

# A REMARK ON THE NON-COMPACTNESS OF $W^{2,d}$ IMMERSIONS OF $d$ -DIMENSIONAL HYPERSURFACES

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ABSTRACT. We consider the continuous  $W^{2,d}$  immersions of  $d$ -dimensional hypersurfaces in  $\mathbb{R}^{d+1}$  with second fundamental forms uniformly bounded in  $L^d$ . Two results are obtained: first, a family of such immersions is constructed, whose limit fails to be an immersion of a manifold. This addresses the endpoint cases in J. Langer [6] and P. Breuning [1]. Second, under the additional assumption that the Gauss map is slowly oscillating, we prove that any family of such immersions subsequentially converges to a set locally parametrised by Hölder functions.

## 1. INTRODUCTION

In [6] J. Langer proved the following result: denote by  $\mathcal{F}(A, E, p)$  the moduli space of immersed surfaces  $\psi : \mathcal{M} \rightarrow \mathbb{R}^3$  with  $\text{Area}(\psi) \leq A$ ,  $\|\mathbf{II}\|_{L^p(\mathcal{M})} \leq E$  and  $\int_{\mathcal{M}} \psi \, dV = 0$ . Here  $A, E$  are given finite numbers,  $dV$  is the volume/area measure induced by  $\psi$ , and  $p > 2$ . Then, any sequence  $\{\psi_j\} \subset \mathcal{F}(A, E, p)$  contains a subsequence converging in  $C^1$  to an immersed surface, modulo diffeomorphisms of  $\mathcal{M}$  (written as  $\text{Diff}(\mathcal{M})$ ). It was motivated by the study of J. Cheeger’s finiteness theorems ([2], also see K. Corlette [5]) and the Willmore energy of surfaces (see *e.g.*, Rivière [7]). In a recent paper [1], P. Breuning generalised the above result to arbitrary dimensions and co-dimensions. More precisely, denote by  $\mathcal{F}(V, E, d, n)$  the space of immersions  $\psi : \mathcal{M} \rightarrow \mathbb{R}^n$  where  $\mathcal{M}$  is a  $d$ -dimensional closed manifold,  $\text{Vol}(\mathcal{M}) \leq A$ ,  $\|\mathbf{II}\|_{L^p(\mathcal{M})} \leq E$  and the image  $\psi(\mathcal{M})$  contains a fixed point. Let  $A, E, dV$  be as before, let  $n > d$  be an arbitrary integer, and let  $p > d$ . Any sequence  $\{\psi_j\} \subset \mathcal{F}(V, E, d, n)$  contains a subsequence converging in  $C^1$  to an immersed submanifold, modulo  $\text{Diff}(\mathcal{M})$ .

The above two compactness theorems on the moduli space of immersions have a crucial assumption:  $p > \dim(\mathcal{M}) = d$ . Indeed, the proofs in [6, 1] utilise the Sobolev–Morrey embedding  $W^{1,p}(\mathbb{R}^n) \hookrightarrow C^{0,\alpha}(\mathbb{R}^n)$ , where  $p > n$  and  $\alpha = \alpha(p, n) \in ]0, 1[$ . It is natural to ask about the endpoint case  $p = d$ , for which the Sobolev–Morrey embedding fails. In the case  $p = d = 2$ , J. Langer (p.227, [6]) constructed a counterexample using conformal geometry — the Möbius inversions of the Clifford torus  $T_{\text{cl}}$  with respect to a sequence of points  $x_j \notin T_{\text{cl}}$  approaching an outermost point (with distance measured from the centre of the embedded image of  $T_{\text{cl}}$ ) on  $T_{\text{cl}}$  cannot tend to any immersed manifold. Clearly, such counterexamples exist only in  $\mathbb{R}^2 \cong \mathbb{C}$ .

Our first goal of this paper is to construct a counterexample for the  $p = d$  case in *arbitrary* dimensions. The idea is to construct a family of hypersurfaces that “spiral wildly”, resembling in some sense the motion of vortex sheets in fluid dynamics. This is achieved by letting the Gauss map  $\mathbf{n}$  (*i.e.*, the outer unit normal vectorfield) increase rapidly from 0 to a large number  $N$  as we approach some fixed point  $O$ , and then decrease rapidly from  $N$  to 0 as we leave  $O$ .

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To illustrate the geometric picture, we first discuss the toy model in  $d = 1$ , and then construct a counterexample for general  $d$ . Instead of using conformal geometric methods, we exploit the scaling invariance of  $\|\mathbf{II}\|_{L^d(\mathcal{M})}$ , which holds in arbitrary dimensions. This is the content of §2.

Our second goal is to establish an affirmative compactness result for the  $p = d$  case, with the help of an additional hypothesis: the *BMO*-norm of the Gauss map  $\mathbf{n}$ ,

$$\|\mathbf{n}\|_{\text{BMO}(\mathcal{M})} := \sup_{x \in \mathcal{M}, R > 0} \int_{\mathcal{M} \cap B(x, R)} |\mathbf{n}(y) - \mathbf{n}_{x, R}| \, dV(y), \quad (1.1)$$

is small. Throughout  $B(x, R)$  denotes the geodesic ball of radius  $R$  centred at  $x$  in  $\mathcal{M}$ ,  $\int$  the averaged integral, and  $\mathbf{n}_{x, R} := \int_{B(x, R)} \mathbf{n} \, dV$ . This is inspired by the works [8, 9, 10] due to S. Semmes on the chord-arc surfaces with small constant. In §3 we shall use several results in [8, 9, 10] to prove a “partial regularity” result for the weak limit: given any family of immersed hypersurfaces  $\mathbb{R}^d$  (equipped with pullback metrics) in the  $(d + 1)$ -dimensional Euclidean space with uniformly  $L^d$ -bounded second fundamental forms and small  $\|\mathbf{n}\|_{\text{BMO}(\mathcal{M})}$ , one may extract a subsequence whose limit can be locally parametrised by Hölder functions.

Finally, we discuss two further questions in §4.

## 2. A COUNTER-EXAMPLE TO THE ENDPOINT CASE $p = d$

Let us first study the toy model  $d = 1$ . We prove the following simple result:

**Lemma 2.1.** *There exist a family of smooth curves  $\{\mathcal{M}^\epsilon\}$  each homeomorphic to  $\mathbb{R}^1$ , and a family of immersions  $\psi^\epsilon : \mathcal{M}^\epsilon \rightarrow \mathbb{R}^2$  as planar curves, such that the second fundamental forms  $\{\mathbf{II}^\epsilon\}$  associated to  $\{\psi^\epsilon\}$  are uniformly bounded in  $L^1$ , but  $\{\psi^\epsilon \circ \sigma^\epsilon\}$  does not converge in  $C^1$ -topology to any immersion of  $\mathbb{R}$  for arbitrary  $\{\sigma^\epsilon\} \subset \text{Diff}(\mathbb{R})$ .*

*Proof.* Let  $J \in C_c^\infty(\mathbb{R})$  be a standard symmetric mollifier; e.g.,

$$J(s) := \Lambda \exp \left\{ \frac{1}{s^2 - 1} \right\} \mathbb{1}_{\{|s| < 1\}}, \quad (2.1)$$

where the universal constant  $\Lambda > 0$  is chosen such that  $\int_{\mathbb{R}} J(s) \, ds = 1$ . As usual  $J^\epsilon(s) := \epsilon^{-1} J(s/\epsilon)$  for  $\epsilon > 0$ ; then  $\|J_\epsilon\|_{L^1(\mathbb{R})} = 1$  for every  $\epsilon > 0$ . In addition, define the kernel

$$K_\epsilon(x) := J_\epsilon(x + \epsilon) - J_\epsilon(x - \epsilon). \quad (2.2)$$

It satisfies  $\|K_\epsilon\|_{L^1(\mathbb{R})} = 2$ ,  $K_\epsilon \in C_c^\infty(\mathbb{R})$  and  $\text{spt}(K_\epsilon) = [-2\epsilon, 2\epsilon]$ ; in particular, it is smooth at 0.

Now, define an angle function

$$\theta^\epsilon(x) := 10^m \cdot 2\pi \int_{-\infty}^x K_\epsilon(s) \, ds, \quad (2.3)$$

where  $m \in \mathbb{Z}_+$  is to be determined. Then, set the Gauss map  $\mathbf{n}^\epsilon \in C^\infty(\mathbb{R}; \mathbb{S}^1)$ :

$$\mathbf{n}^\epsilon(x) := \begin{bmatrix} \cos \theta^\epsilon(x) \\ \sin \theta^\epsilon(x) \end{bmatrix} \quad \text{for each } x \in \mathbb{R}. \quad (2.4)$$

The second fundamental form  $\mathbf{II}^\epsilon$  equals to the negative of the gradient of the Gauss map:

$$\begin{aligned} |\mathbf{II}^\epsilon(x)| &= \sqrt{\left| (-\sin \theta^\epsilon(x))(\theta^\epsilon)'(x) \right|^2 + \left| (\cos \theta^\epsilon(x))(\theta^\epsilon)'(x) \right|^2} \\ &= |(\theta^\epsilon)'(x)| = (2\pi \cdot 10^m) K_\epsilon(x). \end{aligned} \quad (2.5)$$

Thus, the  $L^1$  norm of  $\{\mathbf{II}^\epsilon\}$  is uniformly bounded by  $4\pi \cdot 10^m$ .

Let  $\psi^\epsilon$  be a smooth immersion that realises the Gauss map  $\mathbf{n}^\epsilon$  whose image is the unit circle  $\mathbb{S}^1$  in  $\mathbb{R}^2$ . For each  $\eta > 0$ , we may easily modify  $\psi^\epsilon$  to  $\tilde{\psi}^\epsilon$  such that  $|\tilde{\psi}^\epsilon(x)|$  is decreasing on  $] - \infty, 0]$  and increasing on  $[0, \infty[$ , the image of  $\tilde{\psi}^\epsilon$  in  $\mathbb{R}^2$  is homeomorphic to  $\mathbb{R}^1$ , and that

$$\|\psi^\epsilon - \tilde{\psi}^\epsilon\|_{C^{100}(\mathbb{R})} < \eta. \quad (2.6)$$

Indeed, notice that the image of  $\psi^\epsilon|_{]-\infty, 0]}$  covers  $\mathbb{S}^1$  for  $10^m$  times in the positive orientation, and the image of  $\psi^\epsilon|_{[0, \infty[}$  covers  $\mathbb{S}^1$  for  $10^m$  times in the negative orientation. We then choose the perturbed map  $\tilde{\psi}^\epsilon$  such that

- As  $x$  goes from  $-\infty$  to  $0$ ,  $\tilde{\psi}^\epsilon$  wraps around the origin in a helical trajectory for  $10^m$  times. Moreover, in each round  $|\tilde{\psi}^\epsilon|$  decreases monotonically by  $\sim 10^{-m}$ ;
- As  $x$  increases from  $0$  to  $\infty$ ,  $\tilde{\psi}^\epsilon$  “unwraps” around the origin along a helix for  $10^m$  times, in each round  $|\tilde{\psi}^\epsilon|$  increases monotonically by  $\sim 10^{-m}$ ;
- For  $x \in ] - \infty, -2\epsilon] \sqcup [2\epsilon, +\infty[$ , the image of  $\tilde{\psi}^\epsilon$  consists of straight line segments (“long flat tails”); hence  $\mathbf{n}^\epsilon$  stays constant on each component of  $] - \infty, -2\epsilon] \sqcup [2\epsilon, +\infty[$ ;
- Finally, the image  $\tilde{\psi}^\epsilon(\mathbb{R})$  is  $C^\infty$  and homeomorphic to  $\mathbb{R}^1$ .

In view of the above properties, one can take  $m = m(\eta) \in \mathbb{Z}_+$  sufficiently large to verify (2.6). Let us pick  $\eta = \frac{1}{100}$ , so  $m$  is a universal constant fixed once and for all. Without loss of generality, from now on we may assume  $\psi^\epsilon = \tilde{\psi}^\epsilon$ . The point is to ensure that the image of  $\psi^\epsilon$  in  $\mathbb{R}^2$  is free of loops and “concentrates” near the origin  $0 \in \mathbb{R}^2$ , with Gauss map and second fundamental form arbitrarily close to those constructed in Eqs. (2.4)(2.5).

To conclude the proof, let us define  $\mathcal{M}^\epsilon$  as the homeomorphic  $\mathbb{R}^1$  equipped with the pullback metric  $(\psi^\epsilon)^\# \delta_{ij}$ , where  $\delta_{ij}$  is the Euclidean metric on the ambient space  $\mathbb{R}^2$ . It remains to show that the  $C^1$ -limit (modulo  $\text{Diff}(\mathbb{R}^1)$ ) of  $\psi^\epsilon$  as  $\epsilon \rightarrow 0^+$  cannot be an immersion. Indeed, note that the topological degree satisfies

$$\deg(\psi^\epsilon|_{]-\infty, 0]}) = 10^m, \quad \deg(\psi^\epsilon|_{[0, \infty[}) = -10^m. \quad (2.7)$$

These identities are independent of  $\epsilon$ . Hence, if  $\bar{\psi}$  were a limiting immersion, (2.7) would have been preserved. However,  $K_\epsilon \xrightarrow{*} \delta_0 - \delta_0 = 0$  as measures, so (2.3)(2.4)(2.5) imply that any pointwise subsequential limit of  $\psi^\epsilon$  have zero topological degree. This contradiction completes the proof.  $\square$

Three remarks are in order:

1. From (2.5) one may infer that

$$\|\mathbb{I}^\epsilon\|_{L^\infty(\mathcal{M}^\epsilon)} = \frac{2\pi \cdot 10^m \cdot \Lambda}{e\epsilon} + \eta \longrightarrow \infty \quad \text{as } \epsilon \rightarrow 0^+.$$

2. The construction in Lemma 2.1 can be localised near 0. We can restrict  $\mathcal{M}^\epsilon$  to curves of finite  $\mathcal{H}^1$  measure by removing the long tails. This recovers the volume bounds in [6, 1] (§1).

3. We can construct  $\phi^\epsilon$  whose limit blows up at a countable discrete set  $\{x_n\}$  by taking

$$\tilde{\theta}^\epsilon(x) := \sum_{n=1}^{\infty} 2^{-n} \mathbb{1}_{B(x_n, R_n)}(x) \theta^\epsilon(x)$$

in place of  $\theta^\epsilon(x)$ , where  $\{B(x_n, R_n)\}$  are disjoint for all  $n$ . Geometrically, the immersed images corresponding to  $\tilde{\theta}^\epsilon$  are smooth curves that spiral towards the centres  $x_n$  when  $x < x_n$ , and

then spiral away from  $x_n$  when  $x > x_n$ . Near  $x_n$  the rate of motion blows up in  $L^\infty$  as  $\epsilon \rightarrow 0^+$ ; nevertheless, its  $L^1$  norm is constant.

Now let us generalise the above construction to  $d$ -dimensions:

**Theorem 2.2.** *Let  $d \geq 1$  be an integer. There exist a family of smooth manifolds  $\{\mathcal{M}^\epsilon\}$  each homeomorphic to  $\mathbb{R}^d$ , and a family of immersions  $\psi^\epsilon : \mathcal{M}^\epsilon \rightarrow \mathbb{R}^{d+1}$  as smooth hypersurfaces, such that the second fundamental forms  $\{\mathbf{II}^\epsilon\}$  associated to  $\{\psi^\epsilon\}$  are uniformly bounded in  $L^d$ , but  $\{\psi^\epsilon \circ \sigma^\epsilon\}$  does not converge in  $C^1$ -topology to any immersion of  $\mathbb{R}^d$  for arbitrary  $\{\sigma^\epsilon\} \subset \text{Diff}(\mathbb{R}^d)$ .*

*Proof.* Again the crucial point is to construct the Gauss map  $\mathbf{n}^\epsilon \in C^\infty(\mathbb{R}^d; \mathbb{S}^d)$ . We make use of the spherical coordinates on  $\mathbb{S}^d$ . For  $x = (x_1, x_2, \dots, x_d) \in \mathbb{R}^d$ , one needs to specify the angle functions  $\theta_i^\epsilon : \mathbb{R}^d \rightarrow \mathbb{S}^d$  for each  $i \in \{1, 2, \dots, d\}$  in the following:

$$\mathbf{n}^\epsilon(x) = \begin{bmatrix} \cos \theta_1^\epsilon(x) \\ \sin \theta_1^\epsilon(x) \cos \theta_2^\epsilon(x) \\ \sin \theta_1^\epsilon(x) \sin \theta_2^\epsilon(x) \cos \theta_3^\epsilon(x) \\ \vdots \\ \sin \theta_1^\epsilon(x) \cdots \sin \theta_{d-1}^\epsilon(x) \cos \theta_d^\epsilon(x) \\ \sin \theta_1^\epsilon(x) \cdots \sin \theta_{d-1}^\epsilon(x) \sin \theta_d^\epsilon(x) \end{bmatrix}. \quad (2.8)$$

Throughout we view  $\mathbb{S}^d = \{z \in \mathbb{R}^{d+1} : |z| = 1\}$  as the round sphere.

Indeed, let us choose

$$\theta_i^\epsilon(x) \equiv \Theta^\epsilon(x_i) := 10^m \cdot 2\pi \int_{-\infty}^{x_i} K_\epsilon(s) ds, \quad (2.9)$$

where the kernel  $K_\epsilon$  is defined as in (2.2), and  $m \in \mathbb{Z}_+$  is a large universal constant fixed later. Each  $\theta_i^\epsilon$  is a function of  $x_i$  only. One can easily compute all the entries in  $-\mathbf{II}^\epsilon = \nabla \mathbf{n}^\epsilon$ , which is a lower-triangular  $d \times (d+1)$  matrix due to the embedding  $\mathbb{S}^d \hookrightarrow \mathbb{R}^{d+1}$ . The rows  $\{\mathbf{r}_i\}_{i=1,2,\dots,d}$  of  $\{\nabla \mathbf{n}^\epsilon\}$  are:

$$\begin{aligned} \mathbf{r}_1 &= \left( -(\Theta^\epsilon)'(x_1) \sin \Theta^\epsilon(x_1), 0, \dots, 0 \right), \\ \mathbf{r}_2 &= \left( (\Theta^\epsilon)'(x_1) \cos \Theta^\epsilon(x_1) \cos \Theta^\epsilon(x_2), 0, \dots, 0 \right), \\ \mathbf{r}_3 &= \left( (\Theta^\epsilon)'(x_1) \sin \Theta^\epsilon(x_1) \sin \Theta^\epsilon(x_2) \cos \Theta^\epsilon(x_3), \Theta^\epsilon(x_2) \sin \Theta^\epsilon(x_1) \cos \Theta^\epsilon(x_2) \cos \Theta^\epsilon(x_3), \right. \\ &\quad \left. -(\Theta^\epsilon)'(x_3) \sin \Theta^\epsilon(x_1) \sin \Theta^\epsilon(x_2) \sin \Theta^\epsilon(x_3), 0, \dots, 0 \right) \end{aligned}$$

so on and so forth, with the last two being

$$\begin{aligned} \mathbf{r}_{d-1} &= \left( (\Theta^\epsilon)'(x_1) \cos \Theta^\epsilon(x_1) \sin \Theta^\epsilon(x_2) \cdots \sin \Theta^\epsilon(x_{d-1}) \cos \Theta^\epsilon(x_d), *, \dots, *, \right. \\ &\quad \left. (\Theta^\epsilon)'(x_{d-1}) \sin \Theta^\epsilon(x_1) \sin \Theta^\epsilon(x_2) \cdots \cos \Theta^\epsilon(x_{d-1}) \cos \Theta^\epsilon(x_d), \right. \\ &\quad \left. -(\Theta^\epsilon)'(x_d) \sin \Theta^\epsilon(x_1) \sin \Theta^\epsilon(x_2) \cdots \sin \Theta^\epsilon(x_{d-1}) \sin \Theta^\epsilon(x_d) \right) \end{aligned}$$

and

$$\begin{aligned} \mathbf{r}_d &= \left( (\Theta^\epsilon)'(x_1) \cos \Theta^\epsilon(x_1) \sin \Theta^\epsilon(x_2) \cdots \sin \Theta^\epsilon(x_{d-1}) \sin \Theta^\epsilon(x_d), *, \dots, *, \right. \\ &\quad \left. (\Theta^\epsilon)'(x_{d-1}) \sin \Theta^\epsilon(x_1) \sin \Theta^\epsilon(x_2) \cdots \cos \Theta^\epsilon(x_{d-1}) \sin \Theta^\epsilon(x_d), \right. \\ &\quad \left. (\Theta^\epsilon)'(x_d) \sin \Theta^\epsilon(x_1) \sin \Theta^\epsilon(x_2) \cdots \sin \Theta^\epsilon(x_{d-1}) \cos \Theta^\epsilon(x_d) \right). \end{aligned}$$

A tedious yet straightforward computation yields the Hilbert–Schmidt norm of the above matrix:

$$|\mathbf{II}^\epsilon| = |\nabla \mathbf{n}^\epsilon| = \left| \left( (\Theta^\epsilon)'(x_1), \dots, (\Theta^\epsilon)'(x_d) \right) \right|. \quad (2.10)$$

Thus, in view of (2.9) and Fubini’s theorem, we have

$$\|\mathbf{II}\|_{L^d(\mathbb{R}^d)} = 10^m \cdot 2\pi \left\| \underbrace{K_\epsilon \otimes \dots \otimes K_\epsilon}_{d \text{ times}} \right\|_{L^d(\mathbb{R}^d)} = 10^m \cdot 2\pi \|K^\epsilon\|_{L^1(\mathbb{R}^d)} = 10^m \cdot 4\pi. \quad (2.11)$$

Now we shall choose a smooth immersion that (approximately) realises  $\mathbf{n}^\epsilon$  precisely as in the  $d = 1$  case (Lemma 2.1). For the sake of completeness let us sketch the arguments. First, take  $\psi^\epsilon$  whose Gauss map is  $\mathbf{n}^\epsilon$  and which takes value in  $\mathbb{S}^d$ . Then we may modify it — without relabelling and up to an arbitrarily small error, say  $\frac{1}{100}$  in the  $C^{100}$ -topology — so that the image of  $\psi^\epsilon$  in  $\mathbb{R}^{d+1}$  is a smooth, homeomorphic copy of  $\mathbb{R}^d$  for each  $\epsilon > 0$ , having flat ends outside  $B(0, 2)$ , and having  $d$  independent angle functions in the spherical coordinates (*i.e.*, in place of  $\theta_i^\epsilon$ ’s in (2.8)) wrapping around  $0 \in \mathbb{R}^{d+1}$  for  $10^m$  times in the positive orientation and unwrapping for  $10^m$  times in the negative orientation. The second fundamental form of the modified map  $\psi^\epsilon$  satisfies the bound in (2.11), up to an error of  $\pm \frac{1}{100}$ . Then, define  $\mathcal{M}^\epsilon := (\mathbb{R}^d, (\psi^\epsilon)^\# \delta_{ij})$ , where  $\delta_{ij}$  is the Euclidean metric on  $\mathbb{R}^{d+1}$ . By a topological degree argument as in (2.7), the limit of  $\psi^\epsilon$  cannot be an immersion up to the action of  $\text{Diff}(\mathbb{R}^n)$ . This completes the proof.  $\square$

Similar to the remarks below the proof of Lemma 2.1, this counterexample can be localised, and an iteration yields a family of immersions of  $\mathbb{R}^d$  that blows up at an infinite discrete set.

### 3. LOCAL HÖLDER REGULARITY

In this section we deduce a compactness theorem utilising the works [8, 9, 10] of S. Semmes on the harmonic analysis on chord-arc surfaces with small constants. Consider the moduli space

$$\mathcal{F}(\delta, d) := \left\{ f \in W^{2,d} \cap C^\infty(\mathcal{M}; \mathbb{R}^{d+1}) : f \text{ is an immersion, } \mathcal{M} \text{ is an } d\text{-dimensional hypersurface,} \right. \\ \left. \mathcal{M} \cup \{\infty\} \text{ is smooth in } \mathbb{S}^{d+1}, \|\mathbf{n}\|_{\text{BMO}(\mathcal{M})} \leq \delta, f(\mathcal{M}) \text{ contains a fixed point} \right\}. \quad (3.1)$$

We show the following: if the Gauss maps of a family of smooth homeomorphic  $\mathbb{R}^d$  have uniformly small oscillations at all scales, then “a little” regularity persists in the limit. This assumption is natural: if a family of  $W^{2,d}$  immersions of  $d$ -manifolds has uniformly  $L^d$ -bounded second fundamental forms, then their Gauss maps have bounded *BMO*-norms (provided that Poincaré and Sobolev inequalities hold).

For this purpose we need a definition. A set  $\Omega \subset \mathbb{R}^d$  is called a *Hölder graph system* if it can be locally represented by graphs of  $C^{0,\gamma}$  functions for some  $\gamma \in ]0, 1]$ . We do not require further geometric information for a Hölder graph system, *e.g.*, whether or not it represents a topological manifold or orbifold. The notion of “graph system” plays an essential role in [6, 1] by J. Langer and P. Breuning.

**Theorem 3.1.** *There exists a small constant  $\delta_0 > 0$  depending only on the dimension  $d$ , such that for any  $\delta \in [0, \delta_0]$  and any family of immersions  $\{\psi^\epsilon\} \subset \mathcal{F}(d, \delta)$ , we can find  $\{\sigma^\epsilon\} \subset \text{Diff}(\mathbb{R}^d)$  such that the limit of  $\psi^\epsilon \circ \sigma^\epsilon$  converges to a Hölder graph system, after passing to subsequences.*

It is proved in [9, 10] that for sufficiently small  $\delta_0$ ,  $\mathcal{M}$  is homeomorphic to  $\mathbb{R}^d$  and behaves nicely on small scales — for each  $x \in \mathcal{M}$  and  $R > 0$ ,  $B(x, R) \cap \mathcal{M}$  stays close to the hyperplane through  $x$  normal to the averaged Gauss map  $\mathbf{n}_{x,R}$ . Indeed,  $\mathcal{M}$  with small  $\|\mathbf{n}\|_{\text{BMO}(\mathcal{M})}$  is equivalent to the definition of a chord-arc surface with small constant, defined in [8] as a generalisation of the chord-arc domain for  $d = 1$ . Although it remains an open question if such  $\mathcal{M}$  always admits bi-Lipschitz parametrisations by  $\mathbb{R}^d$  (*cf.* T. Toro [11] for a related problem), it is nevertheless known that  $\mathcal{M}$  has a “bi-Hölder” parametrisation; see Theorem 4.1, [9]. This enables us to prove Theorem 3.1.

*Proof.* Let us first summarise several estimates from [8, 9, 10]. Fix any  $t > 0$ , *e.g.*  $t = 10^{-5}$ . By §3, [9] one can find a new chord-arc surface  $\mathcal{M}_t$  with the chord-arc constant  $\mu$ , such that

$$0 \leq \delta \leq \delta_0 \leq C(d)\delta_0 < \mu.$$

We shall choose  $\mu$  later, which is equivalent to the least upper bound for the *BMO*-norm of the Gauss map; see p.200 [8]. In view of Eq. (3.7) and Lemma 3.8 in [9],  $\mathcal{M}_t \cap B(x, [2^{-1} + 10^{-10}]t)$  is a Lipschitz graph with constant  $\leq C_0\mu$  for each  $x \in \mathcal{M}$ , provided that  $\mu = \mu(t, \delta_0)$  is chosen large enough. Here  $C_0 = C(d, \delta_0)$ . Under the same condition,  $\mathcal{M}_t$  can be taken sufficiently close to  $\mathcal{M}$  (*e.g.*, with distance  $\leq 10^{-10}t$  by Lemma 3.8 in [9]). Then, in view of Theorem 4.1 in [9], there exists a homeomorphism  $\tau : \mathcal{M} \rightarrow \mathcal{M}_t$  such that

$$\max \left\{ \|\tau\|_{C^{0,\gamma}(B(x,100t) \cap \mathcal{M})}, \|\tau^{-1}\|_{C^{0,\gamma}(B(x,100t) \cap \mathcal{M}_t)} \right\} \leq C_1 \quad \text{for all } x \in \mathcal{M}, \quad (3.2)$$

where  $C_1 = C(d, \delta_0, t)$  and the Hölder index is given by

$$\gamma \equiv 1 - C_2 d \delta_0 \quad (3.3)$$

for a dimensional constant  $C_2$  (denoted by  $k$  in [9]). In fact, putting together Eqs. (1.3)(4.6) and the choice of  $p$  on p.178 in [9], Lemma 5.5 in [8] and that  $0 \leq \delta \leq \delta_0$ , we may explicitly select

$$C_1 = C_3^{C_2 \delta_0} \left\{ \frac{(100t)^{C_2 \delta_0}}{1 - 2 \cdot 10^d \delta_0} \right\}. \quad (3.4)$$

Here  $C_3 = C_3(d)$  is a dimensional constant. Notice that our estimates (3.4)(3.2) are uniform in  $\delta$ . We also have to further restrict to  $\delta_0 < (C_2 d)^{-1}$  to ensure that  $\gamma > 0$  in (3.3).

Now we are ready to give the proof. By considering a compact exhaustion  $\{\mathcal{M}_k\} \nearrow \mathcal{M}$ , one may take  $\mathcal{M}$  to be a bounded domain in  $\mathbb{R}^d$ . (The argument for non-compact manifolds in the  $p > d$  case is more involved, if one needs to check that the limiting object is a manifold; see §7 in [1].) Then we can take a  $(50t)$ -net  $\mathcal{N}$  of  $\mathcal{M}$ , whose cardinality is

$$\mathcal{H}^0(\mathcal{N}) = C_4 t^{-d}$$

for some geometric constant  $C_4 = C(d, \gamma) \equiv C(d, \delta_0)$ . In each element of  $\mathcal{N}$  the hypersurface  $\mathcal{M}$  is  $C^{0,\gamma}$ -parametrised by  $\mathcal{M}_t$ , which is a Lipschitz graph on  $(2^{-1} + 10^{-10})$ -balls. Using the quantitative estimates in the preceding paragraph, we can refine  $\mathcal{N}$  to a sub-net  $\tilde{\mathcal{N}}$  with cardinality  $C_5 t^{-d}$ ,  $C_5 = C(d, \delta_0)$  again, such that in each  $B \in \tilde{\mathcal{N}}$ , the set  $B \cap \mathcal{M}$  is parametrised by a  $C^{0,\gamma}$ -homeomorphism with the Hölder norm bounded by  $C_6 := C_0 \mu \cdot C_1$ . Let us choose  $\mu = 10C(d)\delta_0$ ; then  $C_6 = C(d, \delta_0, t)$  (where  $t > 0$  is fixed from the beginning). Therefore, in view of the Arselà–Ascoli theorem, *i.e.*, the compactness of the embedding  $C^{0,\gamma} \hookrightarrow C^{0,\gamma'}$  for  $\gamma' \in ]0, \gamma[$  and the uniform estimates derived above, we may complete the proof.  $\square$

#### 4. TWO FURTHER QUESTIONS

Let the moduli space  $\mathcal{F}(A, E, p)$  be as in §1. Is the space

$$\mathcal{F}_{\text{isom}}(A, E, p) := \left\{ \psi \in \mathcal{F}(A, E, p) : \psi \text{ is an isometric immersion of a fixed manifold } \mathcal{M} \right\}$$

compact in its natural topology? For the end-point case  $p = 2 = d$  the answer is affirmative, in contrast to the unconstrained case for  $\mathcal{F}(A, E, p)$ . The authors of [3] proved this via establishing the weak continuity of the Gauss–Codazzi equations (the PDE system for the isometric immersion), with the help of a div-curl type lemma due to Conti–Dolzmann–Müller in [4]. What about higher dimensions  $d \geq 3$  (and co-dimensions greater than 1)? That is, for a family of isometric immersions of some fixed  $d$ -dimensional manifold with uniformly bounded second fundamental forms in  $L^d$ , is the subsequential limit an isometric immersion?

Theorem 3.1 leaves open the possibility that the limiting objects of  $W^{2,d}$ -bounded immersed hypersurfaces may be very irregular (*e.g.*, the nowhere differentiable Weierstrass function is  $C^{0,\gamma}$ , or other fractals), even if the (somewhat strong) geometrical condition that the Gauss map is slowly oscillating is enforced. Can we find natural geometrical conditions on the moduli space of  $d$ -dimensional hypersurfaces with uniformly bounded second fundamental forms in  $L^d$ , which is sufficient to ensure higher regularities for the subsequential limits, *e.g.*,  $BV$  or Lipschitz? This is related to the problem of finding good parametrisations of chord-arc surfaces; see the discussions by S. Semmes [9] and T. Toro [11].

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