X, Y), V(X, Y) \rangle.$$

By Lemma 2.2 we get

$$K(X \wedge Y) = \langle V(X, X), V(X, X) \rangle - 3\langle V(X, Y), V(X, Y) \rangle$$

= $c^2 - 3\langle V(X, Y), V(X, Y) \rangle$.

According to Lemma 2.8, $\langle V(X, Y), V(X, Y) \rangle \leq \frac{1}{4}c^2$. So we have $\frac{1}{4}c^2 \leq K(X \wedge Y) \leq c^2$.

Case 2: G = 0 on M. Consider f locally. If X is a vector field tangent to M, then V(X, X) = 0. Hence f(M) is an open subset of an n-plane, since M is connected.

4. Proof of Theorem 2

By assumption there is a positive number A such that the sectional curvature K of M satisfies

$$(4.1) 0 < \frac{1}{4}A \le K \le A.$$

Let G be defined (3.1). Then it follows from Lemma 2.4 that G is constant on M, since M is connected. For $m \in M$ and orthonormal vectors X, Y in $T_m(M)$, the sectional curvature $K(X \wedge Y)$ of the plane spanned by X and Y is

$$K(X \land Y) = \langle V(X, X), V(Y, Y) \rangle - \langle V(X, Y), V(X, Y) \rangle$$

= $\langle V(X, X), V(X, X) \rangle - 3 \langle V(X, Y), V(X, Y) \rangle$
= $G - 3 \langle V(X, Y), V(X, Y) \rangle$.

Thus $K(X \wedge Y) > 0$, $G = c^2$ for some positive constant c, and $\langle V(X, Y), V(X, Y) \rangle \leq \frac{1}{4}c^2$ according to Lemma 2.8.

For $m \in M$ and unit vector X in $T_m(M)$, define

$$\rho(X) = \{ Y \in T_m(M) \colon V(X, Y) = 0 \} .$$

Then $\rho(X)$ is a vector subspace of $T_m(M)$ over the real field R^1 . For $Y \in \rho(X), X$ and $Y - \langle X, Y \rangle X$ are orthogonal. By Lemma 2.1 we see that $0 = \langle V(X,X), V(X,Y-\langle X,Y\rangle X) \rangle = -\langle X,Y\rangle \langle V(X,X), V(X,X) \rangle = -c^2\langle X,Y\rangle$, so that Y and X are orthogonal.

. Let $\alpha(X)=R^1X\oplus \rho(X)$. Let $\alpha(X)^\perp$ denote the orthogonal complement of $\alpha(X)$ in $T_m(M)$, and S(X) the set of all unit vectors in $\alpha(X)^\perp$. Then we have the following lemmas:

Lemma 4.1. If $Y \in S(X)$, then $\langle V(X,Y), V(X,Y) \rangle = \frac{1}{4}c^2$ and $\langle V(X,X), V(Y,Y) \rangle = \frac{1}{2}c^2$. Moreover, if Y, Z are two orthonormal vectors in S(X), then $\langle V(X,Y), V(X,Z) \rangle = 0$.

Proof. Since V is bilinear, the real function F on S(X) defined by

$$F(W) = \langle V(X, W), V(X, W) \rangle$$
, for $W \in S(X)$,

is continuous on the compact set S(X) with respect to the natural topology of S(X). So F takes a minimum at some $T \in S(X)$. Moreover, X, T have the property (2.2). In fact, let X, T, W be three orthonormal vectors in $T_m(M)$. We consider the three posibilities:

Case 1: $W \in S(X)$. Then T and W are orthonormal vectors in S(X). Thus the real function

$$h(\theta) = \langle V(X, T \cos \theta + W \sin \theta), V(X, T \cos \theta + W \sin \theta) \rangle$$

of real variable θ takes a minimum at $\theta = 0$, so that h'(0) = 0, that is, $\langle V(X,T), V(X,W) \rangle = 0$. According to Lemma 2.6, we have $\langle V(X,X), V(T,W) \rangle = 0$.

Case 2: $W \in \rho(X)$. Then V(X, W) = 0. By Lemma 2.6 we have $\langle V(X, X), V(T, W) \rangle = 0$.

Case 3: $W = a_1W_1 + a_2W_2$, where W_1 , W_2 are unit vectors in $\alpha(X)$, $\alpha(X)^{\perp}$ respectively and a_1 , a_2 are real numbers. Since X, W are orthonormal, $W_1 \in \rho(X)$. By Cases 1 and 2 we have $\langle V(X,X), V(T,W_4) \rangle = 0$, for i = 1, 2. Hence $\langle V(X,X), V(T,W) \rangle = a_1 \langle V(X,X), V(T,W_1) \rangle + a_2 \langle V(X,X), V(T,W_2) \rangle = 0$.

According to Lemma 2.7, either V(X,T)=0 or $\langle V(X,T),V(X,T)\rangle=\frac{1}{4}c^2$. Since $T\in S(X)\subset \alpha(X)^\perp$, $\langle V(X,T),V(X,T)\rangle=\frac{1}{4}c^2$. Therefore for $Y\in S(X)$ we have $\langle V(X,Y),V(X,Y)\rangle\geq \langle V(X,T),V(X,T)\rangle=\frac{1}{4}c^2$. By Lemma 2.8, we get $\langle V(X,Y),V(X,Y)\rangle=\frac{1}{4}c^2$. So from Lemma 2.2 follows $\langle V(X,X),V(Y,Y)\rangle=\frac{1}{2}c^2$.

Now, if Y, Z are two orthonormal vectors in S(X), then, by the first part of this Lemma, $\langle VX, (Y+Z)/\sqrt{2} \rangle$, $V(X, (Y+Z)/\sqrt{2}) \rangle = \frac{1}{4}c^2$,

 $\langle V(X,Y), V(X,Y) \rangle = \langle V(X,Z), V(X,Z) \rangle = \frac{1}{4}c^2$. So we have $\langle V(X,Y), V(X,Z) \rangle = 0$.

Lemma 4.2. If W is a unit vector in $\alpha(X)$, then V(X,X) = V(W,W). Proof. Let W = aX + bY, where Y is a unit vector in $\rho(X)$, and a, b are real numbers. Then $a^2 + b^2 = 1$ and V(X,Y) = 0. By Lemma 2.2 we have $\langle V(X,X), V(X,X) \rangle = \langle V(X,X), V(Y,Y) \rangle = \langle V(Y,Y), V(Y,Y) \rangle$, so that V(X,X) = V(Y,Y), and $V(W,W) = a^2V(X,X) + b^2V(Y,Y) = V(X,X)$.

Lemma 4.3. If $Y \in S(X)$, then $\alpha(Y) \subset \alpha(X)^{\perp}$.

Proof. Let aZ + bW be a unit vector in $\alpha(Y)$, where Z, W are unit vectors in $\alpha(X)$, $\alpha(X)^{\perp}$ respectively, and a, b are real numbers. Then, by Lemma 4.2, we get V(Y, Y) = V(aZ + bW, aZ + bW) and V(X, X) = V(Z, Z). According to Lemma 4.1, we have

$$\frac{1}{2}c^2 = \langle V(X,X), V(Y,Y) \rangle = \langle V(X,X), V(aZ + bW, aZ + bW) \rangle
= a^2 \langle V(X,X), V(X,X) \rangle + 2ab \langle V(X,X), V(Z,W) \rangle
+ b^2 \langle V(X,X), V(W,W) \rangle
= a^2c^2 + 2ab \langle V(Z,Z), V(Z,W) \rangle + \frac{1}{2}b^2c^2 = a^2c^2 + \frac{1}{2}b^2c^2.$$

The last equation follows from Lemma 2.1. Since $a^2 + b^2 = 1$, a = 0. Thus we see that $\alpha(Y) \subset \alpha(X)^{\perp}$.

According to Lemma 4.3 we can decompose $T_m(M)$ into a direct sum

$$(4.2) T_m(M) = \alpha(X_1) \oplus \cdots \oplus \alpha(X_k)$$

for some unit vectors X_1, \dots, X_k in $T_m(M)$ such that $\alpha(X_i) \subset \alpha(X_j)^{\perp}$ for $1 \leq i \neq j \leq k$.

For each unit vector $X \in T_m(M)$, let $\beta(X)$ denote the dimension of the vector subspace $\alpha(X)$. Let H(m) denote the mean curvature vector on M at m, that is, if e_1, \dots, e_n form an orthonormal basis of $T_m(M)$, then $H(m) = (V(e_1, e_1) + \dots + V(e_n, e_n))/n$. The mean curvature vector H(m) is independent of the choice of the basis of $T_m(M)$. We choose an orthonormal basis Y_1, \dots, Y_n of $T_m(M)$ such that $Y_1 = X$, $Y_i \in \alpha(X)$ for $i \leq \beta(X)$, and $Y_j \in \alpha(X)^{\perp}$ for $i > \beta(X)$. Then, by Lemma 4.2, $V(Y_i, Y_i) = V(X, X)$ for $i \leq \beta(X)$. According to Lemma 4.1, $\langle V(X, X), V(Y_i, Y_i) \rangle = \frac{1}{2}c^2$ for $i > \beta(X)$. Hence

$$n\langle V(X,X),H(m)\rangle = \langle V(X,X),\sum_{i=1}^{n}V(Y_i,Y_i)\rangle$$

= $\beta(X)\cdot c^2 + \frac{1}{2}(n-\beta(X))c^2 = \frac{1}{2}nc^2 + \frac{1}{2}\beta(X)\cdot c^2$.

Let S denote the set of all unit vectors in $T_m(M)$ with respect to the natural topology. Since $n \ge 2$, S is connected. However, the function $\langle V(X, X), H(m) \rangle$ of $X \in S$ is continuous on S. So the integral function $\beta(X)$ is constant on S, and we can define a real function B on M by

$$B(m) = \beta(X)$$
, for $m \in M$ and a unit vector X in $T_m(M)$.

Then B(m) satisfies the relation

$$n\langle V(X,X),H(m)\rangle = \frac{1}{2}nc^2 + \frac{1}{2}B(m)c^2$$
,

where X is a unit vector in $T_m(M)$. Since both V and H are differentiable, B is continuous on M. The connectedness of M implies that the integral function B is constant on M. Let A denote this constant.

Case 1: a=1. Then for any $m \in M$ and any unit vector X in $T_m(M)$, we have $\rho(X)=0$. Thus, if X,Y are orthonormal in $T_m(M)$, then $Y \in S(X) \subset \alpha(X)^{\perp}$. By Lemma 4.1, $\langle V(X,X), V(Y,Y) \rangle = \frac{1}{2}c^2$, $\langle V(X,Y), V(X,Y) \rangle = \frac{1}{4}c^2$, so that $K(X \wedge Y) = \frac{1}{4}c^2$, which implies that M has positive constant curvature $\frac{1}{4}c^2$.

Case 2: a = n. Then $Y \in \rho(X)$ for any $m \in M$ and two orthonormal vectors X, Y in $T_m(M)$. Thus V(X, Y) = 0. By Lemma 4.2, we also have V(X, X) = V(Y, Y). Hence the sectional curvature $K(X \wedge Y) = c^2$, and the sectional curvature of M is c^2 .

Case 3: 1 < a < n. Let $m \in M$, and $T_m(M) = \alpha(X_1) \oplus \cdots \oplus \alpha(X_k)$ be a decomposition of $T_m(M)$ into a direct sum as (4.2). Then each $\alpha(X_i)$, for $i = 1, \dots, k$, has dimension a, so that n = ak, which implies that n is not prime and $k \ge 2$. Since $a \ge 2$, we can choose a unit vector $Y \in \rho(X_1)$. Moreover, X_1 , Y are orthonormal, and $V(X_1, X_1) = V(Y, Y)$ by Lemma 4.2. Hence the sectional curvature $K(X_1 \wedge Y) = c^2$. On the other hand, X_1 and X_2 are orthonormal, and $X_2 \in S(X_1)$. It follows from Lemma 4.1 that $K(X_1 \wedge X_2) = \frac{1}{4}c^2$, which together with $K(X_1 \wedge X) = c^2$, implies that case (3) in Theorem 2 can not happen, since there is no half-open interval $(\frac{1}{4}x, x]$ which contains the closed interval $[\frac{1}{4}c^2, c^2]$.

Let e_1, \dots, e_n be an orthonormal basis of $T_m(M)$ such that $X_1 = e_1$ and $e_{r, a+1}, \dots, e_{r, 2a}$ form an orthonormal basis of $\alpha(X_{r+1})$ for $r = 0, \dots, k-1$. Suppose that there are real numbers $b_1, b_2, a_i, i = a+1, \dots, n$, such that

(4.3)
$$\sum_{i=a+1}^{n} a_i V(X_1, e_i) + b_1 V(X_1, X_1) + b_2 V(X_2, X_2) = 0.$$

Taking the inner product of (4.3) with $V(X_1, X_1)$ we get $b_1 + \frac{1}{2}b_2 = 0$ by Lemmas 2.1 and 4.1. According to Lemma 4.2, $V(X_2, X_2) = V(e_i, e_i)$ for $a + 1 \le i \le 2a$. Hence $\langle V(X_1, e_i), V(X_2, X_2) \rangle = \langle V(X_1, e_i), V(e_i, e_i) \rangle = 0$ for $a + 1 \le i \le 2a$. For $i \ge 2a + 1$, $e_i \in S(X_2)$. Also, $X_1 \in S(X_2)$, and by Lemmas 4.1 and 2.6 we have $\langle V(X_1, e_i), V(X_2, X_2) \rangle = 0$ for $i \ge 2a + 1$. Taking the inner product of $V(X_2, X_2)$ with (4.3) gives $\frac{1}{2}b_1 + b_2 = 0$. Thus we have $b_1 + \frac{1}{2}b_2 = 0$ and $\frac{1}{2}b_1 + b_2 = 0$, so that $b_1 = b_2 = 0$.

For $a+1 \le i$, $e_i \in S(X_1)$. By Lemma 4.1, $\langle V(X_1, e_i), V(X_1, e_j) \rangle = 0$ for $a+1 \le i \ne j \le n$. Thus $V(X_1, e_{a+1}), \dots, V(X_1, e_n)$ are orthogonal and are nonzero normal vectors according to Lemma 4.1, so that $V(X_1, e_{a+1}), \dots, V(X_1, e_n)$ are linearly independent. Hence $a_i = 0$ for $i = a+1, \dots, n$.

The above argument shows that $V(X_1, e_{a+1}), \dots, V(X_1, e_n), V(X_1, X_1), V(X_2, X_2)$ are linearly independent. They are normal vectors, and $p \ge n - a + 2$. Now n = ak and $k \ge 2$, so that $a \le \frac{1}{2}n$, which implies $p \ge \frac{1}{2}n + 2$. Consequently under the assumptions of Theorem 2 case (3) can not happen thus proving Theorem 2.

5. Some properties of vector subspaces of R^{n+p}

Consider R^{n+p} as an (n+p)-dimensional real vector space. Let d be a positive real number, and $X_i, L(X_i, X_j) = L(X_j, X_i), i, j = 1, \dots, n$ be vectors in R^{n+p} with the following properties:

- (I) if $1 \le i \ne j \le n$ then $\{X_1, \dots, X_n, d^{-1}L(X_i, X_i), 2d^{-1}L(X_i, X_j) = 2d^{-1}L(X_j, X_i)\}$ is orthonormal;
 - (II) for $1 \le i \ne j \le n$, $\langle L(X_i, X_i), L(X_j, X_j) \rangle = \frac{1}{2}d^2$;
- (III) for $1 \le i, j, h, k \le n$ and different $i, j, h, L(X_i, X_j)$ and $L(X_h, X_k)$ are orthogonal.

Let E denote the *n*-dimensional subspace generated by X_1, \dots, X_n . Extend the system $\{L(X_i, X_j)\}$ to the unique bilinear map $L: E \times E \to R^{n+p}$

$$L(\sum_{i=1}^{n} a_i X_i, \sum_{j=1}^{n} b_j X_j) = \sum_{i,j=1}^{n} a_i b_j L(X_i, X_j)$$

for real a_i, b_j . Then L is symmetric.

Lemma 5.1. Let X, Y be two orthonormal vectors in E. Then

$$\langle L(X,X), L(X,X) \rangle = d^2, \qquad \langle L(X,X), L(Y,Y) \rangle = 0,$$

 $\langle L(X,X), L(Y,Y) \rangle = \frac{1}{2}d^2, \qquad \langle L(X,Y), L(X,Y) \rangle = \frac{1}{4}d^2.$

Proof. Let $X = \sum_{i=1}^{n} a_i X_i$, $Y = \sum_{i=1}^{n} b_i X_i$. Then $\sum_{i=1}^{n} a_i^2 = 1$, $\sum_{i=1}^{n} b_i^2 = 1$, $\sum_{i=1}^{n} a_i b_i = 0$. We compute:

$$\begin{split} \langle L(X,Y),L(X,Y)\rangle &= \sum_{i,j,h,k=1}^{n} a_{i}b_{j}a_{h}b_{k}\langle L(X_{i},X_{j}),L(X_{h},X_{k})\rangle \\ &= d^{2}\sum_{i=1}^{n} (a_{i}b_{i})^{2} + \frac{1}{2}d^{2}\sum_{i\neq h} a_{i}b_{i}a_{h}b_{h} \\ &+ \frac{1}{4}d^{2}\sum_{i\neq j} (a_{i}b_{j})^{2} + \frac{1}{4}d^{2}\sum_{i\neq j} a_{i}b_{j}a_{j}b_{i} \\ &= \frac{a}{4}d^{2}\left(\sum_{i=1}^{n} a_{i}b_{i}\right)^{2} + \frac{1}{4}d^{2}\sum_{i\neq j}^{n} a_{i}^{2}\sum_{i=1}^{n} b_{i}^{2} = \frac{1}{4}d^{2} \; . \end{split}$$

By a similiar computation, we can obtain the other three equations.

Lemma 5.2. Let X, Y, Z be three orthonormal vectors in E. Then $\langle L(X,X), L(Y,Z) \rangle = \langle L(X,Y), L(X,Z) \rangle = 0$.

This lemma follows from Lemma 5.1.

Lemma 5.3. If X, Y, Z, W are orthonormal in E, then $\langle L(X,Y), L(Z,W) \rangle = 0$.

Proof. By Lemma 5.2, $\langle L(X,Y), L((Z+W)/\sqrt{2}, (Z+W)/\sqrt{2}) \rangle = 0$, which implies $\langle L(X,Y), L(Z,W) \rangle = 0$ since $\langle L(X,Y), L(Z,Z) \rangle = \langle L(X,Y), L(W,W) \rangle = 0$.

From Lemmas 5.1, 5.2, 5.3 we obtain

Proposition 5.1. Let e_1, \dots, e_n be an orthonormal basis of E. Then

- (I) for $1 \le i \ne j \le n$, $\{e_1, \dots, e_n, d^{-1}L(e_i, e_i), 2d^{-1}L(e_i, e_j) = 2d^{-1}L(e_j, e_i)\}$ is orthonormal;
 - (II) for $1 \leq i \neq j \leq n$, $\langle L(e_i, e_i), L(e_j, e_j) \rangle = \frac{1}{2}d^2$;
- (III) for $1 \le i, j, h, k \le n$ and different $i, j, h, L(e_i, e_j)$ and $L(e_h, e_k)$ are orthogonal.

Proposition 5.2. Let e_1, \dots, e_n be an orthonormal basis of E. Then $\{e_1, \dots, e_n\} \cup \{L(e_i, e_j) : 1 \le i \le j \le n\}$ is a linearly independent system. Proof. Suppose

$$\sum_{i=1}^{n} a_i e_i + \sum_{1 \le i \le j \le n}^{n} a_{ij} L(e_i e_j) = 0$$

with real a_i , a_{ij} . From (I) of Proposition 5.1 we see that all a_i must be zero. Moreover, if we take the inner product of $L(e_h, e_k)$, h < k, with the above equation, then we get $a_{hk} = 0$, so that $\sum_{i=1}^{n} a_{ii} L(e_i, e_i) = 0$. Taking the inner product of $L(e_h, e_h)$ with the above equation yields

$$\sum_{i=1}^{n} a_{ii} = -a_{hh},$$
 for $h = 1, \dots, n$,

which imply $a_{ii} = 0$ for $i = 1, \dots, n$. Hence we complete the proof.

Proof of Theorem 3

We identify points in R^{n+p} with their position vectors, and use || || to denote the norm.

Let M be an n-dimensional ($n \ge 2$) Ω -sphere with radius 1/c (c > 0) with respect to the system $\{X_i, B(X_i, X_j)\}$. Let E^n denote the n-dimensional subspace generated by X_1, \dots, X_n . Define a bilinear map $L: E^n \times E^n \to R^{n+p}$ by

$$L(\sum_{i=1}^{n} a_i X_i, \sum_{j=1}^{n} b_j X_j) = \sum_{i,j=1}^{n} a_i b_j B(X_i, X_j)$$
,

for real a_i , b_j . Then $L(X_i, X_j) = B(X_i, X_j)$ and L is symmetric. It follows from the definition of Ω -sphere that there is a fixed point $m_0 \in \mathbb{R}^{n+p}$ such that M is the set of all points A(X):

$$A(X) = m_0 + \frac{\sin c \|X\|}{c \|X\|} X + \frac{1 - \cos c \|X\|}{c \|X\|^2} L(X, X) ,$$
if $0 < c \|X\| < 2\pi, X \in E^n ,$

$$A(X) = m_0, \quad \text{if } X = 0 .$$

Let V denote the second fundamental tensor of M. At first we prove the following lemma.

Lemma 6.1. Let $X \in E^n$ with $0 < c ||X|| < 2\pi$. Then there is an orthonormal basis e_1, \dots, e_n of the tangent space $T_{A(X)}(M)$ at A(X) with the following properties:

- (1) if $1 \le i \ne j \le n$, then $\{2c^{-1}V(e_i, e_j) = 2c^{-1}V(e_j, e_i), c^{-1}V(e_i, e_i)\}$ is orthonormal and $\langle V(e_i, e_i), V(e_j, e_j) \rangle = \frac{1}{2}c^2$;
- (2) for $1 \le i, j, h, k \le n$ and different $i, j, h, V(e_i, e_j)$ and $V(e_h, e_k)$ are orthogonal.

Proof. Let $Y_1 = X/||X||$. Choose Y_2, \dots, Y_n such that Y_1, \dots, Y_n form an orthonormal basis of E^n . Then, for $Y = \sum_{i=1}^n y_i Y_i$ and $0 < c ||Y|| < 2\pi$, we have

$$A(Y) = m_0 + \frac{\sin c \|X\|}{c \|Y\|} \sum_{i=1}^n y_i Y_i + \frac{1 - \cos c \|Y\|}{c \|Y\|^2} \sum_{i,j=1}^n y_i y_j L(Y_i, Y_j) .$$

Consider (y_1, \dots, y_n) as coordinates of M. For $i, j = 1, \dots, n$, $\partial ||Y|| / \partial y_j = y_j / ||Y||$,

 $\frac{\partial}{\partial \mathbf{y}_i} \left(A(Y) \right) = \left(\frac{\partial}{\partial \mathbf{y}_i} \frac{\sin c \|Y\|}{c \|Y\|} \right) \sum_{h=1}^n y_h Y_h + \frac{\sin c \|Y\|}{c \|Y\|} Y_j$

$$+ \left(\frac{\partial}{\partial y_{j}} \frac{1 - \cos c \|Y\|}{c \|Y\|^{2}}\right) \sum_{h,k=1}^{n} y_{h} y_{k} L(Y_{h}, Y_{k})$$

$$+ \frac{2(1 - \cos c \|Y\|)}{c \|Y\|^{2}} \sum_{h=1}^{n} y_{h} L(Y_{j}, Y_{h}) ,$$

$$V_{\partial/\partial y_{i}} \frac{\partial}{\partial y_{j}} (A(Y)) = \left(\frac{\partial^{2}}{\partial y_{i} \partial y_{j}} \frac{\sin c \|Y\|}{c \|Y\|}\right) \sum_{h=1}^{n} y_{h} Y_{h}$$

$$+ \left(\frac{\partial}{\partial y_{i}} \frac{\sin c \|Y\|}{c \|Y\|}\right) Y_{j} + \left(\frac{\partial}{\partial y_{j}} \frac{\sin c \|Y\|}{c \|Y\|}\right) Y_{i}$$

$$+ \left(\frac{\partial^{2}}{\partial y_{i} \partial y_{j}} \frac{1 - \cos c \|Y\|}{c \|Y\|^{2}}\right) \sum_{h,k=1}^{n} y_{h} y_{k} L(Y_{h}, Y_{k})$$

$$+ 2\left(\frac{\partial}{\partial y_{j}} \frac{1 - \cos c \|Y\|}{c \|Y\|^{2}}\right) \sum_{h=1}^{n} y_{h} L(Y_{i}, Y_{h})$$

$$+ 2\left(\frac{\partial}{\partial y_{i}} \frac{1 - \cos c \|Y\|}{c \|Y\|^{2}}\right) \sum_{h=1}^{n} y_{h} L(Y_{j}, Y_{h})$$

$$+ \frac{2(1 - \cos c \|Y\|)}{c \|Y\|^{2}} L(Y_{i}, Y_{j}) .$$

Calculating the last two equations by chain rule at $y_1 = ||X||$, $y_2 = \cdots = y_n = 0$, we get

$$\begin{split} \frac{\partial}{\partial y_i}(A(X)) &= \frac{\sin c \|X\|}{c \|X\|} Y_i + \frac{2(1-\cos c \|X\|)}{c \|X\|} L(Y_1,Y_i), \qquad i=2,\cdots,n; \\ \frac{\partial}{\partial y_1}(A(X)) &= (\cos c \|X\|) Y_1 + (\sin c \|X\|) L(Y_1,Y_1); \\ \overline{V_{\partial/\partial y_1}} \frac{\partial}{\partial y_i}(A(X)) &= -c(\sin c \|X\|) Y_1 + c(\cos c \|X\|) L(Y_1,Y_1); \\ \overline{V_{\partial/\partial y_1}} \frac{\partial}{\partial y_i}(A(X)) &= \left(\frac{\cos c \|X\|}{\|X\|} - \frac{\sin c \|X\|}{c \|X\|^2}\right) Y_i \\ &+ \left(\frac{2\sin c \|X\|}{\|X\|} - \frac{2(1-\cos c \|X\|)}{c \|X\|^2}\right) L(Y_1,Y_i), \\ \overline{V_{\partial/\partial y_j}} \frac{\partial}{\partial y_j}(A(X)) &= \frac{2(1-\cos c \|X\|)}{c \|X\|^2} L(Y_i,Y_j), \quad 2 \leq i \neq j \leq n; \\ \overline{V_{\partial/\partial y_i}} \frac{\partial}{\partial y_i}(A(X)) &= \left(\frac{\cos c \|X\|}{\|X\|} - \frac{\sin c \|X\|}{c \|X\|^2}\right) Y_1 \\ &+ \left(\frac{\sin c \|X\|}{\|X\|} - \frac{2(1-\cos c \|X\|)}{c \|X\|^2}\right) L(Y_i,Y_i), \quad \text{for } i=2,\cdots,n \;. \\ \\ \text{Let } e_i &= \frac{\partial}{\partial y_i}(A(X)) \middle/ \left\|\frac{\partial}{\partial y_i}(A(X))\right\|. \; \text{According to Proposition 5.1 we have :} \end{split}$$

(I) if $1 \le i \ne j \le n$, then $\{Y_1, \dots, Y_n, L(Y_i, Y_i), 2L(Y_i, Y_j) = 2L(Y_j, Y_i)\}$ is orthonormal and $\langle L(Y_i, Y_i), L(Y_j, Y_j) \rangle = \frac{1}{2}$;

(II) for $1 \le i, j, h, k \le n$ and different $i, j, h, L(Y_i, Y_j)$ and $L(Y_h, Y_k)$ are orthogonal; and therefore

$$e_1 = (\cos c \|X\|)Y_1 + (\sin c \|X\|)L(Y_1, Y_1),$$

$$e_i = (\cos \frac{1}{2}c \|X\|)Y_i + 2(\sin \frac{1}{2}c \|X\|)L(Y_1, Y_i), \qquad i = 2, \dots, n.$$

Using Gauss formula we compute:

$$V(e_1, e_1) = -c(\sin c \|X\|)Y_1 + c(\cos c \|X\|)L(Y_1, Y_1) ,$$

$$V(e_1, e_i) = -\frac{1}{2}c(\sin \frac{1}{2}c \|X\|)Y_i + c(\cos \frac{1}{2}c \|X\|)L(Y_1, Y_i) , \qquad i = 2, \dots, n,$$

$$V(e_1, e_j) = cL(Y_i, Y_j), \qquad 2 \le i \ne j \le n ,$$

$$V(e_i, e_i) = -\frac{1}{2}c(\sin c \|X\|)Y_1 - \frac{1}{2}c(1 - \cos c \|X\|)L(Y_1, Y_1) + cL(Y_i, Y_i),$$

$$i = 2, \dots, n .$$

It is easy to verify that e_1, \dots, e_n form the required basis of $T_{A(X)}(M)$.

Proposition 6.1. For $m \in M$ and an orthonormal basis e_1, \dots, e_n of $T_m(M)$, we have:

- (I) if $1 \le i \ne j \le n$, then $\{e_1, \dots, e_n, c^{-1}V(e_i, e_i), 2c^{-1}V(e_i, e_j) = 2c^{-1}V(e_j, e_i)\}$ is orthonormal and $\langle V(e_i, e_i), V(e_j, e_j) \rangle = \frac{1}{2}c^2$;
- (II) for $1 \le i, j, h, k \le n$ and different $i, j, h, V(e_i, e_j)$ and $V(e_h, e_k)$ are orthogonal.

Proof. If $m \neq m_0$, then the assertion follows from Lemma 6.1 and Proposition 5.1. If $m = m_0$, then the assertion follows from the case for $m \neq m_0$ and the continuity of the second fundamental tensor V.

Proposition 6.2. M has constant curvature $\frac{1}{4}c^2$.

Proof. Let $m \in M$. For any two orthonormal vectors Y, Z in the tangent space $T_m(M)$, we can extend them to an orthonormal basis of $T_m(M)$, so that by Proposition 6.1, $\langle V(Y,Y), V(Z,Z) \rangle = \frac{1}{2}c^2$ and $\langle V(Y,Z), V(Y,Z) \rangle = \frac{1}{4}c^2$. Thus the sectional curvature of the plane spanned by Y, Z is $\frac{1}{4}c^2$.

Let $\alpha: (a, b) \to M$ be a geodesic on M with unit tangent field T. For $e \in (a, b)$, choose an open interval I in (a, b) containing e such that the restriction $\sigma = \alpha \upharpoonright I$ of α to I is univalent.

For any unit vector Y orthogonal to $T(\sigma(e))$ in the tangent space $T_{\sigma(e)}(M)$, we can extend T, Y to a parallel base Y_1, \dots, Y_n along σ with $Y_1(\sigma(t)) = T(\sigma(t))$ for $t \in I$ and $Y_2(\sigma(e)) = Y$, that is, $D_T Y_i = 0$ and Y_1, \dots, Y_n are linear independent along σ , where D denotes the Riemannian connection of M. Since $T(\sigma(e))$ and Y are orthonormal, T and Y_2 are orthonormal.

Let ϕ denote the Fermi coordinate map from an open neighborhood of $\sigma(I)$ onto an open subset W of a Euclidean space R^n , that is, for $(x_1, \dots, x_n) \in W$,

$$\phi^{-1}(x_1, \dots, x_n) = \operatorname{Exp}_{\sigma(x_1)} \sum_{i=1}^n x_i Y_i(\sigma(x_i))$$
,

where $\operatorname{Exp}_{\sigma(x)}$ denotes the exponential map at $\sigma(x)$. Let Z_1, Z_2 denote the restrictions of the coordinate fields $\partial/\partial x_1$, $\partial/\partial x_2$ to the set of points $\operatorname{Exp}_{\sigma(x_1)} x_2 Y_2(\sigma(x_1))$, respectively. Then $Z_1(\sigma(t)) = T(\sigma(t))$, $Z_2(\sigma(t)) = Y_2(\sigma(t))$, and $D_{Z_1}Z_2 = D_{Z_2}Z_1$ along σ . Since each x_2 -curve is a geodesic parametrized by the arc length, $D_{Z_2}Z_2 = 0$ and $\langle Z_2, Z_2 \rangle = 1$. Also we have $D_{Z_2}\langle Z_1, Z_2 \rangle = \langle D_{Z_2}Z_1, Z_2 \rangle + \langle Z_1, D_{Z_2}Z_2 \rangle = \langle D_{Z_1}Z_2, Z_2 \rangle = \frac{1}{2}Z_1\langle Z_2, Z_2 \rangle = 0$. Thus $\langle Z_1, Z_2 \rangle$ is constant along x_2 -curves. Since $\langle Z_1, Z_2 \rangle = 0$ on σ , we have $\langle Z_1, Z_2 \rangle = 0$, and therefore $W \equiv Z_1/\|Z_1\|$ and Z_2 are orthonormal and $W(\sigma(t)) = T(\sigma(t))$. By Proposition 6.1, $\langle V(W,W), V(W,W) \rangle = c^2, \langle V(W,W), V(Z_2,Z_2) \rangle = \frac{1}{2}c^2, \langle V(W,W)V(W,Z_2) \rangle = 0$, $\langle V(W,Z_2), V(W,Z_2) \rangle = \frac{1}{4}c^2$. Now

$$D_{Z_2}Z_1 = (Z_2(||Z_1||)W + ||Z_1||D_{Z_2}W, \qquad D_{Z_1}Z_2 = ||Z_1||D_WZ_2.$$

Since $\langle D_{Z_2}W, W \rangle = \frac{1}{2}Z_2\langle W, W \rangle = 0$ and $(D_{Z_2}Z_1)(\sigma(e)) = (D_{Z_1}Z_2)(\sigma(e)) = (D_TZ_2)(\sigma(e)) = 0$, we have $(D_{Z_2}W)(\sigma(e)) = 0$ and $(D_WZ_2)(\sigma(e)) = 0$. $D_{Z_2}Z_2 = 0$, $(D_WW)(\sigma(e)) = (D_TT)(\sigma(e)) = 0$. Thus the Codazzi equation gives

$$(\operatorname{nor} \nabla_{W} V(Z_{2}, Z_{2}))(\sigma(e)) = (\operatorname{nor} \nabla_{Z_{2}} V(W, Z_{2}))(\sigma(e)) ,$$

$$(\operatorname{nor} \nabla_{Z_{2}} V(W, W))(\sigma(e)) = (\operatorname{nor} \nabla_{W} V(Z_{2}, W))(\sigma(e)) ,$$

from which follows

$$\begin{split} &\langle (\mathcal{V}_T V(T,T))(\sigma(e)), V(Y,Y) \rangle \\ &= \langle \mathcal{V}_{1V} V(W,W), V(Z_2,Z_2) \rangle (\sigma(e)) = -\langle V(W,W), \mathcal{V}_W V(Z_2,Z_2) \rangle (\sigma(e)) \\ &= -\langle V(W,W), \mathcal{V}_{Z_2} V(W,Z_2) \rangle (\sigma(e)) = \langle \mathcal{V}_{Z_2} V(W,W), V(W,Z_2) \rangle (\sigma(e)) \\ &= \langle \mathcal{V}_W V(W,Z_2), V(W,Z_2) \rangle (\sigma(e)) = \frac{1}{8} \langle W \langle V(W,Z_2), V(W,Z_2) \rangle (\sigma(e)) = 0 \end{split}$$

Similiarly,

$$\langle (\overline{V}_T V(T,T))(\sigma(e)), V(T(\sigma(e)), Y) \rangle = 0 ,$$

$$\langle (\overline{V}_T V(T,T))(\sigma(e)), Y \rangle = -\langle V(T,T), \overline{V}_T Z_2 \rangle (\sigma(e))$$

$$= -\langle V(T,T), V(T,Z_2) \rangle (\sigma(e)) = 0 .$$

Let $e_1 = T(\sigma(e))$ and e_2, \dots, e_n be an orthonormal basis of $T_{\sigma(e)}(M)$. Then the above argument shows that $\langle (V_T V(T, T))(\sigma(e)), V(e_1, e_i) \rangle = 0$ and $\langle (V_T V(T, T))(\sigma(e)), V(e_i, e_i) \rangle = 0$ for $i = 2, \dots, n$, and $\langle (V_T V(T, T))(\sigma(e)), V((e_i + e_j)/\sqrt{2}, (e_i + e_j)/\sqrt{2}) \rangle = 0$ for $2 \le i \ne j \le n$ so that $\langle (V_T V(T, T))(\sigma(e)), V(e_i, e_j) \rangle = 0$. Now we have $\langle (V_T V(T, T))(\sigma(e)), V(e_i, e_j) \rangle = 0$. Thus

(6.1)
$$\langle (\nabla_T V(T,T))(\sigma(e)), V(e_i,e_j) \rangle = 0, \quad \text{for } i,j=1,\dots,n.$$

Also we have

(6.2)
$$\langle (\mathcal{F}_T V(T,T))(\sigma(e)), e_i \rangle = 0, \quad \text{for } i = 2, \dots, n.$$

Since $\langle (\overline{V}_T V(T, T))(\sigma(e)), e_1 \rangle = -\langle V(T, T), \overline{V}_T T \rangle(\sigma(e)) = -\langle V(T, T), V(T, T) \rangle(\sigma(e)) = -c^2$, we have

(6.3)
$$\langle (\overline{V}_T V(T,T))(\sigma(e)), e_1 \rangle = -c^2.$$

On the other hand, since M is a subset of the Euclidean space $\{m_0 + \sum_{i=1}^n x_i X_i + \sum_{i,j=1}^n x_{ij} B(X_i, X_j) : x_i, x_{ij} \text{ are real}\}$, $(\nabla_T V(T, T))(\sigma(e)), e_i, V(e_i, e_j)$, for $i, j = 1, \dots, n$, are vectors in the vector subspace generated by X_1, \dots, X_n and $B(X_h, X_k)$ for $h, k = 1, \dots, n$. The dimension of this vector space is $\frac{1}{2}n(n+3)$ by Proposition 5.2. Thus it follows from Propositions 6.1 and 5.2 that $\{e_1, \dots, e_n\} \cup \{V(e_i, e_j) : 1 \le i \le j \le n\}$ is a base, so that $(\nabla_T V(T, T))$ $(\sigma(e))$ is a linear combination of e_1, \dots, e_n and $V(e_i, e_j), 1 \le i \le j \le n$. By (6.1), (6.2), (6.3), we get

$$(\nabla_{\tau}V(T,T))(\sigma(e)) = -c^2e_1 = -c^2T(\sigma(e))$$
.

Since e is arbitrary, $\nabla_T \nabla_T T = \nabla_T V(T, T) = -c^2 T$ on α , i.e.,

$$\frac{d^3\alpha(t)}{dt^3}+c^2\frac{d\alpha(t)}{dt}=0,$$

whose solution is an arc of a circle with radius 1/c since we have the boundary conditions:

$$\left\langle \frac{d\alpha}{dt}, \frac{d\alpha}{dt} \right\rangle = \left\langle T, T \right\rangle = 1 , \qquad \left\langle \frac{d^2\alpha}{dt^2}, \frac{d\alpha}{dt} \right\rangle = \left\langle V(T, T), T \right\rangle = 0 ,$$

$$\left\langle \frac{d^2\alpha}{dt^2}, \frac{d^2\alpha}{dt^2} \right\rangle = \left\langle V(T, T), V(T, T) \right\rangle = -c^2 .$$

This proves Theorem 3 due to the compactness of M.

7. Proof of Theorem 4

Let K denote the positive constant sectional curvature of M, and f_* the Jacobian map of the isometry f. Define a real function G on M as (3.1), i.e., $G(m) = \langle V(X, X), V(X, X) \rangle$ for $m \in M$ and a unit vector X in the tangent space $T_m(M)$. By Lemma 2.4, we see that $G = c^2$ for some nonnegative number c. For any two orthonormal vectors X, Y in $T_m(M)$ we get $K = \langle V(X, X), V(Y, Y) \rangle - \langle V(X, Y), V(X, Y) \rangle$ by the Gauss equation, and

$$(7.1) 3\langle V(X,Y), V(X,Y)\rangle = \langle V(X,X), V(X,X)\rangle - K = c^2 - K$$

by Lemma 2.2, so that $\langle V(X,Y),V(X,Y)\rangle$ is constant on $T_m(M)$. Thus from Lemma 2.8 either V(X,Y)=0 or $\langle V(X,Y),V(X,Y)\rangle=\frac{1}{4}c^2$. For otherwise, there are orthonormal vectors X,X_1,X_2 in $T_m(M)$ such that $c^2-K=3\langle V(X,X_1),V(X,X_1)\rangle\neq 3\langle V(X,X_2),V(X,X_2)\rangle=c^2-K$, which is impossible. Therefore either $c^2=K$ or $c^2=4K$ and c>0.

At first, we consider the case $c^2 = K$.

Proposition 7.1. Suppose $c^2 = K > 0$. Then f(M) is an open subset of an n-dimensional sphere.

Proof. Let $m \in M$, and e_1, \dots, e_n be an orthonormal basis of $T_m(M)$. It follows from (7.1) that $V(e_i, e_j) = 0$ for $1 \le i \ne j \le n$. Consequently by Lemma 2.2 we have $V(e_i, e_i) = V(e_1, e_1)$ ior $i = 1, \dots, n$. This implies f(M) is an open subset of an n-dimensional sphere.

Now we consider the case $c^2 = 4K$. Let $m \in M$, and e_1, \dots, e_n be an orthonormal basis of $T_m(M)$. Then we have

(7.2)
$$\langle V(e_i, e_j), V(e_i, e_j) \rangle = \frac{1}{4}c^2$$
 for $1 \le i \ne j \le n$ by (7.1),

$$\langle V(e_i, e_i), V(e_j, e_j) \rangle = \frac{1}{2}c^2 \quad \text{for } 1 \le i \ne j \le n$$

by Lemma 2.2, and

$$(7.4) \langle V(e_i, e_i), V(e_i, e_i) \rangle = 0 \text{for } 1 \le i \ne j \le n$$

by Lemma 2.2. If $1 \le i, j, h \le n$ and i, j, h are different, then by (7.1) we have $\langle V(e_i, (e_j + e_h)/\sqrt{2}), V(e_i, (e_j + e_h)/\sqrt{2}) \rangle = \frac{1}{4}c^2$. Applying (7.2), (7.3) to the expansion of this equation yields

(7.5)
$$\langle V(e_i, e_j), V(e_i, e_h) \rangle = 0$$
, for different i, j, h .

It then follows from Lemma 2.6 that

$$\langle V(e_i, e_i), V(e_i, e_h) \rangle = 0, \quad \text{for different } i, j, h.$$

If $1 \le i, j, h, k \le n$ and i, j, h, k are different, then we have $\langle V((e_i + e_j)/\sqrt{2}, (e_h + e_k)/\sqrt{2}) \rangle = \frac{1}{4}c^2$. By Lemma 2.2, we se that

$$\langle V((e_i + e_j)/\sqrt{2}, (e_i + e_j)/\sqrt{2}), V((e_h + e_k)/\sqrt{2}, (e_h + e_k)/\sqrt{2})) \rangle = \frac{1}{2}c^2$$
.

Applying (7.3), (7.6) to the expansion of the last equation thus gives

$$(7.7) \langle V(e_i, e_j), V(e_h, e_k) \rangle = 0, \text{for different } i, j, h, k.$$

Since f is an isometry, $(7.2), \dots, (7.7)$ imply:

(7.8) if
$$1 \le i \ne j \le n$$
, then $\{f_*e_1, \dots, f_*e_n, c^{-1}V(e_i, e_i), 2c^{-1}V(e_i, e_j) = 2c^{-1}V(e_j, e_i)\}$ is orthonormal and $\langle V(e_i, e_i), V(e_j, e_j) \rangle = \frac{1}{2}c^2$;

(7.9) for
$$1 \le i, j, h, k \le n$$
 and different $i, j, h, V(e_i, e_j)$ and $V(e_h, e_k)$ are orthogonal.

So we can define an Ω -sphere, say S_m , through f(m) with radius 1/c with respect to the system $\{f_*e_i, c^{-1}V(e_i, e_j)\}$. For $X \in T_m(M)$, let ||X|| denote its length. It follows from the definition of Ω -sphere that S_m is the set of all points A(X), $c ||X|| < 2\pi$, defined by

$$A(X) = f(m) + \frac{\sin c \|X\|}{c \|X\|} f_* X + \frac{1 - \cos c \|X\|}{c^2 \|X\|^2} V(X, X), \quad \text{for } X \in T_m(M)$$

with $0 < c ||X|| < 2\pi$, A(0) = f(m). Thus S_m is independent of the choice of the basis e_1, \dots, e_n , so that for each $p \in M$ we can define an *n*-dimensional Ω -sphere S_p .

On the other hand, there is a real number $0 < cr < 2\pi$ such that the exponential map Exp_m at m maps

$$U = \{x_1e_1 + \cdots + x_ne_n : (x_1^2 + \cdots + x_n^2) < r^2\}$$

diffeomorphically onto an open neighborhood of m, and $f \circ \text{Exp}_m$ is one to one on U. By Lemma 2.5 we thus have

$$f \circ \operatorname{Exp}_{m} \sum_{i=1}^{n} x_{i} e_{i} = f(m) + \frac{\sin c(x_{1}^{2} + \dots + x_{n}^{2})^{1/2}}{c(x_{1}^{2} + \dots + x_{n}^{2})^{1/2}} \sum_{i=1}^{n} x_{i} f_{*} e_{i} + \frac{1 - \cos c(x_{1}^{2} + \dots + x_{n}^{2})^{1/2}}{c^{2}(x_{1}^{2} + \dots + x_{n}^{2})} \sum_{i,j=1}^{n} x_{i} x_{j} V(e_{i}, e_{j}) .$$

Hence $f(\text{Exp}_m U)$ is an open subset of S_m . This proves the local theorem, since $\text{Exp}_m U$ is an open neighborhood of m.

Let $p \in \operatorname{Exp}_m U$. Then $f(p) \in S_m$. Let V_1 denote the second fundamental tensor of S_m . If Y_1, \dots, Y_n form an orthonormal basis of $T_p(M)$, then f_*Y_1, \dots, f_*Y_n form an orthonormal basis of $T_{f(p)}(S_m)$. Moreover, since $\operatorname{Exp}_m U$ is isometric to an open subset of S_m , we see that $V(Y_i, Y_j) = V_1(f_*Y_i, f_*Y_j)$ for $i, j = 1, \dots, n$, so that S_p is the \mathcal{Q} -sphere through f(p) with radius 1/c with respect to the system $\{f_*Y_i, c^{-1}V_1(f_*Y_i, f_*Y_j)\}$.

Since S_m is compact and connected, every point $q \in S_m$ can be jointed to f(p) by a geodesic (cf. [1, Theorem 15, Chapter 10]). By Theorem 3, S_m satisfies the assumptions of Theorem 1, in which f is the inclusion map. We use the exponential map at f(p) to parametrize S_m . According to Lemma 2.5, we see that the Ω -sphere through f(p) with radius 1/c with respect to the system $\{f_*Y_i, c^{-1}V_1(f_*Y_i, f_*Y_j)\}$ is just S_m . Consequently, $S_p = S_m$. That is, S_m is a locally constant Ω -sphere. Since M is connected, all S_m are the same, say S. Then f(M) is an open subset of S.

Reference

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