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A REMARK ON LINEAR FUNCTIONS ON THE SPHERE

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1. Let S^n be a unit sphere in E^{n+1} . Let D be a domain in S^n . A function $f: D \rightarrow R$ of class C^∞ is called linear if

$$(1) \quad f(M) = \langle m, a \rangle + k,$$

where a is a constant vector, m is the position vector of the point $M \in S^n$ with respect to the centre of S^n , $k \in R$. The linear function f is called homogeneous or non-homogeneous if $k = 0$ or $k \neq 0$, respectively.

For the case S^2 , A. Švec [2] found certain conditions for a function f to be a linear and homogeneous. These conditions are expressed in terms of partial differential equations on some domain D and on the boundary ∂D of D . These results are extended in [1] on the wider class of non-homogeneous linear functions.

The aim of this paper is to prove some assertions for the case of non-homogeneous linear functions on S^3 .

2. Let us introduce some notations (see [4]). Consider the unit sphere $S^3 \subset E^4$. To each point M of S^3 , let us associate a tangent orthonormal frame $\{m, v_1, v_2, v_3, v_4\}$ such that m is the position vector of $M \in S^3$, $v_1, v_2, v_3 \in T_M S^3$ and $v_4 \in N_M S^3$. Then we have

$$\begin{aligned} dm &= \omega^i v_i, & dv_j &= \omega_j^i v_i + \omega^i v_4, \\ dv_4 &= -\omega^i v_i = -dm, & \omega_j^i &= -\omega_i^j, \quad (i, j = 1, 2, 3), \end{aligned}$$

with the usual integrability conditions.

Let $f: S^3 \rightarrow R$ be a differentiable function. The covariant derivatives of f with respect to a field of tangent orthonormal frames $\{m, v_k\}$ ($k = 1, 2, 3, 4$) are defined by the following formulas

$$(2) \quad df = f_1 \omega^1 + f_2 \omega^2 + f_3 \omega^3,$$

$$(3) \quad \begin{aligned} df_1 - f_2 \omega_1^2 - f_3 \omega_1^3 &= f_{11} \omega^1 + f_{12} \omega^2 + f_{13} \omega^3, \\ df_2 + f_1 \omega_1^2 - f_3 \omega_2^3 &= f_{12} \omega^1 + f_{22} \omega^2 + f_{23} \omega^3, \\ df_3 + f_1 \omega_1^3 + f_2 \omega_2^3 &= f_{13} \omega^1 + f_{23} \omega^2 + f_{33} \omega^3, \end{aligned}$$

$$\begin{aligned}
(4) \quad & df_{11} - 2f_{12}\omega_1^2 - 2f_{13}\omega_1^3 = A\omega^1 + B\omega^2 + C\omega^3, \\
& df_{12} + (f_{11} - f_{22})\omega_1^2 - f_{23}\omega_1^3 - f_{13}\omega_2^3 = (B + f_2)\omega^1 + (D + f_1)\omega^2 + E\omega^3, \\
& df_{13} - f_{23}\omega_1^2 + (f_{11} - f_{33})\omega_1^3 + f_{12}\omega_2^3 = (C + f_3)\omega^1 + E\omega^2 + (F + f_1)\omega^3, \\
& df_{22} + 2f_{12}\omega_1^2 - 2f_{23}\omega_2^3 = D\omega^1 + G\omega^2 + H\omega^3, \\
& df_{23} + f_{13}\omega_1^2 + f_{12}\omega_1^3 + (f_{22} - f_{33})\omega_2^3 = E\omega^1 + (H + f_3)\omega^2 + (I + f_2)\omega^3, \\
& df_{33} + 2f_{13}\omega_1^2 + 2f_{23}\omega_2^3 = F\omega^1 + I\omega^2 + J\omega^3, \\
(5) \quad & dA - (3B + 2f_2)\omega_1^2 - (3C + 2f_3)\omega_1^3 = T_1\omega^1 + T_2\omega^2 + T_3\omega^3, \\
& dB + (A - 2D - 2f_1)\omega_1^2 - 2E\omega_1^3 - C\omega_2^3 = (T_2 + 2f_{12})\omega^1 + T_4\omega^2 + T_5\omega^3, \\
& dC - 2E\omega_1^2 + (A - 2F - 2f_1)\omega_1^3 + B\omega_2^3 = (T_3 + 2f_{13})\omega^1 + T_5\omega^2 + T_6\omega^3, \\
& dD + (2B - G + 2f_2)\omega_1^2 - H\omega_1^3 - 2E\omega_2^3 = (T_4 - 2f_{11} + 2f_{22})\omega^1 + \\
& \quad + (T_7 + 2f_{12})\omega^2 + T_8\omega^3, \\
& dE + (C - H)\omega_1^2 + (B - I)\omega_1^3 + (D - F)\omega_2^3 = (T_5 + 2f_{23})\omega^1 + \\
& \quad + (T_8 + 2f_{13})\omega^2 + (T_9 + 2f_{12})\omega^3, \\
& dF - I\omega_1^2 + (2C - J + 2f_3)\omega_1^3 + 2E\omega_2^3 = (T_6 - 2f_{11} + f_{22} + f_{33})\omega^1 + \\
& \quad + T_9\omega^2 + (T_{10} + 2f_{13})\omega^3, \\
& dG + (3D + 2f_1)\omega_1^2 - (3H + 2f_3)\omega_2^3 = T_7\omega^1 + T_{11}\omega^2 + T_{12}\omega^3, \\
& dH + 2E\omega_1^2 + D\omega_1^3 + (G - 2I - 2f_2)\omega_2^3 = T_8\omega^1 + \\
& \quad + (T_{12} + f_{23})\omega^2 + T_{13}\omega^3, \\
& dI + F\omega_1^2 + 2E\omega_1^3 + (2H - J + 2f_3)\omega_2^3 = T_9\omega^1 + \\
& \quad + (T_{13} - 2f_{22} + 2f_{33})\omega^2 + (T_{14} + 2f_{23})\omega^3, \\
& dJ + (3F + 2f_1)\omega_1^2 + (3I + 2f_2)\omega_2^3 = T_{10}\omega^1 + T_{14}\omega^2 + T_{15}\omega^3.
\end{aligned}$$

By means of these covariant derivatives, one can introduce the following differential operators Δ , \mathcal{L} , \mathcal{X} and \mathcal{M} .

$$\Delta f = \sum_{i=1}^3 f_{ii}.$$

$$\mathcal{L}f = \Delta f + 3f,$$

$$\mathcal{X}f = \sum_{\substack{i,j=1 \\ i < j}}^3 (f_{ii}f_{jj} - f_{ij}^2) + 2f\Delta f + 3f^2,$$

$$\mathcal{M}f = \det(f_{ij}) + f \sum_{\substack{i,j=1 \\ i < j}}^3 (f_{ii}f_{jj} - f_{ij}^2) + f^2 \sum_{i=1}^3 f_{ii} + f^3.$$

Now, let $\{m, v_k^*\}$ ($k = 1, 2, 3, 4$) be another field of tangent frames. That means there exists an orthonormal matrix (a_j^i) such that

$$v_j^* = a_j^i v_i, \quad v_4^* = v_4, \quad i, j = 1, 2, 3.$$

Let (α_i^j) be the inverse matrix, i.e. $\alpha_i^j \alpha_k^i = \delta_k^j$. Then we have the following relations

$$\begin{aligned}\omega^i &= \alpha_i^j \omega^{j*}, & \omega^{j*} &= \alpha_j^i \omega^i, \\ f_i &= \alpha_i^j f_j^*, & f_j^* &= \alpha_j^i f_i, \\ \omega_1^{2*} &= a_3^3 \omega_1^2 - a_2^2 \omega_1^3 + a_1^1 \omega_2^3, \\ \omega_1^{3*} &= -a_2^3 \omega_1^2 + a_2^2 \omega_1^3 - a_2^1 \omega_2^3, \\ \omega_2^{3*} &= a_1^3 \omega_1^2 - a_1^2 \omega_1^3 + a_1^1 \omega_2^3, \\ f_{ij}^* &= a_i^k f_{kl} \alpha_j^l, & f_{kl} &= \alpha_k^i \alpha_l^j f_{ij}^*.\end{aligned}$$

Remark. It is easy to see that the functions $\mathcal{L}f$, $\mathcal{K}f$ and $\mathcal{M}f$ satisfy $\mathcal{L}f^* = \mathcal{L}f$, $\mathcal{K}f^* = \mathcal{K}f$, $\mathcal{M}f^* = \mathcal{M}f$, i.e. are invariant with respect to the choice of the field of tangent frames.

3. Now, let us consider the function

$$\mathcal{G}(f) = (\mathcal{L}f)^2 + 3\mathcal{K}f = \frac{1}{2} \sum_{\substack{i,j=1 \\ i < j}}^3 \{(f_{ii} - f_{jj})^2 + 3f_{ij}^2\}.$$

It is invariant with respect to the choice of the field of tangent frames. For $\mathcal{G}(f)$ the following lemma is fulfilled

Lemma 1. If $\mathcal{G}(f) = (\mathcal{L}f)^2 - 3\mathcal{K}f = 0$ on some domain $D \subset S^3$, then f is linear on D .

Proof: The supposition $\mathcal{G}(f) = 1/2 \sum_{\substack{i,j=1 \\ i < j}}^3 \{(f_{ii} - f_{jj})^2 + 3f_{ij}^2\} = 0$ implies $f_{ii} = f_{jj}$, $f_{ij} = 0$, ($i < j$, $i, j = 1, 2, 3$). From (4), we get $A = D = F = -f_1$, $B = G = I = -f_2$, $C = H = J = -f_3$, $E = 0$ and from this $df_{ii} = -df$. This implies $f_{ii} = -f + c$, where $c \in R$. Now, let us consider the vector field

$$a = - \sum_{i=1}^3 f_i v_i + (f - c) v_4.$$

Then $da = 0$ and hence a is a constant vector. Then

$$f = \langle a, v_4 \rangle + c, \quad \text{QED.}$$

In the following propositions we shall use the maximum principle in the form described in [3].

Proposition 1. Let $D \subset S^3$ be a domain, ∂D its boundary. Let $f: S^3 \rightarrow R$ be a differentiable function. If

(i) $\mathcal{G}(f) = (\mathcal{L}f)^2 - 3\mathcal{K}f = 0$ on ∂D ,

(ii) $\mathcal{L}f = \text{const.}$ on D .

then f is linear on D .

Proposition 2. Let $D \subset S^3$ be a domain, ∂D its boundary. Let $f : S^3 \rightarrow \mathbb{R}$ be a differentiable function. If

$$(i) \mathcal{G}(f) = (\mathcal{L}f)^2 - 3\mathcal{K}f = 0 \text{ on } \partial D,$$

$$(ii) 2\mathcal{L}f\Delta\mathcal{L}f \geq 3\Delta\mathcal{K}f \text{ on } D,$$

then f is linear on D .

Proof: First of all we must calculate the covariant derivatives of the functions $\mathcal{L}f$, $\mathcal{K}f$ and $\mathcal{G}(f)$.

$$(6) \quad (\mathcal{L}f)_1 = A + D + F + 3f_1,$$

$$(\mathcal{L}f)_2 = B + G + I + 3f_2,$$

$$(\mathcal{L}f)_3 = C + H + J + 3f_3,$$

$$(7) \quad (\mathcal{L}f)_{11} = T_1 + T_4 + T_6 - f_{11} + 3f_{22} + f_{33},$$

$$(\mathcal{L}f)_{22} = T_4 + T_{11} + T_{13} + 2f_{33} + f_{22},$$

$$(\mathcal{L}f)_{33} = T_6 + T_{13} + T_{15} + 3f_{33},$$

$$(8) \quad (\mathcal{K}f)_1 = (f_{22} + f_{33} + 2f)A + (f_{11} + f_{33} + 2f)D + \\ + (f_{11} + f_{22} + 2f)F + 2f_1\mathcal{L}f - 2f_{12}(B + f_2) - \\ - 2f_{13}(C + f_3) - 2f_{23}E,$$

$$(\mathcal{K}f)_2 = (f_{22} + f_{33} + 2f)B + (f_{11} + f_{33} + 2f)G + \\ + (f_{11} + f_{22} + 2f)I + 2f_2\mathcal{L}f - 2f_{12}(D + f_1) - \\ - 2f_{13}E - 2f_{23}(H + f_3),$$

$$(\mathcal{K}f)_3 = (f_{22} + f_{33} + 2f)C + (f_{11} + f_{33} + 2f)H + \\ + (f_{11} + f_{22} + 2f)J + 2f_3\mathcal{L}f - 2f_{12}E - \\ - 2f_{13}(F + f_1) - 2f_{23}(I + f_2),$$

$$(9) \quad (\mathcal{K}f)_{11} = 2\{(A + f_1)(D + f_1) + (A + f_1)(F + f_1) - (B + f_2)^2 + \\ + (D + f_1)(F + f_1) - (C + f_3)^2 - E^2\} + 2f_{11}\mathcal{L}f + \\ + (f_{22} + f_{33} + 2f)T_1 + (f_{11} + f_{33} + 2f)(T_4 - 2f_{11} + 2f_{22}) + \\ + (f_{11} + f_{22} + 2f)(T_6 - 2f_{11} + f_{22} + f_{33}) - \\ - 2f_{12}(T_2 + 3f_{12}) - 2f_{13}(T_3 + 3f_{13}) - 2f_{23}(T_5 + 2f_{23}),$$

$$(\mathcal{K}f)_{22} = 2\{(B + f_2)(G + f_2) + (B + f_2)(I + f_2) - (D + f_1)^2 + \\ + (G + f_2)(I + f_2) - E^2 - (H + f_3)^2\} + 2f_{22}\mathcal{L}f + \\ + (f_{22} + f_{33} + 2f)T_4 + (f_{11} + f_{33} + 2f)T_{11} + \\ + (f_{11} + f_{22} + 2f)(T_{13} - 2f_{22} + 2f_{33}) - \\ - 2f_{12}(T_7 + 3f_{12}) - 2f_{13}(T_8 + 2f_{13}) - 2f_{23}(T_{12} + 3f_{23}),$$

$$(\mathcal{K}f)_{33} = 2\{(C + f_3)(H + f_3) + (C + f_3)(J + f_3) - 2E^2 + \\ + (H + f_3)(J + f_3) - 2(F + f_1)^2 - 2(I + f_2)^2\} +$$

$$\Delta \mathcal{G}(f) = 2 \sum_{i=1}^{n-1} (\mathcal{G}(f))_i^2 + 2 \mathcal{G} f \Delta \mathcal{G} f - 3 \Delta \mathcal{K} f. \tag{13}$$

From (6), (7), (9) and (11), we get

$$\begin{aligned} \Delta \mathcal{G}(f) - 3 \mathcal{G}(f) &= 3(f_{11} - f_{22})^2 + 9f_{12}^2 + 9f_{23}^2 + \\ &+ 3(A + f_1)^2 + 9(B + f_2)^2 + 9(C + f_3)^2 + \\ &+ 9(D + f_1)^2 + 18E^2 + 9(F + f_1)^2 + 3(G + f_2)^2 + \\ &+ 9(H + f_3)^2 + 9(I + f_2)^2 + 3(J + f_3)^2. \end{aligned} \tag{12}$$

From assumption (ii) of Proposition 1, (6), (7), we have

$$\begin{aligned} \mathcal{G}_{33}(f) &= 3(C + f_3)^2 + 3(H + f_3)^2 + 3(J + f_3)^2 + 6E^2 + \\ &- (T_4 + T_{11} + T_{13} - 2f_{22} + 2f_{33}) \mathcal{G} f, \\ \mathcal{G}_{22}(f) &= 3(B + f_2)^2 + 3(G + f_2)^2 + 3(I + f_2)^2 + 6(D + f_1)^2 + \\ &+ 6E^2 + 6(H + f_3)^2 - (B + G + I + 3f_2)^2 + \\ &+ 3(f_{11} + f) T_4 + 3(f_{22} + f) T_{11} + 3(f_{33} + f) T_{13} - 2f_{22} + 2f_{33} + \\ &+ 6f_{12}(T_7 + 3f_{12}) + 6f_{13}(T_8 + 2f_{13}) + 6f_{23}(T_{12} + 3f_{23}) - \\ &- (T_1 + T_4 + T_6 - 4f_{11} + 3f_{22} + f_{33}) \mathcal{G} f, \\ \mathcal{G}_{11}(f) &= 3(A + f_1)^2 + 3(D + f_1)^2 + 3(F + f_1)^2 + 6(B + f_2)^2 + \\ &+ 6(C + f_3)^2 - 6E^2 - (A + D + F + 3f_1)^2 + \\ &+ 3(f_{11} + f) T_1 + 3(f_{22} + f) T_4 - 2f_{11} + 2f_{22} + \\ &+ 3(f_{33} + f) T_6 - 2f_{11} + f_{22} + f_{33} + \\ &+ 6f_{12}(T_2 + 3f_{12}) + 6f_{13}(T_3 + 3f_{13}) + 6f_{23}(T_5 + 2f_{23}) - \\ &- (T_1 + T_4 + T_6 - 4f_{11} + 3f_{22} + f_{33}) \mathcal{G} f, \\ \mathcal{G}_3(f) &= 3(f_{11} + f) C + 3(f_{22} + f) H + 3(f_{33} + f) J + \\ &+ 6f_{12}E + 6f_{13}(F + f_1) + 6f_{23}(I + f_2) - (C + H + J) \mathcal{G} f, \\ \mathcal{G}_2(f) &= 3(f_{11} + f) B + 3(f_{22} + f) G + 3(f_{33} + f) I + \\ &+ 6f_{12}(D + f_1) + 6f_{13}E + 6f_{23}(H + f_2) - (B + G + I) \mathcal{G} f, \\ \mathcal{G}_1(f) &= 3(f_{11} + f) A + 3(f_{22} + f) D + 3(f_{33} + f) F + \\ &+ 6f_{12}(B + f_2) + 6f_{13}(C + f_3) + 6f_{23}E - (A + D + F) \mathcal{G} f, \end{aligned} \tag{10}$$

$$\begin{aligned} &+ 2f_{33} \mathcal{G} f + (f_{22} + 2f) T_6 + (f_{11} + 3f) T_{13} + \\ &+ (f_{11} + f_{22} + 2f) T_{15} - 2f_{12}(T_9 + 2f_{12}) - \\ &- 2f_{13}(T_{10} + 3f_{13}) - 2f_{23}(T_{14} + 3f_{23}), \end{aligned}$$

These equations (12) and (13) satisfy the conditions of the maximum principle if the assumptions of Propositions 1 and 2 hold, respectively. This proves our propositions because of Lemma 1, QED.

Consequence. Replacing (ii) in Proposition 2 by

(ii)' $\mathcal{K}f = \text{const. on } D$,

(iii)' $\mathcal{L}f\Delta\mathcal{L}f \geq 0$ on D ,

then f is linear on D .

4. Now, let us consider a new function

$$\mathcal{G}(f) = (\mathcal{K}f)^2 - 3\mathcal{L}f\mathcal{M}f.$$

It is easy to prove the following

Lemma 2. Let $f: S^3 \rightarrow \mathbb{R}$ be a differentiable function satisfying $f_{ij} = 0$ ($i \neq j$) on some domain $\bar{D} \subset S^3$ and $\mathcal{G}(f) = (\mathcal{K}f)^2 - 3\mathcal{L}f\mathcal{M}f = 0$ on \bar{D} , then f is linear on \bar{D} .

Proof: From the assumption $f_{ij} = 0$ ($i \neq j$) and $\mathcal{G}(f) = 0$, we obtain either $f_{ii} = -f$ or $f_{ii} = f_{jj}$. Now, our assertion follows from Lemma 1, QED.

Proposition 3. Let $D \subset S^3$ be a domain, ∂D its boundary. Let $f: S^3 \rightarrow \mathbb{R}$ be a differentiable function satisfying $f_{ij} = 0$ ($i \neq j$) on $\bar{D} = D \cup \partial D$. If

(i) $\mathcal{G}(f) = 0$ on ∂D ,

(ii) $2\mathcal{K}f\Delta\mathcal{K}f \geq 3\mathcal{L}f\Delta\mathcal{M}f + 3\mathcal{M}f\Delta\mathcal{L}f + 6 \sum_{i=1}^3 (\mathcal{L}f)_i \cdot (\mathcal{M}f)_i$,

then f is linear on \bar{D} .

Proof: From $f_{ij} = 0$, we obtain

$$(14) \quad (\mathcal{M}f)_1 = (f_{22} + f)(f_{33} + f)(A + f_1) + (f_{11} + f)(f_{33} + f)(D + f_1) + (f_{11} + f)(f_{22} + f)(F + f_1),$$

$$(\mathcal{M}f)_2 = (f_{22} + f)(f_{33} + f)(B + f_2) + (f_{11} + f)(f_{33} + f)(G + f_2) + (f_{11} + f)(f_{22} + f)(I + f_2),$$

$$(\mathcal{M}f)_3 = (f_{22} + f)(f_{33} + f)((C + f_3) + (f_{11} + f)(f_{33} + f)(H + f_3) + (f_{11} + f)(f_{22} + f)(J + f_3),$$

$$(15) \quad (\mathcal{M}f)_{11} = 2\{(f_{11} + f)(D + f_1)(F + f_1) + (f_{22} + f)(A + f_1)(F + f_1) + (f_{33} + f)(A + f_1)(D + f_1)\} + (f_{22} + f)(f_{33} + f)(T_1 + f_{11}) + (f_{11} + f)(f_{33} + f)(T_4 - f_{11} + 2f_{22}) + (f_{11} + f)(f_{22} + f)(T_6 - f_{11} + f_{22} + f_{33}),$$

$$(\mathcal{M}f)_{22} = 2\{(f_{11} + f)(G + f_2)(I + f_2) + (f_{22} + f)(B + f_2)(I + f_2) + (f_{33} + f)(B + f_2)(G + f_2)\} + (f_{22} + f)(f_{33} + f)(T_4 + f_{22}) +$$

$$\begin{aligned}
 & + (f_{11} + f) (f_{33} + f) (T_{11} + f_{22}) + \\
 & + (f_{11} + f) (f_{28} + f) (T_{13} - f_{22} + 2f_{33}), \\
 (Mf)_{33} = & 2\{(f_{11} + f) (H + f_3) (I + f_3) + (f_{22} + f) (C + f_3) (J + f_3) + \\
 & + (f_{33} + f) (C + f_3) (H + f_3)\} + (f_{22} + f) (f_{33} + f) (T_6 + f_{33}) + \\
 & + (f_{11} + f) (f_{33} + f) (T_{15} + f_{33}), \\
 (A + f_1) = & (A + f_1) \{(f_{11} + f) (f_{22} - f_{33})^2 + \\
 & + (f_{22} + f)^2 (f_{11} - f_{33}) + (f_{33} + f)^2 (f_{11} - f_{22})\} + \\
 & + (D + f_1) \{(f_{22} + f) (f_{11} - f_{33})^2 + \\
 & + (f_{11} + f)^2 (f_{22} - f_{33}) - (f_{33} + f) (f_{11} - f_{22})\} + \\
 & + (F + f_1) \{(f_{33} + f) (f_{11} - f_{22})^2 - \\
 & - (f_{22} + f)^2 (f_{11} - f_{33}) + (f_{11} + f)^2 (f_{22} - f_{33})\}, \\
 (B + f_2) = & (B + f_2) \{(f_{11} + f) (f_{22} - f_{33})^2 + \\
 & + (f_{22} + f)^2 (f_{11} - f_{33}) + (f_{33} + f)^2 (f_{11} - f_{22})\} + \\
 & + (G + f_2) \{(f_{22} + f) (f_{11} - f_{33})^2 + \\
 & + (f_{11} + f)^2 (f_{22} - f_{33}) - (f_{33} + f) (f_{11} - f_{22})\} + \\
 & + (I + f_2) \{(f_{33} + f) (f_{11} - f_{22})^2 - \\
 & - (f_{22} + f)^2 (f_{11} - f_{33}) + (f_{11} + f)^2 (f_{22} - f_{33})\}, \\
 (C + f_3) = & (C + f_3) \{(f_{11} + f) (f_{22} - f_{33})^2 + \\
 & + (f_{22} + f)^2 (f_{11} - f_{33}) + (f_{33} + f)^2 (f_{11} - f_{22})\} + \\
 & + (H + f_3) \{(f_{22} + f) (f_{11} - f_{33})^2 + \\
 & + (f_{11} + f)^2 (f_{22} - f_{33}) - (f_{33} + f) (f_{11} - f_{22})\} + \\
 & + (J + f_3) \{(f_{33} + f) (f_{11} - f_{22})^2 - \\
 & - (f_{22} + f)^2 (f_{11} - f_{33}) + (f_{11} + f)^2 (f_{22} - f_{33})\}, \\
 (A + f_1) (f) = & (A + f_1)^2 \{(f_{22} - f_{33})^2 + (f_{33} + f)^2 + (f_{22} + f)^2\} + \\
 & + (D + f_1)^2 \{(f_{11} - f_{33})^2 + (f_{11} + f)^2 + (f_{22} + f)^2\} + \\
 & + (F + f_1)^2 \{(f_{11} - f_{22})^2 + (f_{22} + f)^2 + (f_{11} + f)^2\} + \\
 & + 2(A + f_1) (D + f_1) \{2(f_{22} + f) (f_{11} - f_{33}) - \\
 & - (f_{33} + f)^2 + 2(f_{11} + f) (f_{22} - f_{33})\} + \\
 & + 2(A + f_1) (F + f_1) \{2(f_{33} + f) (f_{11} - f_{33}) - \\
 & - 2(f_{11} + f) (f_{22} - f_{33}) + 2(f_1 + f) (D + f_1) \{-2(f_{33} + f) (f_{11} - f_{22}) - \\
 & - 2(f_{22} + f) (f_{11} + f) (f_{11} - f_{33})\} + \\
 & + \{(f_{11} + f) (f_{22} - f_{33})^2 + (f_{22} + f)^2 (f_{11} - f_{33})\} +
 \end{aligned}$$

$$\begin{aligned}
& + (f_{33} + f)^2 (f_{11} - f_{22}) \{T_1 + f_{11}\} + \\
& + \{(f_{22} + f)(f_{11} - f_{33})^2 + (f_{11} + f)^2 (f_{22} - f_{33}) - \\
& + (f_{33} + f)^2 (f_{11} - f_{22})\} (T_4 - f_{11} + 2f_{22}) + \\
& + \{(f_{33} + f)(f_{11} - f_{22})^2 - (f_{22} + f)^2 (f_{11} - f_{33}) - \\
& - (f_{11} + f)^2 (f_{22} - f_{33})\} (T_6 - f_{11} + f_{22} + f_{33}), \\
\mathcal{G}'_{22}(f) = & (B + f_2)^2 \{(f_{22} - f_{33})^2 + (f_{22} + f)^2 + (f_{33} + f)^2\} + \\
& + (G + f_2)^2 \{(f_{11} - f_{33})^2 + (f_{11} + f)^2 + (f_{33} + f)^2\} + \\
& + (I + f_2)^2 \{(f_{11} - f_{22})^2 + (f_{11} + f)^2 + (f_{22} + f)^2\} + \\
& + 2(B + f_2)(G + f_2) \{2(f_{11} + f)(f_{22} - f_{33}) + \\
& + 2(f_{22} + f)(f_{11} - f_{33}) - (f_{33} + f)^2\} + \\
& + 2(B + f_2)(I + f_2) \{2(f_{33} + f)(f_{11} - f_{22}) - \\
& - 2(f_{11} + f)(f_{22} - f_{33}) - (f_{22} + f)^2\} + \\
& + 2(G + f_2)(I + f_2) \{-2(f_{22} + f)(f_{11} - f_{33}) - \\
& - 2(f_{33} + f)(f_{11} - f_{22}) - (f_{11} + f)^2\} + \\
& + \{(f_{11} + f)(f_{22} - f_{33})^2 + (f_{22} + f)^2 (f_{11} - f_{33}) + \\
& + (f_{33} + f)^2 (f_{11} - f_{22})\} (T_4 + f_{22}) + \\
& + \{(f_{22} + f)(f_{11} - f_{33})^2 + (f_{11} + f)^2 (f_{22} - f_{33}) - \\
& - (f_{33} + f)^2 (f_{11} - f_{22})\} (T_{11} + f_{22}) + \\
& + \{(f_{33} + f)(f_{11} - f_{22})^2 - (f_{22} + f)^2 (f_{11} - f_{33}) - \\
& - (f_{11} + f)^2 (f_{11} - f_{33})\} (T_{13} - f_{22} + 2f_{33}), \\
\mathcal{G}'_{33}(f) = & (C + f_3)^2 \{(f_{22} - f_{33})^2 + (f_{22} + f)^2 + (f_{33} + f)^2\} + \\
& + (H + f_3)^2 \{(f_{11} - f_{33})^2 + (f_{11} + f)^2 + (f_{33} + f)^2\} + \\
& + (J + f_3)^2 \{(f_{11} - f_{22})^2 + (f_{11} + f)^2 + (f_{22} + f)^2\} + \\
& + 2(C + f_3)(H + f_3) \{2(f_{11} + f)(f_{22} - f_{33}) + \\
& + 2(f_{22} + f)(f_{11} - f_{33}) - (f_{33} + f)^2\} + \\
& + 2(C + f_3)(J + f_3) \{2(f_{33} + f)(f_{11} - f_{22}) - \\
& - 2(f_{11} + f)(f_{22} - f_{33}) - (f_{22} + f)^2\} + \\
& + 2(H + f_3)(J + f_3) \{-2(f_{22} + f)(f_{11} - f_{33}) - \\
& - (f_{11} + f)^2 - 2(f_{33} + f)(f_{11} - f_{22})\} + \\
& + \{(f_{11} + f)(f_{22} - f_{33})^2 + (f_{22} + f)^2 (f_{11} - f_{33}) + \\
& + (f_{33} + f)^2 (f_{11} - f_{22})\} (T_6 + f_{33}) + \\
& + \{(f_{22} + f)(f_{11} - f_{33})^3 + (f_{11} + f)^2 (f_{22} - f_{33}) - \\
& - (f_{33} + f)^2 (f_{11} - f_{22})\} (T_{13} + f_{33}) + \\
& + \{(f_{33} + f)(f_{11} - f_{22})^2 - (f_{11} + f)^2 (f_{22} - f_{33}) - \\
& - (f_{22} + f)^2 (f_{11} - f_{33})\} (T_{15} + f_{33}).
\end{aligned}$$

From (6), (7), (9), (14), (15) and (17), we obtain

$$\begin{aligned} \Delta \mathcal{G}'(f) = & 2 \sum_{i=1}^3 (\mathcal{X}f)_i^2 + 2\mathcal{X}f\Delta\mathcal{X}f - 3\mathcal{L}f\Delta\mathcal{M}f - \\ & - 3\mathcal{M}f\Delta\mathcal{L}f - 6 \sum_{i=1}^3 (\mathcal{L}f)_i \cdot (\mathcal{M}f)_i. \end{aligned}$$

This expression satisfies the conditions of the maximum principle because of (ii) and the assertion follows from Lemma 2, QED.

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