ANNALI DELLA
SCUOLA NORMALE SUPERIORE DI PISA
Classe di Scienze

I. M. SINGER
BUN WONG
SHING-TUNG YAU
STEPHEN S.-T. YAU

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An Estimate of the Gap of the First Two Eigenvalues in the Schrödinger Operator.

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1. – Introduction.

We shall consider the following Dirichlet eigenvalue problem on a smooth bounded domain $\Omega \subset \mathbb{R}^n$,

$$\begin{cases} -\Delta u + Vu = \lambda u \\ u \equiv 0 \qquad \text{on } \partial\Omega\,, \end{cases} \tag{1.1}$$

where V is a nonnegative function defined on $\bar{\Omega}$. As is well-known, the eigenvalues of problem (1.1) can be interpreted as the energy levels of a particle travelling under an external force field of a potential q in $\mathbb{R}^n$, where

$$q(x) = \begin{cases} V(x) & x \in \bar{\Omega} \\ +\infty & x \notin \Omega, \end{cases}$$

and the corresponding eigenfunctions are wave functions of the Schrödinger equation $-\Delta u + qu = \lambda u$. Furthermore, the set of eigenvalues $\{\lambda_k\}$ of (1.1) are nonnegative and can be arranged in a nondecreasing order as follows,

$$0 < \lambda_1 < \lambda_2 \leqslant \lambda_3 \ldots \leqslant \lambda_m \leqslant \ldots .$$

It is a significant problem to find a lower bound for λ_1 in terms of the geometry of Ω. This subject has been studied extensively by many authors. A rather precise bound in the case $V \equiv 0$ was worked out not only for a bounded domain in $\mathbb{R}^n$ but actually valid for a general Riemannian manifold with certain curvature conditions; we refer to [4] for these recent developments. Nevertheless, very little is known about the obvious interesting question of how big the gap is between λ_2 and λ_1. There are both physical

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and mathematical interests in finding out a lower bound for $\lambda_2 - \lambda_1$ in terms of the geometrical invariants of Ω and the given potential function V. Our main result is the following.

THEOREM (1.1). *Let Ω be a smooth convex bounded domain in $\mathbb{R}^n$ and $V: \bar{\Omega} \to \mathbb{R}$ a nonnegative convex smooth potential function.*

Suppose λ_2 and λ_1 are the first and second nonzero eigenvalues of (1.1), *then the following pinching inequality holds*

$$\frac{\pi^2}{4d^2} \leqslant \lambda_2 - \lambda_1 \leqslant \left(\frac{4n\pi^2}{D^2} + \frac{4(M-m)}{n}\right), \tag{1.2}$$

where $d =$ diameter of Ω, $D =$ the diameter of the largest inscribed ball in Ω, $M = \sup_{\bar{\Omega}} V$, and $m = \inf_{\bar{\Omega}} V$.

In the last section, we demonstrate how to make use of the main theorem here to obtain a similar theorem when $\Omega = \mathbb{R}^n$.

In Appendix B), we give a short proof of a theorem of Brascamp and Lieb on the log concavity of the first eigenfunction. A similar method of gradient estimate was used by Li and the third author in [4].

2. – A gradient estimate.

Let f_1 and f_2 be the first and second eigenfunctions of (1.1). It is a known fact that f_1 must be a positive function (a theorem of Courant [3]), and thus $u = f_2/f_1$ is a well-defined smooth function on Ω. Using the Hopf lemma and the Malgrange preparation theorem, one can actually verify that u is smooth up to the boundary $\partial\Omega$ (for a short proof of the case we need, see § 6). In this section, the following gradient estimate will be established, which is the key step to derive the lower bound for $\lambda_2 - \lambda_1$.

THEOREM 2.1. *With the same conditions stated in Theorem* (1.1), *we have the following estimate for the gradient of u,*

$$|\nabla u|^2 + \lambda(\mu - u)^2 \leqslant \sup_{\Omega} \lambda(\mu - u)^2,$$

where $\lambda = \lambda_2 - \lambda_1$, μ is a constant not less than $\sup_{\Omega} u$.

We proceed to give the proof by dividing our argument into two propositions. In the sequel of this, we denote by $G = |\nabla u|^2 + \lambda(\mu - u)^2$, which is a smooth function on $\bar{\Omega}$ as u is.

PROPOSITION 2.2. *With the same conditions in Theorem* (1.2), *if G attains its maximum in an interior point of Ω, we have the following inequality*

$$G \leqslant \sup_{\Omega} \lambda(\mu - u)^2 .$$

PROOF. By direct computation, we have

$$G_i = \sum_{j=1}^{n} 2u_j u_{ji} - 2\lambda(\mu - u)u_i \tag{2.1}$$

$$\Delta G = \sum_{i=1}^{n} G_{ii} = 2\sum_{i,j=1}^{n} u_{ij}^2 + \sum_{i,j=1}^{n} 2u_j u_{jii} + 2\lambda \sum_{i=1}^{n} u_i^2 - 2\lambda(\mu - u)\Big(\sum_{i=1}^{n} u_{ii}\Big). \tag{2.2}$$

It is by straightforward computation that

$$\Delta u = -\lambda u - 2(\nabla u \cdot \nabla \log f_1) \tag{2.3}$$

($\log f_1$ is well-defined since $f_1 > 0$ on Ω).

We substitute (2.3) into (2.2) and obtain

$$\begin{aligned}\Delta G = \Big\{2\sum_{i,j=1}^{n} (u_{ij})^2 + 2\lambda^2 u(\mu - u)\Big\} \\ + \{4\lambda(\mu - u)(\nabla u \cdot \nabla \log f_1)\} - \{4(\nabla u)\cdot[\nabla\cdot(\nabla u \cdot \nabla \log f_1)]\} .\end{aligned} \tag{2.4}$$

Suppose G attains its maximum in an interior point $p \in \Omega$. If $(\nabla u)(p) \neq 0$, then we can choose a coordinate such that $u_1(p) \neq 0$, $u_i(p) = 0$ for $2 \leqslant i \leqslant n$. Furthermore, since $\nabla G(p) = 0$, one easily deduces from (2.1) that relative to the above coordinate the following is true

$$u_{11}(p) = \lambda(\mu - u)(p) \tag{2.5}$$

$$u_{1i}(p) = 0 , \quad 2 \leqslant i \leqslant n . \tag{2.6}$$

Putting (2.5) and (2.6) into (2.4), we find a simplification for $\Delta G(p)$ with respect to this particular coordinate system,

$$\Delta G(p) = \Big\{2\sum_{i,j=1}^{n} u_{ij}^2 + 2\lambda^2(\mu - u)u\Big\} - \{4u_1^2(\log f_1)_{11}\} \leqslant 0 . \tag{2.7}$$

Since both V and Ω are convex by assumption, according to a result of Brascamp and Lieb [1], $\log f_1$ is concave, in particular $(\log f_1)_{11}(p) \leqslant 0$. Consequently, the second term of (2.7), namely $-4u_1^2(\log f_1)_{11}$, is nonnegative. Therefore, we have

$$\left\{\sum_{i,j=1}^{n} u_{ij}^2 + \lambda^2(\mu - u)u\right\}(p) \leqslant 0 . \tag{2.8}$$

Furthermore, $u_{ij}^2(p) \geqslant 0$ $\forall i, j$ implies

$$\{u_{11}^2 + \lambda^2(\mu - u)u\}(p) \leqslant 0 .$$

Again from (2.5), this leads to

$$\mu(\mu - u(p)) \leqslant 0 . \tag{2.9}$$

We can assume that $\sup_\Omega u$ is positive. On the other hand, $\sup_\Omega u$ is greater than $u(p)$ as $u_1(p) \neq 0$. If $\mu \geqslant \sup_\Omega u > 0$, it gives rise to a contradiction of (2.9).

Our argument above shows that $\nabla u(p) = 0$ and establishes the inequality $G \leqslant \sup_\Omega \lambda(\mu - u)^2$ as desired.

PROPOSITION 2.3. *Let us assume equation* (1.1) *satisfying all the conditions in Theorem* (2.1). *If G attains its maximum on $\partial\Omega$, then we have the same estimate*

$$G \leqslant \sup_\Omega \lambda(\mu - u)^2 .$$

REMARK. We recall a differential geometric description of convexity here which will be used later. Suppose $H = (h_{\alpha\beta})_{2 \leqslant \alpha,\beta \leqslant n}$ is the second fundamental form of $\partial\Omega$ relative to a unit normal of $\partial\Omega$ pointing outward to Ω. It is known that $\partial\Omega$ is convex iff H is positive definite.

PROOF OF PROPOSITION 2.3. Suppose G attains its maximum on $\partial\Omega$ at a point p. We can choose an orthonormal frame $\{l_1, l_2, \ldots, l_n\}$ around p such that l_1 is perpendicular to $\partial\Omega$ and pointing outward. We also use the notation $\partial/\partial x_1$ to denote the restriction of l_1 on $\partial\Omega$, that is the normal unit vector field along $\partial\Omega$.

A simple computation shows

$$\begin{aligned} \frac{\partial G}{\partial x_1}(p) &= 2\sum_{i=1}^{n} u_i u_{i1} - 2\lambda u_1(\mu - u) \\ &= 2u_1u_{11} + 2\sum_{i=2}^{n} u_i u_{i1} - 2\lambda u_1(\mu - u) \geqslant 0 . \end{aligned} \tag{2.10}$$

Consider the equation $\Delta u = -\lambda u - 2(\nabla u \cdot \nabla \log f_1)$, where both Δu and u are smooth up to the boundary and thus attain finite values on $\partial\Omega$. Hence, $(\nabla u \cdot \nabla \log f_1) = (1/f_1)\left[u_1(f_1)_1 + \sum_{2\leqslant i\leqslant n} u_i(f_1)_i\right]$ achieves finite values on $\partial\Omega$ as well. Nevertheless, since $f_1 \equiv 0$ on $\partial\Omega$, we have $(f_1)_i = 0$ $\forall 2\leqslant i\leqslant n$ (l_i, $2\leqslant i\leqslant n$, is in the tangential direction). This implies that $\{(1/f_1)u_1(f_1)_1\}$ must be finite. By the Hopf lemma, $(f_1)_1 = \partial f_1/\partial x_1 \neq 0$ on $\partial\Omega$, we get the important observation that

$$u_1 \equiv 0 \quad \text{on } \partial\Omega\,. \tag{2.11}$$

Using (2.11) one can rewrite (2.10) as follows

$$\frac{\partial G}{\partial x_1}(p) = 2\sum_{i=2}^{n} u_i u_{i1} \geqslant 0\,. \tag{2.12}$$

From the definition of second fundamental form of a hypersurface in $\mathbb{R}^n$, one can derive

$$u_{i1} = -\sum h_{ij}u_j + \sum b_{ij}u_i\,, \quad 2\leqslant i,\ j\leqslant n \tag{2.13}$$

where (b_{ij}) is a skew symmetric matrix *i.e.* $b_{ij} = -b_{ij}$. Putting (2.13) into (2.12), we have

$$\frac{\partial G}{\partial x_1}(p) = -2\sum_{i,j=2}^{n} u_i h_{ij} u_j \geqslant 0\,. \tag{2.14}$$

This contradicts the convexity of $\partial\Omega$. Thus $u_i(p) = 0$ for all $2\leqslant i\leqslant n$, and yields our inequality $G\leqslant \sup_\Omega \lambda(\mu - u)^2$.

Theorem 2.1 follows from the above two propositions.

3. – Lower bound.

In this section, we shall derive our lower bound $\pi^2/4d^2 \leqslant \lambda_2 - \lambda_1$.

Recall our basic estimate (Theorem 2.1) which says that for $\mu \geqslant \sup u$:

$$|\nabla u|^2 \leqslant \lambda\left\{\sup_\Omega(\mu - u)^2 - (\mu - u)^2\right\}. \tag{3.1}$$

In particular, we have

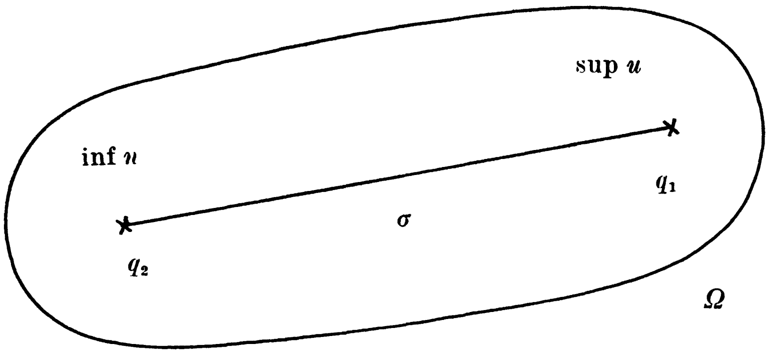
$$|\nabla u|^2 \leqslant \lambda\{(\sup u - \inf u)^2 - (\sup u - u)^2\}\,. \tag{3.2}$$

Furthermore,

$$\sqrt{\lambda} \geqslant \frac{|\nabla u|}{\sqrt{(\sup u - \inf u)^2 - (\sup u - u)^2}} . \tag{3.3}$$

Let $A = \sup u - \inf u$ and $W = \sup u - u$. One can rewrite (3.3) as

$$\sqrt{\lambda} \geqslant \frac{|\nabla W|}{\sqrt{A^2 - W^2}} . \tag{3.4}$$



Let q_1, q_2 be two points of $\bar{\Omega}$ such that $u(q_1) = \sup u$, $u(q_2) = \inf u$, and σ is the line segment joining them. σ lies in Ω since it is convex by assumption. We integrate both sides of (3.3) along σ from q_1 to q_2 and obtain

$$\int_{\sup u}^{\inf u} \frac{|\nabla u| ds}{\sqrt{(\sup u - \inf u)^2 - (\sup u - u)^2}} \leqslant \int_{q_1}^{q_2} \sqrt{\lambda}\, ds .$$

Changing variables, we have

$$\int_0^A \frac{|dW|}{\sqrt{A^2 - W^2}} \leqslant \int_{q_1}^{q_2} \sqrt{\lambda}\, ds .$$

By elementary calculus, one has

$$\frac{2}{\pi} \leqslant \sqrt{\lambda}\, \ell(\sigma) \leqslant \sqrt{\lambda}\, d ,$$

where $\ell(\sigma) =$ length of σ, $d =$ diameter of Ω. This proves $\lambda_2 - \lambda_1 \geqslant \pi^2/4d^2$ as has been claimed.

4. – Upper bound.

The major step to establish our upper bound $\lambda_2 - \lambda_1 \leqslant 4\pi^2/D^2 + \frac{4(M-m)}{n}$ is the following.

LEMMA 4.1. *Let Ω be a smooth bounded domain in $\mathbb{R}^n$ and V a bounded nonnegative potential defined on $\bar{\Omega}$. Suppose λ_1, λ_2 are the first and second nonzero eigenvalues of the Dirichlet boundary problem*

$$\begin{cases} \Delta f - Vf = -\lambda f \\ f \equiv 0 \quad \text{on } \partial\Omega, \end{cases} \tag{4.1}$$

then

$$\lambda_2 - \lambda_1 \leqslant \frac{4}{n}(\lambda_1 - m).$$

where $m = \inf_{\Omega} V$.

Some results of this sort in the case of $V \equiv 0$ were given by Payne, Pólya and Weinberger [6].

PROOF. Let f_1 be the first eigenfunction of (4.1). Take a trial function $f = x_i f_1 - a f_1$, where x_i is any fixed coordinate function for some $1 \leqslant i \leqslant n$ and a is a constant chosen to satisfy $\int_{\Omega} f \cdot f_1 = 0$. The following computation shows that

$$\begin{aligned} -\Delta f + Vf &= -2\frac{\partial f_1}{\partial x_i} + (x_i - a)(-\Delta f_1 + V f_1) \\ &= -2\frac{\partial f_1}{\partial x_i} + \lambda_1 (x_i - a) f_1 \\ &= -2\frac{\partial f_1}{\partial x_i} + \lambda_1 f. \end{aligned} \tag{4.1}$$

Multiplying both sides of (4.1) by f, integrating over Ω and then dividing by $\int_{\Omega} f^2$, we have

$$\frac{\int_{\Omega} f(-\Delta f + Vf)}{\int_{\Omega} f^2} = \frac{-2\int_{\Omega} (\partial f_1/\partial x_i)\cdot f}{\int_{\Omega} f^2} + \lambda_1 . \tag{4.2}$$

The following formula is well-known,

$$\lambda_2 = \inf_{\substack{g \perp f_1 \\ g \equiv 0 \text{ on } \partial\Omega}} \frac{\int_{\Omega} (-g\Delta g + Vg^2)}{\int_{\Omega} g^2} = \inf_{\substack{g \perp f_1 \\ g \equiv 0 \text{ on } \partial\Omega}} \frac{\int_{\Omega} |\nabla g|^2 + \int_{\Omega} Vg^2}{\int_{\Omega} g^2} . \tag{4.3}$$

(4.3) together with (4.2) and the fact that $f \perp f_1$ imply

$$\lambda_2 \leqslant -2\left(\frac{\int_\Omega (\partial f_1/\partial x_i)\cdot f}{\int_\Omega f^2}\right) + \lambda_1\,, \tag{4.4}$$

$$\lambda_2 - \lambda_1 \leqslant -2\left(\frac{\int_\Omega (\partial f_1/\partial x_i)\cdot f}{\int_\Omega f^2}\right). \tag{4.5}$$

Substituting $f = x_i f_1 - a f_1$ and integrating by parts, gives

$$\begin{aligned}\int_\Omega f\cdot\frac{\partial f_1}{\partial x_i} &= \int_\Omega (x_i f_1 - a f_1)\frac{\partial f_1}{\partial x_i} = \frac{1}{2}\int_\Omega (x_i - a)\frac{\partial (f_1^2)}{\partial x_i} \\ &= \frac{1}{2}\int_\Omega x_i \frac{\partial (f_1^2)}{\partial x_i} \\ &= -\frac{1}{2}\int_\Omega f_1^2\,.\end{aligned} \tag{4.6}$$

We can always normalize f_1 such that $\int f_1^2 = 1$. Combining (4.5) and (4.6), we have

$$\lambda_2 - \lambda_1 \leqslant \frac{1}{\int_\Omega f^2}\,. \tag{4.7}$$

Again from (4.6) $\int f(\partial f_1)/\partial x_i) = -\frac{1}{2}$; moreover, the Schwarz lemma says that

$$\left(\int_\Omega \left(\frac{\partial f_1}{\partial x_i}\right)^2\right)\left(\int_\Omega f^2\right) \geqslant \frac{1}{4}\,. \tag{4.8}$$

This implies that

$$\left(\int_\Omega |\nabla f_1|^2\right)\cdot\left(\int_\Omega f^2\right) \geqslant \frac{n}{4} \tag{4.9}$$

since $|\nabla f_1|^2 = \sum_{j=2} (\partial f_1/\partial x_i)^2$. Bringing (4.7) and (4.9) together, we have

$$\lambda_2 - \lambda_1 \leqslant \frac{4}{n}\int_\Omega |\nabla f_1|^2\,. \tag{4.10}$$

Since $-\Delta f_1 + V f_1 = \lambda_1 f_1$ and $V \geqslant m$, it is easy to see that $\int_\Omega |\nabla f_1|^2 \leqslant \lambda_1 - m$.

Using this fact, one can conclude from (4.10) that

$$\lambda_2 - \lambda_1 \leqslant \frac{4}{n}(\lambda_1 - m).$$

This completes the proof.

REMARK. It is in general true that $\lambda_{i+1} - \lambda_i \leqslant \left(2\sum_{j=1}^{i}\lambda_j\right)\Big/ i$, where $1 \leqslant i \leqslant n-1$.

PROOF OF UPPER BOUND OF $\lambda_2 - \lambda_1$. Recall the identity (4.3)

$$\lambda_1 = \inf_{f\equiv 0 \text{ on } \partial\Omega} \frac{\int_\Omega |\nabla f|^2 + \int_\Omega V f^2}{\int_\Omega f^2}.$$

Let us choose g vanishing on $\partial\Omega$ s.t. $\int_\Omega |\nabla g|^2 / \int_\Omega g^2 = \mu_1$, where μ_1 is the first-nonzero eigenvalue of the Dirichlet problem (1.1) on Ω with $V \equiv 0$. Clearly we have

$$\lambda_1 \leqslant \frac{\int_\Omega |\nabla g|^2 + \int_\Omega V g^2}{\int_\Omega g^2} \leqslant \frac{\int_\Omega |\nabla g|^2}{\int_\Omega g^2} + M = \mu_1 + M.$$

Using a theorem of Cheng [2], we have

$$\mu_1 \leqslant \frac{n^2\pi^2}{D^2}, \qquad \text{when } n = \dim \Omega$$

and $D =$ the diameter of the largest inscribed ball in Ω. With Lemma 4.1, we can now establish our upper bound for $\lambda_2 - \lambda_1$ asserted in Theorem 1.1.

$$\lambda_2 - \lambda_1 \leqslant \frac{4}{n}(\lambda_1 - m) \leqslant \frac{4}{n}[\mu_1 + M - m] \leqslant \frac{4}{n}\left[\frac{n^2\pi^2}{D^2} + M - m\right] \leqslant \frac{4n\pi^2}{D^2} + \frac{4}{n}(M - m).$$

5. – Gap of eigenvalues over R^n.

In this section, we extend the estimate for eigenvalues of bounded domain to eigenvalues of R^n. We need the following well-known fact.

PROPOSITION 5.1. *Let $\lambda_2(R)$ be the second eigenvalue of $\Delta - V$ defined on the ball $B(R)$ with Dirichlet boundary condition. Then $\lambda_2(R)$ is a con-*

tinuous piecewise smooth function of R when $R > 0$. When it is smooth,

$$\frac{d}{dR}\lambda_2(R) = -\int\limits_{\partial B(R)} \left(\frac{\partial\varphi}{\partial r}\right)^2 \tag{5.1}$$

where φ is a normalized second eigenfunction of $\Delta - V$ defined on $B(R)$.

PROOF. Let $\varphi(x; r_2)$ be the normalized second eigenfunction of $\Delta - V$ defined on the ball $B(r_2)$ with Dirichlet boundary condition. In polar coordinates, φ is a function of the form $\varphi(\theta, r_1; r_2)$ where $\theta \in S^{n-1}$, the unit sphere, and $0 < r_1 \leqslant r_2 < \infty$.

It is well-known that we can assume φ to be piecewise smooth as a function of r_2. At the points where u is smooth, we can differentiate the equantion for φ and obtain

$$\int\limits_{B(r_2)} \varphi\Delta\left(\frac{\partial\varphi}{\partial r_2}\right) = \int\limits_{B(r_2)} \varphi(V - \lambda_2)\left(\frac{\partial\varphi}{\partial r_2}\right) - \int\limits_{B(r_2)} \frac{d\lambda_2}{dr_2}\varphi^2 . \tag{5.2}$$

Integrating by parts, we derive

$$\frac{d\lambda_2}{dr_2} = \int\limits_{\partial B(r_2)} \frac{\partial\varphi}{\partial r_1}\frac{\partial\varphi}{\partial r_2} . \tag{5.3}$$

Notice that $\varphi(\theta, r, r) = 0$ for all r. Hence

$$0 = \frac{d}{dr}\varphi(\theta; r, r) = \frac{\partial\varphi}{\partial r_1}(\theta; r, r) + \frac{\partial\varphi}{\partial r_2}(\theta, r, r) . \tag{5.4}$$

Putting this into (5.3) we have

$$\frac{d\lambda_2}{dr_2}(R) = -\int\limits_{\partial B(r_2)} \left(\frac{\partial\varphi_2}{\partial r_1}\right)^2 . \tag{5.5}$$

PROPOSITION 5.2. *Let φ be an eigenfunction of $\Delta - V$ defined on the ball $B(R) \subset \mathbb{R}^n$ with Dirichlet boundary condition and eigenvalue λ. Then*

(i) *If $2n - 2 \geqslant k > 2$,*

$$\int\limits_{\partial B(R} \left(\frac{\partial\varphi}{\partial r}\right)^2 \leqslant R^{-k+n-1}\left[-k\int\limits_{B(R)} r^{k-n}(V - \lambda)\varphi^2 - \int\limits_{B(R)} r^{k-n+1}\frac{\partial V}{\partial r}\varphi^2\right] . \tag{5.6}$$

(ii) *If* $k \geqslant 2n-2$ *and* $k>2$,

$$\int_{\partial B(R)} \left(\frac{\partial\varphi}{\partial r}\right)^2 \leqslant \frac{k-2n+2}{2} R^{-k+n-1} \int_{B(R)} \varphi^2 \Delta r^{k-n} \tag{5'7}$$

$$+ (2n-2-2k) R^{-k+n-1} \int_{B(R)} r^{k-n}(V-\lambda)\varphi^2 - R^{-k+n-1} \int_{B(R)} r^{k-n+1} \frac{\partial V}{\partial r} \varphi^2 .$$

PROOF. Let $d\theta$ be the volume element of the unit sphere S^{n-1} in $\mathbf{R}^n$ and Δ_θ be the spherical Laplacian. Then

$$\frac{\partial^2\varphi}{\partial r^2} + \frac{n-1}{r}\frac{\partial\varphi}{\partial r} + \frac{\Delta_\theta\varphi}{r^2} = (V-\lambda)\varphi \tag{5.8}$$

and

$$\frac{d}{dr}\int_{S^{n-1}} \left(\frac{\partial\varphi}{\partial r}\right)^2 (r,\theta)\, d\theta = 2\int_{S^{n-1}} \frac{\partial\varphi}{\partial r}\frac{\partial^2\varphi}{\partial r^2}\, d\theta \tag{5.9}$$

$$= -2\int_{S^{n-1}} \frac{n-1}{r}\left(\frac{\partial\varphi}{\partial r}\right)^2 d\theta - 2\int_{S^{n-1}} r^{-2}\frac{\partial\varphi}{\partial r}\Delta_\theta\varphi\, d\theta + 2\int_{S^{n-1}} (V-\lambda)\varphi\frac{\partial\varphi}{\partial r}\, d\theta$$

$$= -2(n-1)r^{-1}\int_{S^{n-1}} \left(\frac{\partial\varphi}{\partial r}\right)^2 d\theta + r^{-2}\frac{\partial}{\partial r}\int_{S^{n-1}} |\nabla_\theta\varphi|^2\, d\theta + \int_{S^{n-1}} (V-\lambda)\frac{\partial\varphi^2}{\partial r}\, d\theta$$

$$= -2(n-1)r^{-1}\int_{S^{n-1}} \left(\frac{\partial\varphi}{\partial r}\right)^2 d\theta + r^{-2}\frac{\partial}{\partial r}\int_{S^{n-1}} |\nabla_\theta\varphi|^2 d\theta + \frac{d}{dr}\int_{S^{n-1}} (V-\lambda)\varphi^2\, d\theta - \int_{S^{n-1}} \frac{\partial V}{\partial r}\varphi^2\, d\theta .$$

Multiplying this equation by r^k (with $k>2$) and integrating from 0 to R, we have

$$\int_0^R r^k \frac{d}{dr}\int_{S^{n-1}} \left(\frac{\partial\varphi}{\partial r}\right)^2 (r,\theta)\, d\theta\, dr = -2(n-1)\int_0^R r^{k-1}\int_{S^{n-1}} \left(\frac{\partial\varphi}{\partial r}\right)^2 d\theta\, dr \tag{5.10}$$

$$+\int_0^R r^{k-2}\frac{d}{dr}\int_{S^{n-1}} |\nabla_\theta\varphi|^2 d\theta\, dr + \int_0^R r^k \frac{d}{dr}\int_{S^{n-1}} (V-\lambda)\varphi^2\, d\theta\, dr - \int_0^R r^k \int_{S^{n-1}} \left(\frac{\partial V}{\partial r}\right)\varphi^2\, d\theta\, dr .$$

Integrating by parts, we have the following

$$R^k\int_{S^{n-1}} \left(\frac{\partial\varphi}{\partial r}\right)^2 (R,\theta)\, d\theta = k\int_0^R r^{k-1}\int_{S^{n-1}} \left(\frac{\partial\varphi}{\partial r}\right)^2 (r,\theta)\, d\theta\, dr \tag{5.11}$$

$$+\int_0^R r^k\left[\frac{d}{dr}\int_{S^{n-1}} \left(\frac{\partial\varphi}{\partial r}\right)^2 (r,\theta)\, d\theta\right] dr ,$$

$$0 = \int_0^R (k-2) r^{k-3} \int_{S^{n-1}} |\nabla_\theta \varphi|^2 \, d\theta \, dr + \int_0^R r^{k-2} \left[\frac{d}{dr} \int_{S^{n-1}} |\nabla_\theta \varphi|^2 \, d\theta \right] dr \tag{5.12}$$

$$0 = k \int_0^R r^{k-1} \int_{S^{n-1}} (V - \lambda) \varphi^2 \, d\theta \, dr + \int_0^R r^k \left[\frac{d}{dr} \int_{S^{n-1}} (V-\lambda) \varphi^2 \, d\theta \right] dr . \tag{5.13}$$

Putting (5.11), (5.12) and (5.13) into (5.10), we have

$$\begin{aligned} R^k \int_{S^{n-1}} \left(\frac{\partial \varphi}{\partial r} \right)^2 (R, \theta) \, d\theta = (k - 2n + 2) \int_0^R r^{k-1} \int_{S^{n-1}} \left(\frac{\partial \varphi}{\partial r} \right)^2 d\theta \, dr \\ - (k-2) \int_0^R r^{k-3} \int_{S^{n-1}} |\nabla_\theta \varphi|^2 \, d\theta \, dr - k \int_0^R r^{k-1} \int_{S^{n-1}} (V-\lambda) \varphi^2 \, d\theta \, dr - \int_0^R \int_{S^{n-1}} r^k \frac{\partial V}{\partial r} \varphi^2 \, d\theta \, dr . \end{aligned} \tag{5.14}$$

Hence,

$$\begin{aligned} R^{k-n+1} \int_{\partial B(R)} \left(\frac{\partial \varphi}{\partial r} \right)^2 \leqslant (k - 2n + 2) \int_{B(R)} r^{k-n} \left(\frac{\partial \varphi}{\partial r} \right)^2 - k \int_{B(R)} r^{k-n} (V - \lambda) \varphi^2 \\ - \int_{B(R)} r^{k-n+1} \frac{\partial V}{\partial r} \varphi^2 . \end{aligned} \tag{5.15}$$

By the divergence theorem,

$$0 = \int_{\partial B(R)} r^{k-n} \varphi \frac{\partial \varphi}{\partial r} = \int_{B(R)} r^{k-n} |\nabla \varphi|^2 + \int_{B(R)} \varphi \nabla r^{k-n} \cdot \nabla \varphi + \int_{B(R)} r^{k-n} \varphi \Delta \varphi . \tag{5.16}$$

Hence,

$$\begin{aligned} \int_{B(R)} r^{k-n} \left(\frac{\partial \varphi}{\partial r} \right)^2 \leqslant \int_{B(R)} r^{k-n} |\nabla \varphi|^2 = - \int_{B(R)} \varphi \nabla r^{k-n} \cdot \nabla \varphi - \int_{B(R)} r^{k-n} \varphi \Delta \varphi \\ = \frac{1}{2} \int_{B(R)} \varphi^2 \Delta r^{k-n} - \int_{B(R)} r^{k-n} (V - \lambda) \varphi^2 . \end{aligned} \tag{5.17}$$

The proposition follows from (5.15) and (5.17).

It is straighforward to derive from Theorem 1.1 and the last two propositions the following theorem.

THEOREM 5.1. *Let V be a C^1-function defined on R^n with $n > 4$. Let $\lambda_2(\varrho)$ be the second eigenvalue of the operator $-\Delta + V$ defined on the ball*

$B(\varrho)$ with Dirichlet boundary condition. Suppose that V is convex in the ball $B(R)$, then

$$\text{(i)}\quad \lambda_2-\lambda_1\geqslant\frac{\pi^2}{4R^2}-\frac{1}{k-n}R^{-k+n}\cdot\sup\left\{-k|x|^{k-n}\big(\lambda_2(|x|)-V(x)\big)-|x|^{k-n+1}\frac{\partial V}{\partial r}\right\}_+ .$$

where $2n-2\geqslant k>n$ and $\{f\}_+$ stands for the positive part of f.

(ii) *When $k\geqslant 2n-2$, $k>n$ and $k>2$,*

$$\lambda_2-\lambda_1\geqslant\frac{\pi^2}{4R^2}-\frac{1}{k-n}R^{-k+n}\cdot\sup_{|x|<R}\left\{\frac{k-2n+2}{2}\Delta r^{k-n}+(2n-2-2k)|x|^{k-n}\big(V(x)-\lambda_2(x)\big)-r^{k-n+1}\frac{\partial V}{\partial r}\right\}_+ .$$

REMARK. If $\lim_{|x|\to\infty}V(x)=\infty$ and $\partial V/\partial r\geqslant 0$, $k-n>2$ and R large, we can obtain a positive lower estimate for $\lambda_2-\lambda_1$. Note also that

$$\lambda_2(R)\leqslant\lambda_2(1)\leqslant\frac{n+4}{n}\lambda_1(1)-\frac{4}{n}\inf_{B(1)}V\leqslant n(n+4)\pi^2+\frac{n+4}{n}\sup_{B(1)}V-\frac{4}{n}\inf_{B(1)}V .$$

Hence $(\lambda_2(R)-V(x))_+$ can be estimated easily if $\lim_{|x|\to\infty}V(x)=\infty$.

6. – Appendix.

A) Here we shall give a quick argument to verify the « standard » fact that $u=f_2/f_1$ is smooth up to the boundary $\partial\Omega$. In the whole discussion, we assume Ω to be smooth convex. Our conditions in Theorem 2.1 allow us to apply the classical Hopf lemma to f_1.

Let us choose local coordinates $\{x_1, x_2, \ldots, x_n\}$ on a sufficiently small open set U such that $U\cap\partial\Omega=U\cap\{x_1=0\}$. Since f_1 is identically equal to zero on $\partial\Omega$ and $f>0$ in Ω, by the Hopf lemma we have $\partial f_1/\partial x_1<0$ on $\partial\Omega$. Furthermore, f_1 is smooth up to the boundary, thus one can consider f_1 as a smooth function which is defined on U restricted to $U\cap\bar\Omega$. Using the Malgrange preparation theorem [5], together with the fact that $\partial f_1/\partial x_1\neq 0$ on $\partial\Omega$, we have locally

$$f_1=g_1\cdot x_1 , \tag{6.1}$$

where g_1 is a unit which is smooth on $\bar\Omega\cap U$.

Moreover, f_2 is identically zero on $\partial\Omega$; applying the Malgrange's theorem again, one can write locally

$$f_2 = g_2 \cdot x_1 \cdot h_2 , \tag{6.2}$$

where g_2 is a unit which is smooth in $\bar{\Omega} \cap U$, and h_2 is also a smooth function in $\bar{\Omega} \cap U$. Now it is clear

$$u = \frac{f_2}{f_1} = \frac{g_2 \cdot h_2}{g_1}$$

must be smooth on $U \cap \bar{\Omega}$.

B) Here we give a proof of a theorem of Brascamp and Lieb.

Let f_1 be the first positive eigenfunction of the operator $\Delta - V$ on a convex domain Ω with Dirichlet condition. Then $u = \log f$ satisfies the equation

$$\Delta u = (V - \lambda) - |\nabla u|^2 .$$

By convexity of Ω, it is easy to see that u is concave in a neighborhood of $\partial\Omega$. If we consider the Hessian of u as a function of the frame bundle of Ω, it achieves a maximum in the interior of Ω. At such a point,

$$0 \geqslant \Delta u_{ii} = (V_{ii}) - 2 \sum_j u_{ij}^2 \tag{6.3}$$

and

$$u_{ij} = 0 \qquad \text{for } i \neq j , \tag{6.4}$$

Hence

$$u_{ii}^2 \geqslant \tfrac{1}{2} \min_{\Omega} V_{ii} . \tag{6.5}$$

By using (6.5), we can prove the concavity of u by the method of continuity. In fact, we can find family Ω_t and V_t so that $\Omega_1 = \Omega$ and $V_1 = V$. Furthermore, we may assume Ω_0 is a ball in Ω and V_0 is a quadratic function so that by computation, the theorem is valid in this case. In fact, we can let $V_t = tV + (1-t)\, V_0$ and $\Omega_t = \{(1-t)\, x_0 + t x_1 \colon x_1 \in \Omega_1 \text{ and } x_0 \in \Omega_0\}$. Then $\min_{\Omega} (V_t)_{ii} > 0$.

If for $t < 1$, u_t is not concave, $(u_t)_{ii}$ at the maximum point will be positive by (6.5). This is not possible if we have a sequence $t_\alpha \to t$ with $\max\, (u_{t_\alpha})_{ii} \leqslant 0$. Hence we have proven the log concavity of f_1.

The proof actually shows that $(\log f_1)_{ii} \leqslant -\sqrt{\tfrac{1}{2} \min_{\Omega} V_{ii}}$:

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Dept. of Mathematics
M.I.T.
Cambridge, Massachusetts 02139

Dept. of Mathematics
University of California at Riverside
Riverside, California. 92521

Dept. of Mathematics
University of California at San Diego
La Jolla, California 92093

Dept. of Mathematics
University of Illinois at Chicago
Chicago, Illinois 60680