

NON-UNIQUENESS FOR THE p -HARMONIC FLOW

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ABSTRACT. If $f_0: \Omega \subset \mathbb{R}^m \rightarrow S^n$ is a weakly p -harmonic map from a bounded smooth domain Ω in \mathbb{R}^m (with $2 < p < m$) into a sphere and if f_0 is not stationary p -harmonic, then there exist infinitely many weak solutions of the p -harmonic flow with initial and boundary data f_0 , i.e., there are infinitely many global weak solutions $f: \Omega \times \mathbb{R}_+ \rightarrow S^n$ of

$$\begin{aligned} \partial_t f - \operatorname{div}(|\nabla f|^{p-2} \nabla f) &= |\nabla f|^p f \quad \text{weakly on } \Omega \times \mathbb{R}_+ \\ f &= f_0 \quad \text{on the parabolic boundary of } \Omega \times \mathbb{R}_+. \end{aligned}$$

We also show that there exist non-stationary weakly $(m-1)$ -harmonic maps $f_0: B^m \rightarrow S^{m-1}$.

1. Introduction. Let M and N be compact smooth Riemannian manifolds (M possibly having a boundary) with metrics γ and g respectively. Let m and n denote the dimensions of M and N . For a C^1 -map $f: M \rightarrow N$ the p -energy density is defined by

$$(1) \quad e(f)(x) := \frac{1}{p} |df_x|^p$$

and the p -energy by

$$(2) \quad E(f) := \int_M e(f) d\mu.$$

Here, p denotes a real number in $[2, \infty[$, $|df_x|$ is the Hilbert-Schmidt norm with respect to γ and g of the differential $df_x \in T_x^*(M) \otimes T_{f(x)}(N)$ and μ is the measure on M which is induced by the metric. In local coordinates $E(f)$ is given by:

$$E_U(f) = \frac{1}{p} \int_{\Omega} (\gamma^{\alpha\beta} (g_{ij} \circ f) \partial_{\alpha} f^i \partial_{\beta} f^j)^{\frac{p}{2}} \sqrt{\gamma} dx.$$

Here, $U \subset M$ and $\Omega \subset \mathbb{R}^m$ denote the domain and the range of the coordinates on M and it is assumed that $f(U)$ is contained in the domain of the coordinates chosen on N . Upper indices denote components, whereas ∂_{α} denotes the derivative with respect to the coordinate variable x^{α} . We use the usual summation convention.

First we consider variations of the energy-functional of the form $f_{\varepsilon} = f + \varepsilon \varphi$ with $\varphi \in C_0^{\infty}(B_{\rho}(x), \mathbb{R}^n)$ with $\bar{B}_{\rho}(x) \subset U$ such that $f_{\varepsilon}(U)$ is contained in the domain of the coordinates chosen on N provided $|\varepsilon|$ is small enough. The resulting Euler-Lagrange equations are

$$(3) \quad \Delta_p f = -(\gamma^{\alpha\beta} g_{ij} \partial_{\alpha} f^i \partial_{\beta} f^j)^{\frac{p}{2}-1} \gamma^{\alpha\beta} \Gamma_{ij}^l \partial_{\alpha} f^i \partial_{\beta} f^j$$

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in local coordinates. Here, the operator

$$\Delta_p f := \frac{1}{\sqrt{\gamma}} \partial_\beta \left(\sqrt{\gamma} (\gamma^{\alpha\beta} g_{ij} \partial_\alpha f^i \partial_\beta f^j)^{\frac{p}{2}-1} \gamma^{\alpha\beta} \partial_\alpha f^l \right)$$

is called p -Laplace operator (for $p = 2$ this is just the Laplace-Beltrami operator and does not depend on N). On the right hand side of (3) the Γ_{ij}^l denote the Christoffel-symbols related to the manifold N . According to Nash's embedding theorem we can think of N as being isometrically embedded in some Euclidean space \mathbb{R}^k since N is compact. Then, if we regard f as a function into $N \subset \mathbb{R}^k$, equation (3) admits a geometric interpretation, namely

$$(4) \quad \Delta_p f \perp T_f N$$

with Δ_p being the p -Laplace operator with respect to the manifolds M and \mathbb{R}^k . If N is a unit sphere, then (4) becomes $\Delta_p f = \lambda f$ for a function $\lambda: \Omega \rightarrow \mathbb{R}$. Multiplying the equation with f one obtains $\lambda = -|\nabla f|^p$.

For $p > 2$ the p -Laplace operator is degenerated elliptic. (Weak) solutions of (3) are called (weakly) p -harmonic maps.

On the other hand, vanishing variations of the form

$$(5) \quad f_\varepsilon(x) = f(x + \varepsilon \varphi(x))$$

with $\varphi \in C_0^\infty(B_\rho(x), \mathbb{R}^m)$ and $|\varepsilon|$ small enough, lead to

$$0 = \int_\Omega \sqrt{\gamma} (\gamma^{\sigma\rho} \partial_\alpha f^\sigma \partial_\beta f^\rho)^{\frac{p}{2}-1} \gamma^{\alpha\beta} \partial_\alpha f^j \partial_\beta (\partial_\delta f^j \varphi^\delta) dx.$$

If M is locally Euclidean, this can be rewritten as

$$(6) \quad \int_\Omega |\nabla f|^{p-2} \partial_\alpha f^i \partial_\beta f^i \partial_\beta \varphi^\alpha dx = \int_\Omega \frac{1}{p} |\nabla f|^p \partial_j \varphi^j dx.$$

For a non-constant metric γ this reformulation is in general not possible since

$$h_\delta := \sqrt{\gamma} (\gamma^{\sigma\rho} \partial_\alpha f^\sigma \partial_\beta f^\rho)^{\frac{p}{2}-1} \gamma^{\alpha\beta} \partial_\alpha f^j \partial_\beta f^j$$

is not a gradient then.

Weakly p -harmonic maps in $W^{1,p}(M, N)$ which satisfy (6) are called *stationary p -harmonic* and satisfy the system

$$(7) \quad \partial_\alpha |\nabla f|^p = p \partial_\beta (|\nabla f|^{p-2} \partial_\alpha f^j \partial_\beta f^j)$$

in distributional sense. Here, $W^{1,p}(M, N)$ denotes the nonlinear Sobolev space of functions $g \in W^{1,p}(M, \mathbb{R}^k)$ with $g(x) \in N$ for almost every $x \in M$. Notice that (7) is formally obtained from (4) by multiplication with ∇f . So, (smooth) p -harmonic maps are always stationary. This is in general not true for weakly p -harmonic maps and we will see examples for this later on.

The heat flow related to the p -energy is described by

$$(8) \quad \partial_t f - \Delta_p f \perp T_f N$$

$$(9) \quad f|_{t=0} = f_0$$

or explicitly for (8)

$$(10) \quad \partial_t f - \Delta_p f = (pe(f))^{1-\frac{2}{p}} A(f)(\nabla f, \nabla f)$$

where $A(f)(\cdot, \cdot)$ is the second fundamental form on N . For $p = 2$ Eells and Sampson showed in their famous work [6] of 1964, that there exist global solutions of (8)–(9) provided N has non-positive sectional curvature and that the flow tends for suitable $t_k \rightarrow \infty$ to a harmonic map. Existence and uniqueness of partially regular solutions of the harmonic flow on Riemannian surfaces (*i.e.* $p = m = 2$) has been shown by Struwe in [10] and recently Freire [7] proved uniqueness in this case in the class of weak solutions. Existence for $p = 2$ in higher dimensions (*i.e.* $m > 2$) has been obtained by Chen and Struwe in [4]. Coron [5] constructed maps u_0 such that the 2-flow $u: B^3 \times \mathbb{R}_+ \rightarrow S^2$ with initial and boundary data u_0 has infinitely many weak solutions. In fact, Coron showed that for suitable weakly 2-harmonic maps $u_0: B^3 \rightarrow S^2$ the construction of Chen [2] and Chen-Struwe [4] leads to a weak solution $\underline{u}(x, t)$ of the flow which satisfies a certain monotonicity property (see [11] or [4]) in contrast to $\bar{u}(x, t) := u_0(x)$ which is also a weak solution of the flow. Since a monotonicity formula is not available for the p -harmonic flow for $p > 2$, this approach cannot be carried over to the latter situation. Recently, Coron's result has been reproved in [1] by a different technique. In this paper, we prove non-uniqueness of the p -harmonic flow in case $p > 2$ by combining ideas of [1] and [9].

We will establish the following theorem:

THEOREM 1. *If $f_0: \Omega \subset \mathbb{R}^m \rightarrow S^n$ is a weakly p -harmonic map from a bounded smooth domain Ω of \mathbb{R}^m (with $2 < p < m$) into a sphere, and if f_0 is not stationary p -harmonic then there exist infinitely many weak solutions of the p -harmonic flow with initial and boundary data f_0 , *i.e.*, there are infinitely many global weak solutions $f: \Omega \times \mathbb{R}_+ \rightarrow S^n$ of*

$$(11) \quad \partial_t f - \operatorname{div}(|\nabla f|^{p-2} \nabla f) = |\nabla f|^p f \quad \text{weakly on } \Omega \times \mathbb{R}_+$$

$$(12) \quad f = f_0 \quad \text{on the parabolic boundary of } \Omega \times \mathbb{R}_+.$$

REMARKS. (a) Ω can be replaced by any smooth compact Riemannian manifold M which is locally flat.

(b) In the last section we will actually construct examples of non-stationary weakly p -harmonic maps.

2. Existence of a global weak solution. In this section we establish a special case of the following theorem, which is proved in [9]. The approximate solutions of the p -harmonic flow constructed in the proof will be used in Section 3 to establish the existence of multiple solutions.

THEOREM 2. For $2 < p < \dim(M)$ there exists a global weak solution of the p -harmonic flow between Riemannian manifolds M and N for arbitrary initial data having finite p -energy in the case when the target N is a homogeneous space with a left invariant metric. The solution $f: M \times [0, \infty) \rightarrow N$ satisfies the energy inequality

$$(13) \quad \frac{1}{2} \int_0^T \int_M |\partial_t f|^2 dt d\mu + \frac{1}{p} \int_M |df(T)|^p d\mu \leq \frac{1}{p} \int_M |df(0)|^p d\mu$$

for all $T > 0$.

PROOF. (in the case $M = \Omega$ and $N = S^n$):

For $f_0, g \in W^{1,p}(\Omega, S^n)$ fixed,

$$f \in W_{f_0}^{1,p}(\Omega, S^n) := \{w \in W^{1,p}(\Omega, S^n) : w - f_0 \in W_0^{1,p}(\Omega, S^n)\}$$

and $h > 0$ let

$$E_g(f) := \int_{\Omega} \left(\frac{1}{p} |\nabla f|^p + \frac{1}{2h} |f - g|^2 \right) dx.$$

By the direct method of the calculus of variations we find a function $w \in W_{f_0}^{1,p}(\Omega, S^n)$ such that

$$E_g(w) = \inf_{f \in W_{f_0}^{1,p}(\Omega, S^n)} E_g(f).$$

The set of arguments for which the infimum of E_g is attained is usually denoted by $\arg \min E_g$. Now we define recursively a family $f_i \in W_{f_0}^{1,p}(\Omega, S^n)$ by

$$f_{i+1} \in \arg \min E_{f_i} \quad \text{for } i = 0, 1, \dots$$

Notice that f_i is a weak solution of the Euler-Lagrange equation to energy $E_{f_{i-1}}$, i.e., there holds for every $i = 1, 2, \dots$

$$(14) \quad \Pi_{T_f S^n} \left(\frac{1}{h} (f_i - f_{i-1}) \right) - \operatorname{div} (|\nabla f_i|^{p-2} \nabla f_i) = |\nabla f_i|^p f_i$$

in distributional sense and $f_i = f_0$ on $\partial\Omega$ in the trace sense. In (14) $\Pi_{T_f S^n}$ denotes the orthogonal projection onto the tangent space $T_f S^n$.

Since f_i minimizes $E_{f_{i-1}}$ we have in particular $E_{f_{i-1}}(f_i) \leq E_{f_{i-1}}(f_{i-1})$, i.e.,

$$(15) \quad \int_{\Omega} \left(\frac{1}{p} |\nabla f_i|^p + \frac{1}{2h} |f_i - f_{i-1}|^2 \right) dx \leq \int_{\Omega} \frac{1}{p} |\nabla f_{i-1}|^p dx.$$

Now we define the function $f^{(h)}: \Omega \times \mathbb{R}_+ \rightarrow S^n$ by

$$f^{(h)}(t, \cdot) := f_i \quad \text{for } t \in [ih, (i+1)h).$$

Thus, rewriting (14) by using the notation $\partial^{(h)}$ for the forward difference quotient in time with step length h , i.e., $(\partial^{(h)} f)(t, x) = \frac{1}{h} (f(t+h, x) - f(t, x))$, we get

$$(16) \quad \Pi_{T_{f^{(h)}} S^n} \partial^{(-h)} f^{(h)} - \operatorname{div} (|\nabla f^{(h)}|^{p-2} \nabla f^{(h)}) = |\nabla f^{(h)}|^p f^{(h)}$$

in distributional sense on $\Omega \times (h, \infty)$ and $f^{(h)} = f_0$ on the parabolic boundary of $\Omega \times \mathbb{R}_+$. Summing up (15) we obtain

$$(17) \quad \frac{1}{2} \int_0^{kh} \int_{\Omega} |\partial^{(h)} f^{(h)}|^2 dx dt + \frac{1}{p} \int_{\Omega} |\nabla f^{(h)}(kh)|^p dx \leq \frac{1}{p} \int_{\Omega} |\nabla f_0|^p dx.$$

So, in particular we see that $\{f^{(h)}\}_{h>0}$ is a bounded set in $L^\infty(0, \infty; W^{1,p}(\Omega, S^n))$ and hence every sequence in $\{f^{(h)}\}_{h>0}$ has a subsequence $f_i := f^{(h_i)}$ such that

$$(18) \quad f_i - f_0 \rightharpoonup^* f - f_0 \quad \text{weakly}^* \text{ in } L^\infty(0, \infty; W_0^{1,p}(\Omega))$$

for a map $f \in L^\infty(0, \infty; W_{f_0}^{1,p}(\Omega, S^n))$.

It is now easy to see, that the difference quotient for *fixed* step length $H > 0$ of the sequence $\{f^{(h)}\}_{H>h>0}$ is bounded in $L^2(0, \infty; L^2(\Omega))$ by a constant which does not depend on H . Since the set $\{f^{(h)}\}_{h>0}$ is precompact in the space $L^r(0, T; L^r(\Omega))$ for all $r < p^* = \frac{mp}{m-p}$ (see [9, Lemma 2]) we have that $\{\partial^{(H)} f\}_{H>0}$ is bounded in $L^2(0, \infty; L^2(\Omega))$ and hence f has a distributional time derivative in the latter space. In fact, as a consequence of the partial integration rule for the discrete operator $\partial^{(h)}$, we obtain

$$\partial^{(h)} f^{(h)} \rightharpoonup \partial_t f \quad \text{weakly in } L^2(0, \infty; L^2(\Omega))$$

and moreover

$$(19) \quad \Pi_{T_f(h), S^n} \partial^{(-h)} f^{(h)} \rightharpoonup \partial_t f \quad \text{weakly in } L^2(\varepsilon, \infty; L^2(\Omega))$$

for arbitrary $\varepsilon > 0$. This allows to pass to the limit in the first term in equation (16).

Now, by the compactness result in [8] there exists a sequence $h \rightarrow 0$ such that

$$(20) \quad \nabla f^{(h)} \rightarrow \nabla f \quad \text{strongly in } L^q(0, T; L^q(\Omega)) \text{ for all } q < p$$

and hence (since $\{\nabla f^{(h)}\}_{h>0}$ is bounded in $L^p(0, T; L^p(\Omega))$)

$$(21) \quad |\nabla f^{(h)}|^{p-2} \nabla f^{(h)} \rightharpoonup |\nabla f|^{p-2} \nabla f \quad \text{weakly in } L^{p'}(0, T; L^{p'}(\Omega)).$$

This allows to pass to the limit in the p -Laplace term of equation (16) (and in the boundary condition). Now, we are left with the problem to do this also on the right-hand side of (16). To overcome this difficulty, we use a similar technique as in [3].

By taking the wedge product of (16) with $f^{(h)}$, we get

$$(22) \quad \Pi_{T_f(h), S^n} \partial^{(-h)} f^{(h)} \wedge f^{(h)} - \operatorname{div}(|\nabla f^{(h)}|^{p-2} \nabla f^{(h)} \wedge f^{(h)}) = 0.$$

Using the previously stated results, we can pass to the limit in (22) and obtain

$$(23) \quad \partial_t f \wedge f - \operatorname{div}(|\nabla f|^{p-2} \nabla f \wedge f) = 0$$

in distributional sense. A short calculation shows that for every function $\tau \in C_0^\infty(\Omega \times \mathbb{R}_+; \mathbb{R})$ the relation

$$(24) \quad (\partial_t f - \operatorname{div}(|\nabla f|^{p-2} \nabla f) - |\nabla f|^p f) \cdot f \tau = 0$$

automatically holds in distributional sense, provided $|f| = 1$ a.e. in Ω . Note, that any function $\varphi \in C_0^\infty(\Omega \times \mathbb{R}_+; \mathbb{R}^{n+1})$ can be decomposed in the following way

$$(25) \quad \varphi = f(f \cdot \varphi) - f \wedge (f \wedge \varphi).$$

Using the facts that $f \in L^\infty(0, \infty; W^{1,p}(\Omega, S^n))$ and $\partial_t f \in L^2(0, \infty; L^2(\Omega))$ and an approximation argument we obtain that $\psi = f \wedge \varphi$ and $\tau = f \cdot \varphi$ are admissible test-functions in (23) and in (24). Subtracting the resulting equations and using (25), we get

$$\partial_t f - \operatorname{div}(|\nabla f|^{p-2} \nabla f) = |\nabla f|^p f$$

in distributional sense. Thus f is a weak solution of (11) and (12).

By passing to the limit in (17) we get the energy inequality stated in the theorem.

3. Proof of Theorem 1. We assume that $f_0: \Omega \rightarrow S^n$ is weakly p -harmonic but not stationary. That means that for some index α

$$(26) \quad \partial_\alpha |\nabla f_0|^p \neq p \partial_\beta (|\nabla f_0|^{p-2} \partial_\beta f_0^j \partial_\alpha f_0^j).$$

In order to prove Theorem 1, it is sufficient to show that the weak solution f constructed in the previous section is not constant in time. To do this we use a similar idea as in [1].

Using variations of the form (5) for the energy E_g we find that for the approximating solutions $f^{(h)}$ introduced in the previous section there holds

$$(27) \quad \partial^{(-h)} f^{(h)} \cdot \partial_\alpha f^{(h)} + \frac{1}{p} \partial_\alpha |\nabla f^{(h)}|^p = \partial_\beta (|\nabla f^{(h)}|^{p-2} \partial_\alpha f^{(h)} \cdot \partial_\beta f^{(h)}).$$

Let us assume by contradiction that the limit function f is constant

$$(28) \quad f(\cdot, t) = f_0$$

for all times $t \geq 0$ and hence especially $E_p(f(\cdot, t)) = E_p(f_0)$. By (20) we may assume that $\nabla f^{(h)} \rightarrow \nabla f = \nabla f_0$ a.e. on $[0, \infty) \times \Omega$. Thus, using Fatou's Lemma and the energy inequality (17), we have that

$$\begin{aligned} \int_0^T \int_\Omega |\nabla f_0|^p dx dt &= \int_0^T \int_\Omega \lim_{h \rightarrow 0} |\nabla f^{(h)}|^p dx dt \\ &\leq \liminf_{h \rightarrow 0} \int_0^T \int_\Omega |\nabla f^{(h)}|^p dx dt \\ &\leq \int_0^T \int_\Omega |\nabla f_0|^p dx dt \end{aligned}$$

which implies that

$$\nabla f^{(h)} \rightarrow \nabla f \text{ strongly in } L^p_{\text{loc}}(\Omega \times [0, \infty)).$$

Using the energy inequality once more we get

$$\begin{aligned} & \frac{1}{p} \int_0^T \int_{\Omega} |\nabla f_0|^p dx dt \\ & \leq \liminf_{h \rightarrow 0} \left(\frac{1}{2} \int_0^T \int_0^t \int_{\Omega} |\partial^{(h)} f^{(h)}(\tau)|^2 dx d\tau dt + \frac{1}{p} \int_0^T \int_{\Omega} |\nabla f^{(h)}(t)|^p dx dt \right) \\ & \leq \frac{1}{p} \int_0^T \int_{\Omega} |\nabla f_0|^p dx dt \end{aligned}$$

and this yields that

$$\partial^{(h)} f^{(h)} \rightarrow 0 \text{ strongly in } L^2(\Omega \times \mathbb{R}_+).$$

This allows to pass to the limit in (27) and we get

$$\partial_{\alpha} |\nabla f|^p = p \partial_{\beta} (|\nabla f|^{p-2} \partial_{\beta} f^j \partial_{\alpha} f^j)$$

in contradiction to (26) which proves that (28) cannot hold true.

Now we have the two distinct solutions $\tilde{f}(\cdot, t) = f_0$ and the limit f of the approximating functions $f^{(h)}$. Then

$$f_{\tau}(x, t) = \begin{cases} f_0(x) & \text{for } t \leq \tau \\ f(x, t - \tau) & \text{for } t > \tau \end{cases}$$

is an infinite family of solutions of (11) and (12) and the theorem is proved.

REMARKS. (a) Theorem 1 remains true for an arbitrary homogeneous space N with a left invariant metric as target manifold in place of a sphere: The construction of the approximating solutions and the passage to the limit are described in [9], the second part of the proof (*i.e.* Section 3) remains unchanged.

(b) It would be a challenging problem to investigate whether the inverse implication of Theorem 1 holds true: If $f_0: \Omega \rightarrow N$ is a stationary weakly p -harmonic function, then the solution of (11) and (12) is unique.

4. Examples of non-stationary p -harmonic maps. We show now that there exist non-stationary weakly $(m - 1)$ -harmonic maps $f_0: B^m \rightarrow S^{m-1}$. The idea to use the conformal invariance of the p -energy in dimension p is similar to the construction of Coron in [5].

Let us consider the map

$$w: S^{m-1} \rightarrow S^{m-1}, \quad x \mapsto \pi^{-1} \circ v \circ \pi(x)$$

where $\pi: S^{m-1} \rightarrow \mathbb{R}^{m-1} \cup \{\infty\} =: \bar{\mathbb{R}}^{m-1}$ is the stereographic projection and $v: \bar{\mathbb{R}}^{m-1} \rightarrow \bar{\mathbb{R}}^{m-1}$ is a bijective conformal map, *i.e.*, v belongs to the Möbius group of $\bar{\mathbb{R}}^{m-1}$ which is generated by dilatations $x \mapsto \lambda x$, isometric maps and inversions $x \mapsto x/|x|^2$ (and in two dimensions by the complex Möbius transformations). Hence w is a conformal map.

The function $B^m \rightarrow S^{m-1}, x \mapsto \frac{x}{|x|}$ belongs to $W^{1,p}$ if $p < m$ and is weakly p -harmonic. Because of the conformal invariance of the p -energy in dimension p the map

$$f_0: B^m \rightarrow S^{m-1}, \quad x \mapsto w\left(\frac{x}{|x|}\right)$$

is also weakly p -harmonic if $p = m - 1$. Now for f_0 there holds

LEMMA 1. *If f_0 is stationary then*

$$(29) \quad \int_{S^{m-1}} |\nabla w|^{m-1} y \, d\sigma(y) = 0.$$

PROOF. First, we observe that for $p = m - 1$

$$(30) \quad \begin{aligned} \int_{B^m} |\nabla f_0|^p \frac{x}{|x|} \, dx &= \int_{S^{m-1}} |\nabla f_0|^p y \, d\sigma(y) \\ &= \int_{S^{m-1}} |\nabla w|^p y \, d\sigma(y). \end{aligned}$$

We now use $|x| - 1$ as a test-function in (7) and obtain that for every index α

$$(31) \quad \begin{aligned} \int_{B^m} |\nabla f_0|^p \frac{x^\alpha}{|x|} \, dx &= \int_{B^m} |\nabla f_0|^p \partial_\alpha |x| \, dx \\ &= p \int_{B^m} |\nabla f_0|^{p-2} \partial_\alpha f_0 \cdot \underbrace{\partial_\beta f_0 \frac{x^\beta}{|x|}}_{=0} \, dx = 0. \end{aligned}$$

The combination of (30) and (31) gives the desired result. ■

It is easy to see that *e.g.* for a dilatation $v: x \mapsto \lambda x$ with $\lambda \neq 1$ the condition (29) is violated.

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