

COMPACT HYPERSURFACES IN ELLIPSOID WITH PRESCRIBED MEAN CURVATURE

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Abstract

$S^n(1)$ and $S^1(1) \times S^1(1)$ can be embedded into special ellipsoid with suitable mean curvature function.

Introduction

In 1982, S. T. Yau raised a nonlinear global problem^[6].

H is a function in R^{n+1} , can you find a suitable condition on H such that there is a closed hypersurface in R^{n+1} which is homeomorphic to $S^n(1)$ and whose mean curvature is given by H ?

Bakelman and Kantor, Treibergs and Wei proved a theorem^[1, 5].

Similarly, we considered $S^{n+1}(1)$ in place of R^{n+1} and obtained an existence theorem^[2].

In § 1, we discuss a compact hypersurface in an $n+1$ dimensional ellipsoid and we have a result which is more general than our theorem in [2].

In § 2, we discuss torus $S^1(1) \times S^1(1)$ which is imbedded into special three-dimensional ellipsoid with suitable mean curvature.

§ 1. Compact Hypersurface

In this section, we consider the following $n+1$ dimensional ellipsoid:

$$M_{n+1} = \left\{ (x_1, x_2, \dots, x_{n+1}, x_{n+2}) \in R^{n+2} \mid \frac{x_1^2 + x_2^2 + \dots + x_{n+1}^2}{a^2} + \frac{x_{n+2}^2}{b^2} = 1 \right\}, \quad (1.1)$$

where a, b are positive constants. π^* is a hyperplane $x_{n+2}=0$ in R^{n+2} . $\pi^* \cap M_{n+1}$ is an n -dimensional sphere.

$$S^n(a) = \{(ax_1, ax_2, \dots, ax_{n+1}, 0) \in R^{n+2} \mid x_1^2 + x_2^2 + \dots + x_{n+1}^2 = 1\}. \quad (1.2)$$

In the hyperplane π^* , we consider a variety of n -dimensional spheres

$$S^n(\lambda a) = \{(\lambda ax_1, \lambda ax_2, \dots, \lambda ax_{n+1}, 0) \in R^{n+2} \mid x_1^2 + x_2^2 + \dots + x_{n+1}^2 = 1\}, \quad (1.3)$$

where λ is a positive constant.

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For the fixed point $A(0, 0, \dots, 0, b)$ in M_{n+1} and a point $B(\lambda ax_1, \lambda ax_2, \dots, \lambda ax_{n+1}, 0)$ in $S^n(\lambda a)$, by a calculation. We can see that there is a unique point

$$C\left(\frac{2\lambda ax_1}{\lambda^2+1}, \frac{2\lambda ax_2}{\lambda^2+1}, \dots, \frac{2\lambda ax_{n+1}}{\lambda^2+1}, \frac{b(\lambda^2-1)}{\lambda^2+1}\right)$$

in M_{n+1} , such that three points A, B, C lie in a straight line.

So we can set up a compact hypersurface M_n in M_{n+1} , M_n is homeomorphic to n -dimensional sphere. Its position vector field

$$\mathbf{X} = \frac{2ae^u}{1+e^{2u}} \mathbf{r} + \frac{b(e^{2u}-1)}{1+e^{2u}} \mathbf{N}, \quad (1.4)$$

where $\mathbf{N} = (0, 0, \dots, 0, 1)$, $\mathbf{r} = (x_1, x_2, \dots, x_{n+1}, 0)$ is the position vector field of n -dimensional unit sphere $S^n(1)$ in the hyperplane π^* . u is a differentiable function on the $S^n(1)$. $M_n = X(S^n(1))$.

At a fixed point $p \in S^n(1) \subset \pi^*$, we can choose a local orthogonal frame field $\{e_1, e_2, \dots, e_{n+1}\}$ such that, restricted to $S^n(1)$, e_1, e_2, \dots, e_n are tangent to $S^n(1)$ and e_{n+1} is the radical direction of $S^n(1)$. $r_i(p) = e_i(p)$, $\langle r_i(p), r_j(p) \rangle = \delta_{ij}$. In this section, $1 \leq i, j, k, \dots, \leq n$, where subscript i ($1 \leq i \leq n$) expresses the covariant derivative along e_i . $\langle \cdot, \cdot \rangle$ denotes the inner product of two vectors in R^{n+2} . $\{\omega_1, \omega_2, \dots, \omega_{n+1}\}$ is a dual frame field.

At point $X(p)$ of M_n , we can see

$$\mathbf{X}_i = \frac{2e^u}{1+e^{2u}} \left[\frac{a(1-e^{2u})}{1+e^{2u}} u_i \mathbf{r} + ar_i + \frac{2be^u}{1+e^{2u}} u_i \mathbf{N} \right]. \quad (1.5)$$

The metric tensor of M_n is

$$g_{ij} = \langle \mathbf{X}_i, \mathbf{X}_j \rangle = \frac{4a^2e^{2u}}{(1+e^{2u})^2} \left[\delta_{ij} + \frac{1}{A(x, u)} u_i u_j \right], \quad (1.6)$$

where

$$A(x, u) = \frac{a^2(1+e^{2u})^2}{a^2(1-e^{2u})^2 + 4b^2e^{2u}}.$$

The inverse metric tensor of M_n satisfies

$$g^{ij} = \frac{(1+e^{2u})^2}{4a^2e^{2u}} \left[\delta_{ij} - \frac{u_i u_j}{|\nabla u|^2 + A(x, u)} \right], \quad (1.7)$$

where $|\nabla u|^2 = \sum_i u_i^2$. $\mathbf{X}_1, \mathbf{X}_2, \dots, \mathbf{X}_n$ is a basis of the tangent space at point $X(p)$ of M_n in M_{n+1} . We know a normal vector \mathbf{n}^* at point $X(p)$ of M_{n+1} in R^{n+2} is

$$\mathbf{n}^* = \frac{2e^u}{a(1+e^{2u})} \mathbf{r} + \frac{e^{2u}-1}{b(1+e^{2u})} \mathbf{N}. \quad (1.8)$$

At point $X(p)$, the unit normal vector \mathbf{n} of M_n in M_{n+1} satisfies

$$\langle \mathbf{n}, \mathbf{X}_i \rangle = 0, \langle \mathbf{n}, \mathbf{n}^* \rangle = 0. \quad (1.9)$$

By a calculation, we can see

$$\mathbf{n} = \frac{1}{\sqrt{A(x, u) + |\nabla u|^2}} \left[\frac{1-e^{2u}}{1+e^{2u}} A(x, u) \mathbf{r} - \sum_i u_i \mathbf{r}_i + \frac{2be^u}{a(1+e^{2u})} A(x, u) \mathbf{N} \right]. \quad (1.10)$$

Using Weingarten formula, we see that the mean curvature H along n in M_{n+1} satisfies

$$nH(\mathbf{X}) = -\sum_{ij} g^{ij} \langle d\mathbf{n}(\mathbf{e}_i), \mathbf{X}_j \rangle. \quad (1.11)$$

By a straight calculation, we obtain

$$\begin{aligned} d\mathbf{n} = & -\frac{1}{2} d\ln[A(x, u) + |\nabla u|^2] \mathbf{n} + \frac{1}{\sqrt{A(x, u) + |\nabla u|^2}} \left\{ \left[\left[1 - \frac{4e^{2u}}{(1+e^{2u})^2} A(x, u) \right] du \right. \right. \\ & + \frac{1-e^{2u}}{1+e^{2u}} dA(x, u) \Big] \mathbf{r} + \frac{1-e^{2u}}{1+e^{2u}} A(x, u) d\mathbf{r} - \sum_{ij} u_{ij} \omega_i \mathbf{r}_i \\ & \left. \left. + \frac{2be^u}{a(1+e^{2u})} \left[dA(x, u) + \frac{1-e^{2u}}{1+e^{2u}} du A(x, u) \right] \mathbf{N} \right\}. \end{aligned} \quad (1.12)$$

Then

$$\begin{aligned} \langle d\mathbf{n}(\mathbf{e}_i), \mathbf{X}_j \rangle = & \frac{2ae^u}{1+e^{2u}} \frac{1}{\sqrt{A(x, u) + |\nabla u|^2}} \left\{ -u_{ij} + \frac{1-e^{2u}}{1+e^{2u}} A(x, u) \delta_{ij} \right. \\ & \left. + \frac{1-e^{2u}}{1+e^{2u}} u_i u_j \left[1 + \frac{4\left(1-\frac{b^2}{a^2}\right)e^{2u}}{(1+e^{2u})^2} A(x, u) \right] \right\}. \end{aligned} \quad (1.13)$$

Inserting (1.7) and (1.13) into (1.11) we can see

$$[A(x, u) + |\nabla u|^2] \sum_j u_{jj} - \sum_{ij} u_i u_j u_{ij} = B(x, u, \nabla u), \quad (1.14)$$

where

$$\begin{aligned} B(x, u, \nabla u) = & \frac{n(1-e^{2u})}{1+e^{2u}} A(x, u) [A(x, u) + |\nabla u|^2] + \frac{4\left(1-\frac{b^2}{a^2}\right)e^{2u}(1-e^{2u})}{(1+e^{2u})^3} \\ & \times A^2(x, u) |\nabla u|^2 + \frac{2nae^u}{1+e^{2u}} [A(x, u) + |\nabla u|^2]^{3/2} H \left(\frac{2ae^u}{1+e^{2u}} \mathbf{r} + \frac{b(e^{2u}-1)}{1+e^{2u}} \right) \mathbf{N}. \end{aligned} \quad (1.15)$$

Set

$$D = \{ \mathbf{X} = a\sqrt{1-s^2} \mathbf{r} + bs\mathbf{N} \in M_{n+1} \mid -1 < s < 1 \}. \quad (1.16)$$

In other words, $D = M_{n+1} - \{(0, 0, \dots, 0, b) \cup (0, 0, \dots, 0, -b)\}$.

In this section, $H(\mathbf{X}) \in C^{k,\alpha}(D)$, where $k \geq 1$ is an integer, $0 < \alpha < 1$. (1.15) is a quasilinear elliptic equation.

Elliptic equation theory tells us: If there is a constant C_1 , which is independent of $t \in (0, 1]$, such that $\|u\|_{C^1(S^n(1))} \leq C_1$ for all u satisfying

$$[A(x, u) + |\nabla u|^2] \sum_j u_{jj} - \sum_{ij} u_i u_j u_{ij} = tB(x, u, \nabla u) + (1-t)u, \quad (1.17)$$

where $t \in (0, 1]$, then Equation (1.15) has a differentiable solution.

Now we shall set up a theorem.

Theorem 1.

$$M_{n+1} = \left\{ (x_1, x_2, \dots, x_{n+1}, x_{n+2}) \in R^{n+2} \mid \frac{x_1^2 + x_2^2 + \dots + x_{n+1}^2}{a^2} + \frac{x_{n+2}^2}{b^2} = 1 \right\}$$

is an $n+1$ dimensional ellipsoid in R^{n+2} .

$$D = \{ a\sqrt{1-s^2} \mathbf{r} + bs\mathbf{N} \in M_{n+1} \mid -1 < s < 1 \},$$

is an open subset in M_{n+1} , where $N = (0, 0, \dots, 0, 1)$ and r is the position vector field of the n -dimensional unit sphere $S^n(1)$ in the hyperplane $X_{n+2}=0$. Given function $H(X) \in C^{k,\alpha}(D)$, $k \geq 1$, an integer, $0 < \alpha < 1$. Suppose $H(X)$ satisfies the following two conditions: (1) There are two constants $r_1, r_2, r_2 \geq 1 \geq r_1 > 0$. When $s > \frac{r_2^2 - 1}{r_2^2 + 1}$,

$$H[a\sqrt{1-s^2}r + bsN] > H_L[a\sqrt{1-s^2}r + bsN],$$

where

$$H_L[a\sqrt{1-s^2}r + bsN] = \frac{s}{\sqrt{(1-s^2)[a^2s^2 + b^2(1-s^2)]}},$$

$H_L[a\sqrt{1-s^2}r + bsN]$ is a constant mean curvature of the latitude hypersurface $X = a\sqrt{1-s^2}r + bsN$ in M_{n+1} (s is a constant).

When $s < \frac{r_1^2 - 1}{r_1^2 + 1}$,

$$H[a\sqrt{1-s^2}r + bsN] < H_L[a\sqrt{1-s^2}r + bsN].$$

(2) Set

$$G = \left\{ a\sqrt{1-s^2}r + bsN \in D \mid \frac{r_1^2 - 1}{r_1^2 + 1} \leq s \leq \frac{r_2^2 - 1}{r_2^2 + 1} \right\},$$

$$\frac{\partial H[a\sqrt{1-s^2}r + bsN]}{\partial s} \geq \frac{s}{1-s^2} H[a\sqrt{1-s^2}r + bsN],$$

in G . Then, there is a compact hypersurface in M_{n+1} , which is homeomorphic to $S^n(1)$ and whose mean curvature is given by $H(X)$.

Proof In the following, u denotes a differentiable solution of (1.17) for some $t \in (0, 1]$,

$$u(\bar{x}_1) = \max_{x \in S^n(1)} u(x). \quad (1.18)$$

The left side of (1.17) at point \bar{x}_1 is less than zero or equal to zero. If $u(\bar{x}_1) > \ln r_2 \geq 0$, the right side of (1.17) at point \bar{x}_1 ,

$$\begin{aligned} & [tB(x, u, \nabla u) + (1-t)u](\bar{x}_1) \\ &= \left\{ \frac{2tnae^{2u}}{1+e^{2u}} A^{\frac{3}{2}}(x, u) \left[\frac{(1-e^{2u})}{2ae^u} A^{\frac{1}{2}}(x, u) + H \left(\frac{2ae^u}{1+e^{2u}} r \right. \right. \right. \\ &\quad \left. \left. \left. + \frac{b(e^{2u}-1)}{1+e^{2u}} N \right) \right] + (1-t)u \right\} (\bar{x}_1) \end{aligned} \quad (1.19)$$

Obviously

$$\frac{e^{2u}-1}{1+e^{2u}}(\bar{x}_1) > \frac{r_2^2 - 1}{r_2^2 + 1}, \quad (1.20)$$

$$\begin{aligned} & \left[H \left(\frac{2ae^u}{1+e^{2u}} r + \frac{b(e^{2u}-1)}{1+e^{2u}} N \right) \right] (\bar{x}_1) > H_L \left[\left(\frac{2ae^u}{1+e^{2u}} r + \frac{b(e^{2u}-1)}{1+e^{2u}} N \right) (\bar{x}_1) \right] \\ &= \left[\frac{(e^{2u}-1)}{2ae^u} A^{\frac{1}{2}}(x, u) \right] (\bar{x}_1). \end{aligned} \quad (1.21)$$

The right side of (1.19) $> (1-t)u(\bar{x}_1) \geq 0$. It is impossible.

Then, we have

$$u(\bar{x}_1) \leq \ln r_2. \quad (1.22)$$

Similarly, we can see

$$u(\bar{x}_2) = \min_{x \in S^n(1)} u(x) \geq \ln r_1 \quad (1.23)$$

Secondly, we estimate $|\nabla u|^2$. Set function^[3, 4]

$$\Psi = e^{2u} \ln(|\nabla u|^2 + 1). \quad (1.24)$$

By successive differentiation

$$\begin{aligned} \Psi_i &= 2e^{2u} \left[u_i \ln(|\nabla u|^2 + 1) + \frac{\sum_k u_k u_{ki}}{|\nabla u|^2 + 1} \right], \\ \Psi_{ij} &= 4e^{2u} u_{ij} \left[u_i \ln(|\nabla u|^2 + 1) + \frac{\sum_k u_k u_{ki}}{|\nabla u|^2 + 1} \right] \\ &\quad + 2e^{2u} \left[u_{ij} \ln(|\nabla u|^2 + 1) + \frac{2u_i}{|\nabla u|^2 + 1} \sum_k u_k u_{kj} \right. \\ &\quad \left. + \frac{1}{|\nabla u|^2 + 1} (\sum_k u_k u_{ki} + \sum_k u_k u_{kj}) - \frac{2}{(|\nabla u|^2 + 1)^2} \sum_{kl} u_k u_{ki} u_l u_{lj} \right]. \end{aligned} \quad (1.26)$$

Suppose that at the point $x_0 \in S^n(1)$, function Ψ attains its maximum

$$\Psi_i(x_0) = 0, \quad (\sum_{ij} \{ [A(x, u) + |\nabla u|^2] \delta_{ij} - u_i u_j \} \Psi_{ij})(x_0) \leq 0. \quad (1.27)$$

By (1.25), at point x_0 , we can see

$$\sum_k u_k u_{ki} = -u_i (|\nabla u|^2 + 1) \ln(|\nabla u|^2 + 1). \quad (1.28)$$

All of the following items are valued at point x_0 . From (1.28), we have

$$\begin{aligned} \sum_{ik} u_k u_{ki} u_i &= -|\nabla u|^2 (|\nabla u|^2 + 1) \ln(|\nabla u|^2 + 1), \\ \sum_{ijk} u_k u_{ki} u_j u_{ji} &= |\nabla u|^2 (|\nabla u|^2 + 1)^2 [\ln(|\nabla u|^2 + 1)]^2. \end{aligned} \quad (1.29)$$

Using (1.26), (1.29) and the second formula of (1.27), we obtain

$$\begin{aligned} 0 &\geq [A(x, u) + |\nabla u|^2] \ln(|\nabla u|^2 + 1) \sum_j u_{jj} + \frac{A(x, u) + |\nabla u|^2}{|\nabla u|^2 + 1} \sum_{ij} u_{ij}^2 \\ &\quad + \frac{1}{|\nabla u|^2 + 1} \{ [A(x, u) + |\nabla u|^2] \sum_{ij} u_i u_{ijj} - \sum_{ijk} u_i u_j u_k u_{ijk} \} \\ &\quad - 2A(x, u) |\nabla u|^2 \ln(|\nabla u|^2 + 1) [1 + \ln(|\nabla u|^2 + 1)]. \end{aligned} \quad (1.30)$$

Without loss of generality, we assume $|\nabla u|(x_0) > 1$. For $|\nabla u|(x_0) \leq 1$, at once, we have $\forall x \in S^n(1)$

$$|\nabla u|^2(x) \leq e^{c_2} - 1, \quad (1.31)$$

where

$$c_2 = \frac{r_2^2}{r_1^2} \ln 2.$$

We differentiate (1.17) and use (1.29). We can see

$$\begin{aligned} [A(x, u) + |\nabla u|^2] \sum_{ij} u_{iji} u_i - \sum_{ijk} u_i u_j u_k u_{ijk} &= i \sum_k [B(x, u, \nabla u)]_{kki} + (1-i) |\nabla u|^2 \\ &\quad - [\sum_k (A(x, u))_{kki} - 2 |\nabla u|^2 (|\nabla u|^2 + 1) \ln(|\nabla u|^2 + 1)] \sum_j u_{jj} + 2 |\nabla u|^2 (|\nabla u|^2 + 1)^2 \\ &\quad \times [\ln(|\nabla u|^2 + 1)]^2. \end{aligned} \quad (1.32)$$

Using the Ricci formula of $S^n(1)$, we can see

$$\sum_{ij} u_i u_{jjj} = \sum_{ij} u_i u_{jji} + (n-1) |\nabla u|^2. \quad (1.33)$$

Using (1.17) and (1.29) we obtain

$$\sum_{ij} u_{jj} = \frac{1}{A(x, u) + |\nabla u|^2} \{ tB(x, u, \nabla u) + (1-t)u - |\nabla u|^2(|\nabla u|^2+1) \ln(|\nabla u|^2+1) \}. \quad (1.34)$$

By the Cauchy inequality, we can see

$$\sum_{ij} u_{ij}^2 = \frac{1}{|\nabla u|^2} \sum_k u_k^2 \sum_{ij} u_{ij}^2 \geq \frac{1}{|\nabla u|^2} \sum_i (\sum_k u_i u_{ki})^2 = (|\nabla u|+1)^2 [\ln(|\nabla u|^2+1)]^2. \quad (1.35)$$

By use of (1.32), (1.33), (1.34) and (1.35), (1.30) can be reduced to the following

$$0 \geq A(x, u) |\nabla u|^2 \ln(|\nabla u|^2+1) + 3tB(x, u, \nabla u) + \frac{t}{(|\nabla u|^2+1) \ln(|\nabla u|^2+1)} \sum_k [B(x, u, \nabla u)]_k u_k - C_3 |\nabla u|^2, \quad (1.36)$$

where C_3 is a positive constant and it is independent of t , so is a constant C_α ($\alpha \geq 4$) next.

From the expression of $B(x, u, \nabla u)$, we obtain

$$3B(x, u, \nabla u) \geq \frac{6nae^u}{1+e^{2u}} [A(x, u) + |\nabla u|^2]^{3/2} H - C_4 |\nabla u|^2, \quad (1.37)$$

where

$$H = H \left(\frac{2ae^u}{1+e^{2u}} r + \frac{b(e^{2u}-1)}{1+e^{2u}} N \right),$$

$$\begin{aligned} & \sum_k [B(x, u, \nabla u)]_k u_k \\ & \geq \frac{2nae^u}{1+e^{2u}} \left\{ \frac{1-e^{2u}}{1+e^{2u}} |\nabla u|^2 [A(x, u) + |\nabla u|^2]^{3/2} H \right. \\ & \quad - 3|\nabla u|^2 (|\nabla u|^2+1) \ln(|\nabla u|^2+1) [A(x, u) + |\nabla u|^2]^{1/2} H + [A(x, u) \\ & \quad + |\nabla u|^2]^{3/2} \sum_k H_k u_k \Big\} - C_5 |\nabla u|^2 (|\nabla u|^2+1) \ln(|\nabla u|^2+1). \end{aligned} \quad (1.38)$$

Inserting (1.37) and (1.38) into (1.36) we have

$$\begin{aligned} 0 & \geq A(x, u) |\nabla u|^2 \ln(|\nabla u|^2+1) + \frac{2tne^u}{1+e^{2u}} \left\{ \frac{1-e^{2u}}{1+e^{2u}} |\nabla u|^2 H + \sum_n H_n u_n \right\} \\ & \times \frac{[A(x, u) + |\nabla u|^2]^{3/2}}{(|\nabla u|^2+1) \ln(|\nabla u|^2+1)} - C_6 |\nabla u|^2. \end{aligned} \quad (1.39)$$

By a straight calculation, we can see

$$\sum_n H_n u_n \geq \frac{4e^{2u}}{(1+e^{2u})^2} |\nabla u|^2 \frac{\partial H(a\sqrt{1-s^2}r + bsN)}{\partial s} \Big|_{s=(e^{2u}-1)/(1+e^{2u})} - C_7 |\nabla u| \quad (1.40)$$

$$\begin{aligned} & \frac{1-e^{2u}}{1+e^{2u}} |\nabla u|^2 H + \sum_k H_k u_k \\ & \geq \frac{4e^{2u}}{(1+e^{2u})^2} |\nabla u|^2 \left[\frac{-s}{1-s^2} H(a\sqrt{1-t^2}r + bsN) \right. \\ & \quad \left. + \frac{\partial H(a\sqrt{1-s^2}r + bsN)}{\partial s} \right] \Big|_{s=(e^{2u}-1)/(1+e^{2u})} = C_7 |\nabla u| \geq -C_7 |\nabla u|, \end{aligned} \quad (1.41)$$

where we use the condition (2) in the theorem.

Inserting (1.40) and (1.41) into (1.39), at once, we can see (1.42)

$$|\nabla u|^2(x_0) \leq C_8.$$

Then, $\forall x \in S^n(1)$

$$|\nabla u|^2(x) \leq e^{C_0} - 1, \quad (1.43)$$

where

$$C_0 = \frac{r_2^2}{r_1^2} \ln(C_8 + 1).$$

The Theorem 1 is proved.

§ 2. Compact Surface

In this section, M_3 is a special three-dimensional ellipsoid in R^4 . Its position vector field is

$$Y = \left\{ (x_1, x_2, x_3, x_4) \in R^4 \mid \frac{x_1^2 + x_2^2}{a^2} + \frac{x_3^2 + x_4^2}{b^2} = 1 \right\}, \quad (2.1)$$

where a, b are positive constants.

We consider compact surface $M_2 \subset M_3$. Its position vector field is

$$\mathbf{X} = \frac{ae^u}{\sqrt{1+e^{2u}}} \mathbf{r} + \frac{b}{\sqrt{1+e^{2u}}} \boldsymbol{\rho}, \quad (2.2)$$

where $R^4 = R^2 \times R^2$, \mathbf{r} is the position vector field of a circle $S^1(1) \subset R^2 \subset R^4$ (the first R^2). $\boldsymbol{\rho}$ is the position vector field of another unit circle $S^1(1) \subset R^2 \subset R^4$ (the second R^2). $\langle \cdot, \cdot \rangle$ denotes the inner product of two vectors in R^4 . At any fixed point, $\langle \mathbf{r}, \boldsymbol{\rho} \rangle = 0$. u is a differentiable function on $S^1(1) \times S^1(1)$, M_2 is homeomorphic to $S^1(1) \times S^1(1)$.

We adapt a local orthogonal frame $\{e_1, e_2, e_3, e_4\}$ in R^4 , such that restricted to the first R^2 , e_1 is tangent to the first $S^1(1)$, e_3 is the radical direction on the first $S^1(1)$. And, restricted to the second R^2 , e_2 is tangent to the second $S^1(1)$, e_4 is the radical direction on the second $S^1(1)$. $\{\omega_1, \omega_2, \omega_3, \omega_4\}$ is dual frame. The indices $i, j, k \dots$ run over 1, 2. $M_2 = X(S^1(1) \times S^1(1))$. At a fixed point $x(p)$ of M_2 , where $p \in S^1(1) \times S^1(1)$, we choose the normal coordinate. Then

$$\begin{aligned} \mathbf{r}_1(p) &= e_1(p), \quad \mathbf{r}_2(p) = 0, \\ \boldsymbol{\rho}_1(p) &= 0, \quad \boldsymbol{\rho}_2(p) = e_2(p), \end{aligned} \quad (2.3)$$

where the subscripts 1, 2 express the covariant derivatives with respect to directions e_1, e_2 , respectively. At point $x(p)$

$$\mathbf{X}_1 = e^u (1+e^{2u})^{-3/2} [au_1 \mathbf{r} + a(1+e^{2u}) \mathbf{r}_1 - be^u u_1 \boldsymbol{\rho}], \quad (2.4)$$

$$\mathbf{X}_2 = (1+e^{2u})^{-3/2} [e^u u_2 (a\mathbf{r} - e^u b \boldsymbol{\rho}) + b(1+e^{2u}) \boldsymbol{\rho}_2]. \quad (2.5)$$

The metric tensor of M_2 is

$$g_{11} = \langle \mathbf{X}_1, \mathbf{X}_1 \rangle = e^{2u} (1+e^{2u})^{-3} [a^2 (1+e^{2u})^2 + (a^2 + b^2 e^{2u}) u_1^2], \quad (2.6)$$

$$g_{12} = \langle \mathbf{X}_1, \mathbf{X}_2 \rangle = e^{2u}(1+e^{2u})^{-3}(a^2+b^2e^{2u})u_1u_2, \quad (2.7)$$

$$g_{22} = \langle \mathbf{X}_2, \mathbf{X}_2 \rangle = (1+e^{2u})^{-3}[b^2(1+e^{2u})^2 + (a^2+b^2e^{2u})e^{2u}u_2^2]. \quad (2.8)$$

At point $x(p)$, the inverse metric tensor of M_2 satisfies

$$\begin{aligned} g^{11} &= e^{-2u}\{a^2b^2(1+e^{2u})^2 + (a^2+b^2e^{2u})(b^2u_1^2+a^2e^{2u}u_2^2)\}^{-1} \\ &\quad \times [b^2(1+e^{2u})^2 + (a^2+b^2e^{2u})e^{2u}u_2^2](1+e^{2u}), \end{aligned} \quad (2.9)$$

$$\begin{aligned} g^{12} &= -\{a^2b^2(1+e^{2u})^2 + (a^2+b^2e^{2u})(b^2u_1^2+a^2e^{2u}u_2^2)\}^{-1} \\ &\quad \times (1+e^{2u})(a^2+b^2e^{2u})u_1u_2, \end{aligned} \quad (2.10)$$

$$\begin{aligned} g^{22} &= \{a^2b^2(1+e^{2u})^2 + (a^2+b^2e^{2u})(b^2u_1^2+a^2e^{2u}u_2^2)\}^{-1} \\ &\quad \times (1+e^{2u})[a^2(1+e^{2u})^2 + (a^2+b^2e^{2u})u_1^2]. \end{aligned} \quad (2.11)$$

The normal vector \mathbf{N} of ellipsoid M_3 in R^4 at point $x(p)$ may be written as

$$\mathbf{N} = \frac{e^u}{a\sqrt{1+e^{2u}}} \mathbf{r} + \frac{1}{b\sqrt{1+e^{2u}}} \boldsymbol{\rho}. \quad (2.12)$$

The unit normal vector \mathbf{n} of M_2 in ellipsoid M_3 satisfies

$$\langle \mathbf{n}, \mathbf{X}_1 \rangle = 0, \langle \mathbf{n}, \mathbf{X}_2 \rangle = 0, \langle \mathbf{n}, \mathbf{N} \rangle = 0. \quad (2.13)$$

By a calculation, we can see

$$\begin{aligned} \mathbf{n} &= \{a^2b^2(1+e^{2u})^2(a^2+b^2e^{2u}) + (a^2+b^2e^{2u})^2(b^2u_1^2+a^2e^{2u}u_2^2)\}^{-1/2} \\ &\quad \cdot \{ab(1+e^{2u})(-ar+be^u\rho) + (a^2+b^2e^{2u})(bu_1r_1+ae^u u_2\rho_2)\}. \end{aligned} \quad (2.14)$$

We calculate the mean curvature H of M_2 at point $x(p)$ in ellipsoid M_3 . By definition and the Weingarten formula

$$2H = -\sum_{ij} g^{ij} \langle d\mathbf{n}(e_i), \mathbf{X}_j \rangle. \quad (2.15)$$

Using a straight calculation, we can see at point $x(p)$

$$\begin{aligned} d\mathbf{n} &= -\frac{1}{2} d\ln[a^2b^2(1+e^{2u})^2(a^2+b^2e^{2u}) + (a^2+b^2e^{2u})^2(b^2u_1^2+a^2e^{2u}u_2^2)] \mathbf{n} \\ &\quad + \{a^2b^2(1+e^{2u})^2(a^2+b^2e^{2u}) + (a^2+b^2e^{2u})^2(b^2u_1^2+a^2e^{2u}u_2^2)\}^{-1/2} \\ &\quad \times \{-[2a^2be^{2u}du + (a^2+b^2e^{2u})bu_1\omega_1]\mathbf{r} + [ab^2(1+3e^{2u})e^u du \\ &\quad - a(a^2+b^2e^{2u})e^u u_2\omega_2]\boldsymbol{\rho} + [-a^2b(1+e^{2u})\omega_1 + 2b^3e^{2u}duu_1 \\ &\quad + (a^2+b^2e^{2u})bdu_1]\mathbf{r}_1 + [ab^2(1+e^{2u})e^u \omega_2 + a(a^2+3b^2e^{2u})e^u u_2 du \\ &\quad + a(a^2+b^2e^{2u})e^u du_2]\boldsymbol{\rho}_2\}. \end{aligned} \quad (2.16)$$

So, we have $\langle du(e_2), \mathbf{X}_1 \rangle = \langle d\mathbf{n}(e_1), \mathbf{X}_2 \rangle$, and

$$\begin{aligned} \langle d\mathbf{n}(e_1), \mathbf{X}_1 \rangle &= [a^2b^2(1+e^{2u})^2(a^2+b^2e^{2u}) \\ &\quad + (a^2+b^2e^{2u})^2(b^2u_1^2+a^2e^{2u}u_2^2)]^{-1/2} abe^u(1+e^{2u})^{-3/2} \\ &\quad \cdot [(1+e^{2u})(a^2+b^2e^{2u})u_{11} - a^2(1+e^{2u})^2 \\ &\quad - (b^2e^{4u} + 2a^2e^{2u} + a^2)u_1^2], \end{aligned} \quad (2.17)$$

$$\begin{aligned} \langle d\mathbf{n}(e_1), \mathbf{X}_2 \rangle &= [a^2b^2(1+e^{2u})^2(a^2+b^2e^{2u}) + (a^2+b^2e^{2u})^2(b^2u_1^2+a^2e^{2u}u_2^2)]^{-1/2} \\ &\quad \times abe^u(1+e^{2u})^{-3/2}[(1+e^{2u})(a^2+b^2e^{2u})u_{12} + e^{2u}(b^2 - a^2)u_1u_2], \end{aligned} \quad (2.18)$$

$$\begin{aligned} \langle d\mathbf{n}(e_2), \mathbf{X}_2 \rangle &= [a^2b^2(1+e^{2u})^2(a^2+b^2e^{2u}) + (a^2+b^2e^{2u})^2(b^2u_1^2+a^2e^{2u}u_2^2)]^{-1/2} \\ &\quad \times abe^u(1+e^{2u})^{-3/2}[(1+e^{2u})(a^2+b^2e^{2u})u_{22} + b^2(1+e^{2u})^2] \end{aligned}$$

$$+ (a^2 + 2b^2 e^{2u} + b^2 e^{4u}) u_2^2]. \quad (2.19)$$

Substituting (2.9), (2.10), (2.11), (2.17), (2.18) and (2.19) into (2.15), we can see

$$\begin{aligned} & [b^2 e^{-2u} (1 + e^{2u})^2 (a^2 + b^2 e^{2u})^{-1} + u_2^2] u_{11} - 2u_1 u_2 u_{12} + [a^2 (1 + e^{2u})^2 (a^2 + b^2 e^{2u})^{-1} + u_1^2] u_{22} \\ & = B(x, u, \nabla u), \end{aligned} \quad (2.20)$$

where

$$\begin{aligned} B(x, u, \nabla u) &= a^2 b^2 (1 + e^{2u})^3 (a^2 + b^2 e^{2u})^{-2} (e^{-2u} - 1) + a^2 b^2 e^{-2u} (1 + e^{2u})^2 \\ &\quad \times (a^2 + b^2 e^{2u})^{-2} u_1^2 - a^2 b^2 e^{2u} (1 + e^{2u})^2 (a^2 + b^2 e^{2u})^{-2} u_2^2 - 2(ab)^{-1} e^{-u} \\ &\quad \times (1 + e^{2u})^{-1/2} (a^2 + b^2 e^{2u})^{-3/2} \{a^2 b^2 (1 + e^{2u})^2 + (a^2 + b^2 e^{2u}) \\ &\quad \times (b^2 u_1^2 + a^2 e^{2u} u_2^2)\}^{3/2} H\left(\frac{ae^u}{\sqrt{1+e^{2u}}} r + \frac{b}{\sqrt{1+e^{2u}}} \rho\right). \end{aligned} \quad (2.21)$$

Because p is an arbitrary point on $S^1(1) \times S^1(1)$, (2.20) is valid on $S^1(1) \times S^1(1)$. Equation (2.20) is a quasilinear elliptic equation on $S^1(1) \times S^1(1)$, where H is a given function.

Let

$$N = \{X = asr + b\sqrt{1-s^2}\rho \mid 0 < s < 1\}. \quad (2.22)$$

N is an open subset in ellipsoid M_3 . In this section, we give function $H(X) \in C^{k,\alpha}(N)$, where $k \geq 1$ is an integer, $0 < \alpha < 1$.

If we can prove that there exists a constant C_1 such that

$$\begin{aligned} \|u\|_{C^1(S^1(1) \times S^1(1))} &\leq C_1 \text{ for all } u \text{ satisfying } [b^2 e^{-2u} (1 + e^{2u})^2 (a^2 + b^2 e^{2u})^{-1} + u_2^2] u_{11} \\ &\quad - 2u_1 u_2 u_{12} + [a^2 (1 + e^{2u})^2 (a^2 + b^2 e^{2u})^{-1} + u_1^2] u_{22} \\ &= tB(x, u, \nabla u) + (1-t)u, \end{aligned} \quad (2.23)$$

where $0 < t \leq 1$, C_1 is independent of t , then there is a differentiable solution u of (2.20).

Now, we shall set up an existence theorem.

Theorem 2. $R^4 = R^2 \times R^2$, r is the position vector field of the unit circle $S^1(1)$ in the first $R^2 \subset R^4$, ρ is the position vector field of the second circle $S^1(1)$ in the second $R^2 \subset R^4$. $N = \{asr + b\sqrt{1-s^2}\rho \mid 0 < s < 1\}$ is an open subset of three-dimensional ellipsoid M_3 . Suppose that function $H(X) \in C^{k,\alpha}(N)$ ($k \geq 1$, an integer, $0 < \alpha < 1$) satisfies the following two conditions:

(1) There are two constants s_1, s_2 where

$$1 > s_1 \geq \sqrt{\frac{1}{2}} \geq s_2 > 0,$$

when $1 > s > s_1$,

$$H(asr + b\sqrt{1-s^2}\rho) < \frac{1-2s^2}{2s\sqrt{1-s^2}} \frac{1}{\sqrt{a^2 + (b^2 - a^2)s^2}}$$

when $s_2 > s > 0$,

$$H(asr + b\sqrt{1-s^2}\rho) > \frac{1-2s^2}{2s\sqrt{1-s^2}} \frac{1}{\sqrt{a^2 + (b^2 - a^2)s^2}}.$$

(2) Set $P = \{X = asr + b\sqrt{1-s^2}\rho | s_2 \leq s \leq s_1\}$

$$-\frac{\partial H(asr + b\sqrt{1-s^2}\rho)}{\partial s} \geq \frac{2}{s(1-s^2)} |H(asr + b\sqrt{1-s^2}\rho)| \text{ in } P$$

Then, there is a compact surface in the ellipsoid M_3 , which is homeomorphic to torus $S^1(1) \times S^1(1)$ and whose mean curvature is given by $H(X)$.

Proof. In the following, u is a solution of Equation (2.23) for some $t \in (0, 1]$,

$$u(\bar{x}_1) = \max_{x \in S^1(1) \times S^1(1)} u(x). \quad (2.24)$$

The left-hand side of (2.23) at point \bar{x}_1 is less than zero or equal to zero.

$$\begin{aligned} & [tB(x, u, \nabla u) + (1-t)u](\bar{x}_1) \\ &= \left\{ ta^2b^2(1+e^{2u})^3(a^2+b^2e^{2u})^{-2} \left[e^{-2u} - 1 - 2e^{-u} \right. \right. \\ &\quad \left. \left. \times (1+e^{2u})^{-1/2}(a^2+b^2e^{2u})^{1/2}H\left(\frac{ae^u}{\sqrt{1+e^{2u}}} r + \frac{b}{\sqrt{1+e^{2u}}}\rho\right) \right] + (1-t)u \right\} (\bar{x}_1). \end{aligned} \quad (2.25)$$

If $u(\bar{x}_1) > \ln \frac{s_1}{\sqrt{1-s_1^2}} \geq 0$, by condition (1) in Theorem 2, we can see

$$[tB(x, u, \nabla u) + (1-t)u](\bar{x}_1) > (1-t)u(\bar{x}_1) \geq 0. \quad (2.26)$$

It is a contradiction. Then

$$u(\bar{x}_1) \leq \ln \frac{s_1}{\sqrt{1-s_1^2}}.$$

Similarly, we have

$$u(\bar{x}_2) = \min_{x \in S^1(1) \times S^1(1)} u(x) \geq \ln \frac{s_2}{\sqrt{1-s_2^2}}. \quad (2.27)$$

We now shall estimate $|\nabla u|^2 = u_1^2 + u_2^2$. Using § 1, we introduce function

$$\psi = e^{2u} \ln(|\nabla u|^2 + 1). \quad (2.28)$$

Suppose at point $x_0 \in S^1(1) \times S^1(1)$, ψ attains its maximum. All of the following items are valued at point x_0 . From [3], we have

$$\begin{aligned} u_1 u_{11} + u_2 u_{21} &= -u_1 (|\nabla u|^2 + 1) \ln(|\nabla u|^2 + 1), \\ u_1 u_{12} + u_2 u_{22} &= -u_2 (|\nabla u|^2 + 1) \ln(|\nabla u|^2 + 1). \end{aligned} \quad (2.29)$$

Without loss of generality, we assume $|\nabla u|(x_0) \geq 1$. Because inequality (2.39) in [3] is valid on any compact two dimensional manifold, we have

$$\begin{aligned} 0 &\geq 3tB(x, u, \nabla u) + (1+e^{2u})^2(a^2+b^2e^{2u})^{-1}(b^2e^{-2u}u_1^2+a^2u_2^2)\ln(|\nabla u|^2+1) \\ &\quad + t[(|\nabla u|^2+1)\ln(|\nabla u|^2+1)]^{-1}\sum_k[B(x, u, \nabla u)]_{kk}u_{kk} - C_2|\nabla u|^2. \end{aligned} \quad (2.30)$$

Using (2.21) and (2.29), we can see

$$\begin{aligned} 3B(x, u, \nabla u) &\geq -6(ab)^{-1}e^{-u}(1+e^{2u})^{-1/2}(a^2+b^2e^{2u})^{-3/2}\{a^2b^2(1+e^{2u})^2 \\ &\quad + (a^2+b^2e^{2u})(b^2u_1^2+a^2e^{2u}u_2^2)\}^{3/2}H - C_3|\nabla u|^2, \end{aligned} \quad (2.31)$$

where C_2 in (2.30) and C_3 in (2.31) are positive constants and are independent of $t \in (0, 1]$, so is C_α ($\alpha > 3$) next.

$$H = H\left(\frac{ae^u}{\sqrt{1+e^{2u}}} \rho + \frac{b}{\sqrt{1+e^{2u}}} \rho.\right)$$

By a calculation, we can see

$$\begin{aligned} \sum_k [B(x, u, \nabla u)]_{kk} &\geq 2(ab)^{-1} \left\{ e^{-u} (a^2 + b^2 e^{2u})^{-3/2} (1+e^{2u})^{-1/2} [a^2 b^2 (1+e^{2u})^2 \right. \\ &+ (a^2 + b^2 e^{2u}) (b^2 u_1^2 + a^2 e^{2u} u_2^2)]^{3/2} |\nabla u|^2 H [(1+e^{2u})^{-1} (1+2e^{2u}) \\ &+ 3b^2 e^{2u} (a^2 + b^2 e^{2u})^{-1}] - 3e^{-u} (1+e^{2u})^{-1/2} (a^2 + b^2 e^{2u})^{-3/2} \\ &\times [a^2 b^2 (1+e^{2u})^2 + (a^2 + b^2 e^{2u}) (b^2 u_1^2 + a^2 e^{2u} u_2^2)]^{1/2} \\ &\times [b^2 e^{2u} (b^2 u_1^2 + a^2 e^{2u} u_2^2) |\nabla u|^2 + (a^2 + b^2 e^{2u}) (a^2 e^{2u} u_2^2) |\nabla u|^2 - b^2 u_1^2] \\ &\times (|\nabla u|^2 + 1) \ln(|\nabla u|^2 + 1) - a^2 e^{2u} u_2^2 (|\nabla u|^2 + 1) \ln(|\nabla u|^2 + 1)] H \\ &- (1+e^{2u})^{-2} (a^2 + b^2 e^{2u})^{-3/2} [a^2 b^2 (1+e^{2u})^2 + (a^2 + b^2 e^{2u}) \\ &(b^2 u_1^2 + a^2 e^{2u} u_2^2)]^{3/2} \frac{\partial H (asr + b\sqrt{1-s^2}\rho)}{\partial s} \Big|_{s=e^u/\sqrt{1+e^{2u}}} |\nabla u|^2 \} \\ &- C_4 |\nabla u|^4 \ln(|\nabla u|^2 + 1). \end{aligned} \quad (2.32)$$

Inserting (2.31) and (2.32) into (2.30), we can see

$$\begin{aligned} 0 &\geq (1+e^{2u})^2 (a^2 + b^2 e^{2u})^{-1} (b^2 e^{-2u} u_1^2 + a^2 u_2^2) \ln(|\nabla u|^2 + 1) + 2t(ab)^{-1} [\ln(|\nabla u|^2 + 1)]^{-1} e^{-u} \\ &\times (1+e^{2u})^{-1/2} (a^2 + b^2 e^{2u})^{-3/2} [a^2 b^2 (1+e^{2u})^2 + (a^2 + b^2 e^{2u}) \\ &\times (b^2 u_1^2 + a^2 e^{2u} u_2^2)]^{3/2} \left\{ [(1+e^{2u})^{-1} (1+2e^{2u}) + 3b^2 e^{2u} (a^2 + b^2 e^{2u})^{-1}] H \right. \\ &- 3[a^2 b^2 (1+e^{2u})^2 + (a^2 + b^2 e^{2u}) (b^2 u_1^2 + a^2 e^{2u} u_2^2)]^{-1} [b^2 e^{2u} (b^2 u_1^2 + a^2 e^{2u} u_2^2) \\ &+ a^2 e^{2u} (a^2 + b^2 e^{2u}) u_2^2] H - e^u (1+e^{2u})^{-3/2} \frac{\partial H (asr + b\sqrt{1-s^2}\rho)}{\partial s} \Big|_{s=e^u/\sqrt{1+e^{2u}}} \} \\ &- C_5 |\nabla u|^2, \end{aligned} \quad (2.33)$$

when $H \geq 0$,

$$\begin{aligned} &- [a^2 b^2 (1+e^{2u})^2 + (a^2 + b^2 e^{2u}) (b^2 u_1^2 + a^2 e^{2u} u_2^2)]^{-1} [b^2 e^{2u} (b^2 u_1^2 + a^2 e^{2u} u_2^2) \\ &+ a^2 e^{2u} (a^2 + b^2 e^{2u}) u_2^2] H \\ &\geq - (a^2 + b^2 e^{2u})^{-1} (a^2 + 2b^2 e^{2u}) H, \end{aligned} \quad (2.34)$$

when $H < 0$,

$$\begin{aligned} &- [a^2 b^2 (1+e^{2u})^2 + (a^2 + b^2 e^{2u}) (b^2 u_1^2 + a^2 e^{2u} u_2^2)]^{-1} [b^2 e^{2u} (b^2 u_1^2 + a^2 e^{2u} u_2^2) \\ &+ a^2 e^{2u} (a^2 + b^2 e^{2u}) u_2^2] H \\ &> - (a^2 + b^2 e^{2u})^{-1} b^2 e^{2u} H - C_6 |\nabla u|^{-2}. \end{aligned} \quad (2.35)$$

Inserting (2.34) and (2.35) into (2.33), and using condition (2) in Theorem 2, we can see

$$\begin{aligned} 0 &\geq (1+e^{2u})^2 (a^2 + b^2 e^{2u})^{-1} (b^2 e^{-2u} u_1^2 + a^2 u_2^2) \ln(|\nabla u|^2 + 1) - 2t [abe^u (1+e^{2u})^{1/2} \\ &\times (a^2 + b^2 e^{2u})^{3/2} \ln(|\nabla u|^2 + 1)]^{-1} [a^2 b^2 (1+e^{2u})^2 \\ &+ (a^2 + b^2 e^{2u}) (b^2 u_1^2 + a^2 e^{2u} u_2^2)]^{3/2} \left\{ \left[1 + \max \left(\frac{1}{1+e^{2u}}, \frac{e^{2u}}{1+e^{2u}} \right) \right] |H| \right. \\ &+ e^u (1+e^{2u})^{-3/2} \frac{\partial H (asr + b\sqrt{1-s^2}\rho)}{\partial s} \Big|_{s=e^u/\sqrt{1+e^{2u}}} \} - C_7 |\nabla u|^2 \\ &\geq (1+e^{2u})^2 (a^2 + b^2 e^{2u})^{-1} (b^2 e^{-2u} u_1^2 + a^2 u_2^2) \ln(|\nabla u|^2 + 1) - C_7 |\nabla u|^2. \end{aligned} \quad (2.36)$$

So, we obtain

$$|\nabla u|^2(x_0) \leq C_s. \quad (2.37)$$

Then, $\forall x \in S^1(1) \times S^1(1)$,

$$|\nabla u|^2(x) \leq e^{C_s} - 1, \quad (2.38)$$

where

$$C_s = \frac{s_1^2(1-s_2^2)}{s_2^2(1-s_1^2)} \ln(C_s+1).$$

The theorem is proved.

Remark 1. When $a=b=1$, $M_3=S^3(1)$. The above theorem is our last result^[4].

Remark 2. There are many functions satisfying the conditions of Theorem 2.

For example, set

$$H(asr + b\sqrt{1-s^2}\rho) = \frac{1-2s^2}{2s^{1+k}(1-s^2)^{1/2(k+1)}} + f(r, \rho), \quad (2.39)$$

where $f(r, \rho)$ is a smooth function on $S^1(1) \times S^1(1)$, and constant

$$k > 1, |f(r, \rho)| \leq \left(1 - \frac{1}{k}\right)2^{k-1}.$$

Then, $\forall 0 < s < 1$, we can see

$$\begin{aligned} -s(1-s^2) \frac{\partial}{\partial s} H(asr + b\sqrt{1-s^2}\rho) - 2|H(asr + b\sqrt{1-s^2}\rho)| &\geq \frac{1}{2^{1+k}(1-s^2)^{1/2(k+1)}} \\ &[k(1-2s^2)^2 - 2|1-2s^2| + 1] - 2|f(r, \rho)| \\ &\geq \frac{1}{2s^{1+k}(1-s^2)^{1/2(k+1)}} \left(1 - \frac{1}{k}\right) - 2|f(r, \rho)| \\ &\geq \left(1 - \frac{1}{k}\right)2^k - 2|f(r, \rho)| \geq 0. \end{aligned}$$

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