



Figure 1: Bacterial DNA: Linking and supercoiling .

# Revision I: Cubes $\rightarrow$ Cubes and Averaging Sets.

Misha Gromov

October 16, 2022

TOPOLOGY OF THE  $n$ -CUBE.  $\square^n = [-1, 1]^n$ . (Probabilistic perspective on the cube, *the law of large number and the Shannon inequality* will be in another lecture.)

**A.** If a *continuous* map between cubes

$$f : \square^n \rightarrow \square^n,$$

that is an  $n$ -tuple of continuous functions  $f_i(x_j)$ ,  $-1 \leq x_j \leq 1$ ,  $i, j = 1, \dots, n$ ,

$$f_i : \square^n \rightarrow [-1, 1], i = 1, \dots, n,$$

sends each  $(n-1)$ -face  $\partial_{i\pm} \subset \partial \square^n$  to the corresponding face  $\partial_{i\pm} \square^n$ , i.e.

$$f_i : (\dots \pm 1_i \dots) \mapsto \pm 1,$$

then  $f$  is *onto*, the equation  $f(x) = y$  has a solution for all  $y = (y_1, \dots, y_n)$ .

Equivalent formulation.

**B.** If closed subsets  $X_i \subset \square^n$ ,  $i = 1, \dots, n$ , separate the pairs of the opposite  $(n-1)$ -faces  $\partial_{i\pm} \subset \partial \square^n$ , then the intersection  $\bigcap_i X_i$  is non-empty.

**B**  $\implies$  **A**. To solve  $f(x) = (y_1, \dots, y_n)$  let  $X_i$  be the set of  $x \in \square^n$ , where  $f_i(x) = y_i$ .

**A**  $\implies$  **B**. Given a closed separating  $X_i \subset \square^n$ , let  $f_i(X)$  let  $f_i(x)$  be a function with the zero set  $X_i$  and such that  $f_i(\mp 1) = \mp 1$ .

**C.** We shall proof A and B. by a homology theoretic argument in lecture??? which, at least in the A-form, applies to face respecting maps between general polyhedral spaces.

\*\*\*\*\*

**D. Besicovitch-Derrick Distance/Volume Inequality.**<sup>1</sup> Let  $\tilde{\square}^n$  be the cube with a Riemannian metric  $g$  on it, e.g. it is an Euclidean domain homeomorphic to the cube.

If the  $g$ -distances between the opposite  $(n-1)$ -faces of  $\tilde{\square}^n$  are  $\geq d_i$ ,  $i = 1, \dots, n$ , then the  $g$ -volume of  $\tilde{\square}^n$  is bounded from below by the product of  $d_i$

$$\text{vol}(\tilde{\square}^n) \geq d_1 \cdot \dots \cdot d_n.$$

(The  $g$ -distance between two subsets is the infimum of the  $g$ -lengths of the curves joining these subsets.)

<sup>1</sup>A *Volume-diameter inequality for  $n$ -cubes*, William R. Derrick, Journal d'Analyse Mathématique volume 22, pages 1-36 (1969)

*Proof.* Let  $\delta_{i\pm}(x)$  be the distances from  $x \in \tilde{\square}^n$  to the pairs of the  $i$ -th faces of the cube and let  $f_i(x) = \min(\delta_{i,+}x, d_i)$ .

The resulting map  $f = f_1, \dots, f_n$ , sends  $\tilde{\square}$  onto the solid  $[0, d_1] \times \dots \times [0, d_n]$ , since, by the construction, faces go to faces.

Since  $f_i$  are distance functions, they are almost everywhere differentiable with unit gradients, i.e.  $\|df\| = 1$ , and, by the (obvious) Hadamard inequality, the Jacobian of  $f$  is almost everywhere  $\leq 1$ . (If you don't like "almost everywhere" approximate  $f_i$  by smooth functions with  $\|grad\| \leq 1 + \varepsilon$  and let  $\varepsilon \rightarrow 0$ .)

Thus  $vol(\tilde{\square}^n) \leq vol(\times_i [-d_i])$ . QED.

\*\*\*\*\*

**E. "Segments and "Cubes" .** A compact connected metric space  $S$  with two distinguished points  $\tilde{0}, \tilde{1} \in S$  is called a "segment", where  $\tilde{0}$ , and  $\tilde{1}$  are regarded as "vertices".

The product  $\tilde{\square}^n = \times_i^n [S_i, \tilde{0}_i, \tilde{1}_i]$ ,  $i = 1, \dots, n$ , is called the  $n$ -"cube" on the vertex set  $\times_i \{\tilde{0}_i, \tilde{1}_i\}$ .

The  $(K, \nu)$ -face  $S_\nu^K$  in such a "cube" for  $K \subset \{1, \dots, N\}$  and  $\nu \in \times_{i \notin K} \{\tilde{0}_i, \tilde{1}_i\}$  is

$$S_\nu^K = \times_{i \in K} (S_i, \tilde{0}_i, \tilde{1}_i) \times \nu \subset \tilde{\square}^N.$$

**F.** If a continuous map from an  $N$ -"cube" to the true  $N$ -cube,

$$f : \tilde{\square}^n = \times_1^N [S_i, \tilde{0}_i, \tilde{1}_i] \rightarrow [0, 1]^N,$$

sends each face from the "cube" to the the corresponding one in the cube, then the map  $f$  is onto.

*Proof.* Join  $\tilde{0}_i$  with  $\tilde{1}_i$  by a chain of  $N_i$  consecutively mutually  $\varepsilon$ -close points in  $S_i$ , replace  $S_i$  by the unit segment  $[0, 1]$  divided into  $N_i + 1$  equal subsegments and reduce **F** to **A**, where  $S_i = [0, 1]$ , with  $\varepsilon \rightarrow 0$ .

Speaking formally, let  $\sigma_{i,\varepsilon} : \{0, 1, \dots, N_i\} \rightarrow S$ ,  $\varepsilon > 0$  be maps such that  $\sigma_i(0) = \tilde{0}_i$ ,  $\sigma_i(N_i) = \tilde{1}_i$ , and  $dist(j, j+1) \leq \varepsilon$  for all  $i \in \{0, 1, \dots, N_i\}$  and all  $i$ , let

$$\Sigma_\varepsilon = \times_i^n \sigma_i : \times_1^n \{0, 1, \dots, N_i\} \rightarrow \tilde{\square}^n$$

and

$$\Phi_\varepsilon = f \circ \Sigma_\varepsilon : \times_1^n \{0, 1, \dots, N_i\} \rightarrow [0, 1]^n.$$

Identify the sets  $\{0, 1, \dots, N_i\}$  with the subsets  $\{\frac{j}{N_i}\}_{j=1, \dots, N_i} \subset [0, 1]$  and extend the map  $\Phi_\varepsilon$  to a continuous map  $\Psi_\varepsilon : [0, 1]^n \rightarrow [0, 1]^n$ , which is obtained by consecutive piecewise linear interpolation with conical extension of maps from the boundaries of faces of small cubes. to these faces.

Since the maps  $\Psi_\varepsilon$  are onto, the maps  $\Phi_\varepsilon$  have  $\varepsilon$ -dense images in  $[0, 1]^n$ , where  $\varepsilon \rightarrow 0$  for  $\varepsilon \rightarrow 0$  and the onto property of  $f$  follows with  $\varepsilon \rightarrow 0$ .<sup>2</sup>

**G.  $\varepsilon$ -Corollary.** If a continuous map

$$f : \tilde{\square}^n = \times_1^N [S_i, \tilde{0}_i, \tilde{1}_i] \rightarrow \mathbb{R}^n \supset [0, 1]^N,$$

<sup>2</sup>This argument in homological terms proves continuity of Čech cohomology.

sends each face from the "cube"  $\varepsilon$ -close to the corresponding face of  $[0, 1]^n$ , then the image  $f$  contains all points in  $[0, 1]^n$ , which lie  $\varepsilon$ -far from the boundary  $\partial[0, 1]^n$ .

*Proof.* Let  $\text{dist}(z_0, \partial[0, 1]^n) > \varepsilon$  and let  $\phi_0 : [0, 1]^n \rightarrow [0, 1]^n$  be a continuous map, such that  $\phi_0(z) = z$  on the boundary of the cube and in a small neighbourhood of  $z_0$  and which sends the  $\varepsilon$ -neighbourhoods of the faces of  $[0, 1]^n$  to these very faces.

Then **F** applies to the composed map  $\phi_0 \circ f : \tilde{\square}^n \rightarrow [0, 1]^n$  and **G** follows.

\*\*\*\*\*

**H.** The convex hull of a subset  $X \subset \mathbb{R}^n$  is the set of all convex combinations

$$z = \sum_{j=1}^N p_j x_j, \quad x_j \in X, p_j \geq 0, \sum_j p_j = 1,$$

where, this is called *Caratheodory theorem*,

if  $z = \sum_{j=1}^N p_j x_j$ , then there exists a subset  $K \subset J = \{1, \dots, N\}$  of cardinality  $n + 1$ , such that  $z = \sum_{k=1}^{n+1} q_k x_k$ , for some  $q_k \geq 0, \sum_k q_k = 1$ .

In fact, the convex polyhedron  $\text{conv}\{x_j\}$  can be (obviously) subdivided into simplices with vertices in  $\{x_j\}$ .

A point  $z$  in the convex hull of  $X \subset \mathbb{R}^n$  is called *X-rational* if it is equal to a convex combination of points from  $X$  with *rational weights*,

$$[p_j] \quad z = \sum_{j=1}^N p_j x_j, \quad x_j \in X,$$

where  $p_i \geq 0$  are rational numbers, such that  $\sum_j p_i = 1$ .

Equivalently, *X-rational* points  $z \in \text{conv}(X)$  are *centers of mass* of finite multisets<sup>3</sup> from  $X$ ,

$$[1/M] \quad z = \frac{1}{M} \sum_{k=1}^M x_k,$$

where  $[p_j] \implies [1/M]$  for  $M$  equal the common denominator of the numbers  $p_j$ .

**I. SZ Theorem.**<sup>4</sup> If a compact subset  $X \subset \mathbb{R}^n$  contains  $2n$  point  $\underline{x}_i, \underline{y}_i \in X$ ,  $i = 1, \dots, n$ , such that the  $n$  vectors  $\underline{x}_i - \underline{y}_i \in \mathbb{R}^n$  are *linearly independent* and such that  $\underline{x}_i$  and  $\underline{y}_i$  lie in the *same connected component* of  $X$  for all  $i = 1, \dots, n$ , then all points in the *interior* of the convex hull of  $X$ , are *X-rational*.

*Proof.* Since rational numbers are dense in  $\mathbb{R}$  the *X-rational* points are dense in the convex hull of  $X$  and it suffices to show that the "rational interior" of the convex hull  $\text{conv}(X)$  is *non-empty*:  $\text{conv}(X)$  contains a ball of positive radius, say  $B_{\underline{z}}^n(\underline{\delta}) \subset \text{conv}(X)$ ,  $\underline{z} \in X$ ,  $\underline{\delta} > 0$ , such that all points in this ball *X-rational*.

In fact, the existence of an *X-rational* ball  $\underline{B} = B_{\underline{z}}^n(\underline{\delta})$  implies the existence of rational  $\delta$ -balls around all points  $z \in \text{conv}(S)$ ,  $B = B_z(\delta)$ , where  $\delta$  is bounded from below essentially by the distance from  $z$  to the boundary of  $\text{conv}(X)$ , namely

$$\delta \geq \frac{(\underline{\delta} \cdot \text{dist}(z, \partial \text{conv}(X)))}{2 \text{diam}(X)}.$$

<sup>3</sup>A multiset is an image of a map  $I \rightarrow X$ , written as  $\{\underline{x}_i\} \subset X$ ,  $i \in I$ ,  $\underline{x}_i \in X$ .

<sup>4</sup>Seymour, P. D. and Zaskavsky, T., *Averaging set. A generalization of mean values and spherical designs*, Adv. Math. 52 (1984), 213-246.

Indeed, let us extend the straight segment between  $\underline{z}$  and  $z$  to the boundary of the ball  $B_z(d)$ ,  $d = \text{dist}(z, \partial \text{conv}(X))$ , let

$$[z_0, \underline{z}] \subset \text{conv}(X)$$

be the extended segment with  $z_0 \in \partial B_z(d)$  and with  $z \in [z_0, \underline{z}]$ , where  $\|z - z_0\| = d$ . Let  $z'_0 \in \text{conv}(X)$  be an  $X$ -rational point  $\epsilon$ -close to  $z_0$  for

$$\epsilon \leq \frac{\text{dist}(z'_0, \underline{z})}{10 \text{dist}(z, \partial \text{conv}(X))}.$$

Now, the ball  $B = B_z(\delta)$  for

$$\delta = \frac{\underline{\delta} \cdot \text{dist}(z'_0, \underline{z})}{2 \text{dist}(z, \partial \text{conv}(X))} - \epsilon$$

is the required  $X$ -rational one, since all points in it are convex combinations  $Nz'_0 + (1 - N)b$ ,  $b \in \underline{B}$ , for an integer  $N$ , such that

$$\left| N - \frac{\text{dist}(z'_0, \underline{z})}{\text{dist}(z, \partial \text{conv}(X))} \right| \leq 1.$$

With the above understood, the proof of the theorem reduces to the following.

**J. Lemma.** Let  $\square^n \subset \mathbb{R}^n$  be the *Minkowski mean* of the straight segments  $[\underline{x}_i, \underline{y}_i] \subset \mathbb{R}^n$ , that is the set of the averages

$$\frac{1}{n} \sum_i z_i, \quad z_i \in [\underline{x}_i, \underline{y}_i] \subset \text{conv}(X).$$

Then all points in the *interior* of  $\square^n$  are  $X$ -rational.

*Proof.* Let us show the existence of subsets, or rather multysets, in the connected components  $S_i \subset X$  of  $\underline{x}_i \in X$ ,

$$\{x_{i,j}\} \subset S_i, \quad i = 1, \dots, n, \quad j = 1, \dots, N,$$

such that all interior points  $z \in \text{int}(\square^n)$  are representable as

$$z = \frac{1}{nN} \sum_{i,j} x_{ij}$$

for sufficiently large  $N = N(z)$ .

*Definition of "Chain Segment".* Given a "segment"  $[S, \tilde{0}, \tilde{1}]$  let the  $N * S$ -chain in the  $N$ -"cube"  $[S, \tilde{0}, \tilde{1}]^N$  be the union of the  $N$  consecutive "edges"  $E_j$  in this cube, which join the diagonally opposite "vertices"  $\underbrace{(\tilde{0}, \dots, \tilde{0})}_N$  and  $\underbrace{(\tilde{1}, \dots, \tilde{1})}_N$ ,

$$E_j = \left\{ \underbrace{(\tilde{0}, \dots, \tilde{0})}_{j-1}, s, \underbrace{(\tilde{1}, \dots, \tilde{1})}_{N-j} \right\}_{s \in S} \subset [S, \tilde{0}, \tilde{1}]^N,$$

where this chain  $[N * S] = \bigcup_{i=1}^N E_i$  is itself a "segment" with the "vertices"  $\underbrace{(\tilde{0}, \dots, \tilde{0})}_N$  and  $\underbrace{(\tilde{1}, \dots, \tilde{1})}_N$ .

Let  $\phi : S \rightarrow \mathbb{R}^n$  be a continuous map and let

$$N * \phi : [N * S] \rightarrow \mathbb{R}^n$$

send  $(s_1, \dots, s_N) \in N * S \subset S^N$  to the *center of mass of the  $N$  image points*  $\phi(s_j) \in \mathbb{R}^n$ ,  $j = 1, \dots, N$ ,

$$N * \phi : (s_1, \dots, s_N) \mapsto \frac{1}{N} \sum_{j=1}^N \phi(s_j).$$

Clearly, the "division points" from the chain, that are

$$\{\underbrace{\tilde{0}, \dots, \tilde{0}}_j, \underbrace{\tilde{1}, \dots, \tilde{1}}_{N-j}\},$$

lands in the segment  $[\phi(\tilde{0}), \phi(\tilde{1})] \subset \mathbb{R}^n$ , such that

- these points divide this segment into  $N$  equal subsegments,
- the image of the  $j$ -th copy of  $S$  in  $N * S$  goes to the  $\delta$ -neighbourhood of the  $j$ -th subsegment in  $[\phi(\tilde{0}), \phi(\tilde{1})]$ , where  $\delta$  is small when  $N$  is much greater than the diameter of the  $\phi$ -image of  $S$  in  $\mathbb{R}^n$ :

$$\delta \leq \frac{\text{diam}(\phi(S))}{\sqrt{N}}.$$

Next let  $S_i \subset X$  be the common connected components of  $\underline{x}_i, \underline{y}_i \in X$ , where we set  $\tilde{0}_i = \underline{x}_i$  and  $\tilde{1}_i = \underline{y}_i$ , and let  $N * S_i \subset S_i^N$  be their chain "segments"  $N * S_i$ . Map  $\times_1^n [N * S_i] \rightarrow \text{conv}(X)$  by

$$\Phi_N : s_{i,j} \mapsto \frac{1}{n} \sum_{i=1}^n \frac{1}{N} \sum_{j=1}^N s_{i,j}$$

where, by the above, with  $\phi_i$  being the imbeddings  $S_i \hookrightarrow \mathbb{R}^n$ ,

*the map  $\Phi_N$  sends each face of the  $n$ -"cube"  $\times_1^n [N * S_i]$  to the  $\delta$ -neighbourhood of the corresponding face in  $\square^n$ , for*

$$\delta \leq \frac{\sum_1^n \text{diam}(\phi_i(S_i))}{\sqrt{N}}.$$

Finally, the  $\varepsilon$ -Corollary **G** applies and the proof follows.

**K. From Multisets to Sets.** The  $X$ -rationality of an  $z$  gives you a multiset in  $X$  with the center of mass  $z$  but the above proof allows disengagement of multiple points by small perturbations. Therefore,

*all points in the interior of  $\text{conv}(X)$  are representable by centers of mass of (true) finite subsets in  $X$ .*

**L. The original formulation of I** reads:

Let  $X$  be a compact connected<sup>5</sup> space with a probability (total mass one) Borel measure  $dx$ , which is strictly positive on non-empty open subsets in  $X$

<sup>5</sup>In the Seymour- Zaslavsky paper  $X$  is assumed path connected but not necessarily compact.

and let  $f_i(x)$ ,  $i = 1, \dots, n$ , be continuous functions on  $X$ . Then there exists a finite subset  $\Sigma \in X$  such that

$$\frac{1}{\text{card}(\Sigma)} \sum_{\sigma \in \Sigma} f_i(\sigma) = \int_X f_i(x) dx$$

for all  $i = 1, \dots, n$ .

*Reduction L*  $\implies$  **K**. Map  $X \rightarrow \mathbb{R}^n$  by  $x \mapsto 1(x), \dots, f(n)x$ , observe that the vector

$$z = \left( \int_X f_1(x) dx, \dots, \int_X f_n(x) dx \right) \in \mathbb{R}^n$$

is the interior of  $\text{conv}(X)$  due to positivity of  $dx$ . Then the subset  $\Sigma \subset X$  with the center of mass  $z$  does the job.

**M. Exercises.** (a) Reduce the SZ-theorem for *no-compact path connected*  $X$  to the compact case.

(b) Let  $S_i$  be the images of  $C^1$ -maps  $\phi_i : S_i \rightarrow \mathbb{R}^n$  of smooth connected manifolds  $S_i$  and show that the linear independence of  $\underline{x}_i - \underline{y}_i$  implies that *the mages of the differentials*  $d\phi_i : T(S_i) \rightarrow \mathbb{R}^n$  *at some points*  $s_i \in S_i$  *span*  $\mathbb{R}^n$ .

Then prove lemma **J** in this case by applying the implicit function theorem.

**N, Question** Let  $S_i \subset \mathbb{R}^n$ ,  $n = 1, \dots, n$ , be compact connected subsets (e.g. the images of  $[0, 1]$  under continuous maps) which contain pairs of points  $x_i, y_i \in S_i$  with linearly independent  $x_i - y_i$ . Is then the interior of the Minkovski mean (or the sum if you wish) non-empty.

(Seems easy but I couldn't figure it out.)

**O. Hilbert's Rationality.** Hilbert in his solution of the Waring problem<sup>6</sup> uses and proves **I** in the case, where points with rational coordinates are dense in  $X$  and where this is done for images of spheres  $S^l$  in  $\mathbb{R}^n$  under polynomial maps with rational coefficients. Thus, this is small step in Hilbert's proof, he constsructs what is now-a-days called spherical designs  $\Sigma \subset S^l$ , where all points  $\sigma \in \Sigma$  are rational.

---

<sup>6</sup>For all  $p = 2, 3, \dots$ , there exists a constant  $N = N(p)$ , such that every positive integer  $x$  is the sum  $x = \sum_1^M y_i^p$  for positive integers  $y_i$  and  $M \leq N$ .