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# THE RESTRICTION THEOREM FOR FULLY NONLINEAR SUBEQUATIONS

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ABSTRACT. — Let $X$ be a submanifold of a manifold $Z$. We address the question: When do viscosity subsolutions of a fully nonlinear PDE on $Z$, restrict to be viscosity subsolutions of the restricted subequation on $X$? This is not always true, and conditions are required. We first prove a basic result which, in theory, can be applied to any subequation. Then two definitive results are obtained. The first applies to any "geometrically defined" subequation, and the second to any subequation which can be transformed to a constant coefficient (*i.e.*, euclidean) model. This provides a long list of geometrically and analytically interesting cases where restriction holds.

RÉSUMÉ. — Soit $X$ une sous-variété d'une variété $Z$. On se pose la question : sous quelles conditions est-il vrai que les sous-solutions de viscosité d'une équation aux derivées partielles complètement non-linéaires sur $Z$, restreintes à $X$, sont des sous-solutions de viscosité de l'équation induite sur $X$ ? D'abord on démontre un résultat de base qui s'applique aux équations générales. Ensuite, deux résultats définitifs sont établis. Le premier s'applique à toutes les équations qui sont "définies géométriquement" et le deuxième s'applique aux équations qui peuvent être transformées par jet-équivalence en modèle de coefficients constants (*i.e.*, modèle euclidien). En conséquence, nous obtenons une longue liste de cas intéressants du point du vue géométrique et analytique, où la réponse à notre question est positive.

## 1. Introduction

This paper is concerned with the restrictions of subsolutions of a fully nonlinear elliptic partial differential equation to submanifolds. In most cases this topic is uninteresting because the restricted functions satisfy no constraints. Moreover, even when there are constraints, this will occur only on certain submanifolds. Nonetheless, there are cases, in fact many cases,

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where the restriction question is quite interesting. Important classical examples are the plurisubharmonic functions in several complex variable theory, and their analogues in calibrated geometry. The principle aim of this paper is to study the foundations of the restriction problem. We prove a General Restriction Theorem which applies to all cases, but whose "restriction hypothesis" must be verified. We then obtain definitive results in two general situations, each followed with a series of applications. First, if the constraints are "determined geometrically", the applications come from potential theory developed in calibrated and other geometries (*cf.* [13, 14]). In the second situation the constraints are locally derivable from a constant coefficient (euclidean) model. Here the applications come from universal subequations in riemannian geometry (*cf.* [9, 15]). Yet another application will be to the study of the intrinsic potential theory on almost complex manifolds (without use of a hermitian metric) [10].

We begin with a note about our approach to this problem. Traditionally, a second-order partial differential equation (or subequation) is a constraint on the full second derivative (or 2-jet) of a function $u$ imposed by using a function $f(x, u, Du, D^2u)$ and setting $f = 0$ (or $f \geqslant 0$). We have found it more enlightening to work directly with the subsets of the 2-jet space corresponding to these conditions (*cf.* [19]), and we have systematically explored this viewpoint in recent papers [12, 15, 16]. (A succinct comparison of our subset approach with the standard one is given in a Pocket Dictionary in [17], App. A.) This geometric formulation is often more natural and has several distinct advantages. To begin, it makes the equation completely canonical. It clarifies a number of classical conditions, such as the condition of degenerate ellipticity. It underlines an inherent duality in the subject, which in turn clarifies the necessary boundary geometry for solving the Dirichlet problem.

It also simplifies and clarifies certain natural operations, in particular those of restriction and addition.

To be more concrete, let's begin with a closed subset $F$ of the space of 2-jets over a domain $Z \subset \mathbf{R}^n$, which we assume to satisfy the very weak ellipticity condition (2.4) below, called *positivity*. Such a set will be called a *subequation*. Then a function $u \in C^2(Z)$ is called *$F$-subharmonic* if its 2-jet $J^2_x u \in F$ for all $x$. This concept can be extended to upper semi-continuous functions $u$ by using the following viscosity approach (*cf.* [7, 8]). We say that a function $\varphi$ which is $C^2$ near $x \in Z$ is *a test function for $u$ at $x$* if $u \leqslant \varphi$ near $x$ and $u(x) = \varphi(x)$. Then a function $u \in \mathrm{USC}(Z)$ is

*F-subharmonic* if for each test function $\varphi$ for $u$ at any $x \in Z$, one has $J^2_x\varphi \in F$.

Suppose now that

$$F \subset J^2(Z)$$

is a subequation and $i\colon X \subset Z$ is a submanifold of $Z$. Then there is a naturally induced subequation

$$H \equiv \overline{i^*F} \subset J^2(X)$$

where $i^*F$ is given by the restriction of 2-jets (which is induced by the restriction of smooth functions). By definition it has the property that for $\varphi \in C^2(Z)$

$$\varphi \text{ is } F\text{-subharmonic} \Rightarrow \varphi\big|_X \text{ is } \overline{i^*F}\text{-subharmonic} \tag{1.1}$$

As mentioned before, for general $F$ and $X$ the induced subequation is uninteresting. This is because generically $i^*F = J^2(X)$, and so no constraints are placed on restrictions of $F$-subharmonic functions. This leads to two natural problems.

*Problem 1.* — Identify non-vacuous cases and calculate the induced subequation $\overline{i^*F}$.

Frequently $i^*F$ is closed, but not always (see Examples 5.5 and B.6).

Once Problem 1 is accomplished, we have the second, more difficult task of determining whether restriction holds.

*Problem 2.* — Find conditions under which the restriction state ment (1.1) extends to upper semi-continuous functions.

In the classical case coming from several complex variable theory, the subequation $F$ is defined by requiring that the complex hermitian part of the hessian matrix be non-negative. Here the most interesting submanifolds are the complex curves, and in this case the restricted subequation is the conformal Laplacian. Thus the prototype of our main result is the theorem which says that a function which is plurisubharmonic in the viscosity sense is the same as a function whose restriction to every complex curve is subharmonic. In fact, the corresponding statement has recently been established for almost complex manifolds by using one of our main results Theorem 8.1. This application is presented in a separate paper [10]. (See Note 1.1 below.)

An even more basic case is the real analogue, which states that a function is convex in the viscosity sense if and only if its restriction to each affine line is convex.

These classical cases extend to branches of the homogeneous Monge-Ampère equation and the concept of $q$-convexity. The whole story carries over to the important complex and quaternionic settings where much work has been done. See Note 1.2 for a more detailed discussion of this and some generalizations.

There are many other general cases in which the outcome of Problem 1 is known and interesting. Some come from potential theory developed in calibrated and other geometries (*cf.* [13, 14]). Others come from universal subequations in riemannian geometry and on manifolds with topological $G$-structures (*cf.* [9, 15]). These will all be investigated here.

We begin the paper with definitions and a brief review of potential theory for fully nonlinear subequations. In order to introduce and motivate the restriction problem, we first examine it for "geometrically determined subequations" in euclidean space. These are subequations $F_{\mathbb{G}}$ determined by the condition $\operatorname{trace}\{D^2u\big|_W\} \geqslant 0$ for all $p$-planes $W$ in a given fixed subset $\mathbb{G} \subset G(p, \mathbf{R}^n)$ of the grassmannian of $p$-planes in $\mathbf{R}^n$. This, of course, includes the classical case of plurisubharmonic functions in complex analysis where $\mathbb{G} \equiv G_{\mathbf{C}}(1, \mathbf{C}^n) \subset G(2, \mathbf{R}^{2n})$.

In Section 4 we prove a basic elementary theorem. For a given subequation $F \subset J^2(Z)$ and submanifold $i\colon X \subset Z$, we formulate a *restriction hypothesis* and prove the following.

THE RESTRICTION THEOREM 4.2. — *Suppose $u \in \mathrm{USC}(Z)$. Assume that $F$ satisfies the restriction hypothesis. Then*

$$u \in F(Z) \Rightarrow u\big|_X \in (\widetilde{i^*F})(X).$$

The proof parallels a proof of Crandall [7, Lemma 4.1].

This result is then applied throughout the rest of the paper.

In Section 5 we make some immediate but important applications. Two of them are prototypes for the main restriction theorems in this paper. The first presented is the following: *Suppose $F \subset J^2(Z)$ is a translation-invariant, i.e., constant coefficient, subequation on an open set $Z \subset \mathbf{R}^n$. Then for $u \in \mathrm{USC}(Z)$,*

$$u \text{ is } F\text{-subharmonic on } Z \Rightarrow u\big|_X \text{ is } \widetilde{i^*F}\text{-subharmonic on } X$$

For the second prototype we establish restriction for $\mathbb{G}$-plurisubharmonic functions, to affine $\mathbb{G}$-planes (defined below). In addition to these two prototypes we establish restriction for general linear subequations under a (necessary) *linear restriction hypothesis*. This result becomes important in later applications. Finally, we examine restriction for first-order equations.

In Section 6 we establish our quite general and definitive Restriction Theorem 6.6. A special case is the following. Let $Z$ be a riemannian manifold of dimension $n$ and $\mathbb{G} \subset G(p, TZ)$ a closed subset of the bundle of tangent $p$-planes on $Z$. Assume that $\mathbb{G} \subset G(p, TZ)$ admits a smooth neighborhood retraction which preserves the fibres of the projection $G(p, TZ) \to Z$. Then $\mathbb{G}$ determines a natural subequation $F$ on $Z$ defined by the condition that

$$\operatorname{trace}\left\{\operatorname{Hess} u\big|_W\right\} \geqslant 0 \text{ for all } W \in \mathbb{G}.$$

where $\operatorname{Hess} u$ denotes the riemannian hessian of $u$. (See (9.3) and [14] for examples and details.) The corresponding $F$-subharmonic functions are again called **$\mathbb{G}$-plurisubharmonic functions**.

A **$\mathbb{G}$-submanifold** of $Z$ is defined to be a $p$-dimensional submanifold $X \subset Z$ such that $T_x X \in \mathbb{G}$ for all $x \in X$.

THEOREM 6.4. — *Let $X \subset Z$ be a $\mathbb{G}$-submanifold which is minimal (mean curvature zero). Then restriction to $X$ holds for $F$. In other words, the restriction of any $\mathbb{G}$-plurisubharmonic function to $X$ is subharmonic in the induced riemannian metric on $X$.*

In the general result, Theorem 6.6, the submanifold is allowed to have dimension $> p$.

In Sections 7 and 8 we formulate a quite different restriction result, based on the idea of jet equivalence. The notion of jet equivalence of subequations was introduced in [15, §4], where it greatly extended the applicability of basic results. This notion is recalled in Section 7 and then refined to the relative case. We then prove the following for an open subset $Z \subset \mathbf{R}^N$ containing an embedded submanifold $i\colon X \hookrightarrow Z$.

THEOREM 8.1. — *Suppose that $F \subset J^2(Z)$ a subequation. Assume that $F$ is locally jet equivalent modulo $X$ to a constant coefficient subequation $\mathbf{F}$. Then $H \equiv \overline{i_X^* F}$ is locally jet equivalent to the constant coefficient subequation $\mathbf{H} \equiv \overline{i^* \mathbf{F}}$. Moreover, restriction holds. That is,*

$$u \text{ is } F\text{-subharmonic on } Z \Rightarrow u\big|_X \text{ is } H\text{-subharmonic on} X$$

This theorem has a number of interesting applications. One is the following.

THEOREM 9.2. — *Let $Z$ be a riemannian manifold of dimension $N$ and $F \subset J^2(Z)$ a subequation canonically determined by an $O_N$-invariant universal subequation $\mathbf{F} \subset \mathbf{J}^2_N$ (see §8). Then restriction holds for $F$ on any totally geodesic submanifold $X \subset Z$.*

This result extends to subequations defined by $G$-invariant subsets of $\mathbf{J}^2_N = \mathbf{R} \times \mathbf{R}^N \times \mathrm{Sym}^2(\mathbf{R}^N)$ on manifolds with topological $G$-structure.

In contrast to Theorem 6.6, a riemannian metric is *not* required in Theorem 8.1.

*Note 1.1 (Almost complex manifolds and the Pali conjecture).* — Another application of Theorem 8.1 is to the study of potential theory on almost complex manifolds in the absence of any hermitian metric. In this case there is still an intrinsically defined subequation, but it is not geometrically defined in the sense of Section 6. The corresponding subharmonic functions are proved in [10, Theorem 6.2] to be exactly those upper semi-continuous functions whose restrictions to complex curves are subharmonic. This is then used to establish the full version of a conjecture of Nefton Pali [22]. (See Theorem 8.2 of [10].) The Restriction Theorem is central to this work.

*Note 1.2 (Branches of the homogeneous Monge-Ampère equation and q-convexity).* — The classical cases of convex and plurisubharmonic functions discussed above can be extended as follows. For $A \in \mathrm{Sym}^2(\mathbf{R}^n)$, let $\lambda_1(A) \leqslant \lambda_2(A) \leqslant \cdots \leqslant \lambda_n(A)$ denote its ordered eigenvalues. Then the $q^{\text{th}}$ *branch* of $\det(D^2u) = 0$ is the equation $\lambda_q(D^2u) = 0$. Its associated subequation $\Lambda_q \equiv \{A\colon \lambda_q(A) \geqslant 0\}$ is the condition of *q-convexity*. The u.s.c. $\Lambda_q$-subharmonic functions will be called *q-convex*. When $q = 1$ these are just the convex functions, and the first branch of the homogeneous Monge-Ampère Equation is the classical one treated by Alexandrov [4]. When $q = n$ the n-convex functions are the *subaffine* functions introduced in [12]. (See Def. 2.6 and Prop. 2.7). For general $q$ our restriction results apply to prove the following for an open set $X \subset \mathbf{R}^n$.

THEOREM 5.3. — *A function $u \in \mathrm{USC}(X)$ is q-convex if and only if its restriction to every affine q-plane is subaffine.*

This entire story carries over to the complex case in $\mathbf{C}^n = \mathbf{R}^{2n}$ by replacing $A$ with its hermitian symmetric part $A_{\mathbf{C}} \equiv \frac{1}{2}(A - JAJ)$. Here one studies branches of the homogeneous *complex* Monge-Ampère equation. The first branch is the classical one (*cf.* [6, 5]) and the 1-convex functions are the plurisubharmonic functions discussed above. At the other end, the largest branch of $n$-convex functions can be characterized as those which are "sub-the-pluriharmonics" (see Def. 5.13 and Prop. 5.14). The case of general $q$ has received much attention in complex analysis (*e.g.* [18, 23]). Our restriction results show that for an open set $X \subset \mathbf{C}^n$:

THEOREM 5.16. — *A function $u \in \mathrm{USC}(X)$ is q-convex (in the complex sense) if and only if its restriction to every complex affine q-plane is sub-the-pluriharmonics.*

There is also an interesting quaternionic analogue of the Monge-Ampère equations (*cf.* [1, 2, 3]) and associated $q$-convex functions [12, 14, 15]. The assertions above generalize to this case. Results for inhomogeneous equations on manifolds are given in Example 9.7.

*Remark 1.3.* — The restriction hypothesis discussed in Section 4 entails finding special coordinates in which the hypothesis holds. The conclusion of the main result (Theorem 4.2) is, however, coordinate free. One could strengthen the restriction hypothesis so that it is also coordinate free, and this might make a more pleasing statement. However, it would make applications needlessly more difficult. In most cases the right choice of coordinates is pretty obvious.

In Appendix A we present some elementary examples where restriction fails.

In Appendix B certain important algebraic properties of the restriction of quadratic forms are studied. In particular, Theorem B.3 implies that in geometric cases (where a subset $\mathbb{G}$ of the bundle $G(p, TZ)$ of tangent $p$-planes on a riemannian manifold $Z$ determines the subequation $F_{\mathbb{G}}$), if the submanifold $X$ is totally geodesic, then the restricted subequation $H \equiv \overline{i^* F_{\mathbb{G}}}$ on $X$ is geometrically determined by $\mathbb{G}(TX)$, the tangential part of $\mathbb{G}$ along $X$. That is, $H \equiv \overline{i^* F_{\mathbb{G}}} = i^* F_{\mathbb{G}(TX)}$.

In particular, the case $\mathbb{G}(TX) = \emptyset$ ($X$ is $\mathbb{G}$-free) is exactly the case when $\overline{i^* F_{\mathbb{G}}} = J^2(X)$, which is uninteresting for restriction since $\overline{i^* F_{\mathbb{G}}}$ imposes no constraint. However, this is the appropriate setting for extension results.

Finally, in Appendix B we give a euclidean example of a subequation $F_{\mathbb{G}} \subset \mathrm{Sym}^2(\mathbf{R}^3)$ and a plane $W \subset \mathbf{R}^3$, where $i^* F_{\mathbb{G}}$ is not a closed set, so that $i^* F_{\mathbb{G}} \neq F_{\mathbb{G}(W)}$.

*Appendix C (Extension theorems).* — Intimately related to restriction is the question of extension, namely, which functions on a submanifold can be extended to $F$-subharmonic functions in a neighborhood? In Appendix C we give conditions under which every $C^2$-function has this property.

## 2. Nonlinear potential theory

Suppose $u$ is a real-valued function of class $C^2$ defined on an open subset $X \subset \mathbf{R}^n$. The **full second derivative** or **2-jet** of $u$ at a point $x \in X$ will

be denoted by

$$J_x u = \big(u(x), D_x u, D_x^2 u\big) \tag{2.1}$$

where $D_x u = (\frac{\partial u}{\partial x_1}(x), \dots, \frac{\partial u}{\partial x_n}(x))$ and $D_x^2 u = ((\frac{\partial^2 u}{\partial x_i \partial x_j}(x)))$. Occasionally $D_x^2 u$ is denoted by $\mathrm{Hess}_x\, u$.

In this paper constraints on the full second derivative of a function $u \in C^2(X)$ will take the form

$$J_x u \in F_x \tag{2.2}$$

where $F \subset J^2(X)$ is a subset of the 2-jet space $J^2(X) = X \times \mathbf{R} \times \mathbf{R}^n \times \mathrm{Sym}^2(\mathbf{R}^n)$ and $F_x$ denotes the fibre of $F$ at $x \in X$. Such functions $u$ will be called **$F$-subharmonic**.

Given an upper semi-continuous function $u$ on $X$ with values in $[-\infty, \infty)$, a **test function for $u$ at $x_0$** is a $C^2$ function $\varphi$ defined near $x_0$ which satisfies:

$$\begin{cases} u - \varphi & \leqslant 0 \quad \text{near } x_0 \\ & = 0 \quad \text{at } x_0. \end{cases} \tag{2.3}$$

Definition 2.1. — *An upper semi-continuous function $u$ on $X$ is **$F$-subharmonic** if for all $x_0 \in X$*

$$J_{x_0}\varphi \in F_{x_0} \quad \text{for all test functions } \varphi \text{ for } u \text{ at } x_0$$

*Let $F(X)$ denote the space of all $F$-subharmonic functions on $X$.*

Note that if $u(x_0) = -\infty$, then there are no test functions for $u$ at $x_0$.

If $\varphi$ is a test function for $u$ at $x_0$, then so is $\psi \equiv \varphi + \frac{1}{2}\langle P(x - x_0), x - x_0\rangle$ for any matrix $P \geqslant 0$. Moreover, $J_{x_0}\psi = J_{x_0}\varphi + P$. Consequently, $F(X)$ is empty (except for $u \equiv -\infty$) unless $F$ satisfies the following **positivity condition (P)**

$$F_x + \mathcal{P} \subset F_x \text{ for all } x \in X \tag{2.4}$$

where $\mathcal{P} \equiv \{0\} \times \{0\} \times \{P \in \mathrm{Sym}^2(\mathbf{R}^n) \colon P \geqslant 0\}$. We will abuse notation and also let $\mathcal{P}$ denote the subset of $\mathrm{Sym}^2(\mathbf{R}^n)$ of matrices $P \geqslant 0$.

Assuming this condition (P), it is easy to show that each $C^2$-function $u$ satisfying (2.2) is $F$-subharmonic on $X$. (The converse is true without (P) since $\varphi = u$ is a test function.)

Definition 2.1 can be recast in a more useful form. (See [15, Lemma 2.4 and Prop. A.1 (IV)]).

LEMMA 2.2. — *Suppose $F \subset J^2(X)$ is a closed subset, and let $u$ be an upper semi-continuous function on $X$. Then $u \notin F(X)$ if and only if $\exists x_0 \in X$, $\alpha > 0$ and $(r, p, A) \notin F_{x_0}$ with*

$$u(x) - \left[r + \langle p, x-x_0\rangle + \tfrac{1}{2}\langle A(x-x_0), x-x_0\rangle\right] \begin{array}{ll} \leqslant -\alpha|x-x_0|^2 & \text{near } x_0 \text{ and} \\ = 0 & \text{at } x_0. \end{array}$$

Using this Lemma, basic potential theory for $F$-subharmonic functions is elementary to establish. See Appendices A and B in [15].

THEOREM 2.3. — *Let $F$ be an arbitrary closed subset of $J^2(X)$.*

(A) *(Local property) $u$ is locally $F$-subharmonic if and only if $u$ is globally $F$-subharmonic.*
(B) *(Maximum property) If $u, v \in F(X)$, then $w = \max\{u, v\} \in F(X)$.*
(C) *(Coherence property) If $u \in F(X)$ is twice differentiable at $x \in X$, then $J_x u \in F_x$.*
(D) *(Decreasing sequence property) If $\{u_j\}$ is a decreasing ($u_j \geqslant u_{j+1}$) sequence of functions with all $u_j \in F(X)$, then the limit $u = \lim_{j\to\infty} u_j \in F(X)$.*
(E) *(Uniform limit property) Suppose $\{u_j\} \subset F(X)$ is a sequence which converges to $u$ uniformly on compact subsets to $X$, then $u \in F(X)$.*
(F) *(Families locally bounded above) Suppose $\mathcal{F} \subset F(X)$ is a family of functions which are locally uniformly bounded above. Then the upper semicontinuous regularization $u = v^*$ of the upper envelope*

$$v(x) = \sup_{f\in\mathcal{F}} f(x)$$

*belongs to $F(X)$.*

There are certain obvious additional properties (*e.g. If $F_1 \subset F_2$, then $u \in F_1(X) \Rightarrow u \in F_2(X)$*), which will be used without reference.

Although the positivity condition (P) is not needed in the proofs of either Lemma 2.2 or Theorem 2.3, the fact that without (P) there are no $F$-subharmonic functions, other than $u \equiv -\infty$, explains this requirement.

DEFINITION 2.4. — *A closed subset $F \subset J^2(X)$ which satisfies the positivity condition (P) will be called a* ***subequation****.*

*Note.* — This does not agree with the terminology of [15] where subequations were assumed to have two additional properties: a stronger topological condition (T) and, in order to have a chance of proving uniqueness in the Dirichlet problem, standard negativity condition (N) on the values of the dependent variable (*cf.* [15]). However, these conditions are unnecessary for the discussion in this paper.

The following basic example will be elaborated later in Examples 5.2 and 9.7.

*Example 2.5 (The Monge-Ampère equation* $\det(D^2u) = 0$*).* — There are $n$ different subequations (or branches) associated with this equation. Thus it generates $n$ distinct notions of subharmonic. The $q^{\text{th}}$ branch, denoted here by $\Lambda_q$, is defined by the inequality $\lambda_q \geqslant 0$, where $\lambda_{\min}(A) = \lambda_1(A) \leqslant \cdots \leqslant \lambda_n(A) = \lambda_{\max}(A)$ are the ordered eigenvalues of $A \in \mathrm{Sym}^2(\mathbf{R}^n)$. Equivalently, $D^2_x u$ (or $D^2_x\varphi$ with $\varphi$ a test function for $u$ at $x$) is required to have at least $n-q+1$ eigenvalues which are $\geqslant 0$. Note that $\Lambda_{\min} = \mathbf{R}\times\mathbf{R}^n\times\mathcal{P}$ is the smallest branch. It follows easily from Lemma 2.2 that classical convex functions are $\Lambda_{\min}$-subharmonic. The converse is also true, but the proof does require the Restriction Theorem and may be considered its most elementary application (see Example 3.3).

The largest branch $\Lambda_{\max}$, where only one eigenvalue is required to be $\geqslant 0$ is particularly important. The $\Lambda_{\max}$-subharmonic functions can be described more concretely using a class of functions introduced in [12].

Definition 2.6. — *A function $u \in \mathrm{USC}(X)$ is said to be subaffine on $X$ if for each compact subset $K \subset X$ and each affine function $a$,*

$$u \leqslant a \text{ on } \partial K \Rightarrow u \leqslant a \text{ on } K. \tag{2.5}$$

In [12, Remark 4.9], we proved the following.

Proposition 2.7. — *Given $u \in \mathrm{USC}(X)$, the following are equivalent.*

(1) *$u$ is locally subaffine,*
(2) *$u$ is $\Lambda_{\max}$-subharmonic on $X$,*
(3) *$u$ is subaffine on $X$.*

For the sake of completeness we give a different, shorter proof here.

*Proof that (1) ⇒ (2).* — Suppose $u$ is not $\Lambda_{\max}$-subharmonic on $X$. Apply Lemma 2.2. Since $\lambda_{\max}(A) \geqslant 0$ is false if and only if $A < 0$, it follows directly that $u$ is not sub-the-affine-function $r + \langle p, x - x_0\rangle$ on small balls about $x_0$. □

*Proof that (2) ⇒ (3).* — Suppose $u$ is not subaffine on $X$. Then there exists a compact set $K \subset X$ and an affine function $a$ such that (2.5) fails, that is, $u-a$ has a strict interior maximum on $K$. Thus, for $\varepsilon > 0$ sufficiently small, the function $u(x) + \frac{\varepsilon}{2}|x|^2 - a(x)$ also attains its maximum value (say $k$) at an interior point $x_0$ of $K$. Now the function $\varphi(x) = a(x) - \frac{\varepsilon}{2}|x|^2 + k$ is a test function for $u$ at $x_0$. Since $D^2_{x_0}\varphi = -\varepsilon I$, $u$ is not $\Lambda_{\max}$-subharmonic on $X$. □

## 3. An introduction to restriction – The geometric case in $\mathbf{R}^n$.

In this section we describe a special case of our restriction results which is simple but important. A subequation $F$ is said to be **geometrically determined** by a closed subset $\mathbb{G}$ of the Grassmannian $G(p, \mathbf{R}^n)$ of (unoriented) $p$-planes through the origin in $\mathbf{R}^n$ if $F \equiv F_{\mathbb{G}}$ is defined by

$$\text{trace}\left\{D_x^2 u\big|_W\right\} \geqslant 0 \text{ for all } W \in \mathbb{G} \tag{3.1}$$

and for all $x \in X$. The upper semi-continuous functions in $F_{\mathbb{G}}(X)$ will be referred to as $\mathbb{G}$-plurisubharmonic on $X$.

*Example 3.1 (Classical subharmonicity).* — If $p = n$ and $\mathbb{G} = G(n, \mathbf{R}^n) = \{\mathbf{R}^n\}$, then $u$ is $\mathbb{G}$-plurisubharmonic on the open set $X \subset \mathbf{R}^n$ if and only if $u$ is subharmonic ($\text{trace}(D^2 u) = \Delta u \geqslant 0$ in the $C^2$-case) using any of the equivalent classical definitions ($u \equiv -\infty$ on components of $X$ is allowed). In the case $n = 1$, subharmonicity is the same as classical convexity in one variable, expanded to allow $u \equiv -\infty$ as a matter of convenience.

An **affine $\mathbb{G}$-plane** is an affine plane in $\mathbf{R}^n$ whose translate through the origin belongs to $\mathbb{G}$.

Restriction Theorem 3.2. — *A function $u$ is $\mathbb{G}$-plurisubharmonic on $U \subset \mathbf{R}^n$ if and only if*

$$u\big|_{U\cap W} \text{ is subharmonic for each affine } \mathbb{G} \text{ plane } W. \tag{3.2}$$

*Proof.* — Half of the proof is trivial. If $\varphi$ is a test function for $u$ at $x_0 \in X$ with $J_{x_0}\varphi \notin F_{x_0}$, then by definition of $F \equiv F_{\mathbb{G}}$ there exists a $W \in \mathbb{G}$ with $\text{tr}_W D^2_{x_0}\varphi < 0$. Therefore (*cf.* Ex. 3.1) $u\big|_{X\cap(W+x_0)}$ is not subharmonic at $x_0$. The other half, namely the assertion that restrictions of $\mathbb{G}$-psh functions to affine $\mathbb{G}$-planes are subharmonic is proved in the Section 5. It is a special case of our general Geometric Restriction Theorem 6.6. □

*Example 3.3 (Classical convexity).* — If $\mathbb{G} = G(1, \mathbf{R}^n)$, then this Restriction Theorem is precisely the theorem required to establish that the condition $D^2 u \geqslant 0$ in the viscosity sense implies that $u$ is convex (or possibly $\equiv -\infty$). Somewhat surprisingly we were unable to find an elementary viscosity proof of this fact in the literature. Such a proof is essentially given in [12, Prop. 2.6], and this is the prototype of our proof of the general Restriction Theorem.

*Example 3.4 (Plurisubharmonicity in complex analysis).* — A function $u \in \mathrm{USC}(X)$ with $X$ an open subset of $\mathbf{C}^n$ is said to be plurisubharmonic if the restriction of $u$ to each affine complex line is classically subharmonic. Our Restriction Theorem 3.2 states that this classical notion is equivalent to being $\mathbb{G}$-plurisubharmonic where $\mathbb{G} = G_{\mathbf{C}}(1, \mathbf{C}^n) \subset G_{\mathbf{R}}(2, \mathbf{C}^n)$ is the Grassmannian of complex lines in $\mathbf{C}^n$.

Further examples abound. A wide class (including Examples 3.3 and 3.4) is given by choosing a calibration $\phi \in \Lambda^p \mathbf{R}^n$ and then setting

$$\mathbb{G}(\phi) \equiv \left\{W \in G(p, \mathbf{R}^n) \colon \phi\big|_W \text{ is the standard volume form on } W\right\} \tag{3.3}$$

for one of the choices of orientation on $W$.

## 4. The General Restriction Theorem

Suppose $Z$ is an open subset of $\mathbf{R}^N = \mathbf{R}^n \times \mathbf{R}^m$ with coordinates $z = (x, y)$. Set $X = \{x \in \mathbf{R}^n \colon (x, y_0) \in Z\}$ for a fixed $y_0$, and let $i \colon X \hookrightarrow Z$ denote the inclusion map $i(x) = (x, y_0)$. Adopt the notation

$$r = \varphi(x, y_0),\ p = \frac{\partial \varphi}{\partial x}(x, y_0),\ q = \frac{\partial \varphi}{\partial y}(x, y_0),\ A = \frac{\partial^2 \varphi}{\partial x^2}(x, y_0),$$
$$B = \frac{\partial^2 \varphi}{\partial y^2}(x, y_0),\ C = \frac{\partial^2 \varphi}{\partial x \partial y}(x, y_0)$$

for the 2-jet $J_z\varphi$ of a function $\varphi$ at $z = (x, y_0)$. Then the 2-jet of the restricted function $\psi(x) = \varphi(x, y_0)$ is given by $J_x\psi = (r, p, A)$. Thus, restriction $i^* \colon J^2(Z) \longrightarrow J^2(X)$ on 2-jets is given by

$$i^*\left(r, (p, q), \begin{pmatrix} A & C \\ C^t & B \end{pmatrix}\right) = (r, p, A) \text{ at } i(x) = z. \tag{4.1}$$

If $F$ is a subset of $J^2(Z)$, then the **restriction $i_X^* F$ of $F$ to $X$** is a subset of $J^2(X)$. Each quadratic form $P \geqslant 0$ on $\mathbf{R}^n$ is the restriction of a quadratic form $\widetilde{P} \geqslant 0$ on $\mathbf{R}^N$. This proves that:

(4.2) If $F$ satisfies condition (P), then $i^*F$ also satisfies (P).

We shall also consider the closure $H = \overline{i^*F}$. It is obvious that

$$F \text{ satisfies (P)} \Rightarrow H \text{ satisfies (P)} \tag{4.3}$$

Thus, $H \equiv \overline{i^*F}$ is a subequation (Def. 2.4), and it will be referred to as the *restricted subequation.*

DEFINITION 4.1. — *We say that* ***restriction to $X$ holds for*** $F$ *if*

$$u \text{ is } F\text{-subharmonic on } Z \Rightarrow u\big|_X \text{ is } H\text{-subharmonic on } X \tag{4.4}$$

This is not always the case. Some elementary examples are presented in Appendix A. Of course, if $u \in C^2(Z)$ is $F$-subharmonic, then $u\big|_X$ is $H$-subharmonic on $X$ since $i^*Ju = Ji^*u$. The only issue is with $u \in \mathrm{USC}(Z)$ that are not $C^2$. Let $\mathbf{J}^2_n = J^2_0(\mathbf{R}^n) = \mathbf{R} \oplus \mathbf{R}^n \oplus \mathrm{Sym}^2(\mathbf{R}^n)$.

### The restriction hypothesis

Given $x_0 \in X$ and $(r_0, p_0, A_0) \in \mathbf{J}^2_n$ and given $z_\varepsilon = (x_\varepsilon, y_\varepsilon)$ and $r_\varepsilon$ for a sequence of real numbers $\varepsilon$ converging to 0,

$$\text{If } \left( r_\varepsilon, \left( p_0 + A_0(x_\varepsilon - x_0), \frac{y_\varepsilon - y_0}{\varepsilon} \right), \begin{pmatrix} A_0 & 0 \\ 0 & \frac{1}{\varepsilon} I \end{pmatrix} \right) \in F_{z_\varepsilon} \tag{4.5}$$

$$\text{and} \quad x_\varepsilon \to x_0, \frac{|y_\varepsilon - y_0|^2}{\varepsilon} \to 0, r_\varepsilon \to r_0, \tag{4.6}$$

then

$$(r_0, p_0, A_0) \in H_{x_0}.$$

*Remark.* — If the subequation $F$ is independent of the $r$-variable, that is, if $F_x$ can be considered as a subset of the reduced 2-jet space $\overline{\mathbf{J}}^2_x = \mathbf{R}^n \times \mathrm{Sym}^2(\mathbf{R}^n)$, then the restriction hypothesis can be restated as follows.

### Restriction hypothesis (second version — for $r$-independent subequations)

Given $x_0 \in X$ and $z_\varepsilon = (x_\varepsilon, y_\varepsilon)$ converging to $z_0 = (x_0, y_0)$ with $\frac{1}{\varepsilon}|y_\varepsilon - y_0|^2 \to 0$, for a sequence of real numbers $\varepsilon$ converging to 0, consider the polynomials

$$\psi_\varepsilon(x, y) \equiv r_0 + \langle p_0, x - x_0 \rangle + \tfrac{1}{2}\langle A_0(x - x_0), x - x_0 \rangle + \tfrac{1}{2\varepsilon}|y - y_0|^2. \tag{4.7}$$

$$\text{If} \quad \overline{J}_{z_\varepsilon}\psi_\varepsilon \in F_{z_\varepsilon} \text{ for all } \varepsilon, \text{ then } (p_0, A_0) \in H_{z_0}$$

This follows since the reduced jet $\overline{J}_{z_\varepsilon}\psi_\varepsilon$ equals the jet in (4.5) modulo $r_\varepsilon - r_0$.

THE GENERAL RESTRICTION THEOREM 4.2. — *Suppose $u \in \mathrm{USC}(Z)$. Assume the restriction hypothesis. Then with $H \equiv \overline{i^*F}$,*

$$u \in F(Z) \Rightarrow u\big|_X \in H(X).$$

*Remark 4.3.* — See Example B.6 in Appendix B for a case where $i^*F$ is not closed.

*Proof.* — If $u\big|_X \notin H(X)$, then by Lemma 2.2 (since $H$ is closed) there exists $x_0 \in X$, $\alpha > 0$, and $(r_0, p_0, A_0) \notin H_{x_0}$ such that

$$u(x, y_0) - Q(x) \begin{array}{ll} \leqslant -\alpha|x - x_0|^2 & \text{near } x_0 \quad \text{and} \\ = 0 & \text{at } x_0 \end{array} \tag{4.8}$$

where

$$Q(x) \equiv r_0 + \langle p_0, x - x_0\rangle + \tfrac{1}{2}\langle A_0(x - x_0), x - x_0\rangle. \tag{4.9}$$

In the next step we construct $z_\varepsilon = (x_\varepsilon, y_\varepsilon)$ satisfying (4.6) with $r_\varepsilon \equiv u(z_\varepsilon)$. Set

$$w(x, y) \equiv u(x, y) - Q(x).$$

Let $B(z_0)$ denote a small closed ball about $z_0$ in $\mathbf{R}^N$, so that (4.8) holds on the $y_0$-slice. For each $\varepsilon > 0$ small, let

$$M_\varepsilon \equiv \sup_{B(z_0)} \left(w - \tfrac{1}{2\varepsilon}|y - y_0|^2\right), \tag{4.10}$$

and choose $z_\varepsilon$ to be a maximum point. Since the value of this function at $z_0$ is zero, the maximum value $M_\varepsilon \geqslant 0$. Furthermore, the $M_\varepsilon$ decrease to a limit, say $M_0$. Now

$$\begin{aligned} M_\varepsilon &= w(z_\varepsilon) - \tfrac{1}{2\varepsilon}|y_\varepsilon - y_0|^2 \\ &= w(z_\varepsilon) - \tfrac{1}{4\varepsilon}|y_\varepsilon - y_0|^2 - \tfrac{1}{4\varepsilon}|y_\varepsilon - y_0|^2 \\ &\leqslant M_{2\varepsilon} - \tfrac{1}{4\varepsilon}|y_\varepsilon - y_0|^2, \end{aligned}$$

that is

$$\tfrac{1}{4\varepsilon}|y_\varepsilon - y_0|^2 \leqslant M_{2\varepsilon} - M_\varepsilon.$$

Thus

$$\tfrac{1}{\varepsilon}|y_\varepsilon - y_0|^2 \longrightarrow 0 \tag{4.11}$$

and in particular $y_\varepsilon \to y_0$.

Suppose now that $\bar{z} = (\bar{x}, y_0)$ is a cluster point of $\{z_\varepsilon\}$. Then taking a sequence $z_\varepsilon \to \bar{z}$

$$M_0 = \lim_{\varepsilon\to 0} M_\varepsilon = \lim_{\varepsilon\to 0}(w(z_\varepsilon) - \tfrac{1}{2\varepsilon}|y_\varepsilon - y_0|^2) = \lim_{\varepsilon\to 0} w(z_\varepsilon) \leqslant w(\bar{z}) \tag{4.12}$$

by (4.10), (4.11) and the fact that $w$ is upper semi-continuous. By (4.8) and the fact that $\bar{y} = y_0$, we have $w(\bar{z}) \leqslant 0$. Hence, $M_0 = w(\bar{z}) = 0$. Since $w(x, y_0)$ has a strict maximum of 0 at $z_0 = (x_0, y_0)$, and this maximum value is attained at $\bar{z} = (\bar{x}, y_0)$, we must have $\bar{x} = x_0$. Thus

$$x_\varepsilon \to x_0. \tag{4.13}$$

Now by (4.12), we have $0 = \lim_{\varepsilon\to 0} w(z_\varepsilon) = \lim_{\varepsilon\to 0}\big(u(z_\varepsilon) - Q(z_\varepsilon)\big) = \lim_{\varepsilon\to 0} r_\varepsilon - r_0$, which completes the proof that (4.6) is satisfied.

It remains to verify (4.5). The notation has been arranged so that

$$u - \psi_\varepsilon = w - \tfrac{1}{2\varepsilon}|y - y_0|^2 \tag{4.14}$$

where $\psi_\varepsilon$ is defined by (4.7). Consequently, (4.10) can be restated as

$$\begin{aligned} u - \psi_\varepsilon &\leqslant M_\varepsilon \quad \text{near } z_\varepsilon \quad \text{and} \\ &= M_\varepsilon \quad \text{at } z_\varepsilon, \end{aligned} \tag{4.10$'$}$$

that is, $\varphi_\varepsilon \equiv \psi_\varepsilon + M_\varepsilon$ is a test function for $u$ at $z_\varepsilon$. This implies that $J_{z_\varepsilon}\varphi_\varepsilon \in F_{z_\varepsilon}$. Computing this 2-jet verifies (4.5). The restriction hypothesis now implies that $(r_0, p_0, A_0) \in H_{x_0}$, which is a contradiction. □

## 5. First applications

We now examine some applications of the Restriction Theorem 4.2.

### Restriction in the constant coefficient case

Suppose $F = Z \times \mathbf{F}$ for $\mathbf{F} \subset \mathbf{J}^2_N$. Then $F$ is said to have **constant coefficients** on $Z$. Now consider $X = Z \cap \{y = y_0\}$ as above. If $F$ has constant coefficients on $Z$, then the restriction of 2-jets gives a set $H = \overline{i^*F} = X \times \mathbf{H}$ with constant coefficients on $X$.

THEOREM 5.1 (Restriction for euclidean subequations). — *Suppose $F \subset J^2(Z)$ is closed, has constant coefficients and satisfies (P). Then $u$ is $F$-subharmonic on $Z \Rightarrow u\big|_X$ is $H$-subharmonic on $X$.*

*Proof.* — In this case the restriction hypothesis is easy to verify. Since

$$\left(r_\varepsilon, (p_\varepsilon, q_\varepsilon), \begin{pmatrix} A_0 & 0 \\ 0 & \frac{1}{\varepsilon} I \end{pmatrix}\right) \in F_{z_e} = \mathbf{F},$$

we have that the restricted 2-jet $(r_\varepsilon, p_\varepsilon, A_0) \in H$ even though $z_\varepsilon \notin X$. Now the fact that $r_\varepsilon \to r_0$ and $p_\varepsilon = p_0 + A_0(x_\varepsilon - x_0) \to p_0$ is enough to conclude that $(r_0, p_0, A_0) \in \mathbf{H} = H_{z_0}$. □

There are many subequations for which Theorem 5.1 is interesting. For one such basic case we continue with Example 2.5.

*Example 5.2 (Branches of the homogeneous Monge-Ampère equation).* The $q^{\text{th}}$ branch $\Lambda_q$ of the homogeneous Monge-Ampère equation on $\mathbf{R}^n$ is defined by requiring that the $q^{\text{th}}$ ordered eigenvalue of the second derivative be $\geqslant 0$, *i.e.,* the subequation $\Lambda_q$ is defined by

$$\lambda_q(A) \geqslant 0 \text{ for } A \in \mathrm{Sym}^2(\mathbf{R}^n). \tag{5.1}$$

Even though this is not one of the geometric cases, the subharmonics can be characterized via restriction, providing an extension of Proposition 2.7.

THEOREM 5.3. — *A function $u \in \mathrm{USC}(X)$ is $\Lambda_q$-subharmonic if and only if its restriction to each affine $q$-plane $V \subset \mathbf{R}^n$ is subaffine (see Definition 2.6).*

*Proof.* — In order to apply the Restriction Theorem 5.1 to a $\Lambda_q$-subharmonic function on $\mathbf{R}^n$ we must first compute the restricted subequation on an affine $q$-plane $V$. We can assume that $V$ is a vector subspace of $\mathbf{R}^n$. Given $A \in \mathrm{Sym}^2(\mathbf{R}^n)$, recall that

$$\lambda_q(A) = \inf_W \lambda_{\max}\left(A\big|_W\right) \tag{5.2}$$

where the inf is taken over all $q$-dimensional subspaces $W \subset \mathbf{R}^n$, and $\lambda_{\max}\left(A\big|_W\right) = \lambda_q\left(A\big|_W\right)$. It follows that the subequation $\Lambda_q$ on $\mathbf{R}^n$ restricts to the subequation $\Lambda_q$ on $\mathbf{R}^p$ for any $p \geqslant q$. Now on $\mathbf{R}^q$, $\lambda_q(B) = \lambda_{\max}(B)$ so that $\lambda_q(B) \geqslant 0$ on $\mathbf{R}^q$ if and only if at least one eigenvalue of $B$ is $\geqslant 0$. Combining the Restriction Theorem 5.1 with Proposition 2.7 completes the proof in one direction.

If $u$ is not $\Lambda_q$-subharmonic on $\mathbf{R}^n$, then using Lemma 2.2 and some normalizations, one sees that there exists $A$ with $\lambda_q(A) < 0$ such that $u(x) - \langle Ax, x\rangle \leqslant 0$ near $x = 0$ with equality at $x = 0$. Take $V$ to be the span of the first $q$ ordered eigenvectors of $A$. Then $u\big|_V - A\big|_V \leqslant 0$ near $x = 0$ and $A\big|_V < 0$, proving that $u\big|_V$ is not subaffine. □

*Remark 5.4.* — This theorem easily extends to subequations defined by $\lambda_q(A) \geqslant f(r, |p|)$ with $f(r, s)$ non-decreasing in $s$ and continuous in $r$.

*Example 5.5 ($i^*F$ not closed).* — Define $F$ on $\mathbf{R}^2$ by $|p||q| \geqslant 1$. Then $i^*F$ on $\{y = 0\}$ is defined by $p \neq 0$, and $H = \overline{i^*F}$ is all of $J^2(\mathbf{R})$. In particular, $i^*F$ is not closed. A more interesting (geometrically defined) example where $i^*F$ is not closed, is given in Appendix B.

### The geometric case in $\mathbf{R}^n$.

As in Section 3 suppose that $F_{\mathbb{G}}$ is geometrically defined by closed subset $\mathbb{G}$ of the grassmannian $G(p, \mathbf{R}^N)$.

*Proof of Theorem 3.2.* — It is a special case of Theorem 5.1. To see this suppose $\mathbf{W}$ is an affine $\mathbb{G}$-plane with (constant) tangent plane $W \in \mathbb{G}$. Then for any quadratic form $Q$ at any point of $\mathbf{W}$ we have $\mathrm{tr}_W\, i_{\mathbf{W}}^* Q = \mathrm{tr}_W\, Q$ which proves that $i_{\mathbf{W}}^* \mathbf{F}_{\mathbb{G}} \subset \mathbf{F}_{\{W\}}$, the classical (subharmonic) subequation on $\mathbf{W}$ (*cf.* Example 3.1). □

This Restriction Theorem 3.2 can be generalized by considering a subspace $V \subset \mathbf{R}^N$ of larger dimension $n \geqslant p$ and defining

$$\mathbb{G}(V) \equiv \{W \in \mathbb{G} \colon W \subset V\} \tag{5.3}$$

to be the space of $\mathbb{G}$-planes which are **tangential to** $V$. Since $\mathbb{G}(V)$ is a closed subset of the grassmannian $G(p, \mathbf{R}^N)$, it geometrically determines a subequation $F_{\mathbb{G}(V)}$ on $V$ by

$$F_{\mathbb{G}(V)} \equiv \{A \in \mathrm{Sym}^2(V^*) \colon\ \mathrm{tr}_W\, A \geqslant 0 \quad \forall W \in \mathbb{G}(V)\} \tag{5.4}$$

THEOREM 5.6. — *If $u$ is $\mathbb{G}$-plurisubharmonic on an open subset $U \subset \mathbf{R}^N$, then for each affine subspace $V$ of $\mathbf{R}^N$,*

$$u\big|_{U \cap V} \text{ is } \mathbb{G}(V) \text{ plurisubharmonic.}$$

Theorem 3.2 is the special case where $V = W$ and so $\mathbb{G}(V) = \{W\}$.

*Remark 5.7.* — As in Theorem 3.2 the converse (where one considers all affine subspaces $V$ of dimension $n$ with $n \geqslant p$) is trivial.

*Proof.* — Let $i_V^*$ denote the restriction of 2-jets from $\mathbf{R}^N$ to $V = \mathbf{R}^n$. For $W \subset V$ one has $\mathrm{tr}_W\, i_V^* Q = \mathrm{tr}_W\, Q$ for all quadratic forms $Q$, which proves that

$$i_V^* F_{\mathbb{G}} \subset F_{\mathbb{G}(V)}. \tag{5.5}$$

Therefore $\overline{i_V^* F_{\mathbb{G}}} \subset F_{\mathbb{G}(V)}$, and so Theorem 5.6 is a special case of Theorem 5.1. □

In Appendix B (Theorem B.3) we prove that in fact $F_{\mathbb{G}(V)}$ is the restricted subequation, *i.e.*,

$$\overline{i_V^* F_{\mathbb{G}}} = F_{\mathbb{G}(V)}.$$

## Subequations which can be defined using fewer of the variables in $\mathbf{R}^N$.

Suppose that $F$ can be defined using fewer of the variables in $\mathbf{R}^N$, say using only the variables in $\mathbf{R}^n \subset \mathbf{R}^N$. This means by definition that there

exists $\mathbf{H} \subset \mathbf{J}^2_n$ with $\mathbf{F} = (i^*)^{-1}\mathbf{H}$ where $i^*\colon \mathbf{J}^2_N \to \mathbf{J}^2_n$ is the restriction map.

We shall say that a function $u \in \mathrm{USC}(Z)$ is *horizontally $H$-subharmonic on an open set $Z \subset \mathbf{R}^N$* if for each $y_0 \in \mathbf{R}^n$ the function $u(x, y_0)$ is of type $H$ on $Z \cap \{y = y_0\}$.

As another special case of Theorem 5.1 we have

THEOREM 5.8. — *Suppose the constant coefficient subequation $\mathbf{F} = (i^*)^{-1}(\mathbf{H})$ can be defined using the variables $\mathbf{R}^n \subset \mathbf{R}^N$. Then $u$ is $F$-subharmonic on $Z$ if and only if $u$ is horizontally $H$-subharmonic on $Z$.*

## Families of subequations

Theorem 5.8 extends to a more general, non constant coefficient situation. Let $F(y) \subset J^2(X)$ be a family of subequations parameterized by points $y$ in an open subset $Y \subset \mathbf{R}^m$. Consider the subset $F \subset J^2(Z)$, $Z \equiv X \times Y$, defined by

$$(5.5)' \qquad J^2_z\varphi(z) \in F_z \iff J^2_x\varphi(x, y) \in F_x(y) \quad z = (x, y)$$

Obviously, $F$ satisfies the positivity condition (P). Note that $F$ is a subequation in the sense of Definition 2.4 if and only if $F \subset J^2(Z)$ is closed. In this case we say the family $\{F(y)\}$ is *closed*.

THEOREM 5.9. — *Suppose $\{F(y)\}$ is a closed family of subequations as above. Then a function $u \in \mathrm{USC}(Z)$ is $F$-subharmonic if and only if the restriction $u(x, y_0)$ is $F(y_0)$-subharmonic on $X$ for each $y_0 \in Y$.*

*Proof.* — If $\varphi(x, y)$ is a test function for $u(x, y)$ at $z_0 = (x_0, y_0)$, then $\varphi(x, y_0)$ is a test function for $u(x, y_0)$ at $x_0$. If $u(x, y_0)$ is $F(y_0)$-subharmonic, then $J^2_{x_0}\varphi(x_0, y_0) \in F_{x_0}(y_0)$, or equivalently, $J^2_{z_0}\varphi \in F$.

Conversely, assume $u$ is $F$-subharmonic on $Z$. Consider the data in the restriction hypothesis. By the definition $(5.5)'$ of $F$, the condition(4.5) can be restated as

$$J_\varepsilon = (r_\varepsilon, p_0 + A_0(x_\varepsilon - x_0), A_0) \in F_{x_\varepsilon}(y_\varepsilon).$$

Since $z_\varepsilon \to z_0$ and $F$ is closed, this implies that $(r_0, p_0, A_0) = \lim J_\varepsilon$ must belong to $F_{x_0}(y_0)$. The result now follows from Theorem 4.2. □

### Restriction in the linear case

Consider the second-order linear operator with smooth coefficients

$$\mathbb{L}\left(z, r, (p,q), \begin{pmatrix} A & C \\ C & B \end{pmatrix}\right) \equiv \langle a(z), A\rangle + \langle \alpha(z), p\rangle + \gamma(z)r + \langle b(z), B\rangle + \langle \beta(z), q\rangle + \langle c(z), C\rangle.$$

Let $L \subset Z \times \mathbf{J}^2_N$ be the subset defined by $\mathbb{L} \geqslant 0$. Then, of course, $L$ is a subequation (*i.e.,* positivity holds) if and only if

$$\begin{pmatrix} a(z) & c(z) \\ c(z) & b(z) \end{pmatrix} \geqslant 0,$$

in which case $L$ will be referred to as a *linear subequation*. Consider $H_x \equiv i^*L_z$ with $z = (x, y_0) \in X$.

We will prove that restriction holds in two cases, which taken together "essentially" exhaust the linear operators $\mathbb{L}$. In the first case we assume that at least one of the coefficients $\beta(x_0, y_0), b(x_0, y_0)$ or $c(x_0, y_0)$ in nonzero. Restriction locally holds but is completely trivial since $H_x = \mathbf{J}^2_n$ is everything for $x$ near $x_0$. If, for example, $\beta(x_0, y_0) \neq 0$, then by choosing $q$ to be a sufficiently large multiple of $\beta(x_0, y_0)$, any jet $(r, p, A)$ can be shown to lie in $H_x$.

The second case is much more interesting. We assume the following **linear restriction hypothesis**:

$$\beta(x, y_0), b(x, y_0), \text{ and } c(x, y_0) \text{ vanish identically on } X \tag{5.6}$$

Define the linear operator

$$\mathbb{L}_X(x, r, p, A) \equiv \langle a(x, y_0), A\rangle + \langle \alpha(x, y_0), p\rangle + \gamma(x, y_0)r \tag{5.7}$$

on $X$. Under this hypothesis $H \equiv i^*F$ is the subset of $X \times \mathbf{J}^2_n$ defined by the linear inequality $\mathbb{L}_X \geqslant 0$.

THEOREM 5.10. — *Assume that $L$ is a linear subequation satisfying the linear restriction hypothesis. Then*

$$u \text{ is } \mathbb{L}\text{-subharmonic on } Z \Rightarrow u\big|_X \text{ is } \mathbb{L}_X\text{-subharmonic on } X.$$

*Proof.* — Since $\beta$ vanishes on $X$, we have $|\beta(x, y)| \leqslant C|y - y_0|$. Moreover, since $b$ vanishes on $X$ and since (P) implies $b(z) \geqslant 0$, $b$ must vanish to second order, *i.e.,* $|b(x, y)| \leqslant C|y - y_0|^2$. These two facts are enough to

verify the Restriction Hypothesis. Assume that

$$\begin{aligned} 0 \leqslant \mathbb{L}\left(z_\varepsilon, r_\varepsilon, (p_0 + A_0(x_\varepsilon - x_0), \tfrac{y_\varepsilon - y_0}{\varepsilon}), \begin{pmatrix} A_0 & 0 \\ 0 & \frac{1}{\varepsilon} I \end{pmatrix}\right) \\ = \langle a(z_\varepsilon), A_0\rangle + \langle \alpha(z_\varepsilon), p_0 + A_0(x_\varepsilon - x_0)\rangle + \gamma(z_\varepsilon) r_\varepsilon \\ + \langle b(z_\varepsilon), \tfrac{1}{\varepsilon} I\rangle + \langle \beta(z_\varepsilon), \tfrac{y_\varepsilon - y_0}{\varepsilon}\rangle \end{aligned}$$

and that

$$x_\varepsilon \to x_0, \frac{|y_\varepsilon - y_0|^2}{\varepsilon} \to 0, \text{ and } r_\varepsilon \to r_0.$$

Now

$$\left|\left\langle \beta(z_\varepsilon), \frac{y_\varepsilon - y_0}{\varepsilon}\right\rangle\right| \leqslant C\frac{|y_\varepsilon - y_0|^2}{\varepsilon} \to 0$$

and

$$\left|\left\langle b(z_\varepsilon), \frac{1}{\varepsilon} I\right\rangle\right| \leqslant C\frac{|y_\varepsilon - y_0|^2}{\varepsilon} \to 0.$$

Hence the RHS converges to

$$\langle a(z_0), A_0\rangle + \langle \alpha(z_0), p_0\rangle + \gamma(z_0) r_0 = \mathbb{L}_X(z_0, r_0, p_0 A_0)$$

which proves that $(z_0, r_0, p_0, A_0) \in H_{x_0}$. □

*Remark 5.11 (Versions of the linear restriction hypothesis).* — The following conditions are equivalent. The first is (5.6) above.

(1) $b(x, y_0)$, $\beta(x, y_0)$ and $c(x, y_0)$ vanish on $X$.
(2) $H$ is the subset $\{\mathbb{L}_X \geqslant 0\}$ of $X \times \mathbf{J}^2_n$
(3) $(\mathbb{L}f)(x, y_0) = \mathbb{L}_X(f(x, y_0))$ for all smooth functions $f$ on $Z$.
(3)′ There exists an intrinsic operator $\mathbb{L}'_X$ on $X$ such that $(\mathbb{L}f)(x, y_0) = \mathbb{L}'_X(f(x, y_0))$ for all smooth functions $f$ on $Z$.
(4) $L_{i(x)} = (i^*)^{-1}(H_x)$ $\forall x \in X$.

The proof is left to the reader.

## First order restriction

Suppose $F$ is *first order*, that is, $F$ is a subset of $Z \times \mathbf{J}^1_N$. By convention the *$F$-subharmonic functions on $Z$* are the same thing as the subharmonic functions for the set $F \times \mathrm{Sym}^2(\mathbf{R}^n) \subset \mathbf{J}^2_N$. If for all compact $K \subset Z$ and $R > 0$,

$$\{(x, r, p) \in F \colon x \in K, |r| \leqslant R\} \text{ is compact,} \tag{5.8}$$

then $F$ is said to be *coercive*.

If $i\colon X \hookrightarrow Z$ is defined by $i(x) = (x, y_0)$, and $H_x \equiv i^*F$ where $i^*$ is restriction of 1-jets, then

$$H_x = \{(r,p)\colon \exists q \text{ with } (r,(p,q)) \in F_{i(x)}\} \tag{5.9}$$

If $F$ is coercive, then $H$ is coercive.

THEOREM 5.12. — *If $F \subset J^1(Z)$ is coercive and $i\colon X \hookrightarrow Z$ is defined by $i(x) = (x, y_0)$, then*

$$u \in F(Z) \Rightarrow u\big|_X \in H(X).$$

*Proof.* — The restriction hypothesis is easy to verify in this case. Given $z_0 \in X$ and $(r_0, p_0, A_0)$, if

$$z_\varepsilon \to z_0, r_\varepsilon \to r_0, \text{ and } (r_\varepsilon, (p_0 + A_0(x_\varepsilon - x_0), \tfrac{1}{\varepsilon}(y_\varepsilon - y_0)) \in F_{z_\varepsilon},$$

then by the coerciveness of $F$ we can extract a subsequence $(z_\varepsilon, r_\varepsilon, (p_\varepsilon, q_\varepsilon))$ which converges to $(z', r', (p', q')) \in F_{z_0}$. (Here $p_\varepsilon \equiv p_0 + A_0(x_\varepsilon - x_0)$ and $q_\varepsilon \equiv \frac{1}{\varepsilon}(y_\varepsilon - y_0)$.) But $z' = z_0$, $r' = r_0$, and $p' = p_0$. Hence $(r_0, p_0) \in H_{x_0}$, which proves the restriction hypothesis. □

## Branches of the complex Monge-Ampère equation

The $q^{\text{th}}$ branch $\Lambda_q^{\mathbf{C}}$of the complex Monge-Ampère equation is defined exactly as in the real case (Examples 2.5 and 5.2) except that the second derivative $D^2u$ is replaced by its complex hermitian part $\frac{\partial^2 u}{\partial z_i \partial \bar{z}_j} \in \mathrm{Herm}(\mathbf{C}^n)$. That is, $\Lambda_q^{\mathbf{C}}$ is the subequation defined by

$$\lambda_q(A_{\mathbf{C}}) \geqslant 0 \text{ where } A_{\mathbf{C}} = \tfrac{1}{2}(A - JAJ) \text{ for } A \in \mathrm{Sym}^2(\mathbf{R}^{2n}). \tag{5.10}$$

The analogue of (5.2) is valid.

$$\lambda_q(A_{\mathbf{C}}) = \inf_W \lambda_{\max}\left(A_{\mathbf{C}}\big|_W\right) \text{ for all } A_{\mathbf{C}} \in \mathrm{Herm}(\mathbf{C}^n). \tag{5.11}$$

where the inf is taken over all complex $q$-dimensional subspaces of $\mathbf{C}^n$. It follows that

(5.12) The subequation$\Lambda_q^{\mathbf{C}}$ on $\mathbf{C}^n$ restricts to the subequation $\Lambda_q^{\mathbf{C}}$ on $V$

for any complex affine subspace $V$ of dimension $\geqslant q$.

The characterization Theorem 5.3 of the $\Lambda_{\max}$ subharmonics as the "sub" affine functions, has a natural analogue. The affine functions are the solutions to $D^2u = 0$. The *pluriharmonics* are defined to be the solutions of

$\frac{\partial^2 h}{\partial z \partial \bar{z}} = 0$. Recall that for a simply connected open set $X \subset \mathbf{C}^n$

$$h \text{ is pluriharmonic on } X \iff h = \operatorname{Re} F \text{ with } F \text{ holomorphic on } X. \tag{5.13}$$

even when $h$ is only assumed to be a distribution solution.

DEFINITION 5.13. — *A function $u \in \mathrm{USC}(X)$ is* ***sub-the-pluriharmonics on*** *$X$ if for each compact subset $K \subset X$ and each pluriharmonic function $h$ on $X$,*

$$u \leqslant h \text{ on } \partial K \iff u \leqslant h \text{ on } K \tag{5.14}$$

PROPOSITION 5.14. — *A function $u \in \mathrm{USC}(X)$ with $X \subset \mathbf{C}^n$ is $\Lambda^{\mathbf{C}}_{\max}$-subharmonic $\iff$ $u$ is sub-the-pluriharmonics.*

*Proof.* — If $u$ is not $\Lambda^{\mathbf{C}}_{\max}$-subharmonic on $X$, then it follows from Lemma 2.2 that there exist $z_0 \in X$, a holomorphic polynomial $F$ of degree 2, with $u(z_0) = \operatorname{Re} F(z_0)$, $A \in \mathrm{Herm}(\mathbf{C}^n)$ with $A < 0$ such that

$$u(z) < \operatorname{Re} F(z) + (A(z - z_0), z - z_0) \text{ for } z \text{ near } z_0. \tag{5.15}$$

Thus $u$ is not sub-the-pluriharmonic Re$F$ on a small ball about $z_0$. This proves that if $u \in \mathrm{USC}(X)$ is locally sub-the-quadratic-pluriharmonics, then $u$ is $\Lambda^{\mathbf{C}}_{\max}$-subharmonic.

Now suppose that $u$ is not sub-the-pluriharmonics on $X$. That is, for some compact $K \subset X$ and pluriharmonic function $h$ on $X$, we have

$$u \leqslant h \text{ on } \partial K \quad \text{but} \quad \sup_K (u - h) > 0.$$

This remains true with $h$ replaced by $h - \varepsilon|z|^2$ if $\varepsilon$ is small enough. Suppose $z_0$ is a maximum point for $u - (h - \varepsilon|z|^2)$ on $K$. Adjusting $u$ by subtracting the maximum value at $z_0$, we have $u - (h - \varepsilon|z|^2) \leqslant 0$ on $K$ and equal to 0 at $z_0$. Hence, $\varphi \equiv h - \varepsilon|z|^2$ is a test function for $u$ at $z_0$. However, since $\frac{\partial^2 \varphi}{\partial z \partial \bar{z}}(z_0) = -2\varepsilon I$, $u$ is not $\Lambda^{\mathbf{C}}_{\max}$-subharmonic on $X$. This proves that if $u$ is $\Lambda^{\mathbf{C}}_{\max}$-subharmonic on $X$, then $u$ is sub-the-pluriharmonics on $X$. □

*Remark 5.15.* — The proof shows that the following are equivalent:

(1) $u$ is locally sub-the-quadratic-pluriharmonics,
(2) $u$ is $\Lambda^{\mathbf{C}}_{\max}$-subharmonic,
(3) $u$ is sub-the-pluriharmonics,

since (3) $\Rightarrow$(1) is trivial and we have shown that (1) $\Rightarrow$(2) $\Rightarrow$(3).

Combining the Restriction Theorem 5.1 with the calculation (5.12) of the restricted subequation, and with Proposition 5.14, we have the difficult half of the next result.

THEOREM 5.16. — *A function $u \in \mathrm{USC}(X)$ is $\Lambda_q^{\mathbf{C}}$-subharmonic if and only if its restriction to each affine complex $q$-plane $V$ is sub-the-pluriharmonics on $X \cap V$.*

*Proof.* — Suppose $u$ is not $\Lambda_q^{\mathbf{C}}$-subharmonic on $X$. Then applying Lemma 2.2 we have (5.15) is true with $\lambda_q^{\mathbf{C}}(A) < 0$. Hence, taking $V$ equal to the span of the first $q$ eigenvectors we see that $A\big|_V < 0$, and so $u\big|_V$ is not sub-the-pluriharmonics on $V$. □

Similar results hold for branches of the quaternionic Monge-Ampère Equation. The details are omitted.

## 6. The geometric restriction theorem

In this section we extend our geometric cases, Theorems 3.2 and 5.6, to a full level of generality. This is done in three stages delineated as subsections. In the first we treat restriction to minimal submanifolds of $\mathbf{R}^n$ whose tangent planes lie in $\mathbb{G}$. In the next subsection this result is extended to riemannian manifolds. In the final, most general, case, $X \subset Z$ is a $k$-dimensional submanifold of a riemannian manifold $Z$ and the subequation $F = F_{\mathbb{G}} \subset J^2(Z)$ is determined by a closed subset $\mathbb{G} \subset G(p, TX)$ of the bundle of tangent $p$-planes on $Z$ where $p \geqslant k$.

In all of these cases, because of the additional hypotheses imposed on $X$, the restricted subequation is also geometrically determined, in fact, by the set $\mathbb{G}(TX)$ of $\mathbb{G}$-planes tangent to $X$. This follows from the algebraic result Theorem B.3 in Appendix B.

### Restriction to minimal $\mathbb{G}$-submanifolds

In this subsection the Restriction Theorem 3.2 will be generalized in two ways.

First , the "coefficients" of the subequation are allowed to "vary". That is, a closed subset $\mathbb{G} \subset X \times G(p, \mathbf{R}^n)$ is given with fibres $\mathbb{G}_x \subset G(p, \mathbf{R}^n)$ defined on an open set $X \subset \mathbf{R}^n$. Then the subequation $F$ with fibres $F_x$ is defined by the condition

$$\text{(3.1)}' \qquad \text{trace}\left(A\big|_W\right) \geqslant 0 \text{ for all } W \in \mathbb{G}_x.$$

As before, we say that $F$ is **geometrically determined** by $\mathbb{G} \subset X \times G(p, \mathbf{R}^n)$.

Second, the affine $\mathbb{G}$-planes in the Restriction Theorem 3.2 are replaced by $\mathbb{G}$-submanifolds with mean curvature zero.

DEFINITION 6.1. — *A $p$-dimensional submanifold $M$ of $X \subset \mathbf{R}^n$ is a* $\mathbb{G}$***-submanifold*** *if $T_xM \in \mathbb{G}_x$ for each $x \in M$.*

THEOREM 6.2. — *Suppose $u$ is a $\mathbb{G}$-plurisubharmonic function on $X \subset \mathbf{R}^n$ and $M$ is a $\mathbb{G}$-submanifold of $X$ which is minimal. Further assume that $\mathbb{G} \subset X \times G(p, \mathbf{R}^n)$ has a smooth neighborhood retract which preserves the fibres $\{x\} \times G(p, \mathbf{R}^n)$. If $u$ is $\mathbb{G}$-plurisubharmonic on $X$, then $u\big|_M$ is $\Delta_M$-subharmonic, where $\Delta_M$ is the Laplace-Beltrami operator for the induced metric on $M$.*

*Proof.* — The conclusion is local. Choose a local orthonormal frame field $e_1, \ldots, e_p$ on $M$ and extend it to an orthonormal frame field $e_1, \ldots, e_p$ in a neighborhood $U$ in $\mathbf{R}^n$. Define

$$W(x) = \rho\left(\operatorname{span}\{e_1(x), \ldots, e_p(x)\}\right)$$

where $\rho$ is the neighborhood retract onto $\mathbb{G}$. Then $W(x)$ defines a linear operator

$$(\mathbb{L}f)(x) \equiv \langle P_{W(x)}, \operatorname{Hess}_x f\rangle, \quad \text{for } f \in C^\infty(U) \tag{6.1}$$

(where $P_W$ denotes orthogonal projection onto $W$). Since each $W(x) \in \mathbb{G}$, we see that if $f$ is $\mathbb{G}$-plurisubharmonic, then $f$ is $\mathbb{L}$-subharmonic. Since $W(x) = T_xM$ for all $x \in M$ we have

$$(\mathbb{L}f)(x) = \langle T_xM, \operatorname{Hess}_x f\rangle = (\Delta_M f)(x) + (H_M f)(x) \ \forall x \in M$$

where $H_M$ is the mean curvature vector field of $M$ (see [14] for example). Since $M$ is a minimal submanifold, this proves that

$$(\mathbb{L}f)(x) = (\Delta_M f)(x) \ \forall x \in M \text{ and } f \in C^\infty(U). \tag{6.2}$$

Now make a coordinate change so that $M$ becomes $X = \mathbf{R}^p \times \{0\} \subset \mathbf{R}^p \times \mathbf{R}^{n-p}$. By $(3)'$ in Remark 5.11 the linear restriction hypothesis is satisfied. Therefore Theorem 5.10 implies that if an u.s.c. function $u$ is $\mathbb{G}$-psh, then $u\big|_M$ is $\Delta_M$-subharmonic. □

*Remark 6.3.* — Here we used the obvious fact that $F_1 \subset F_2 \Rightarrow F_1(X) \subset F_2(X)$ to conclude that if $u$ is $\mathbb{G}$-plurisubharmonic, then $u$ is $\mathbb{L}$-subharmonic.

## Riemannian manifolds

The result of the last subsection can be carried over to a completely general version of Theorem 3.2. Let $Z$ be a riemannian manifold of dimension $n$ and $\mathbb{G} \subset G(p, TZ)$ a closed subset of the bundle of tangent $p$-planes

on $Z$. We again assume that $\mathbb{G} \subset G(p, TZ)$ admits a smooth neighborhood retraction which preserves the fibres of the projection $G(p, TZ) \to Z$. As before $\mathbb{G}$ determines a natural subequation $F_{\mathbb{G}}$ on $Z$ defined by the condition that

$$\operatorname{trace}\left\{\operatorname{Hess} u\big|_W\right\} \geqslant 0 \text{ for all } W \in \mathbb{G}.$$

where $\operatorname{Hess} u$ denotes the riemannian hessian of $u$. (See [14, 15] for examples and details.) The corresponding $F$-subharmonic functions are again called **$\mathbb{G}$-plurisubharmonic functions**.

By a **$\mathbb{G}$-submanifold** of $Z$ we mean a $p$-dimensional submanifold $X \subset Z$ such that $T_x X \in \mathbb{G}$ for all $x \in X$. The following result generalizes a basic theorem in [16] [(1)] for $C^2$-functions to general upper semi-continuous $\mathbb{G}$-plurisubharmonic functions.

THEOREM 6.4. — *Let $X \subset Z$ be a $\mathbb{G}$-submanifold which is minimal (mean curvature zero). Then restriction to $X$ holds for $F_{\mathbb{G}}$. In other words, the restriction of any $\mathbb{G}$-plurisubharmonic function to $X$ is subharmonic in the induced riemannian metric on $X$.*

*Proof.* — Choose local coordinates $z = (x, y)$ on a neighborhood of a fixed point $(x_0, y_0)$ in $\mathbf{R}^p \times \mathbf{R}^q$, with $q = n - p$, so that $X$ corresponds locally to the affine subspace $\{y = y_0\}$. Choose a local extension of the $\mathbb{G}$-plane field $TX$ to a $\mathbb{G}$-plane field $P$ defined on a neighborhood $U$ of $(x_0, y_0)$ by taking any local extension and composing it with the neighborhood retraction to $\mathbb{G}$ as in the proof of Theorem 6.2. Consider the linear operator

$$\mathbb{L}(u) \equiv \operatorname{trace}\left\{\operatorname{Hess} u\big|_P\right\}$$

and note that any function which is $\mathbb{G}$-psh is also $\mathbb{L}$-subharmonic on $U$. It will suffice to establish the linear restriction hypothesis for $\mathbb{L}$.

To see this we note that at points of $X$ the operator $\mathbb{L}$ can be written as

$$\mathbb{L}(u) = \sum_{i,j=1}^{p} g^{ij} \left\{ \frac{\partial^2 u}{\partial x_i \partial x_j} - \sum_{k=1}^{p} \Gamma_{ij}^k \frac{\partial u}{\partial x_k} \right\} - \sum_{\alpha=1}^{q} \sum_{i,j=1}^{p} g^{ij} \Gamma_{ij}^{\alpha} \frac{\partial u}{\partial y_\alpha} \tag{6.3}$$

where $g^{ij}$ denotes the inverse metric tensor and $\Gamma_{ij}^k$ the Christoffel symbols of the riemannian metric in these coordinates. Equation (6.3) can be rewritten as

$$\mathbb{L}(u) = \Delta_X u - H \cdot u$$

(1) where $F$ was denoted by $\mathcal{P}^+(\mathbb{G})$.

where $\Delta_X$ is the Laplace-Beltrami operator for the induced metric on $X$ and $H$ is the mean curvature vector field of $X$. Since $H \equiv 0$ by hypothesis, the linear restriction hypothesis (Remark 5.11, $(3)'$) is satisfied and Theorem 5.10 applies to complete the proof. □

### The General Geometric Restriction Theorem

The results of the last two sections can be expanded to a more general situation. Let $Z$ and $\mathbb{G} \subset G(p, TZ)$ be as in the previous subsection. Fix a submanifold $X \subset Z$ of dimension $m \geqslant p$ and consider the compact subset $\mathbb{G}(TX) = \{W \in \mathbb{G} \colon W \subset TX\} \subset G(p, TX)$ of $\mathbb{G}$*-planes tangent to* $X$. We say that $X$ is $\mathbb{G}$**-regular** if each tangent $\mathbb{G}$-plane at a point $x$ can be extended to a tangent $\mathbb{G}$-plane field in a neighborhood of $x$ in $X$.

The set $\mathbb{G}(TX)$ defines a subequation $F_{\mathbb{G}(TX)}$ on $X$ by the requirement that

$$\operatorname{trace}\left\{\operatorname{Hess}_X u\big|_W\right\} \geqslant 0 \text{ for all } W \in \mathbb{G}(TX)$$

for $C^2$-functions $u$, where as before, $\operatorname{Hess}_X$ denotes the riemannian hessian on $X$.

Recall that the *second fundamental form* $B$ of $X$ is a symmetric bilinear form on $TX$ with values in the normal bundle $NX$ defined by $B_{V,W} = (\nabla_V \widetilde{W})^N$ where $\widetilde{W}$ is any extension of $W$ to a vector field tangent to $X$ (*cf.* [20]) For $V, W \in T_xX$ the ambient $Z$-hessian and the intrinsic $X$-hessian differ by the second fundamental form (*cf.* [14, 15]), *i.e.,*

$$(\operatorname{Hess}_Z u)(V, W) = (\operatorname{Hess}_X u)(V, W) + B_{V,W} u \tag{6.4}$$

Definition 6.5. — *The submanifold $X$ is said to be* $\mathbb{G}$***-flat*** *if it is $\mathbb{G}$-regular and*

$$\operatorname{trace}\left\{B\big|_W\right\} = 0 \text{ for all } W \in \mathbb{G}(TX).$$

Theorem 6.6 (The Geometric Restriction Theorem). — *Let $X \subset Z$ be a $\mathbb{G}$-flat submanifold. Then the restriction of any $\mathbb{G}$-plurisubharmonic function to $X$ is $\mathbb{G}(TX)$-plurisubharmonic.*

*Note.* — The simplest interesting case occurs when $\dim(X) = p$ and $X$ is a $\mathbb{G}$-manifold. Then $X$ is $\mathbb{G}$-flat if and only if it is minimal ($\mathbb{G}$-regularity holds automatically). Thus Theorem 6.6 generalizes Theorem 6.4, which in turn contains Theorem 6.2.

Perhaps the next interesting case is that of a real hypersurface $X$ in a Kähler manifold $Z$, where the subset $\mathbb{G} \subset G_{\mathbf{R}}(2, TZ)$ consists of the complex tangent lines. We leave it to the reader to verify that in this case: *$X$ is $\mathbb{G}$-flat if and only if $X$ is Levi-flat.*

*Proof of Theorem 6.6.* — From the $\mathbb{G}$ regularity of $X$ we have the following elementary fact.

LEMMA 6.7. — *A function $u \in \mathrm{USC}(X)$ is $\mathbb{G}(TX)$-psh if and only if for each tangent $\mathbb{G}$-plane field $W$ defined on an open subset $U \subset X$, the function $u\big|_U$ is $\mathbb{L}_W$-subharmonic, where $\mathbb{L}_W$ is the linear subequation on $U$ defined by $\mathbb{L}_W(v) \equiv \mathrm{tr}_W\{\mathrm{Hess}_X\, v\} \geqslant 0$ for $v \in C^2$.*

*Proof.*

($\Leftarrow$) Let $\varphi$ be a test function for $u$ at $x_0 \in X$. Fix $W_0 \in \mathbb{G}(T_{x_0}X)$. Extend $W_0$ to a local $\mathbb{G}(TX)$-plane field $W$. Then by assumption $\mathrm{tr}_W\{\mathrm{Hess}_X\, \varphi\} \geqslant 0$. This proves that $\mathrm{tr}_{W_0}\{\mathrm{Hess}_X\, \varphi\} \geqslant 0$ for all $W_0 \in \mathbb{G}(T_{x_0}X)$, *i.e.*, $\mathrm{Hess}_{x_0}\, \varphi \in F_{\mathbb{G}(T_{x_0}X)}$.

($\Rightarrow$) Suppose $u$ is $\mathbb{G}(TX)$-psh, and let $W$ be a tangent $\mathbb{G}$ plane field defined on an open set $U \subset X$. Fix $x_0 \in U$ and choose a test function $\varphi$ for $u$ at $x_0$. Since $u$ is $\mathbb{G}(TX)$-psh, we have $\mathrm{tr}_{W_0}\{\mathrm{Hess}_X\, \varphi\} \geqslant 0$ for all $W_0 \in \mathbb{G}(T_{x_0}X)$. Hence $u$ is $\mathbb{L}_W$-subharmonic on $U$. □

The remainder of the proof of Theorem 6.6 now closely follows the argument given for the proof of Theorem 6.4, by choosing similar coordinates and extending the intrinsic operators $\mathbb{L}_W$ into $Z$. □

*Example 6.8 ($\mathbb{G}$-regularity is necessary).* — Let $\mathbb{G} = \{x\text{-axis}\}$ in $\mathbf{R}^2$, and set $X = \{(x, y)\colon y = x^4\}$. Then $X$ has a tangent $\mathbb{G}$-plane only at the origin. The second fundamental form (*i.e.*, the curvature) is zero at the origin, however $\mathbb{G}$-regularity clearly fails. Restriction also fails. Consider the strictly $\mathbb{G}$-psh function $u(x, y) = \varepsilon x^2 - |y|^{\frac{1}{2}}$. Then $u\big|_X = u(x, x^4) = -(1-\varepsilon)x^2$ in the parameter $x$, and one sees easily that for $\varepsilon$ small, $\mathrm{Hess}_0\, u = \frac{d^2u}{ds^2}(0) < 0$ (where $s$ = arc-length parameter).

## 7. Jet equivalence of subequations

In this section and the next one we suppose that a subequation $F$ is given on a smooth manifold $Z$. No riemannian assumption will be made. In particular, $F$ is a closed subset of the 2-jet bundle $J^2(Z)$. The 0-jet bundle $\mathbf{R}$ splits off as $J^2(Z) = \mathbf{R} \oplus J^2_{\mathrm{red}}(Z)$ leaving the bundle of reduced 2-jets $J^2_{\mathrm{red}}(Z)$. The bundle of reduced 1-jets is simply $T^*Z$ the cotangent bundle of $Z$.

### Restriction

If $X$ is a submanifold of $Z$, let $i_X^*$ denote the restriction of 2-jets to $X \subset Z$. Then

$$\begin{array}{ccccccccc} 0 & \longrightarrow & \mathrm{Sym}^2(T^*Z) & \longrightarrow & J^2_{\mathrm{red}}(Z) & \longrightarrow & T^*Z & \longrightarrow & 0 \\ & & \downarrow i_X^* & & \downarrow i_X^* & & \downarrow i_X^* & & \\ 0 & \longrightarrow & \mathrm{Sym}^2(T^*X) & \longrightarrow & J^2_{\mathrm{red}}(X) & \longrightarrow & T^*X & \longrightarrow & 0 \end{array} \tag{7.1}$$

is commutative with exact rows. Note that $i_X^*\colon \mathrm{Sym}^2(T^*Z) \to \mathrm{Sym}^2(T^*Z)$ is the restriction of quadratic forms on $TZ$ to quadratic forms on $TX$, and that the quotient map $i_X^*\colon T^*Z \to T^*X$ is restriction of 1-forms.

### Automorphisms

To begin, an automorphism of the jet bundle $J^2(Z) = \mathbf{R} \oplus J^2_{\mathrm{red}}(Z)$ is required to split as the identity on the 0-jet factor $\mathbf{R}$ and an automorphism of the reduced jet bundle $J^2_{\mathrm{red}}(Z)$. Hence it suffices to define automorphisms of the reduced jet bundle.

Definition 7.1. — *An* ***automorphism*** *of $J^2_{\mathrm{red}}(Z)$ is a bundle isomorphism $\Phi\colon J^2_{\mathrm{red}}(Z) \to J^2_{\mathrm{red}}(Z)$ which maps the subbundle $\mathrm{Sym}^2(T^*Z)$ to itself and has the further property that this restricted isomorphism $\Phi\colon \mathrm{Sym}^2(T^*Z) \to \mathrm{Sym}^2(T^*Z)$ is induced by a bundle isomorphism*

$$h = h_\Phi\colon T^*Z \longrightarrow T^*Z. \tag{7.2}$$

This means that for $A \in \mathrm{Sym}^2(T^*Z)$,

$$\Phi(A) = hAh^t, \tag{7.3}$$

that is,

$$\Phi(A)(v, w) = A(h^t v, h^t w) \text{ for } v, w \in TZ.$$

Because of the upper short exact sequence in (7.1) each automorphism $\Phi$ of $J^2_{\mathrm{red}}(Z)$ induces a bundle isomorphism

$$g = g_\Phi\colon T^*Z \to T^*Z. \tag{7.4}$$

This bundle isomorphism is *not* required to agree with $h$ in (7.2).

Lemma 7.2. — *The automorphisms of $J^2(Z)$ form a group. They are the sections of the bundle of groups whose fibre at $z \in Z$ is the group of automorphisms of $J^2_z(Z)$ defined above.*

*Proof.* — See [15, §4]. □

PROPOSITION 7.3. — *With respect to any splitting*

$$J^2(Z) = \mathbf{R} \oplus T^*Z \oplus \mathrm{Sym}^2(T^*Z)$$

*of the upper short exact sequence* (7.1)*, a bundle automorphism has the form*

$$\Phi(r, p, A) = (r, gp, hAh^t + L(p)) \tag{7.5}$$

*where $g$ and $h$ are smooth sections of the bundle* $\mathrm{End}(T^*Z)$ *and $L$ is a smooth section of the bundle* $\mathrm{Hom}(T^*Z, \mathrm{Sym}^2(T^*Z))$*.*

*Proof.* — Obvious. □

*Example 1.* — The trivial 2-jet bundle on $\mathbf{R}^n$ has fibre

$$\mathbf{J}^2 = \mathbf{R} \times \mathbf{R}^n \times \mathrm{Sym}^2(\mathbf{R}^n).$$

with automorphism group

$$\mathrm{Aut}(\mathbf{J}^2) \equiv \mathrm{GL}_n \times \mathrm{GL}_n \times \mathrm{Hom}(\mathbf{R}^n, \mathrm{Sym}^2(\mathbf{R}^n))$$

where the action is given by

$$\Phi_{(g,h,L)}(r, p, A) = (r, gp, hAh^t + L(p)).$$

and the group law is

$$(\bar{g}, \bar{h}, \bar{L}) \cdot (g, h, L) = (\bar{g}g, \bar{h}h, \bar{h}L\bar{h}^t + \overline{L} \circ g).$$

*Example 2.* — Given a local coordinate system $(x_1, \ldots, x_n)$ on an open set $U \subset Z$, the canonical trivialization

$$J^2(U) = U \times \mathbf{R} \times \mathbf{R}^n \times \mathrm{Sym}^2(\mathbf{R}^n) \tag{7.6}$$

is determined by the coordinate 2-jet $J_x u = (u, Du, D^2u)$ evaluated at $x$. With respect to this splitting, every automorphism is of the form

$$\Phi(u, Du, D^2u) = (u, gDu, h \cdot D^2u \cdot h^t + L(Du)) \tag{7.7}$$

where $g_x, h_x \in \mathrm{GL}_n$ and $L_x \colon \mathbf{R}^n \to \mathrm{Sym}^2(\mathbf{R}^n)$ is linear for each point $x \in U$.

### Jet equivalence

DEFINITION 7.4. — *Two subequations $F, F' \subset J^2(Z)$ are **jet equivalent** if there exists an automorphism $\Phi\colon J^2(Z) \to J^2(Z)$ with $\Phi(F) = F'$.*

DEFINITION 7.5. — *A subequation $F \subset J^2(Z)$ is **locally jet equivalent to a constant coefficient subequation** if each point $x$ has a distinguished coordinate neighborhood $U$ so that $F\big|_U$ is jet equivalent to a constant coefficient subequation $U \times \mathbf{F}$ in those distinguished coordinates.*

LEMMA 7.6. — *Suppose $Z$ is connected and $F \subset J^2(Z)$ is locally jet equivalent to a constant coefficient subequation. Then there is a subequation $\mathbf{F} \subset \mathbf{J}^2$, unique up to equivalence, such that $F$ is locally jet equivalent to $U \times \mathbf{F}$ on every distinguished coordinate chart.*

*Proof.* — In the overlap of any two distinguished charts $U_1 \cap U_2$ choose a point $x$. Then the local equivalences $\Phi_1$ and $\Phi_2$, restricted to $F_x$, determine an equivalence from $\mathbf{F}_1$ to $\mathbf{F}_2$. Thus the local constant coefficient equations on these charts are all equivalent, and they can be made equal by applying the appropriate constant equivalence on each chart. □

*Remark 7.7.* — The notion of jet equivalence arises naturally when considering the group of germs of diffeomorphisms which fix a point $x_0$, acting on $J^2_{x_0}$. Namely, if $\varphi$ is a local diffeomorphism fixing $x_0$, then in local coordinates (as in Example 2 above) the right action on $J^2_{x_0}$, induced by the pull-back $\varphi^*$ on 2-jets, is given by (7.7) where $g_{x_0} = h_{x_0}$ is the transpose of the Jacobian matrix $((\frac{\partial \varphi^i}{\partial x_j}))$ and $L_{x_0}(Du) = \sum_{k=1}^n \frac{\partial^2 \varphi^k}{\partial x_i \partial x_j}(x_0) u_k$. Thus with jet coordinates $(r, p, A)$ at $x_0$

$$\varphi^*(r, p, A) = (r, gp, gAg^t + D^2_{x_0}(\varphi) \cdot p).$$

Note, however, that this applies *only* at the fixed point $x_0$.

*Cautionary Note.* — A local equivalence $\Phi\colon F \to F'$ does not take $F$-subharmonic functions to $F'$-subharmonic functions. In fact, for $u \in C^2$, $\Phi(J^2 u)$ is almost never the 2-jet of a function. It happens if and only if $\Phi(J^2 u) = J^2 u$.

### Relative automorphisms and relative jet equivalence

Suppose now that $i\colon X \hookrightarrow Z$ is an embedded submanifold.

DEFINITION 7.8. — *A **relative automorphism of** $J^2(Z)$ **with respect to** $X$ is an automorphism $\Phi\colon J^2(Z) \to J^2(Z)$ such that on $X$ the diagram*

$$\begin{array}{ccc} J^2(Z) & \xrightarrow{\Phi} & J^2(Z) \\ {\scriptstyle i^*}\big\downarrow & & \big\downarrow{\scriptstyle i^*} \\ J^2(X) & \xrightarrow{\varphi} & J^2(X) \end{array}$$

*commutes for some automorphism $\varphi\colon J^2(X) \to J^2(X)$.*

Relative automorphisms with respect to $X$ are a subgroup of the automorphisms of $J^2(Z)$.

Fix a splitting $J^2(Z) = \mathbf{R} \oplus T^*Z \oplus \mathrm{Sym}^2(T^*Z)$, and let $g$, $h$ and $L$ be associated to an automorphism $\Phi$ as in Proposition 7.3. Then one easily checks that: *$\Phi$ is a relative automorphism of $J^2(Z)$ with respect to $X$ if and only if*

$$g^t(TX) \subset TX,\ h^t(TX) \subset TX \quad \text{and} \quad L_{N^*X,\mathrm{Sym}^2(T^*X)} = 0. \tag{7.8}$$

Here $L_{N^*X,\mathrm{Sym}^2(T^*X)}$ denotes the restriction of $L$ to $N^*X$ followed by the restriction of quadratic forms in $\mathrm{Sym}^2(T^*Z)$ to $\mathrm{Sym}^2(T^*X)$.

DEFINITION 7.9. — *Two subequations $F, F' \subset J^2(Z)$ are **jet equivalent modulo** $X$ if $F' = \Phi(F)$ for some relative automorphism $\Phi$ with respect to $X$.*

If $F, F' \subset J^2(Z)$ are jet equivalent modulo $X$, then the induced subequations $H = i^*F$ and $H' = i^*F'$ are jet equivalent on $X$.

By an *adapted coordinate neighborhood* of a point $z_0 = (x_0, y_0) \in X$ we mean a local coordinate system $z = (x, y)$ on a neighborhood $U$ of $z_0$ such that $X \cap U = \{(x, y)\colon y = y_0\}$.

DEFINITION 7.10. — *The subequation $F \subset J^2(Z)$ is **locally jet equivalent modulo $X$ to a constant coefficient subequation** if each point in $X$ has an adapted coordinate neighborhood $U$ so that $F\big|_U$ is jet equivalent modulo $X$ to a constant coefficient subequation $U \times \mathbf{F}$ in those adapted coordinates.*

Now we examine what this means in more detail. Suppose that $z = (x, y) \in \mathbf{R}^N = \mathbf{R}^n \times \mathbf{R}^m$ is the adapted coordinate system and $\Phi\colon J^2(U) \to J^2(U)$ is the jet equivalence modulo $X$. By Proposition 7.3, $\Phi$ acting on a coordinate 2-jet $(u, Du, D^2u)$ must be of the form

$$\Phi(J) = \Phi(u, Du, D^2u) = (u, gDu, hD^2uh^t + L(Du)). \tag{7.9}$$

Moreover, we have

$$J \in F \iff \Phi(J) \in \mathbf{F}. \tag{7.10}$$

With respect to the splitting $\mathbf{R}^n \times \mathbf{R}^m$ into $x$ and $y$ coordinates, each coordinate 2-jet J can be written as

$$J = \left(r, (p,q), \begin{pmatrix} A & C \\ C^t & B \end{pmatrix}\right), \quad \text{and} \quad i^*(J) = (r, p, A).$$

is the restriction of $J$ to $X$. The sections $g$ and $h$ can be written in block form as

$$g = \begin{pmatrix} g_{11} & g_{12} \\ g_{21} & g_{22} \end{pmatrix} \quad \text{and} \quad h = \begin{pmatrix} h_{11} & h_{12} \\ h_{21} & h_{22} \end{pmatrix}. \tag{7.11}$$

Also $L$ can be decomposed into the sum $L = L' + L''$ where $L' \in \mathrm{End}(\mathbf{R}^n, \mathrm{Sym}^2(\mathbf{R}^N))$ and $L'' \in \mathrm{End}(\mathbf{R}^m, \mathrm{Sym}^2(\mathbf{R}^N))$. Each of $L, L', L''$ can be blocked into (1,1), (1,2), (2,1) and (2,2) components in $\mathrm{Sym}^2(\mathbf{R}^n \oplus \mathbf{R}^m)$, in analogy with $g$ and $h$ above.

Now we can compute the restriction $i^*\Phi(J)$ of $\Phi(J)$. Namely,

$$\begin{aligned} i^*\Phi(J) = (r, g_{11}p + g_{12}q, h_{11}Ah_{11}^t + h_{12}C^t h_{11}^t \\ + h_{11}Ch_{12}^t + h_{12}Bh_{12}^t + L'_{11}(p) + L''_{11}(q)) \end{aligned} \tag{7.12}$$

In order for $\Phi$ to be a jet equivalence modulo $X$ this must agree with an automorphism $\varphi\colon J^2(U \cap X) \to J^2(U \cap X)$, which is the case if and only if on $X$

$$g_{12} = 0, \quad h_{12} = 0, \quad \text{and} \quad L''_{11} = 0 \tag{7.13}$$

so that

$$\varphi(r, p, A) = \big(r, g_{11}p, h_{11}Ah_{11}^t + L'_{11}(p)\big) \tag{7.14}$$

*Final Note 7.11 (Affine Jet Equivalence).* — The above discussion extends easily to the more general case of *affine automorphisms*. The affine automorphism group is an extension of the automorphism group of $J^2(Z)$ via bundle translations by sections of $J^2(Z)$. (See [15, §6.3] for details.)

## 8. The restriction theorem for subequations derivable from a euclidean model

The next result does not include the Geometric Restriction Theorem 5.6 since the subset $\mathbb{G} \subset G(p, TX)$ may not even be a subbundle of $G(p, TX)$. However, it applies to some interesting non-geometric cases, and to some

cases of a geometric but non-riemannian type. The non-geometric application is given in the next Section 9. The non-riemannian application with a geometric flavor is given in the separate paper [10] where we prove that restriction holds for the intrinsically defined plurisubharmonic functions on an almost complex manifold.

THEOREM 8.1. — *Let $i\colon X \hookrightarrow Z$ be an embedded submanifold and $F \subset J^2(Z)$ a subequation. Assume that $F$ is locally jet equivalent modulo $X$ to a constant coefficient subequation $\mathbf{F}$. Set $\mathbf{H} \equiv \overline{i^*\mathbf{F}}$. Then $H \equiv \overline{i_X^* F}$ is locally jet equivalent to the constant coefficient subequation $\mathbf{H}$, and restriction holds. That is,*

$$u \text{ is } F \text{ subharmonic on } Z \Longrightarrow u\big|_X \text{ is } H \text{ subharmonic on } X$$

*Proof.* — Adopt the notation following Definition 7.10. By hypothesis (7.13) we have that

$$g_{12}(x,y) \text{ and } h_{12}(x,y) \text{ are } O(|y-y_0|) \text{ and } L''_{11}(x,y) = O(|y-y_0|). \tag{8.1}$$

We now show that $F$ satisfies the restriction hypothesis. Fix $(r_0, p_0, A_0) \in J^2_{x_0}(X)$ and suppose there are sequences $z_\varepsilon = (x_\varepsilon, y_\varepsilon)$ and $r_\varepsilon$ with

$$J_\varepsilon = \left( r_\varepsilon, \left( p_0 + A_0(x_\varepsilon - x_0), \frac{y_\varepsilon - y_0}{\varepsilon} \right), \begin{pmatrix} A_0 & 0 \\ 0 & \frac{1}{\varepsilon} I \end{pmatrix} \right) \in F_{z_\varepsilon} \tag{8.2}$$

and

$$x_\varepsilon \to x_0, \frac{|y_\varepsilon - y_0|^2}{\varepsilon} \to 0, r_\varepsilon \to r_0, \tag{8.3}$$

as $\varepsilon \to 0$. Now (8.2) is equivalent to the fact that

$$\Phi_{z_\varepsilon}(J_\varepsilon) \in \mathbf{F} \text{ for all } \varepsilon.$$

This means that the $(1,1)$-component

$$i^*\Phi_{z_\varepsilon}(J_\varepsilon) \in i^*\mathbf{F} \text{ for all } \varepsilon. \tag{8.4}$$

To show that $(r_0, p_0, A_0) \in H_{z_0} = \overline{i_X^* F_{z_0}}$ it will suffice to show that

$$i^*\Phi_{z_\varepsilon}(J_\varepsilon) \text{ converges to } \varphi(r_0, p_0, A_0) \text{ as } \varepsilon \to 0. \tag{8.5}$$

Write

$$i^*\Phi_{z_\varepsilon}(J_\varepsilon) = (r_\varepsilon, p_\varepsilon, A_\varepsilon)\,.$$

By (7.12)

$$p_\varepsilon = g_{11}(z_\varepsilon)(p_0 + A_0(x_\varepsilon - x_0)) + g_{12}(z_\varepsilon)\tfrac{1}{\varepsilon}(y_\varepsilon - y_0).$$

Now (8.1) and (8.3) imply that $p_\varepsilon \to g_{11}(z_0)p_0$. Furthermore, by (7.12)

$$A_\varepsilon = h_{11}(z_\varepsilon)A_0 h^t_{11}(z_\varepsilon) + \tfrac{1}{\varepsilon}h_{12}(z_\varepsilon)h^t_{12}(z_\varepsilon) + L'_{11}(z_e)\cdot(p_0 + A_0(x_\varepsilon - x_0)) + L''_{11}(z_e)\cdot((\tfrac{1}{\varepsilon}(y_\varepsilon - y_0)).$$

Again by (8.1) and (8.3) we have $A_\varepsilon \to h_{11}(z_0)A_0h^t_{11}(z_0) + L'_{11}(z_0)\cdot p_0$. Since $\varphi_{z_0}(r_0, p_0, A_0) = (r_0, g_{11}(z_0)p_0, h_{11}(z_0)A_0h^t_{11}(z_0) + L'_{11}(z_0)\cdot p_0)$, this completes the proof. □

## 9. Applications of this last Restriction Theorem

The second Restriction Theorem has a number of interesting applications. One is to the universally defined subequations on manifolds with topological $G$-structure (as in [15]).

We begin with the case of universal riemannian subequations. By a *euclidean model* we mean a closed subset

$$\mathbf{F} \subset \mathbf{J}^2_N = \mathbf{R}\times\mathbf{R}^N\times \mathrm{Sym}^2(\mathbf{R}^N) \tag{9.1}$$

with the properties that:

(1) $\mathbf{F} + (\mathbf{R}_-\times\{0\}\times\mathcal{P}) \subset \mathbf{F}$, where $\mathcal{P} \equiv \{A\in \mathrm{Sym}^2(\mathbf{R}^N)\colon A \geqslant 0\}$,
(2) $\mathbf{F} = \overline{\mathrm{Int}\,\mathbf{F}}$, and
(3) $\mathbf{F}$ is invariant under the natural action of $\mathrm{O}_N$ on $\mathbf{J}^2_N$.

Let $Z$ be a riemannian manifold of dimension $N$ and recall the canonical splitting

$$J^2(Z) = \mathbf{R}\times T^*Z\times \mathrm{Sym}^2(T^*Z) \tag{9.2}$$

given by the riemannian hessian

$$(\mathrm{Hess}\,u)(V,W) \equiv VWu - (\nabla_V W)u \tag{9.3}$$

(for vector fields $V$ and $W$; see [15].)

Definition 9.1. — *The model subequation* $\mathbf{F}$ *in* (9.1) *is* ***universal*** *because it canonically determines a subequation* $F \subset J^2(Z)$ *on any riemannian* $N$*-manifold* $Z$ *by the requirement that*

$$Ju_z = (u(z), (du)_z, \mathrm{Hess}_z\,u) \in F_z \iff [u(z), (du)_z, \mathrm{Hess}_z\,u] \in \mathbf{F} \tag{9.4}$$

*where* $[u(z), (du)_z, \mathrm{Hess}_z\,u]$ *denotes the coordinate representation of* $(u(z), (du)_z, \mathrm{Hess}_z\,u)$ *with respect to any orthonormal basis of* $T_zZ$*. We call* $F$ ***the subequation on*** $Z$ ***canonically determined by*** $\mathbf{F}$*.*

THEOREM 9.2 (Restriction for universal riemannian subequations). — *Let $Z$ be a riemannian manifold of dimension $N$ and $F \subset J^2(Z)$ a subequation canonically determined by an $O_N$-invariant universal subequation $\mathbf{F} \subset \mathbf{J}^2_N$ as above. Then restriction holds for $F$ to any totally geodesic submanifold $X \subset Z$.*

*Proof.*

$$Z \equiv \{x = (x', x'') \in \mathbf{R}^n \times \mathbf{R}^m \colon |x'| < 1, |x''| < 1\}, \quad \text{and}$$
$$X \equiv \{x = (x', 0) \in \mathbf{R}^n \times \mathbf{R}^m \colon |x'| < 1\},$$

with $n + m = N$. We may furthermore assume that

$$\partial'_i \perp \partial''_j \quad \text{along } X \text{ for all } i, j \tag{9.5}$$

in the given metric on $Z$ where

$$\partial'_i \equiv \frac{\partial}{\partial x'_i} \quad \text{and} \quad \partial''_j \equiv \frac{\partial}{\partial x''_j}.$$

To see this we choose our coordinates as follows. First choose a local coordinate map $\varphi \colon \{x', |x'| \leqslant 1\} \to X$. Fix a basis $\nu_1, \dots, \nu_m$ of the normal space to $X$ at $\varphi(0)$ and extend them to normal vector fields $\nu_1, \dots, \nu_m$ on $X$ by parallel translation along the curves corresponding to rays from the origin in the disk $\{x', |x'| \leqslant 1\}$. Applying the exponential map to $x''_1 \nu_1 \varphi((x')) + \cdots + x''_m \nu_m(\varphi(x'))$ gives the desired coordinates for $|x''| <$ some $\varepsilon$. (Of course, one can then renormalize to $|x''| < 1$.)

We now choose an orthonormal frame field $(e_1, \dots, e_{n+m}) = (e'_1, \dots, e'_n, e''_1, \dots, e''_m)$ on $Z$ (with respect to the given metric) so that along $X$

$$e'_1, \dots, e'_n \text{ are tangent to } X \quad \text{and} \quad e''_1, \dots, e''_m \text{ are normal to } X. \tag{9.6}$$

Our subequation $F \subset J^2(Z)$ is then given explicitly by the condition

$$\big(u, (e_1 u, \dots, e_{n+m} u), \operatorname{Hess} u(e_i, e_j)\big)_z \in \mathbf{F} \tag{9.7}$$

for $z \in Z$. We now write

$$e_i = \sum_{j=1}^{n+m} h_{ij} \partial_j \text{ for } i = 1, \dots, n+m$$

where $\partial \equiv (\partial', \partial'')$. From (9.5) we have that the matrix $h$ decomposes as

$$h = \begin{pmatrix} h' & 0 \\ 0 & h'' \end{pmatrix} \text{ along } X. \tag{9.8}$$

We now compute that

$$e_i u = \sum_j h_{ij} \partial_j u,$$

and

$$\begin{aligned}(\mathrm{Hess}\, u)(e_i, e_j) &= (\mathrm{Hess}\, u)\left(\sum_k h_{ik}\partial_k, \sum_\ell h_{j\ell}\partial_\ell\right)\\ &= \sum_{k,\ell} h_{ik}h_{j\ell}(\mathrm{Hess}\, u)(\partial_k, \partial_\ell)\\ &= \sum_{k,\ell} h_{ik}h_{j\ell}\left\{\partial_k\partial_\ell u - (\nabla_{\partial_k}\partial_\ell)\, u\right\}\\ &= \sum_{k,\ell} h_{ik}h_{j\ell}\left\{\partial_k\partial_\ell u - \sum_m \Gamma^m_{k\ell}\partial_m u\right\}\end{aligned}$$

where $\Gamma = \{\Gamma^m_{k\ell}\}$ are the classical Christoffel symbols. Expressed briefly, we have that

$$e\cdot u = hDu \quad \text{and} \quad (\mathrm{Hess}\, u)(e_*, e_*) = h(D^2u)h^t - \widetilde{\Gamma}\cdot Du$$

where $\widetilde{\Gamma} \equiv h\Gamma h^t$. Thus our condition (9.7) can be rewritten in terms of the coordinate jets as

$$\left(u,\, hDu,\, h(D^2u)h^t - \widetilde{\Gamma}\cdot Du\right) \in \mathbf{F}. \tag{9.9}$$

This says precisely that our subequation $F$ is jet equivalent to the constant coefficient subequation $\mathbf{F}$ in these coordinates.

We claim that this is an equivalence mod $X$. For this we must establish the conditions in (7.13). Note first that in this case $g = h$ and $h_{12} = 0$ by (9.8). For the last condition we use the fact that $X$ is totally geodesic. This means precisely that

$$\nabla_{\partial'_i}\partial'_j = \sum_{k=1}^n \Gamma^k_{ij}\partial'_k \text{ along } X,$$

*i.e.*, $\nabla_{\partial'_i}\partial'_j$ has no normal components along $X$ for all $1 \leqslant i, j \leqslant n$. This is exactly the third condition in (7.13).

Theorem 9.2 now follows from Theorem 8.1. □

Theorem 9.2 can be extended to the case where the riemannian manifold $Z$ has a topological reduction of the structure group to a subgroup

$$G \subset \mathrm{O}_N.$$

Such a reduction consists of an open covering $\{U_\alpha\}_\alpha$ of $Z$ and an orthonormal tangent frame field $e^\alpha = (e^\alpha_1, \ldots, e^\alpha_N)$ given on each open set $U_\alpha$ with the property that the change of framings

$$g_{\alpha\beta}\colon U_\alpha \cap U_\beta \longrightarrow G \subset \mathrm{O}_N$$

take their values in $G$.

The local frame fields $e_a$ are called **admissible**. Note that if $e$ on $U$ is an admissible frame field, one can add to the family of admissible framings, any frame field of the form $ge$ where $g\colon U \to G$ is a smooth map. We assume that our $G$-structure has a maximal family of admissible frame fields.

DEFINITION 9.3. — *Suppose $Z$ has a topological $G$-structure. A submanifold $X \subset Z$ is called $G$-**adaptable** if for every point $z \in X$ there is an admissible framing $e$ on a neighborhood $U$ of $z$ such that on $X \cap U$*

$$e_1, \dots, e_n \text{ are tangent to } X \cap U \quad \text{and} \quad e_{n+1}, \dots, e_N \text{ are normal to } X \cap U. \tag{9.10}$$

*Example 9.4.* — Suppose $G = \mathrm{U}_m \subset \mathrm{O}_{2m}$. Having a $\mathrm{U}_m$-structure on $Z$ is equivalent to having an orthogonal almost complex structure $J\colon TZ \to TZ$, $J^2 \equiv -I$ on $Z$. A $\mathrm{U}_m$-adaptable submanifold $X \subset Z$ is simply an almost complex submanifold, *i.e.,* having the property that $J(T_xX) = T_xX$ for all $x \in X$.

On a manifold with topological $G$-structure, we can enlarge the set of universal subequations by replacing property (3) above with

(3)′ $\mathbf{F}$ is invariant under the natural restricted action of $G$ on $\mathbf{J}^2_N$.

As above any such set $\mathbf{F}$ determines a subequation $F$ on $Z$.

THEOREM 9.5. — *Let $Z$ be a riemannian manifold with topological $G$-structure, and $F \subset J^2(Z)$ a subequation canonically determined by a $G$-invariant universal subequation $\mathbf{F} \subset \mathbf{J}^2_N$ satisfying (1), (2) and (3)′. Then restriction holds for $F$ to any totally geodesic $G$-adaptable submanifold $X \subset Z$.*

*Proof.* — The proof exactly follows the one given for Theorem 9.2. One merely has to choose the local frame field $e$ with property (9.6) to be an admissible field (*cf.* (9.10)). Details are left to the interested reader. □

*Note 9.6.* — Every almost complex manifold $(Z, J)$ admits many almost complex submanifolds of dimension one (pseudo-holomorphic curves) by a classical result of Nijenhuis and Woolf [21]. In fact there exist pseudo-holomorphic curves in every complex tangent direction at every point. It is standard to define an upper semi-continuous function to be plurisubharmonic if its restriction to every such curve is subharmonic. Using Theorem 8.1 above, the authors have proved in [10] that this standard definition of plurisubharmonicity coincides with the viscosity definition coming from an intrinsically defined subequation $F(J)$ on $Z$. They also show in [10] that

the standard plurisubharmonic functions are, in a precise sense, equivalent to the plurisubharmonic distributions on $(Z, J)$.

Theorem 9.2 asserts that every universal riemannian subequation satisfies restriction to totally geodesic submanifolds. Of course if the submanifold $X$ is too small, this restriction is trivial, *i.e.*, $i^*F = J^2(X)$. One extreme example of this is the Laplace-Beltrami equation given by $\mathbf{F} = \{(r, p, A)\colon \operatorname{tr} A \geqslant 0\}$ where all submanifolds (even hypersurfaces) are too small. Nevertheless, there are also many subequations which have interesting restrictions. One such is the classical $\mathbf{F} = \{(r, p, A)\colon A \geqslant 0\}$ corresponding to riemannian convex functions. This branch of Monge-Ampère falls under the aegis of Geometric Restriction Theorem 6.6, but the other branches are not covered by previous results. Recall the constant coefficient case Example 2.5/5.2.

*Example 9.7 (The Monge-Ampère equation).* — Given $A \in \operatorname{Sym}^2(\mathbf{R}^N)$, let $\lambda_1(A) \leqslant \cdots \leqslant \lambda_N(A)$ denote as before the *ordered eigenvalues* of $A$. Define for $\mu \in \mathbf{R}$

$$\mathbf{\Lambda}^\mu_q \equiv \{(r, p, A) \in \mathbf{J}^2_N\colon \lambda_q(A) \geqslant \mu\}.$$

Let $\Lambda^\mu_q(Z)$ be the induced subequation on the riemannian manifold $Z$. Using (5.2) one computes that for a submanifold $i\colon X \subset Z$

$$i^*\Lambda^\mu_q(Z) = \Lambda^\mu_q(X). \tag{9.11}$$

This example extends directly to the **inhomogeneous** subequation

$$\lambda_q(A) \geqslant \mu(x)$$

for a continuous function $\mu(x)$, by using the local affine jet equivalence $\Phi(A) = A + \mu(x) \cdot I$ to $\Lambda^0_q(Z)$. (See Note 7.11.)

## Appendix A. Elementary examples where restriction fails

As noted in Examples 5.5 and 6.8 restriction may fail. Here are two more elementary examples where restriction, and therefore also the restriction hypothesis, fail. In these examples the restricted set $i^*F$ is closed and hence is a subequation.

*Example A.1 (First Order).* — Define $F$ on $\mathbf{R}^2$ by $p \pm y^i q^j \geqslant 0$ (where $i$ and $j$ are positive integers). Then for the $x$-axis, the restricted subequation $H \equiv i^*F$ is defined by $p \geqslant 0$.

**Case $j > i$.** Restriction to $\{y = 0\}$, and hence the restriction hypothesis, fails. Consider $u(x,y) = -x + \frac{1}{\alpha}|y|^\alpha$ with $\alpha > 0$ small. Then $p = -1$, and with the right choice of $\pm$ we have $\pm y^i q^j = |y|^{i+j\alpha-j}$. Thus $p \pm y^i q^j = -1 + |y|^\beta \geqslant 0$ with $\beta < 0$. This proves that $u$ is $F$-subharmonic if $|y| > 0$ is small. At points $(x,y) = (x,0)$ there are no test functions. Thus $u$ is $F$-subharmonic. However, the restriction $u\big|_X = -x$ is not $H \equiv i^*F$-subharmonic, since $H$ is defined by $p \geqslant 0$.

**Case $j \leqslant i$.** The restriction hypothesis, and hence restriction, holds on $\{y = 0\}$. Assume (4.5) and (4.6). Define $p_\varepsilon \equiv p_0 + A_0(x_\varepsilon - x_0)$ and $q_\varepsilon \equiv \frac{1}{\varepsilon}(y_\varepsilon - y_0) = \frac{1}{\varepsilon}y_\varepsilon$. By (4.5) we know that $p_\varepsilon \pm y_\varepsilon^i q_\varepsilon^j \geqslant 0$. By (4.6) we have that $p_\varepsilon \to p_0$ and $|y_\varepsilon^i q_\varepsilon^j| = \frac{1}{\varepsilon^j}|y_\varepsilon^{i+j}| \leqslant |\frac{y_\varepsilon^2}{\varepsilon}|^j \to 0$. This proves $p_0 \geqslant 0$.

*Example A.2 (Linear second-order and geometrically defined).* — Let $Z \equiv \mathbf{R}^2$ with coordinates $z = (x,y)$ and set $X = \{y = 0\}$. Given a section $W(z)$ of $G(1,\mathbf{R})$ we can write $W(z) \equiv \operatorname{span}\{\cos\theta(z)e_1 + \sin\theta(z)e_2\}$, defining $\theta(z) \bmod \pi$. Then

$$P_{W(z)} \equiv \begin{pmatrix} \cos^2\theta(z) & \cos\theta(z)\sin\theta(z) \\ \cos\theta(z)\sin\theta(z) & \sin^2\theta(z) \end{pmatrix}.$$

The corresponding geometrically defined equation is linear:

$$\mathbb{L}u = \operatorname{tr}\left(D^2u\big|_{W(z)}\right) = \langle P_{W(z)}, D^2u\rangle.$$

Set $\sin^2\theta(z) \equiv |y|^\alpha$. Then

$$\mathbb{L} = (1-|y|^\alpha)D_x^2u + 2|y|^{\alpha/2}(1-|y|^\alpha)^{1/2}D_{x,y}^2u + |y|^\alpha D_y^2u.$$

Consider the function

$$u(x,y) \equiv -\frac{1}{2}|x|^2 + \frac{1}{2-\beta}|y|^{2-\beta} \tag{A.1}$$

with $0 < \alpha < \beta < 2$. At points $y = 0$ there are no test functions for $u$. Otherwise $D_x^2u = -1$, $D_{x,y}^2u = 0$, and $D_y^2u = (1-\beta)|y|^{-\beta}$. Hence

$$\mathbb{L}u = -(1-|y|^\alpha) + \frac{1-\beta}{|y|^{\beta-\alpha}}.$$

Since $\alpha < \beta$, $u$ is $\mathbb{L}$-subharmonic if $|y|$ is small. However, the restriction satisfies $\mathbb{L}^X\varphi = \varphi''$, and $\varphi(x) \equiv u(x,0) = -\frac{1}{2}|x|^2$ is not convex. Thus restriction does not hold for $\mathbb{L}$ even though $\mathbb{L}$ is linear and $\mathbb{L}$ is geometrically defined by the closed subset $\mathbb{G} \equiv \{W(z)\colon z \in \mathbf{R}^2\} \subset G(1,\mathbf{R}^2)$. The restriction hypothesis fails here. Comparing with Theorem 6.4, there is no smooth neighborhood retract onto $\mathbb{G}$; while comparing with Theorem 5.10, the linear restriction hypothesis is satisfied, but the coefficients are not smooth, only continuous.

This counterexample in $\mathbf{R}^2$ can be extended to $\mathbf{R}^n \times \mathbf{R}^m$ with $u$ still defined by (A.1). For simplicity, first consider the following linear equation even though it is not geometrically defined. The notation is conscripted from (4.1)

$$\mathbb{L}\varphi = \operatorname{tr} A + |y|^\alpha \operatorname{tr} B \geqslant 0.$$

for a constant $\alpha > 0$. Assume $\alpha < \beta < 2$. Note that $D^2(\frac{1}{2-\beta}|y|^{2-\beta}) = |y|^{-\beta}\{I - \beta\hat{y}\circ\hat{y}\}$ where $\hat{y} = y/|y|$. Hence $\operatorname{tr}\{D^2(\frac{1}{2-\beta}|y|^{2-\beta})\} = (m-\beta)|y|^{-\beta}$. For $y \neq 0$ we have $\mathbb{L}u = -n + (m-\beta)|y|^{\alpha-\beta} \geqslant 0$. Since $\alpha - \beta < 0$, if $|y| > 0$ is sufficiently small, then we have $\mathbb{L}u \geqslant 0$. As in $\mathbf{R}^2$, $u$ is $\mathbb{L}$-subharmonic for $|y|$ small, as claimed.

The restricted subequation $H$ on $\{y = 0\}$ is just $\Delta_x u \geqslant 0$, which fails in this case. Hence, restriction and therefore also the restriction hypothesis fail in this case. We leave it to the reader to find a geometrically defined $\mathbb{L}$ with $u$ an $\mathbb{L}$-subharmonic function.

## Appendix B. Restriction of sets of quadratic forms satisfying positivity

In this Appendix we provide the basic linear algebra material used in our restriction theorems and their applications.

### Restriction for geometrically determined subsets of $\operatorname{Sym}^2(T^*)$

Assume that $T$ is an inner product space. Let $\operatorname{Sym}^2(T^*)$ denote the space of quadratic forms on $T$. Then the **trace** of $A \in \operatorname{Sym}^2(T^*)$ is well defined, and induces an inner product $\langle A, B\rangle = \operatorname{trace}(AB)$ on $\operatorname{Sym}^2(T^*)$. Let $G(p, T)$ denote the grassmannian of $p$-planes in $T$. By identifying a subspace a subspace $V \subset T$ with orthogonal projection $P_V$ onto $V$ we can consider the grassmannian $G(p, T)$ to be a subset of $\operatorname{Sym}^2(T^*)$. Let $i^*A = A\big|_V$ denote the restriction of a quadratic form $A \in \operatorname{Sym}^2(T^*)$ to $V$. The $V$**-trace** of $A \in \operatorname{Sym}^2(T^*)$ is defined by

$$\operatorname{tr}_V A = \operatorname{trace}(i_V^* A) = \langle P_V, A\rangle.$$

Definition B.1. — *Given a closed subset $\mathbb{G}$ of the grassmannian, the subset $F_{\mathbb{G}} \subset \operatorname{Sym}^2(T^*)$ defined by*

$$A \in F_{\mathbb{G}} \iff \operatorname{tr}_V A \geqslant 0 \quad \forall V \in \mathbb{G} \tag{B.1}$$

*is said to be* ***geometrically determined by*** *$\mathbb{G}$.*

Note that $F_{\mathbb{G}}$ is a closed convex cone with vertex at 0. Moreover, $A \in \operatorname{Int} F_{\mathbb{G}} \iff$ for some $\varepsilon > 0, \operatorname{tr}_V A \geqslant \varepsilon$ for all $V \in \mathbb{G}$. Hence, we have $F_{\mathbb{G}} = \overline{\operatorname{Int} F_{\mathbb{G}}}$. Finally, $F_{\mathbb{G}}$ contains no line unless $\mathbb{G} = \emptyset$, in which case $F_{\mathbb{G}} = \operatorname{Sym}^2(T^*)$.

DEFINITION B.2. — *Given a closed subset $\mathbb{G} \subset G(p,T)$ and a subspace $W \subset T$ of dimension $\geqslant p$, the $W$* ***-tangential part of*** *$\mathbb{G}$ is defined to be*

$$\mathbb{G}(W) \equiv \{V \in \mathbb{G} \colon V \subset W\} \tag{B.2}$$

*and we say that $V \in \mathbb{G}(W)$ is* ***tangential to*** *$W$.*

THEOREM B.3. — *Suppose that $F_{\mathbb{G}}$ is geometrically determined by the closed subset $\mathbb{G} \subset G(p,T)$. Then for each subspace $W \subset T$ the closure of the restriction of $F_{\mathbb{G}}$ to $W$ is geometrically determined by the tangential part of $\mathbb{G}$. That is*

$$\overline{i_W^* F_{\mathbb{G}}} = F_{\mathbb{G}(W)}. \tag{B.3}$$

*Proof.* — It suffices to show that

$$i_W^* \operatorname{Int} F_{\mathbb{G}} = \operatorname{Int} F_{\mathbb{G}(W)} \tag{B.4}$$

since $i_W^* F_{\mathbb{G}} \subset F_{\mathbb{G}(W)}$ and $i_W^* \operatorname{Int} F_{\mathbb{G}} \subset \operatorname{Int} F_{\mathbb{G}(W)}$ are obvious. (The set $i_W^* \operatorname{Int} F_{\mathbb{G}}$ is always open, but $i_W^* F_{\mathbb{G}}$ is not necessarily closed — see Example B.6).

Now assume $a \in \operatorname{Int} F_{\mathbb{G}(W)}$. Then there exists $\varepsilon > 0$ such that $\operatorname{tr}_V a \geqslant \varepsilon$ for all $V \in \mathbb{G}(W)$. Choose $A = \begin{pmatrix} a & 0 \\ 0 & 0 \end{pmatrix} \in \operatorname{Sym}^2(T^*)$ where the blocking is induced by the splitting $T \equiv W \oplus N$ with $N = W^\perp$. Consider the following open neighborhood of $\mathbb{G}(W)$ in $\mathbb{G}$

$$\mathcal{N} \equiv \left\{V \in \mathbb{G} \colon \operatorname{tr}_V A > \tfrac{\varepsilon}{2}\right\}. \tag{B.5}$$

Next we use the fact that for all $V \in G(p,T)$

$$\langle P_V, P_N \rangle \geqslant 0 \quad \text{with equality} \iff V \subset W. \tag{B.6}$$

In particular,

$$\inf_{V \in \mathbb{G} - \mathcal{N}} \langle P_V, P_N \rangle \equiv \delta > 0. \tag{B.7}$$

Set

$$\inf_{V \in \mathbb{G} - \mathcal{N}} \langle P_V, A \rangle = -M. \tag{B.8}$$

Then

$$\operatorname{tr}_V (A + t P_N) \geqslant -M + t\delta \quad \text{for } V \in \mathbb{G} - \mathcal{N} \tag{B.9}$$

while

$$\text{(B.10)} \qquad \operatorname{tr}_V(A+tP_N) \geqslant \operatorname{tr}_V A > \tfrac{\varepsilon}{2} \quad \text{for } V \in \mathcal{N}.$$

Thus if $t >> 0$ so that $-M + t\delta > 0$, then $A + tP_N \in \operatorname{Int} F_{\mathbb{G}}$, and of course $i_W^*(A - tP_N) = i_W^* A = a$. □

Definition B.4. — *The subspace $W$ is **totally $\mathbb{G}$-free** if the tangential part of $\mathbb{G}$ is empty (i.e., $\mathbb{G}(W) = \emptyset$) or equivalently $F_{\mathbb{G}(W)} = \operatorname{Sym}^2(W^*)$. We say that $F_{\mathbb{G}}$ is **unconstrained by** $W$ if $i_W^* F_{\mathbb{G}} = \operatorname{Sym}^2(W^*)$.*

Corollary B.5.

$$\begin{aligned} &\overline{i_W^* F_{\mathbb{G}}} = \operatorname{Sym}^2(W^*) \\ &\qquad \Longleftrightarrow\ i_W^* F_{\mathbb{G}} = \operatorname{Sym}^2(W^*) \text{ (i.e., } F_{\mathbb{G}} \text{ is unconstrained by } W) \\ &\qquad \Longleftrightarrow\ \mathbb{G}(W) = \emptyset \text{ (i.e., } W \text{ is totally } \mathbb{G}\text{-free).} \end{aligned}$$

*Proof.* — Since $\mathbb{G}(W) = \emptyset \iff F_{\mathbb{G}(W)} = \operatorname{Sym}^2(W^*)$, it follows from (B.3) that $\overline{i_W^* F_{\mathbb{G}}} = \operatorname{Sym}^2(W^*) \iff \mathbb{G}(W) = \emptyset$. It remains to show that the condition $\overline{i_W^* F_{\mathbb{G}}} = \operatorname{Sym}^2(W^*)$ implies that $i_W^* F_{\mathbb{G}} = \operatorname{Sym}^2(W^*)$. Since $\operatorname{Int} \operatorname{Sym}^2(W^*) = \operatorname{Sym}^2(W^*)$, if $\overline{i_W^* F_{\mathbb{G}}} = \operatorname{Sym}^2(W^*)$, then by (B.4) $i_W^* F_{\mathbb{G}} = \operatorname{Sym}^2(W^*)$. □

*Example B.6 ($i_W^* F_{\mathbb{G}}$ is not closed).* — Let $V(s)$ denote the line through $(1, s, s^5) \in \mathbf{R}^3$, and $\mathbb{G} \equiv \{V(s) \colon 0 \leqslant s \leqslant 1\}$. Projection onto the line $V(s)$ is given by

$$P_{V(s)} \equiv \frac{1}{1 + s^2 + s^{10}} \begin{pmatrix} 1 & s & s^5 \\ s & s^2 & s^6 \\ s^5 & s^6 & s^{10} \end{pmatrix}.$$

The set $F_{\mathbb{G}}$ consists of all $A = ((a_{ij})) \in \operatorname{Sym}^2(\mathbf{R}^3)$ such that

$$\text{(B.11)} \quad a_{11} + s^2 a_{22} + s^{10} a_{33} + 2s a_{12} + 2s^5 a_{13} + 2s^6 a_{23} \geqslant 0 \text{ for all } 0 \leqslant s \leqslant 1.$$

Let $W \equiv \mathbf{R}^2 \times \{0\}$. Then $\mathbb{G}(W) = \{V(0)\}$ where $V(0)$ is the line through $e_1$. Thus $F_{\mathbb{G}(W)}$ consists of all

$$a \equiv \begin{pmatrix} a_{11} & a_{12} \\ a_{12} & a_{22} \end{pmatrix} \text{ with } a_{11} \geqslant 0.$$

In particular,

$$a \equiv \begin{pmatrix} 0 & 0 \\ 0 & -1 \end{pmatrix} \in F_{\mathbb{G}(W)}.$$

However, $a \notin i_W^* F_{\mathbb{G}}$ because

$$A \equiv \begin{pmatrix} 0 & 0 & a_{13} \\ 0 & -1 & a_{23} \\ a_{13} & a_{23} & a_{33} \end{pmatrix}$$

cannot satisfy (B.11) for small $s > 0$.

### Restriction for subsets of $\mathrm{Sym}^2(T^*)$ satisfying positivity

Let $\mathcal{P} \subset \mathrm{Sym}^2(T^*)$ denote the subset of non-negative quadratic forms. A subset $F \subset \mathrm{Sym}^2(T^*)$ is said to satisfy **positivity (P)** if

$$F + \mathcal{P} \subset F. \tag{B.12}$$

Of course each $F_{\mathbb{G}}$ satisfies (P).

LEMMA B.7. — *If $F \subset \mathrm{Sym}^2(T^*)$ is a closed set satisfying positivity, then*

(a) $F + \mathrm{Int}\,\mathcal{P} \subset \mathrm{Int}\,F$,
(b) $F = \overline{\mathrm{Int}\,F}$,
(c) $\mathrm{Int}\,F + \mathcal{P} \subset \mathrm{Int}\,F$.

*If, in addition, $F$ is a cone with vertex at the origin, then*

(d) $F = \mathrm{Sym}^2(T^*) \iff \exists A \in F$ *with* $A < 0$.

*Proof.*

(a) Note that $A + \mathrm{Int}\,\mathcal{P}$ is an open subset of $F$ for each $A \in F$.

(b) Pick $P \in \mathrm{Int}\,\mathcal{P}$, *i.e.*, $P > 0$. Then by (a) we have that $A \in F \Rightarrow A + \varepsilon P \in \mathrm{Int}\,F$ for each $\varepsilon > 0$.

(c) Note that $\mathrm{Int}\,F + P$ is an open subset of $F$ for each $P \in \mathcal{P}$.

(d) Suppose $F$ contains a negative definite $A < 0$. Then for each $B \in \mathrm{Sym}^2(T^*)$, if $t >> 0$ is large enough, $P \equiv B - tA$ is positive. Hence, $B = tA + P \in tF + \mathcal{P} \subset F$. □

THEOREM B.8. — *Suppose that $F$ is a closed subset of $\mathrm{Sym}^2(T^*)$ which is both a cone and satisfies (P). The following conditions on a proper subspace $W \subset T$ are equivalent.*

(1) *(**$W$ is $F$-Morse**) There exists $A \in F$ with $i_W^* A < 0$.*
(2) *(**$F$ is unconstrained by $W$**) $i_W^* F = \mathrm{Sym}^2(W^*)$ or equivalently $F + \ker i_W^* = \mathrm{Sym}^2(T^*)$.*
(3) *Given $B \in \ker i_W^*$, if $B \geqslant 0$ and $\mathrm{rank}\,B = \mathrm{codim}\,W$, then $B \in \mathrm{Int}\,F$.*
(3)′ *(**$W$ has an $F$-strict complement**) There exists $B \in \mathrm{Int}\,F$ with $i_W^* B = 0$.*

*Remark B.9.* — If $F$ is geometrically defined by $\mathbb{G} \subset G(p, T)$, then by Corollary B.5 these conditions are equivalent to the condition that $W$ contains no $\mathbb{G}$-planes ($W$ is $\mathbb{G}$-free). This justifies the following terminology.

DEFINITION B.10. — *A subspace $W$ satisfying the conditions in Theorem B.8 will be called* ***totally $F$-free****.*

*Proof.* — Conditions (1) and (2) are equivalent by (d) above. Obviously (3) $\Rightarrow$ (3)$'$ since $B \geqslant 0$ with $i_W^* B = 0$ and $\operatorname{rank} B = \operatorname{codim} W$ always exist.

Next we prove that (3)$' \Rightarrow$ (1). If $B \in \operatorname{Int} F$, then $A \equiv B - \varepsilon P \in F$ with $P > 0$ and $\varepsilon > 0$ small. If $i_W^* B = 0$, then $i_W^* A = -\varepsilon i_W^* P < 0$ since the restriction of a positive definite quadratic form is also positive definite.

Finally we show that (1) $\Rightarrow$ (3). Choose $A \in F$ with $i_W^* A < 0$. Suppose that $B$ satisfies the hypothesis of (3). Pick $N$ transverse to $W$ with $T = W \oplus N$. Then in block form

$$A \equiv \begin{pmatrix} -a & c \\ c^t & b \end{pmatrix} \quad \text{and} \quad B \equiv \begin{pmatrix} 0 & \gamma \\ \gamma^t & \beta \end{pmatrix}$$

where $a = -i_W^* A > 0$ and $0 = i_W^* B$. Since $B \geqslant 0$, it is a standard fact that $\gamma = 0$. Since $\operatorname{rank} B = \dim N$, we must have $\beta > 0$. Set

$$P \equiv \tfrac{1}{t} B - A = \begin{pmatrix} a & -c \\ -c^t & \frac{1}{t}\beta - b \end{pmatrix}.$$

Since $a, \beta > 0$, one can show that $P > 0$ if $t > 0$ is sufficiently small. Hence, $B = tA + tP \in F + \operatorname{Int} \mathcal{P} \subset \operatorname{Int} F$ since $F$ is a cone satisfying positivity. □

Using this algebra one can prove the following topological result which is a vast generalization of a theorem of Andreotti-Frankel for Stein manifolds. Given a subequation $F$ on a domain $\Omega$ we define the *free dimension* $\dim_{\mathrm{fr}}(F)$ of $F$ to be the largest dimension of a tangent subspace $W \subset T\Omega$ which is $F$-free. We say $F$ is *conical* if each $F_x$ is a cone with vertex at the origin.

THEOREM B.11. — *Let $F$ be a conical subequation on a domain $\Omega$ in a manifold $Z$. If $\Omega$ admits a strictly $F$-subharmonic exhaustion function (i.e., if $\Omega$ is* ***strictly $F$-convex****), then $\Omega$ has the homotopy-type of a CW-complex of dimension $\leqslant \dim_{\mathrm{fr}}(F)$.*

*Proof.* — This follows from Morse theory and Theorem B.8 (1) above applied to the Hessian of the exhaustion function at its critical points (*cf.* [12]). □

*Remark B.12.* — Let $C^0$ denote the polar of a convex cone $C$. If $F \subset \operatorname{Sym}^2(T^*)$ is a closed convex cone with vertex at the origin (not necessarily geometrically defined), then for each subspace $W \subset T$

$$F + \ker i_W^* = \operatorname{Sym}^2(T^*) \iff F^0 \cap \operatorname{Sym}^2(W^*) = \{0\}, \tag{B.13}$$

since the polar of an intersection is the sum of the polars, and $\ker i_W^*$ and $\mathrm{Sym}^2(W^*)$ are polars of each other. Thus

$$F^0 \cap \mathrm{Sym}^2(W^*) = \{0\} \iff W \text{ is} F \text{ free.} \tag{B.14}$$

This is useful in the convex cone cases which are not geometric. In the geometric case $F^0_{\mathbb{G}} = \mathrm{ConvexCone}(\mathbb{G})$ is the convex cone on $\mathbb{G}$ with vertex at the origin. This proves that $W$ being $\mathbb{G}$-free can be characterized by either of the following:

$$\mathbb{G} \cap \mathrm{Sym}^2(W^*) = \emptyset \iff \mathrm{ConvexCone}(\mathbb{G}) \cap \mathrm{Sym}^2(W) = \{0\}. \tag{B.15}$$

## Appendix C. Extension results

Thus far we have not discussed the extension question:

*Given a subequation $F$ on $Z$ and a submanifold $i\colon X \subset Z$, which $i^*F$-subharmonic functions on $X$ are (locally) the restrictions of $F$-subharmonic functions on $Z$?*

The extreme form of this question arises when $i^*F = J^2(X)$, and so every function is $i^*F$-subharmonic. We address this question in two geometrically interesting cases.

Suppose $F \subset J^2(Z)$ is a subequation each fibre of which is a cone with vertex at the origin ($F$ has the *cone property*). Recall the embedding $\mathrm{Sym}^2(T^*Z) \subset J^2(Z)$ as the 2-jets of functions with critical value zero, and set $F_0 \equiv F \cap \mathrm{Sym}^2(T^*Z)$. In Appendix B we have defined what it means for a subspace $W \subset T_zZ$ to be totally $F_0$-free (see Definition B.10).

Definition C.1. — *A submanifold $X \subset Z$ is said to be **totally $F$-free** if each tangent space $T_xX$ is totally $F_0$-free.*

*Remark C.2.* — In the geometric case considered in Section 8, a submanifold is $F_{\mathbb{G}}$-free if it has no tangent $\mathbb{G}$ planes.

In Theorems C.3 and C.6 we assume that $F$ satisfies the mild regularity condition $\mathrm{Int}(F_x)_0 \subset \mathrm{Int}\, F$ for each $x \in X$.

Theorem C.3. — *Suppose $F$ is a subequation on $Z$ with the cone property and that $X \subset Z$ is a closed, totally $F$-free submanifold. Then every $u \in C^2(X)$ is the restriction of a strictly $F$-subharmonic function $\widetilde{u}$ on a neighborhood of $X$ in $Z$.*

Now consider a geometric subequation $F_{\mathbb{G}}$ on a riemannian $n$-manifold $Z$ determined by $\mathbb{G} \subset G(p, TZ)$ as in Section 6.

DEFINITION C.4. — *A submanifold $X \subset Z$ is strictly $\mathbb{G}$-convex if at each point $x \in X$ there is a unit normal vector $n$ and $\kappa > 0$ such that*

$$\mathrm{tr}_W \{\langle B, n\rangle\} \geqslant \kappa \text{ for all } W \in \mathbb{G}(T_x X) \tag{C.1}$$

*where $B$ is the second fundamental form of $X$ (cf. §8). (This holds if $\mathbb{G}(T_x X) = \emptyset$.)*

THEOREM C.5. — *Suppose $X \subset Z$ is a strictly $\mathbb{G}$-convex submanifold. Then every $u \in C^2(X)$ is locally the restriction of a strictly $\mathbb{G}$-plurisubharmonic function on $Z$.*

The proof of Theorem C.3 is based on the following result which has other interesting applications.

THEOREM C.6. — *Suppose that $X$ is a closed submanifold of $Z$ and that $v \in C^2(Z)$ satisfies*

$$X = \{v = 0\},\ v \geqslant 0,\ \textit{and}\ \operatorname{rank} \mathrm{Hess}_x\, v = \operatorname{codim} X, \forall x \in X.$$

*Then $X$ is totally $F$-free if and only if the function $v$ is strictly $F$-subharmonic at each point of $X$ (and hence in a neighborhood of $X$).*

*Proof.* — Fix $x \in X$ and set $B \equiv \mathrm{Hess}_x\, v$. Then we have

$$B \geqslant 0, B\big|_{T_x X} = 0 \text{ and } \operatorname{rank} B = \operatorname{codim} X.$$

If $X$ is totally free, then by Property (3) in Theorem B.8 we have $B \in \mathrm{Int}(F_x)_0$. Now since by assumption we have $\mathrm{Int}(F_x)_0 \subset \mathrm{Int}\, F$, we conclude that $v$ is strictly $F$-subharmonic at $x$. Conversely, if $v$ is strictly $F$-subharmonic at $x$, then $B \in \mathrm{Int}\, F_x \cap \mathrm{Sym}^2(T_x^* Z)$ and $B\big|_{T_x X} = 0$. Thus condition $(3)'$ of Theorem B.8 is satisfied, proving that $T_x X$ is $(F_x)_0$-free. □

*Proof of Theorem C.3.* — Pick any $C^2$-extension of $u$ to $Z$ and also denote it by $u$. Let $v$ be a function on $Z$ with the properties assumed in Theorem C.6. We may write $v = \rho^2$ by taking $\rho(z) = \mathrm{dist}(z, X)$ near $X$ for some riemannian metric on $Z$. Let $\beta\colon Z \to \mathbf{R}$ be a smooth extension of a given positive function on $X$, and set $\widetilde{u} \equiv u + \beta\rho^2$. Then we compute that *along the submanifold $X$*:

$$d\widetilde{u} = du \quad \text{and} \quad D^2\widetilde{u} = D^2 u + \beta D^2(\rho^2).$$

That is, along the submanifold $X$:

$$J(\widetilde{u}) = J(u) + \beta J(\rho^2).$$

At each point $x \in X$ we have $J_x(\rho^2) \in \mathrm{Int}(F_x)_0 \subset \mathrm{Int}\, F$. Therefore by choosing the positive function $\beta$ to be sufficiently large at each point $x \in X$,

we will have $J(\widetilde{u}) \in \operatorname{Int} F$ along $X$, and therefore on a neighborhood of $X$ in $Z$. □

*Proof of Theorem C.5.* — Fix $x \in X$. It is straightforward to see that by strict $\mathbb{G}$-convexity, there is a smooth unit normal vector field $n$ defined in a compact neighborhood $V$ of $x$ on $X$ and a $\kappa > 0$ so that (C.1) holds at all points of $V$.

For simplicity we rename $V$ to be $X$. For clarity we restrict to the case where $Z$ is euclidean space $\mathbf{R}^n$ Consider the tubular neighborhood

$$U \equiv \{x + \nu \in \mathbf{R}^n \colon x \in X, \nu \in B_\varepsilon(0), \nu \perp T_x X\}$$

for some small $\varepsilon > 0$, and define a function $f$ on $U$ by

$$f(x + \nu) = \langle n(x), \nu \rangle + \tfrac{1}{2} c |\nu|^2$$

where $c > 0$ will be determined later. Set $\rho(x + \nu) = \langle n(x), \nu \rangle$. Note that $\rho \equiv 0$ on $X$ and therefore

$$\operatorname{Hess}_X \rho \equiv 0.$$

From formula (6.4) we see that

$$\operatorname{Hess}_{\mathbf{R}^n} \rho\big|_{TX} = \langle B, n \rangle \quad \text{on } X. \tag{C.2}$$

One easily sees that the Hessian of $\frac{1}{2}|\nu|^2 = \operatorname{dist}(\bullet, X)^2$ is

$$\tfrac{1}{2} \operatorname{Hess}_{\mathbf{R}^n} |\nu|^2 = P_N \equiv \text{ orthogonal projection on to the normal space to } X \tag{C.3}$$

It follows that

$$\operatorname{Hess}_{\mathbf{R}^n} f\big|_{TX} = \langle B, n \rangle.$$

Hence, by (C.1) we have

$$\operatorname{tr}_W \{\operatorname{Hess}_{\mathbf{R}^n} f\} \geqslant \kappa \text{ for all } W \in \mathbb{G}(TX),$$

and therefore there exists a neighborhood $\mathcal{N}$ of $\mathbb{G}(TX) \subset \mathbb{G}\big|_X$ so that

$$\operatorname{tr}_W \{\operatorname{Hess}_{\mathbf{R}^n} f\} \geqslant \kappa/2 \text{ for all } W \in \mathcal{N}.$$

Now for a general $W \in \mathbb{G}\big|_X$,

$$\operatorname{tr}_W \{\operatorname{Hess}_{\mathbf{R}^n} f\} = \operatorname{tr}_W \{\operatorname{Hess}_{\mathbf{R}^n} \rho\} + c \langle P_W, P_N \rangle$$

and by compactness there exists $a > 0$ so that

$$\langle P_W, P_N \rangle \geqslant a \text{ for all } W \in \mathbb{G}\big|_X - \mathcal{N}.$$

Let

$$b = \inf_{W \in \mathbb{G}\big|_X} \operatorname{tr}_W \{\operatorname{Hess}_{\mathbf{R}^n} \rho\}.$$

Then for $c > 2|b|/a$ we have

$$\mathrm{tr}_W \{\mathrm{Hess}_{\mathbf{R}^n} f\} > |b| \text{ for all } W \in \mathbb{G}\big|_X.$$

It follows that

$$\mathrm{tr}_W \{\mathrm{Hess}_{\mathbf{R}^n} f\} > |b| \text{ for all } W \in \mathbb{G}\big|_{Nb(X)}$$

where $Nb(X)$ is a neighborhood of $X$.

Now suppose we are given $u \in C^2(X)$ and $x \in X$. Pick any $C^2$-extension of $u$ to a neighborhood of $X$ and denote it also by $u$. On a small compact neighborhood $V$ of $x$ in $X$ apply the construction above to produce the function $f$ on a neighborhood of $V$. Then for $\lambda$ sufficiently large, the function $\widetilde{u} \equiv u + \lambda f$ will be strictly $\mathbb{G}$-psh on a neighborhood of $V$ and satisfy $\widetilde{u}\big|_V = u$.

For the case of a general riemannian manifold $Z$, we use the exponential map to identify the normal bundle of $X$ with a tubular neighborhood of $X$ in $Z$, and do the analogous construction. □

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