Metric and geometric relaxations of self-contracted curves

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Abstract Self-contractedness (or self-expandedness, depending on the orientation) is hereby extended in two natural ways giving rise, for any $\lambda \in [-1,1)$, to the metric notion of λ -curve and the (weaker) geometric notion of λ -cone property (λ -eel). In the Euclidean space \mathbb{R}^d it is established that for $\lambda \in [-1,1/d)$ bounded λ -curves have finite length. For $\lambda \geq 1/\sqrt{5}$ it is always possible to construct bounded curves of infinite length in \mathbb{R}^3 which do satisfy the λ -cone property. This can never happen in \mathbb{R}^2 though: it is shown that all bounded planar curves with the λ -cone property have finite length.

Key words Self-contracted curve, self-expanded curve, rectifiability, length, λ -curve, λ -cone property.

AMS Subject Classification Primary 28A75, 52A38; Secondary 37N40, 53A04, 53B20, 52A41.

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1. Introduction

Self-contracted curves have been introduced in [2]. They attract a lot of interest, since they are intimately linked to convex foliations ([1], [7], [8]), to the proximal algorithm of a convex function and the gradient flow of a quasiconvex potential in a Euclidean space ([2], [3]) and recently to generalized flows in CAT(0) spaces ([9]). The main feature of this notion is its simple purely metric definition, which inspires developments in more general settings:

Definition 1.1. Let (M,d) be a metric space and $I \subset \mathbb{R}$ be an interval. A curve $\gamma: I \to M$ is called self-contracted, if for all $\tau \in I$, the map $t \mapsto d(\gamma(t), \gamma(\tau))$ is non-increasing on $I \cap (-\infty, \tau]$.

The length of a curve γ is defined as

$$\ell(\gamma) := \sup \Big\{ \sum_{i=0}^{m-1} d(\gamma(t_i), \gamma(t_{i+1})) \Big\},\,$$

where the supremum is taken over all finite increasing sequences $t_0 < t_1 < \cdots < t_m$ lying in I. The curve γ is called rectifiable, if its total variation is locally bounded around any $t \in I$, that is, its length is locally finite.

Rectifiability and asymptotic behaviour are central questions in the study of self-contracted curves. It is shown in [2] that self-contracted curves (are rectifiable and) have finite length whenever M is a bounded subset of the 2-dimensional Euclidean space. Based on ideas of [8], the aforementionned result was extended in [3], and independently in [7], to any finite dimensional Euclidean space. In [4] a further extension has been established encompassing the case where M is a compact subset of a Riemannian manifold. In [6] the result of [2] has been generalized for 2-dimensional spaces equipped with other (smooth) norms. This has been the first result of this type outside a Euclidean/Riemannian setting. An important breakthrough is eventually achieved in [10] by establishing (rectifiability and) finite length for all self-contracted curves contained on a bounded subset of any finite dimensional normed space. Finally, rectifiability of self-contracted curves in Hadamard manifolds and CAT(0) spaces is established in [9].

The aforementioned results remain valid if we replace the assumption " γ self-contracted" by the assumption " γ self-expanded". A curve γ is called *self-expanded* if for all $\tau \in I$, the map $t \mapsto d(\gamma(t), \gamma(\tau))$ is non decreasing on $I \cap [\tau, +\infty)$, or equivalently, when the curve $\overline{\gamma} : -I \to M$ given by $\overline{\gamma}(t) = \gamma(-t)$ is self-contracted. Thus, $\gamma : I \to \mathbb{R}^d$ is self-expanded if for every $t_1 \leq t_2 \leq t_3$ in I we have

$$d(\gamma(t_1), \gamma(t_2)) \le d(\gamma(t_1), \gamma(t_3)).$$

In the Euclidean setting, there is a nice geometric interpretation of self-expandedness (see [3, Lemma 2.8]). A differentiable curve is self-expanded if and only if

$$\langle \gamma'(t), \gamma(u) - \gamma(t) \rangle \leq 0$$
 for all $u \in I$ such that $u < t$,

which geometrically means that the tail of the curve (the past) is always contained in half-space (cone of aperture π). The notion of self-expandedness therefore admits the following two natural generalizations. Let us fix $-1 \le \lambda < 1$. A curve $\gamma : I \to \mathbb{R}^d$ is called λ -curve if for every $t_1 \le t_2 \le t_3$ in I we have

$$d(\gamma(t_1), \gamma(t_2)) \le d(\gamma(t_1), \gamma(t_3)) + \lambda d(\gamma(t_2), \gamma(t_3)). \tag{1.1}$$

If γ is continuous and admits right derivative at each point, we say that γ has the λ -cone-property if, for every $t < \tau$ in I, we have, denoting $\gamma'(\tau)$ the right derivative,

$$\langle \gamma'(\tau), \gamma(t) - \gamma(\tau) \rangle \le \lambda ||\gamma'(\tau)|| ||\gamma(t) - \gamma(\tau)||.$$

As a matter of the fact, the λ -cone property will be defined more generally, for merely continuous curves using (forward) secants, see Definition 2.5 and it will be shown that every λ -curve has the λ -cone property (c.f. Proposition 2.6). However there exist smooth curves satisfying the latter property for some $\lambda_0 < 1$ without being λ -curves for any $\lambda \in [-1, 1)$ (c.f. Example 2.7). In this work we establish the following results:

- if $|\cdot|$ is an equivalent norm to the Euclidean norm $||\cdot||$, then there exists $\lambda \in [0,1)$ such that every $|\cdot|$ -self-expanded curve is a $||\cdot||$ - λ -curve (Proposition 2.2);
- for $\lambda < 1/d$ every bounded λ -curve (is rectifiable and) has finite length (Theorem 3.5);
- for $\lambda \geq 1/\sqrt{5}$ there exists a bounded curve in \mathbb{R}^3 with infinite length satisfying the λ -cone property (Theorem 4.2).

Nonetheless due to topological obstructions for d=2 we have:

• for any $\lambda < 1$, bounded planar curves with the λ -cone property (and a fortiori λ -curves) have finite length (Theorem 5.3).

Combining the first and the last statement, we readily obtain that all bounded planar self-contracted curves (under any norm) are rectifiable and have finite length. This clearly generalizes the result of [6], but it is contained in the result of [10] that asserts that the same holds in any dimension. Notice that the asymptotic behaviour of both λ -curves and curves with the λ -cone property remains unknown in \mathbb{R}^d for $d \geq 3$ and $\lambda \in [1/d, 1/\sqrt{5})$.

Notation. Let us fix our notation. Throughout this work \mathbb{R}^d will denote the d-dimensional Euclidean space endowed with the Euclidean norm $||\cdot||$ and the scalar product $\langle \cdot, \cdot \rangle$. We denote by \mathbb{S}^{d-1} the unit sphere of \mathbb{R}^d , and by B(x,r) (respectively, $\overline{B}(x,r)$) the open (respectively, closed) ball of radius r > 0 and center $x \in \mathbb{R}^d$. A (convex) subset C of \mathbb{R}^d is called a (convex) cone, if for every $x \in C$ and r > 0 it holds $rx \in C$. If A is a nonempty subset of \mathbb{R}^d , we denote by $\operatorname{int}(A)$ its interior, by $\operatorname{conv}(A)$ its convex hull and by $\operatorname{diam} A := \sup \{d(x,y) : x,y \in A\}$ its diameter.

Given a closed convex subset K of \mathbb{R}^d , the normal cone $N_K(u_0)$ of K at $u_0 \in K$ is the following closed convex cone (see [11] e.g.):

$$N_K(u_0) = \{ v \in \mathbb{R}^n : \langle v, u - u_0 \rangle \le 0, \forall u \in K \}.$$

Notice that $u_0 \in K$ is the projection onto K of all elements of the form $u_0 + tv$, where $t \geq 0$ and $v \in N_K(u_0)$. In the particular case that K is a closed convex pointed cone (that is, K contains no lines), then its polar (or dual) cone

$$K^o := N_K(0) = \{ v \in \mathbb{R}^n : \langle v, u \rangle \le 0, \forall u \in K \}$$

has nonempty interior and the bipolar theorem holds: $K^{oo} = K$. For $\delta > 0$ sufficiently small, we denote by K_{δ} the δ -enlargement of the cone K, that is, the closed convex cone generated by the set $(K \cap \mathbb{S}^{d-1}) + B_{\delta}$, where $B_{\delta} := B(0, \delta)$. Notice that

$$\left((K_{\delta})^{o} \cap \mathbb{S}^{d-1} \right) + B_{\delta} \subset K^{o}. \tag{1.2}$$

We define the aperture A(S) of a nonempty subset $S \subset \mathbb{S}^{d-1}$ by

$$A(S) := \inf \{ \langle u_1, u_2 \rangle : u_1, u_2 \in S \}.$$
 (1.3)

Based on the above notion, we define the aperture $\mathcal{A}(C)$ of a nontrivial convex pointed cone C as follows:

$$\mathcal{A}(C) = \arccos\left(A(C \cap \mathbb{S}^{d-1})\right).$$

Given $v \in \mathbb{S}^{d-1}$ and $\alpha \in [0, \pi)$, we define the "open" cone directed by v as follows:

$$C(v,\alpha) = \left\{ u \in \mathbb{R}^d : \langle u, v \rangle > ||u|| \cos \alpha \right\} \cup \{0\}.$$
 (1.4)

Notice that if $\alpha < \pi/2$, the above cone is convex and has aperture 2α . Given $x \in \mathbb{R}^d$, we adopt the notation

$$C_x(v,\alpha) := x + C(v,\alpha). \tag{1.5}$$

A mapping $\gamma: I = [0, T_{\infty}) \to \mathbb{R}^d$, where $T_{\infty} \in \mathbb{R} \cup \{+\infty\}$ is referred in the sequel as a curve. Although the usual definition of a curve comes along with continuity and injectivity requirements for the map γ , we do not make these prior assumptions here. By the term continuous (respectively, absolutely continuous, Lipschitz, smooth) curve we shall refer to the corresponding properties of the mapping $\gamma: I \to \mathbb{R}^d$. A curve γ is said to be bounded if its image, denoted by $\Gamma = \gamma(I)$, is a bounded set of \mathbb{R}^d .

For $t \in I$ we denote by $\Gamma(t) := \{ \gamma(t') \in \Gamma : t' \le t \}$ the initial part of the curve and by

$$K(t) = \overline{\text{cone}} \left(\Gamma(t) - \gamma(t) \right) \tag{1.6}$$

the closed convex cone generated by $\Gamma(t)$. In particular

$$\Gamma(t) \subset \gamma(t) + K(t) \tag{1.7}$$

Notice further that K(t) contains the set $\sec^-(t)$ of (all possible limits of) backward secants at $\gamma(\tau)$ which is defined as follows (see [3]):

$$\sec^-(t) := \left\{ q \in \mathbb{S}^{d-1} : q = \lim_{t_k \nearrow t^-} \frac{\gamma(t_k) - \gamma(t)}{||\gamma(t_k) - \gamma(t)||} \right\},\,$$

where the notation $\{t_k\}_k \nearrow t^-$ indicates that $\{t_k\}_k \to t$ and $t_k < t$ for all k.

The set $\sec^+(t)$ of all possible limits of forward secants at $\gamma(t)$ is defined analogously:

$$\sec^{+}(t) := \left\{ q \in \mathbb{S}^{d-1} : q = \lim_{t_{k} \searrow t^{+}} \frac{\gamma(t_{k}) - \gamma(t)}{||\gamma(t_{k}) - \gamma(t)||} \right\},\,$$

where the notation $\{t_k\}_k \searrow t^+$ indicates that $\{t_k\}_k \to t$ and $t < t_k$ for all k. Compactness of \mathbb{S}^{d-1} guarantees that both $\sec^-(t)$ and $\sec^+(t)$ are nonempty. If $\gamma: I \to \mathbb{R}^d$ is differentiable at $t \in I$ and $\gamma'(t) \neq 0$, then $\sec^+(t) = \left\{\frac{\gamma'(t)}{||\gamma'(t)||}\right\}$.

In this work we introduce two new notions, depending on a parameter $\lambda \in [-1, 1)$. For each value of λ we obtain the class of λ -curves and the class of curves with the λ -cone property. We associate to these classes an angle $\alpha \in (0, \pi]$ via the relation

$$\alpha = \arccos(\lambda). \tag{1.8}$$

As we shall see, the above classes enjoy interesting geometric properties which can be described in terms of the angle α . (For $\lambda = 0$, which corresponds to the angle $\alpha = \pi/2$, the above classes coincide and yield the class of self-expanded curves.)

2. λ -curves and curves with the λ -cone property

Definition 2.1 (λ -curve). A curve $\gamma: I \to \mathbb{R}^d$ is called λ -curve ($-1 \le \lambda < 1$) if for every $t_1 \le t_2 \le t_3$ in I we have

$$d(\gamma(t_1), \gamma(t_2)) \le d(\gamma(t_1), \gamma(t_3)) + \lambda d(\gamma(t_2), \gamma(t_3)). \tag{2.1}$$

The above definition yields that every λ -curve is necessarily injective and cannot admit more than one accumulation point. Based on this, one can easily see that every λ -curve has at most countable discontinuities. Setting $\lambda = 1$ to (2.1) yields the triangle inequality of the distance (hence no restriction) while $\lambda = -1$ corresponds to segments. On the other hand, for $\lambda = 0$ we recover the definition of a self-expanded curve. The following result shows that the study of self-contracted/self-expanded curves with respect to a non-Euclidean norm can be shifted to the study of λ -curves in the Euclidean setting.

Proposition 2.2 (self-expanded vs λ -curve). Let $\|\cdot\|$ be an Euclidean norm in \mathbb{R}^d and $|\cdot|$ be another norm in \mathbb{R}^d . Then there exists $\lambda < 1$ (depending on the equivalence constant of the norms) such that every $|\cdot|$ -self-expanded curve is a $\|\cdot\|$ - λ -curve.

Proof. Since the norms $|\cdot|$ and $||\cdot||$ are equivalent and since the properties of being self-expanded or being a λ -curve are invariant by homothetic transformation, we may assume that there exists $\delta > 0$ such that for all $x \in \mathbb{R}^d$, $\delta ||x|| \le |x| \le ||x||$. Let $t_0 < t_1 < t_2$ in I and set $x_0 = \gamma(t_0)$, $x = \gamma(t_1)$ and $y = \gamma(t_2)$. It follows by assumption that

$$|x - x_0| \le |y - x_0|. \tag{2.2}$$

To establish the result it is sufficient to prove that there exists $\lambda < 1$ such that for all choices of x_0, x, y satisfying (2.2), we have

$$||x - x_0|| \le ||y - x_0|| + \lambda ||x - y||.$$

By translation, we may, and do assume, that $x_0 = 0$. Moreover, by homogeneity, we can assume |y| = 1. Set

$$B = \{z \in \mathbb{R}^d; |z| \le \delta\}$$
 and $C_y = \{y + t(y - z); ||z|| < \delta, t > 0\}.$

We claim that $B \cap C_y = \emptyset$. Indeed, fix z such that $||z|| < \delta$. The function $\varphi : \mathbb{R} \to \mathbb{R}$ defined by $\varphi(t) = |y + t(y - z)|$ is convex, $\varphi(-1) < 1$ and $\varphi(0) = 1$, hence $\varphi(t) > 1$ whenever t > 0, that is, $y + t(y - z) \notin B$. Since this is true for all z satisfying $||z|| < \delta$, the claim is proved.

Therefore Proposition 2.2 is a consequence of the following lemma.

Lemma 2.3. There exists $\lambda < 1$ such that, whenever $1 \leq ||y|| \leq 1/\delta$, $||x|| \leq 1/\delta$ and $x \notin C_y$, then $||x|| - ||y|| \leq \lambda ||x - y||$.

Proof. Set u = x - y and $\Gamma_y := \{t(y - z); ||z|| < \delta, t > 0\}$. We claim that there exists $\rho < 1$ such that, whenever $1 \le ||y|| \le 1/\delta$ and $u \in \mathbb{R}^d \setminus \Gamma_y$, then

$$\langle u, y \rangle \le \rho \, ||u|| \cdot ||y||. \tag{2.3}$$

Indeed, since $\mathbb{R}^d \setminus \Gamma_y$ is a cone, it is enough to establish (2.3) when ||u|| = ||y||. Let us denote by c(u,y) the cosine of the angle of the two vectors u and y. The condition $u \notin \Gamma_y$ yields $||u-y|| \ge \delta$. Then we obtain $||u-y||^2 = ||y||^2 (2-2c(u,y)) \ge 1$, which yields

$$c(u, y) \le 1 - \frac{\delta^2}{2||y||^2} \le 1 - \frac{\delta^4}{2} := \rho < 1.$$

This proves the claim.

Since $||y+u||^2 \le ||y||^2 + ||u||^2 + 2||y|| ||u|| \rho$, we deduce from (2.3) that

$$||x|| - ||y|| = ||y + u|| - ||y|| \le ||y|| \left(\sqrt{1 + \frac{2\rho||u||}{||y||} + \frac{||u||^2}{||y||^2}} - 1 \right).$$

Since $||u|| = ||x - y|| \le ||x|| + ||y|| \le 2/\delta$ and $||y|| \ge |y| = 1$, we have $t = \frac{||u||}{||y||} \in [0, 2/\delta]$. Notice that taking $\lambda < 1$ sufficiently close to 1, we ensure that for all $t \in [0, 2/\delta]$ it holds

$$\sqrt{1+2\rho t + t^2} - 1 \le \lambda t.$$

Therefore we conclude that

$$||x|| - ||y|| \le \lambda ||u|| = \lambda ||x - y||.$$

The proof is complete.

From now on we consider exclusively a Euclidean setting. An important feature of the notion of λ -curve is the following property:

Proposition 2.4 (uniform non-collinearity). Let $\gamma: I \to \mathbb{R}^d$ be a λ -curve. Then, γ is λ -uniformly non-collinear, that is, for every $s, u, t \in I$ such that $s, u \leq t$ we have

$$\left\langle \frac{\gamma(u) - \gamma(t)}{\|\gamma(u) - \gamma(t)\|}, \frac{\gamma(s) - \gamma(t)}{\|\gamma(s) - \gamma(t)\|} \right\rangle > -\lambda \quad (> -1).$$
 (2.4)

Proof. Assume that u < s < t. Because γ is λ -curve we have that

$$d(\gamma(u),\gamma(s)) \, \leq \, d(\gamma(u),\gamma(t)) \, + \, \lambda \, d(\gamma(s),\gamma(t))$$

Consider the triangle of vertices $\gamma(t)$, $\gamma(u)$ and $\gamma(s)$ and set $c = d(\gamma(u), \gamma(s))$, $a = d(\gamma(u), \gamma(t))$ and $b = d(\gamma(s), \gamma(t))$. The previous equation now reads $c \le a + \lambda b$, and after squaring both sides we get

$$c^2 \le a^2 + \lambda^2 b^2 + 2\lambda ab. \tag{2.5}$$

Evoking the law of cosine $c^2 = a^2 + b^2 - 2ab\cos\varphi$ we deduce

$$\cos \varphi = \frac{a^2 + b^2 - c^2}{2ab} \stackrel{(2.5)}{\geq} \frac{(1 - \lambda^2)b^2 - 2\lambda ab}{2ab} > -\lambda,$$

that is, the angle φ between the vectors

$$\frac{\gamma(u) - \gamma(t)}{\|\gamma(u) - \gamma(t)\|} \quad \text{and} \quad \frac{\gamma(s) - \gamma(t)}{\|\gamma(s) - \gamma(t)\|}$$

is strictly less than $\pi - \alpha$ ($\alpha = \arccos(\lambda)$ is given by (1.8)).

Before we proceed, we give the following definition.

Definition 2.5 (λ -cone property). Let $\lambda \in [-1,1)$ and $\alpha = \arccos(\lambda)$. We say that a continuous curve $\gamma : I \to \mathbb{R}^d$ satisfies the λ -cone property if for every $t \in I$ and for every $q_t^+ \in \sec^+(t)$ it holds

$$\left\langle q_t^+, \frac{\gamma(u) - \gamma(t)}{\|\gamma(u) - \gamma(t)\|} \right\rangle \le \lambda, \quad \text{for all } u < t.$$
 (2.6)

In other words, recalling (1.4), the set $\Gamma(t) - \gamma(t)$ does not intersect the cone $C\left(q_t^+, \alpha\right)$ directed by q_t^+ and of aperture 2α expect at 0, that is, for every $t \in I$

$$\left(\gamma(t) + \bigcup_{q_t^+ \in \sec^+(t)} C\left(q_t^+, \alpha\right)\right) \bigcap \Gamma(t) = \left\{\gamma(t)\right\}. \tag{2.7}$$

We shall now consider a second important feature of the class of (continuous) λ -curves.

Proposition 2.6 (λ -curve $\Longrightarrow \lambda$ -cone property). Every continuous λ -curve has the λ -cone property.

Proof. Fix $t \in I$, let u < t, $q_t^+ \in \sec^+(t)$ and choose $\{t_k\}_k \searrow t$ such that

$$\frac{\gamma(t_k) - \gamma(t)}{\|\gamma(t_k) - \gamma(t)\|} \longrightarrow q_t^+.$$

Since γ is a λ -curve we have

$$\|\gamma(t) - \gamma(u)\| \le \|\gamma(t_k) - \gamma(u)\| + \lambda \|\gamma(t_k) - \gamma(t)\|,$$

yielding

$$\frac{\|\gamma(t_k) - \gamma(u)\| - \|\gamma(t) - \gamma(u)\|}{\|\gamma(t_k) - \gamma(t)\|} \ge -\lambda$$

Set $\Phi(X) = ||X||, X_k = \gamma(t_k) - \gamma(u)$ and $X = \gamma(t) - \gamma(u)$. Then the above inequality reads

$$\frac{\Phi(X_k) - \Phi(X)}{||X_k - X||} \ge -\lambda.$$

Since the norm is differentiable around the segment $[X, X_k] := \{tX + (1-t)X_k : t \in [0,1]\}$, applying the Mean Value theorem we obtain $\theta_k \in [0,1)$ such that

$$\Phi(X_k) - \Phi(X) = D\Phi(X + \theta_k(X_k - X))(X_k - X) = \left\langle \frac{X + \theta_k(X_k - X)}{\|X + \theta_k(X_k - X)\|}, X_k - X \right\rangle.$$

Combining the above formulas and taking the limit as $k \to \infty$ we get

$$\left\langle \frac{\gamma(t) - \gamma(u)}{\|\gamma(t) - \gamma(u)\|}, q_t^+ \right\rangle \geqslant -\lambda.$$

The above is equivalent to (2.6) and the proof is complete.

The following example reveals that there exist C^1 curves satisfying the λ -cone property but failing to satisfy the non-collinearity property. Therefore these curves cannot be λ -curves for any value of the parameter $\lambda \in [-1,1)$.

Example 2.7. Let $\gamma: [-3\pi/2, 1+\pi] \to \mathbb{R}^3$ be defined by

$$\gamma(t) = \begin{cases} (0, -\sin t, -\cos t), & \text{if } t \in [-3\pi/2, -\pi/2], \\ (-\frac{1}{2}(1 + \cos 2t), 1, \frac{1}{2}\sin 2t), & \text{if } t \in [-\pi/2, 0], \\ (-1, 1, t), & \text{if } t \in [0, 1], \\ (-1, \frac{1}{2}(1 + \cos 2(t - 1)), 1 + \frac{1}{2}\sin 2(t - 1)), & \text{if } t \in [1, 1 + \pi/2], \\ (-\sin(t - 1), 0, 1 + \cos(t - 1)), & \text{if } t \in [1 + \pi/2, 1 + \pi]. \end{cases}$$

It is easy to check that γ is C^1 -smooth. Moreover, γ fails to satisfy the non-collinearity property: indeed, $\gamma(1+\pi)=(0,0,0)$ is the midpoint of the segment $[\gamma(-3\pi/2),\gamma(-\pi/2)]$. Hence, by Proposition 2.4, γ cannot be a λ -curve for any value of the parameter $\lambda < 1$. On the other hand, any tangent line

$$\{\gamma(t) + s\gamma'(t); s \in \mathbb{R}\}$$

meets the curve $\{\gamma(\tau); \tau \in [-3\pi/2, 1+\pi]\}$ only at the point $\gamma(t)$. Therefore, by a simple compactness argument, there exists $\lambda_0 < 1$ for which γ satisfies the λ_0 -cone property.

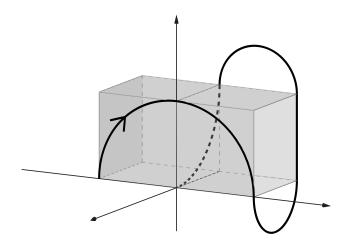


FIGURE 1. Example of a curve with the λ_0 -cone property, failing to be λ -curve for any $\lambda < 1$.

3. Length of λ -curves

Before we proceed we recall from [3] the following result (we provide a proof for completeness).

Lemma 3.1. Let $\Sigma \subset \mathbb{S}^{d-1}$ (the unit sphere of \mathbb{R}^d , d > 1) and assume that for $\lambda < 1/d$ it holds $\langle x, x' \rangle \geq -\lambda$, for all $x, x' \in \Sigma$.

Then Σ is contained in a half-sphere (therefore it generates a closed convex pointed cone).

Proof. Notice that the conclusion holds if and only if $0 \notin \text{conv}(\Sigma)$. Let us assume that $0 \in \text{conv}(\Sigma)$. Then by Caratheodory theorem, there exist $\alpha_0, \alpha_1, \dots, \alpha_d \geq 0$ and $x_0, x_1, \dots, x_d \in \mathbb{S}^{d-1}$ such that

$$\sum_{i=0}^{d} \alpha_i = 1 \quad \text{and} \quad \sum_{i=0}^{d} \alpha_i x_i = \mathbf{0}.$$

It follows that for $j \in \{0, 1, \dots, d\}$,

$$0 = \langle \mathbf{0}, x_j \rangle = \sum_{i=0}^d \alpha_i \langle x_i, x_j \rangle \ge \alpha_j - \lambda \sum_{i \neq j} \alpha_i = \alpha_j - \lambda (1 - \alpha_j).$$

Summing up for all $j \in \{0, 1, ..., d\}$ we get $0 \ge 1 - \lambda(d+1-1)$, which contradicts the assumption $\lambda < 1/d$.

Recalling the notation of (1.3), (1.7) and (1.8), and assuming $\lambda < 1/d$ we obtain the following result (as a straightforward combination of Lemma 3.1 with Proposition 2.4).

Corollary 3.2 (conical control of the initial part). Let $-1 \le \lambda < 1/d$ and $\alpha = \arccos(\lambda)$. Then for every $t \in I$, the initial part $\Gamma(t)$ of a λ -curve γ is contained in a closed convex cone K(t) of aperture at most $\pi - \alpha$ centered at $\gamma(t)$. In other words,

$$\Gamma(t) \subset \gamma(t) + K(t) \quad and \quad \mathcal{A}(K(t)) \le \pi - \alpha.$$
 (3.1)

To sum up, given a continuous λ -curve γ , Proposition 2.6 ensures that its initial part $\Gamma(t)$ avoids the union of all cones centered at $\gamma(t)$ and directed by forward secants of γ at t, see (2.7), while Corollary 3.2 asserts that, provided $\lambda < 1/d$, the initial part of the curve $\Gamma(t)$ is itself contained in the closed convex pointed cone $\gamma(t) + K(t)$, centered at $\gamma(t)$. The following proposition asserts that an even stronger property is satisfied.

Proposition 3.3 (conical split at each t). Let $\gamma: I \to \mathbb{R}^d$ be a continuous λ -curve, with $\lambda \in [-1, 1/d)$ and $\alpha = \arccos(\lambda)$. Then it holds:

$$\left(\bigcup_{q_t^+ \in \operatorname{sec}^+(t)} C\left(q_t^+, \alpha\right)\right) \bigcap K(t) = \{0\}, \quad \text{for all } t \in I.$$
(3.2)

Proof. Assume towards a contradiction that for some $q_t^+ \in \sec^+(t)$ there exists $q \in C\left(q_t^+, \alpha\right) \cap K(t)$, $q \neq 0$. This yields, in view of Proposition 2.6, that int K(t) is nonempty. Therefore, since q satisfies the open condition

$$\langle q_t^+, q \rangle > \lambda = \cos \alpha,$$

there is no loss of generality to assume that $q \in \text{int } K(t)$. Therefore, there exist $t_1 < t_2 < \ldots < t_d < t$ and $\{\mu_i\}_{i=1}^d \subset \mathbb{R}_+$ such that

$$u_i := \frac{\gamma(t_i) - \gamma(t)}{\|\gamma(t_i) - \gamma(t)\|}$$
 and $q = \sum_{i=1}^d \mu_i u_i$.

Fix $\varepsilon > 0$ such that $\langle q_t^+, q \rangle > \lambda + 3\varepsilon$. By continuity, there exists $\delta > 0$ such that for all $s \in (t, t + \delta)$ the vectors

$$\tilde{u}_i := \frac{\gamma(t_i) - \gamma(s)}{\|\gamma(t_i) - \gamma(s)\|}, \quad i \in \{1, \dots, d\},$$

are sufficiently close to $\{u_i\}_{i=1}^d$ to ensure that

$$\langle q_t^+, \tilde{q} \rangle > \lambda + 2\varepsilon, \quad \text{where} \quad \tilde{q} = \sum_{i=1}^n \mu_i \, \tilde{u}_i.$$

Take now $s \in (t, t + \delta)$ in a way that the vector $\hat{q} = (\|\gamma(s) - \gamma(t)\|)^{-1} (\gamma(s) - \gamma(t))$ is sufficiently close to the secant q_t^+ so that $\langle \hat{q}, \tilde{q} \rangle > \lambda + \varepsilon$ or equivalently, $\langle -\hat{q}, \tilde{q} \rangle < -\lambda - \varepsilon$. Since $\tilde{q}, -\hat{q} \in K(s) \cap \mathbb{S}^{d-1}$, we deduce that $\mathcal{A}(K(s)) > \pi - \alpha$, which contradicts Corollary 3.2 for s = t. \square

We shall finally need the following lemma.

Lemma 3.4. Let $\gamma: I \to \mathbb{R}^d$ be a continuous λ -curve, with $\lambda \in [-1, 1/d)$ and $\alpha = \arccos(\lambda)$. Then there exists $\rho > 0$ such that for every $t \in I$ and $q_t^+ \in \sec^+(t)$, there exists $\xi_t \in \mathbb{S}^{d-1}$ satisfying

$$\langle \xi_t, u \rangle \le -\rho < 0, \quad \text{for all } u \in K(t)$$
 (3.3)

and

$$\langle \xi_t, q_t^+ \rangle \ge \rho > 0. \tag{3.4}$$

Proof. Let $\delta \leq \sqrt{2(1-\lambda)}$ and $\rho = \delta/2$. Then for every $t \in I$ and $q_t^+ \in \sec^+(t)$, we have $\mathbb{S}^{d-1} \cap B(q_t^+, \delta) \subset C(q_t^+, \alpha)$. We deduce from Proposition 3.3 that the δ -enlargement of the cone K(t) satisfies:

$$K(t)_{\delta} \cap \sec^+(t) = \emptyset.$$

Setting $\tilde{N}(t) = (K(t)_{\delta})^o$ and $N(t) = K(t)^o$ (the polar of $K(t)_{\delta}$ and K(t) respectively), we deduce by (1.2) that

$$\bar{B}(\xi, \delta) \cap \mathbb{S}^{d-1} \subset N(t), \text{ for every } \xi \in \tilde{N}(t) \cap \mathbb{S}^{d-1}.$$
 (3.5)

Let us now fix $q_t^+ \in \sec^+(t)$. Then by the bipolar theorem we get $q_t^+ \notin \tilde{N}(t)^o = K(t)_{\delta}$, that is, there exists $\tilde{\xi} \in \tilde{N}(t) \cap \mathbb{S}^{d-1}$ such that $\langle \tilde{\xi}, q_t^+ \rangle > 0$. Maximizing the functional q_t^+ over the closed ball $\bar{B}(\tilde{\xi}, \rho)$ we obtain $\xi_t \in \mathbb{S}^{d-1}$ such that (3.4) holds. Since $B(\xi_t, \rho) \subset B(\tilde{\xi}, \delta) \subset N(t)$, we easily deduce that (3.3) also holds.

We are now ready to prove the main result of this section.

Theorem 3.5 (rectifiability). Every continuous λ -curve $\gamma: I \to \mathbb{R}^d$ with $\lambda < 1/d$ is rectifiable. In particular, bounded λ -curves with $\lambda < 1/d$ have finite length.

Proof. We may assume that $I = [0, +\infty)$ and that γ is bounded. Set $\eta = \rho/3$, where ρ is given by Lemma 3.4. Since \mathbb{S}^{d-1} is compact, there exists an η -net $\mathcal{F} := \{\xi_1, \dots, \xi_N\}$, satisfying that for every $v \in \mathbb{S}^{d-1}$, there exists $i \in \{1, \dots, N\}$ such that $\langle v, \xi_i \rangle > \eta$ (that is, v is η -close to some $\xi_i \in \mathcal{F}$). Then we deduce from Lemma 3.4 that for every $t \in I$ and $q_t^+ \in \sec^+(t)$, there exists $\xi_i \in \mathcal{F}$ such that

$$\langle \xi_i, q^+ \rangle > 2\eta$$
 and $\langle \xi_i, u \rangle \le -2\eta < 0$, for all $u \in K(t)$. (3.6)

Reasoning by contradiction we can prove the existence of some $\delta_t > 0$ such that for every $s \in [t, t + \delta_t)$ there exists $q_{t,s}^+ \in \sec^+(t)$ such that

$$\left\| \frac{\gamma(s) - \gamma(t)}{||\gamma(s) - \gamma(t)||} - q_{t,s}^{+} \right\| < \eta. \tag{3.7}$$

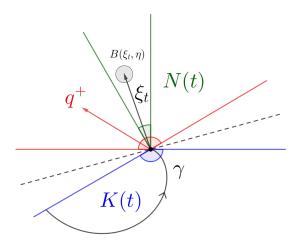


FIGURE 2. The initial part of the curve generates the cone K(t) (in blue) with aperture $\mathcal{A}(K(t)) \leq \pi - \alpha$ and avoids the cone generated by the positive secants (in red).

Combining the above we deduce that for every $t \in I$ and $s \in [t, t + \delta_t)$, there exists $\xi_i \in \mathcal{F}$ such that

$$\langle \xi_i, \gamma(s) - \gamma(t) \rangle \ge \eta \| \gamma(s) - \gamma(t) \|. \tag{3.8}$$

On the other hand, it follows directly from (3.6) that for every $\tau \in [0, t)$

$$\langle \xi_i, \gamma(t) - \gamma(\tau) \rangle \ge \eta \| \gamma(t) - \gamma(\tau) \|. \tag{3.9}$$

Considering for $i \in \{1, ..., N\}$ the projection operator

$$\begin{cases} \pi_i : \mathbb{R}^d \to \mathbb{R}\xi_i \\ \pi_i(x) = \langle \xi_i, x \rangle \xi_i \end{cases}$$

we define $W_i(t)$ to be the width of the projection of the initial part of the curve $\Gamma(t)$ onto $\mathbb{R}\xi_i$, that is,

$$W_i(t) := \mathcal{H}^1(\pi_i(\Gamma(t))), \quad t \in I,$$

where \mathcal{H}^1 denotes the 1-dimensional Lebesgue measure. Notice that $\mathcal{H}^1(\pi_i(\Gamma(t)))$ is simply the length of the bounded interval $\pi_i(\Gamma(t))$ of $\mathbb{R}\xi_i$. It follows readily that for every $i \in \{1, \ldots, N\}$ the function $t \mapsto W_i(\tau)$ is non-decreasing on $[0, T_{\infty})$ and bounded above by $r := \operatorname{diam}(\gamma(I))$. Therefore, the function

$$W_{\mathcal{F}}(t) := \sum_{i=1}^{N} W_i(t),$$

is non-decreasing on I and bounded above by Nr. We now deduce from (3.8) and (3.9) that for every $t \in I$ there exists $\delta_t > 0$ such that for all $s \in [t, t + \delta_t)$ we have

$$W_{\mathcal{F}}(s) - W_{\mathcal{F}}(t) \ge \eta \|\gamma(s) - \gamma(t)\|. \tag{3.10}$$

The result follows via a standard argument if we establish that for any $a, b \in I$ with a < b it holds:

$$W_{\mathcal{F}}(b) - W_{\mathcal{F}}(a) \ge \eta \|\gamma(b) - \gamma(a)\|. \tag{3.11}$$

Let us assume, towards a contradiction, that (3.11) does not hold, that is,

$$W_{\mathcal{F}}(b) - W_{\mathcal{F}}(a) + \varepsilon < \eta \|\gamma(b) - \gamma(a)\|, \text{ for some } \varepsilon > 0.$$

Set $\sigma(t) = \sup\{s > t : (3.10) \text{ holds}\}$, for $t \in [a, b)$. Then our assumption yields that for every $t \in [a, b)$ we have $a \le t + \delta_t \le \sigma(t) < b$. Using transfinite induction we construct a (necessarily) countable set $\Lambda = \{t_{\mu}\}_{{\mu} \le \hat{\varsigma}}$ by setting $t_1 = a$, $t_{\mu} = \sigma(t_{\mu^-})$ if $\mu = \mu^- + 1$ is a successor ordinal, and $t_{\mu} = \sup\{t_{\nu} : \nu < \mu\}$ if μ is a limit ordinal and we stop when $t_{\hat{\varsigma}} = b$. Let now $\{\varepsilon_n\}_{n \in \mathbb{N}} \subset (0, \varepsilon)$ with $\sum_{n \in \mathbb{N}} \varepsilon_n = \varepsilon \eta^{-1}$. Let $i : \Lambda \to \mathbb{N}$ be an injection of Λ into \mathbb{N} . Then denoting by μ^+ the successor of μ , we obtain by continuity, that for each ordinal μ there exists $t_{\mu} \le s_{\mu} < \sigma(t_{\mu}) := t_{\mu^+}$ such that $||\gamma(s_{\mu}) - \gamma(t_{\mu^+})|| < \varepsilon_{i(\mu)}$. We deduce by (3.10):

$$\|\gamma(b) - \gamma(a)\| \leq \sum_{\mu \in \Lambda} \|\gamma(t_{\mu^{+}}) - \gamma(t_{\mu})\| \leq \sum_{\mu \in \Lambda} \left(\|\gamma(s_{\mu}) - \gamma(t_{\mu})\| + \varepsilon_{i(\mu)} \right)$$

$$\leq \frac{1}{\eta} \left(\sum_{\mu \in \Lambda} \left(W_{\mathcal{F}}(s_{\mu}) - W_{\mathcal{F}}(t_{\mu}) \right) + \varepsilon \right) \leq \frac{1}{\eta} \left(W_{\mathcal{F}}(b) - W_{\mathcal{F}}(a) + \varepsilon \right),$$

which contradicts (3.11).

Remark 3.6 (universal constant). The above proof reveals that the length $\ell(\gamma)$ of any λ -curve lying in a set of diameter r is bounded by the quantity $N \cdot \eta^{-1} \cdot r$. Since the constant $\eta > 0$ is determined in Lemma 3.4, it only depends on λ and the dimension d of the space (in particular, it is independent of the specific λ -curve γ). Since N (the cardinality of the net \mathcal{F}) also depends exclusively on η and the dimension d, we conclude that for a given $\lambda \in [-1, 1/d)$ there exists a prior bound for the lengths of all λ -curves γ lying inside a prescribed bounded subset of \mathbb{R}^d .

Remark 3.7 (Double cone property). A close inspection of Theorem 3.5 shows that the proof depends exclusively on (3.3)–(3.4) which in turn depend on (3.2). Therefore, every bounded continuous curve γ satisfying (3.2) has finite length.

4. A bounded curve with the λ -cone property and infinite length

In this section we consider continuous right differentiable curves $\gamma: I \to \mathbb{R}^d$ satisfying the λ -cone property (Definition 2.5). In the sequel we denote by $\gamma'(\tau)$ the right derivative of γ at the point τ and we assume this derivative is nonzero. Observe that in this case we have

$$\sec^+(t) = \left\{ \frac{\gamma'(t)}{\|\gamma'(t)\|} \right\}.$$

So γ satisfies the λ -cone property if, for all $t, \tau \in I$ with $t < \tau$, (2.6) holds, or equivalently:

$$\langle \gamma'(\tau), \gamma(t) - \gamma(\tau) \rangle \le \lambda ||\gamma'(\tau)|| ||\gamma(t) - \gamma(\tau)||.$$

This means that the angle between the vectors $\gamma'(\tau)$ and $\gamma(t) - \gamma(\tau)$ is greater or equal to α , where $\alpha = \arccos(\lambda)$. We simplify the notation by setting

$$C(t,\alpha) := \gamma(t) + C\left(\frac{\gamma'(t)}{\|\gamma'(t)\|},\alpha\right). \tag{4.1}$$

A curve γ satisfying the above property will be also called a λ -eel. The reason is as follows: the set $\Gamma(\tau) := \{\gamma(t); t \in I, t < \tau\}$ is the apparent body (or tail) of a λ -eel at time τ going out of a hole. The cone $C(\tau, \alpha)$ represents what the λ -eel can see at time τ . The λ -cone property just says that the λ -eel never sees its apparent tail. Notice that $\pi/2$ -eels correspond to self-expanded curves. Therefore, if the range of γ is bounded and γ is a $\pi/2$ -eel, then its length is finite ([3], [7]).

Recall from the introduction that a curve γ is self-expanded if for all $\tau \in I$, the map $t \mapsto d(\gamma(t), \gamma(\tau))$ is non decreasing on $I \cap [\tau, +\infty)$. The following lemma illustrates that one can also associate a Lyapunov function to λ -eels.

Lemma 4.1. If $\gamma: I \to \mathbb{R}^d$ is a λ -eel, then the function

$$t \mapsto \|\gamma(t_1) - \gamma(t)\| + \lambda \ell(\gamma_{|[t_1,t]})$$

is non-decreasing on $I \cap [t_1, \infty)$.

Proof. By definition,

$$\frac{d}{d\tau}(\|\gamma(\tau) - \gamma(t)\|) = \left\langle \gamma'(\tau), \frac{\gamma(\tau) - \gamma(t)}{\|\gamma(\tau) - \gamma(t)\|} \right\rangle \ge -\lambda \|\gamma'(\tau)\| \quad \forall t < \tau.$$

For $t < t_1 < t_2$, integrating for $\tau \in [t_2, t_3]$ we obtain

$$\int_{t_2}^{t_3} \frac{d}{d\tau} (\|\gamma(\tau) - \gamma(t)\|) d\tau \ge -\lambda \int_{t_2}^{t_3} \|\gamma'(s)\| ds \quad \forall \, t < \tau,$$

which implies

$$\|\gamma(t_3) - \gamma(t)\| - \|\gamma(t_2) - \gamma(t)\| \ge -\lambda \ell(\gamma_{[t_2, t_3]}).$$

Since $\ell(\gamma_{|[t_2,t_3]}) = \ell(\gamma_{|[t_1,t_3]}) - \ell(\gamma_{|[t_1,t_2]})$ the conclusion follows.

Our main aim now is to prove the following result.

Theorem 4.2 (λ -eel of infinite length). Assume $\lambda = \frac{1}{\sqrt{5}}$ (i.e. $\alpha = \arccos \frac{1}{\sqrt{5}}$), and let $B = \overline{B}(0,1)$ the unit ball of \mathbb{R}^3 . Then, there exists a λ -eel $\gamma : [0,+\infty) \to B$ of infinite length. Moreover $\lim_{t\to\infty} \gamma(t)$ exists.

The proof of Theorem 4.2 is constructive: the construction will be carried out in three steps organized in subsections. Let us mention that the result remains true if we require γ to be \mathcal{C}^1 -smooth (and probably even \mathcal{C}^∞ -smooth), but the construction would then become less transparent. Before we proceed, let us make the following remark.

Remark 4.3. Let us denote by λ_* the infimum of all λ for which there exists a bounded λ -eel of infinite length inside the unit ball of \mathbb{R}^3 . Since for $\lambda = 0$ we obtain a self-expanded curve, it follows from the above theorem that $0 \le \lambda_* \le \frac{1}{\sqrt{5}}$. Notice that we cannot readily conclude that λ_* is strictly greater than 0. (Nonetheless, according to [8] or [3], for $\lambda = 0$ bounded λ -eels have finite length.)

4.1. **Helicoidal maps.** Let us start by constructing a helicoidal curve along the z-axis, which is self-expanded.

Lemma 4.4. There exists a positive constant $\mu < 1/2$ such that, if $\gamma : \mathbb{R} \to \mathbb{R}^3$ is a spiral of the form

$$\gamma(t) = (r \cos t, r \sin t, \mu r t), \quad t \in \mathbb{R}, \tag{4.2}$$

then γ is self-expanded (hence γ satisfies the λ -cone property for all $\lambda \in [0,1)$).

Proof. Let $\gamma : \mathbb{R} \to \mathbb{R}^3$ be a spiral along a cylinder of radius r > 0 of the form (4.2) and let us show that γ is a self-expanded curve. By symmetry, this amounts to verify that

$$a(t) := \langle \gamma'(0), \gamma(t) - \gamma(0) \rangle \le 0$$
, for all $t < 0$.

We check easily that $\gamma(0) = (r, 0, 0)$ and $\dot{\gamma}(0) = (0, r, \mu r)$, so that $a(t) = r^2(\sin t + \mu^2 t)$. Since $\sup\{-t^{-1}\sin t: t<0\} < 1/4$, we deduce that there exists $\mu < \frac{1}{2}$ such that the curve γ is self-expanded.

Notation. Throughout this subsection, γ will refer to the curve given in Lemma 4.4 and $\mu < 1/2$ will be the constant fixed there.

The following lemma says that the curve γ constructed in the previous lemma satisfies that for each τ , the associated cone $C(t,\alpha)$, $\alpha=\arccos(1/\sqrt{5})$ does not meet the z-axis, that is, the axis of evolution of the spiral curve.

Lemma 4.5. Let $\gamma : \mathbb{R} \to \mathbb{R}^3$ be a spiral of the form (4.2). If $\lambda = 1/\sqrt{5}$ and $\alpha = \arccos(\lambda)$, then the cone $C(t,\alpha)$ does not intersect the line parametrized by $\ell(z) = (0,0,z)$.

Proof. Under the notation of the previous lemma, it is enough to verify that for all $z \in \mathbb{R}$

$$\langle \gamma'(0), \ell(z) - \gamma(0) \rangle \le \frac{1}{\sqrt{5}} \|\dot{\gamma}(0)\| \|\ell(z) - \gamma(0)\|.$$

The above condition reads

$$\mu rz \le \frac{1}{\sqrt{5}} \sqrt{r^2 (1 + \mu^2)} \sqrt{r^2 + z^2}, \quad \text{for all } z \in \mathbb{R},$$
 (4.3)

or equivalently,

$$\frac{(z/r)}{\sqrt{1+(z/r)^2}} \le \frac{\sqrt{(1+\mu^2)}}{\mu\sqrt{5}}, \quad \text{for all } z \in \mathbb{R}.$$
 (4.4)

Since $t \mapsto t^{-1}\sqrt{1+t^2}$ is decreasing for t > 0 and $\mu < 1/2$, we have $\mu^{-1}\sqrt{1+\mu^2} > \sqrt{5}$, therefore (4.4) is satisfied.

We shall now enhance in the above construction to deduce that the cone $C(\tau, \alpha)$ avoids a thin (infinite) cylinder

$$\operatorname{Cyl}(r_0) = \{(x, y, z) \in \mathbb{R}^3; x^2 + y^2 = r_0^2, z \in \mathbb{R}\}$$

containing the z-axis. Indeed, taking $r_0 \ll r$ the above cylinder is very close to the z-axis, therefore we obtain (almost) the same result as before. This is formulated in the next lemma.

Lemma 4.6. There exists an integer $N \ge 2$ such that whenever $r = Nr_0$ and $\alpha = \arccos 1/\sqrt{5}$, we have:

$$C(\alpha, \tau) \cap \text{Cyl}(r_0) = \emptyset$$
, for all $\tau \geq 0$.

Proof. We consider again the curve γ given by (4.2). Thanks to the symmetry, it is enough to check the assertion for $\tau = 0$. Therefore, for $\sigma(\theta, z) = (r_0 \cos \theta, r_0 \sin \theta, z)$, it is enough to verify

$$\langle \gamma'(0), \sigma(\theta, z) - \gamma(0) \rangle \leq \cos \alpha \|\gamma'(0)\| \|\sigma(\theta, z) - \gamma(0)\| \quad \forall \theta \in [0, 2\pi], \forall z \geq 0,$$

where $\gamma(0)=(r,0,0)$ and $\gamma'(0)=(0,r,\mu r)$. The above condition reads

$$rr_0 \sin \theta + \mu rz \le \cos \alpha \sqrt{r^2 (1 + \mu^2)} \sqrt{(r_0 \cos \theta - r)^2 + r_0^2 \sin^2 \theta + z^2} \quad \forall \theta \in [0, 2\pi], \, \forall z \ge 0.$$

Dividing by rr_0 , setting $w = z/r_0$, and since $\cos \alpha = 1/\sqrt{5}$, we deduce

$$\sin \theta + \mu w \le \frac{1}{\sqrt{5}} \sqrt{1 + \mu^2} \sqrt{\left(\frac{r}{r_0} - 1\right)^2 + 2\frac{r}{r_0} (1 - \cos \theta) + w^2}.$$

Setting $r = Nr_0$ we obtain the condition

$$\frac{1}{\sqrt{5}} \ge \frac{1}{\sqrt{1+\mu^2}} \sup_{\theta \in [0,2\pi], w \in \mathbb{R}} \left\{ \frac{\sin \theta + \mu |w|}{\sqrt{(N-1)^2 + 2N(1-\cos \theta) + w^2}} \right\}.$$

But for any $\theta \in [0, 2\pi]$, $u = |w| \ge 0$

$$\frac{\sin \theta + \mu u}{\sqrt{(N-1)^2 + 2N(1 - \cos \theta) + u^2}} \le \frac{1 + \mu u}{\sqrt{(N-1)^2 + u^2}}$$

and

$$\sup_{u\geq 0}\left\{\frac{1+\mu u}{\sqrt{(N-1)^2+u^2}}\right\}=\frac{1}{N-1}\sqrt{1+\mu^2(N-1)^2}\longrightarrow \mu\quad\text{as}\quad N\to+\infty.$$

Since $\mu \left(1 + \mu^2\right)^{-1/2} < \left(\sqrt{5}\right)^{-1}$, we can choose N large enough such that

$$\frac{\sqrt{1+\mu^2(N-1)^2}}{(N-1)\sqrt{1+\mu^2}} < \frac{1}{\sqrt{5}}.$$

Therefore, for this choice of N, we get $C(0,\alpha) \cap \text{Cyl}(r_0) = \emptyset$.

Let γ be given by (4.2). We shall now include a further restriction. We shall show that the cone $C(\tau, \alpha)$ associated to γ also avoids radial segments S of the form:

$$S = \{(x, 0, 0); 0 \le x \le r\}.$$

This is the aim of the following lemma.

Lemma 4.7. If $\lambda = \frac{1}{\sqrt{5}}$ and $\alpha = \arccos(\lambda)$, then $C(\tau, \alpha) \cap S = \emptyset$ for all $\tau \geq 0$.

Proof. It is enough to verify

$$\langle \gamma'(\tau), (x,0,0) - \gamma(\tau) \rangle \leq \cos \alpha \|\dot{\gamma}(\tau)\| \|(x,0,0) - \gamma(\tau)\|, \quad \text{for all } 0 \leq x \leq r,$$

where

$$\gamma(\tau) = (r \cos \tau, r \sin \tau, \mu r \tau)$$
 and $\dot{\gamma}(\tau) = (-r \sin \tau, r \cos \tau, \mu r)$.

Setting $\lambda = \cos \alpha$ and simplifying by r, we obtain for all $0 \le x \le r$

$$-x\sin\tau - \mu^2 r\tau \le \lambda \sqrt{1+\mu^2} \sqrt{(x-r\cos\tau)^2 + r^2\sin^2\tau + \mu^2 r^2\tau^2},$$
 (4.5)

Notice that μ satisfies $\sin \tau + \mu^2 \tau > 0$ for every $\tau \geq 0$. Therefore,

$$-x\sin\tau - \mu^2 r\tau \le -x(\sin\tau + \mu^2\tau) \le 0,$$

so (4.5) is clearly satisfied.

4.2. Arbitrary long eels inside a bounded cylinder. We are now ready to construct arbitrarily long λ -eels lying inside the following bounded cylinder:

$$Cyl(r, [a, a + 2\pi\mu r]) := \{(x, y, z) \in \mathbb{R}^3; \ x^2 + y^2 = r^2, \ a \le z \le a + 2\pi\mu r\}. \tag{4.6}$$

Indeed we have the following result.

Proposition 4.8. Let $\lambda \geq 1/\sqrt{5}$ and let $\operatorname{Cyl}(r, [a, a + 2\pi\mu r])$ be the bounded cylinder defined in (4.6). Then there exists a λ -eel

$$\gamma: I \longmapsto \operatorname{Cyl}(r, [a, a + 2\pi\mu r])$$

whose length is greater than 1. Moreover, the initial point of γ lies in the upper part of the cylinder $(z = a + 2\pi\mu r)$ while the last point lies at the bottom (z = a).

Proof. Without loss of generality, we assume a=0. Below, N is a fixed integer given by Lemma 4.6. Let us fix an odd integer n such that $2\pi\mu rn > 1$. Then for $1 \le k \le n$, we define internal cylinders

$$C_k := \text{Cyl}\left(\frac{r}{N^{n-k}}, [0, 2\pi\mu r]\right) = \{(x, y, z) \in \mathbb{R}^3; \ x^2 + y^2 = \left(\frac{r}{N^{n-k}}\right)^2, \ 0 \le z \le 2\pi\mu r\}.$$

For $k=2\ell+1\leq n$ (odd) we define a downward spiral curve γ_k^\downarrow as follows:

$$\gamma_k^{\downarrow}(t) = \frac{r}{N^{n-k}} \left(\cos(t), \sin(t), \mu(2\pi N^{n-k} - t)\right), \quad \text{for } 0 \le t \le 2\pi N^{n-k}.$$

while for $k=2\ell \leq n$ (even) we define an upward spiral curve γ_k^{\uparrow} as follows:

$$\gamma_k^{\uparrow}(t) = \frac{r}{N^{n-k}} (\cos(t), \sin(t), \mu t), \quad \text{for } 0 \le t \le 2\pi N^{n-k}.$$

Notice that if k odd,

$$\gamma_k^{\downarrow}(0)=(\frac{r}{N^{n-k}},0,2\pi\mu r)\quad\text{and}\quad \gamma_k^{\downarrow}(2\pi N^{n-k})=(\frac{r}{N^{n-k}},0,0),$$

while for k even

$$\gamma_k^\uparrow(0) = (\frac{r}{N^{n-k}},0,0) \quad \text{and} \quad \gamma_k^\uparrow(2\pi N^{n-k}) = (\frac{r}{N^{n-k}},0,2\pi\mu r).$$

Each spiral γ_k lies on the surface of the cylinder C_k and makes N^{n-k} loops to reach the upper part of the cylinder starting from the bottom and going upwards if k is even (respectively, to reach the bottom, starting from the upper part and going downward, if k is odd). We finally define parametrized segments e_k^+ joining the end point of γ_k^{\downarrow} to the initial point of γ_k^{\uparrow} (for $k = 2\ell + 1$), and respectively e_k^- joining the end point of γ_k^{\downarrow} to the initial point of $\gamma_{k+1}^{\downarrow}$ (for $k = 2\ell$), that is:

$$e_k^+(t) = \left(\frac{r}{N^{n-k}}(1+t(N-1)), 0, 2\pi\mu r\right) \text{ and } e_k^-(t) = \left(\frac{r}{N^{n-k}}(1+t(N-1)), 0, 0\right), \quad t \in [0, 1].$$

The curve γ will now be defined concatenating the above curves: we start with k=1 and the downward spiral γ_1^{\downarrow} and we concatenate with the segment e_1^- . We continue with the upward spiral γ_1^{\uparrow} and the segment e_1^+ and concatenate with γ_2^{\downarrow} (k=2), then the segment e_2^- and so on, up to the final downward spiral γ_n^{\downarrow} . The resulting curve is clearly continuous. Applying Lemma 4.6 and Lemma 4.7 we deduce that γ is a λ -eel. The length of γ is clearly greater than 1 since we cross n times the cylinder of length $2\pi\mu r$ (and we have taken $n \geq 2$ such that $2\pi\mu r n > 1$).

Remark 4.9. Proposition 4.8 ensures, by rescaling, that we can construct arbitrarily long λ -eels inside arbitrarily small cylinders. The λ -eel γ inside the cylinder Cyl(r, [a, b]), where $b = a + 2\pi\mu r$, is obtained by concatenating pieces of three different types:

- Type 1: a spiral going downward: $\gamma_i^{\downarrow}(t) = (\rho \cos(t), \rho \sin(t), b \rho \mu t)$,
- Type 2: a spiral going upward: $\gamma_i^{\uparrow}(t) = (\rho \cos(t), \rho \sin(t), a + \rho \mu t)$,
- Type 3: a segment parametrized by $e_i^-(t) = (t, 0, a)$ or by $e_i^+(t) = (t, 0, b)$.

Remark 4.10. It is possible to modify slightly the above construction to get a λ -ell (with $\lambda = 1/\sqrt{5}$) $\gamma : (-\infty, 0] \to \operatorname{Cyl}(r, [a, a + 2\pi\mu r])$, with infinite length, and such that $\lim_{t \to -\infty} \gamma(t)$ does not exist. Since the curve constructed γ above depends on the parameter n, let us denote it γ_n . We can assume, without loss of generality, by choosing a suitable parametrization, that γ is defined on [-n, 0] and that for each n, the restriction of γ_{n+1} to [-n, 0] coincides with γ_n .

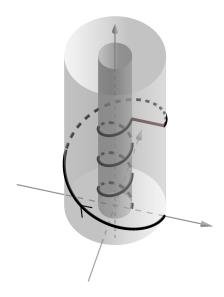


Figure 3. A block of the construction

Now we define γ on $(-\infty, 0]$, satisfying, for each n, $\gamma_{|[-n,0]} = \gamma_n$. Since each γ_n is a λ -ell, it is clear that γ is a λ -ell. Morover, the z-coordinate of $\gamma(t)$ oscillates infinitely many times between a and $a + 2\pi\mu r$. This shows both that γ has infinite length and that $\lim_{t\to -\infty} \gamma(t)$ does not exist.

4.3. Constructing bounded eels of infinite length in 3D. To construct a bounded λ -eel with infinite length, we need to glue together curves of length greater than 1 (constructed in the previous subsection) that lie each time in prescribed disjoint bounded cylinders, all taken along the z-axis, of the form $C_n := \text{Cyl}(r_n, [a_n, b_n])$ with $a_n > b_{n+1}$ and $r_n \searrow 0^+$. To construct efficiently such a curve, and to establish that it is a λ -eel, we shall need the following result, asserting that a λ -eel lying in a small cylinder does not see a bigger remote cylinder of the same axis.

Lemma 4.11. Let $\lambda = 1/\sqrt{5}$, $\alpha = \arccos(\lambda)$, and let us set

$$\mathrm{Cyl}(R, [a, b]) := \{(x, y, z) \in \mathbb{R}^3; \ x^2 + y^2 \le R, \ a \le z \le b\}.$$

Then there exists M > 1 such that, for every $r \in (0, R/2)$ and $a', b' \in \mathbb{R}$ such that

$$a' < b' < a < b$$
 and $b' - a' \ge MR$

the curve $\gamma: [a',b'] \to \mathbb{R}^3$ with equation $\gamma(t) = (r \cos t, r \sin t, \mu rt)$, satisfies

$$C(\tau,\alpha)\cap \operatorname{Cyl}\left(R,[a,b]\right)=\emptyset.$$

Proof. Without loss of generality, we can assume b' = 0. The equation of the spiral $\gamma : [0, \infty) \to \mathbb{R}^3$ is of the form

$$\gamma(t) = (r \cos t, r \sin t, \mu r t), \qquad a' \le t \le 0,$$

where $\mu < 1/2$ is given by Lemma 4.4. Set

$$\sigma(\theta,z,u) = (u\cos\theta,u\sin\theta,z)\,,\quad \gamma(0) = (r,0,0)\quad \text{ and }\quad \gamma'(0) = (0,r,\mu r)\,.$$

It is enough to check that

 $\langle \gamma'(0), \sigma(\theta, z, u) - \gamma(0) \rangle \leq \cos \alpha \, \left\| \gamma'(0) \right\| \, \left\| \sigma(\theta, z, u) - \gamma(0) \right\| \qquad \forall \theta \in [0, 2\pi], \, \forall z \in [a, b], \, \forall u \in [0, R].$ The above condition reads, for all $\theta \in [0, 2\pi]$, for all $z \in [a, b]$ and for all $u \in [0, R]$,

$$ru\sin\theta + \mu rz \le \frac{1}{\sqrt{5}}\sqrt{r^2(1+\mu^2)}\sqrt{(u\cos\theta - r)^2 + u^2\sin^2\theta + z^2}.$$

So it is enough to check that for all $z \in [a, b]$ and $u \in [0, R]$ it holds

$$u + \mu z \le \frac{1}{\sqrt{5}} z \sqrt{1 + \mu^2}.$$

In order to do that, let us fix the value of M. For $\mu < 1/2$, we have $\sqrt{1 + \mu^2} > \sqrt{5}\mu$. Therefore, we can choose M > 0 such that $\sqrt{1 + \mu^2} > (\mu + \frac{1}{M})\sqrt{5}$. Now for all $u \le R$ and $z \ge a$ we have

$$\frac{u + \mu z}{z} \le \frac{R}{a} + \mu \le \frac{1}{M} + \mu < \frac{\sqrt{1 + \mu^2}}{\sqrt{5}},$$

This completes the proof of the lemma.

We are now ready to prove Theorem 4.2, that is, given $\lambda = \frac{1}{\sqrt{5}}$, we construct a continuous curve $\gamma : [0, +\infty] \to \mathbb{R}^3$ of infinite length, lying in the unit ball, with nonzero right derivative at each point and satisfying the λ -cone property (λ -eel).

Proof of Theorem 4.2. We claim that we can construct a sequence of disjoint bounded cylinders

$$C_n = \operatorname{Cyl}(r_n, [a_n, a_n + 2\pi\mu r_n]), \quad n \ge 1$$

along the z-axis, such that $a_n \in [0,1)$, $r_{n+1} \le r_n/2$, $\ell_n := a_n - (a_{n+1} + 2\pi\mu r_{n+1}) > 0$ and ℓ_n/r_n is sufficiently big to ensure that the cylinder C_n is not seen by any λ -eel lying in a (smaller) cylinder C_m for m > n (c.f. Lemma 4.11). More precisely, we define $a_0 = 0$, and, for $n \ge 1$,

$$a_n = 2^{-n}$$
 and $r_n = \frac{1}{2^{n+1}(\pi\mu + M)}$,

where M > 0 is given by Lemma 4.11. Let us check that the conditions of Lemma 4.11 are fulfilled for the cylinders C_n (big remote cylinder) and C_{n+1} (small cylinder):

$$\ell_n = a_n - (a_{n+1} + 2\pi\mu r_{n+1}) = \frac{1}{2^{n+1}} - \frac{2\pi\mu}{2^{n+2}(\pi\mu + M)} = \frac{M}{2^{n+1}(\pi\mu + M)} \ge Mr_n.$$

Now the construction is as follows. For each n, let γ_n be the λ -eel given by Proposition 4.8, of length greater than 1 lying inside the cylinder C_n , entering this cylinder from the upper part $(z = a_n + 2\pi\mu r_n)$ and having its endpoint at the bottom $(z = a_n)$. Let \tilde{e}_n be the oriented segment going from the endpoint of the curve γ_n (bottom of the cylinder C_n) to the starting point of γ_{n+1} (upper part of the cylinder C_{n+1}). We now define $\gamma:[0,+\infty)\to\mathbb{R}^3$ by concatenation of the following curves: γ_1 , \tilde{e}_1 , γ_2 , \tilde{e}_2 , and so on. It is clear that γ is continuous and has right derivative at each point. Morever, γ is contained in the unit ball of \mathbb{R}^3 and its length $\ell(\gamma)$ is greater than $\ell(\gamma_1) + \ell(\gamma_2) + \cdots + \ell(\gamma_n) \geq n$ for every n, therefore it is infinite. Observe that $\gamma(t)$ has limit 0 as $t \to +\infty$. It remains to prove that γ is a λ -eel, that is, it satisfies the λ -cone condition. Notice that each curve γ_n , \tilde{e}_n is individually a λ -eel (that is, it satisfies the λ -cone property with respect to itself). Provided M is sufficiently big, the segment \tilde{e}_n is almost parallel to the z-axis and it is oriented to the opposite direction of the previous curves γ_1 , $\tilde{e}_1, \cdots, \gamma_n$. Therefore, if the λ -cone $C(t, \alpha)$, given in (4.1), has its origin onto a segment \tilde{e}_n , then it does not

meet the union of the ranges of γ_1 , $\tilde{e}_1, \dots, \gamma_n$. It remains to treat the case where $C(t, \alpha)$ has its origin to a curve of the form γ_n . These curves are constructed (for each n) by concatenating pieces of the form γ_i^{\downarrow} (of type 1), γ_i^{\uparrow} (of type 2) and e_i^{+} or e_i^{-} (of type 3) (c.f. Remark 4.9). If the λ -cone lies on a piece of type 1 or of type 3 of γ_n , then it is oriented to the opposite directions of all of the previous pieces γ_1 , $\tilde{e}_1, \dots, \gamma_{n-1}$, \tilde{e}_{n-1} of γ , therefore it does not meet the union of their ranges. If now the cone $C(t, \alpha)$ has its origin on an upward piece γ_i^{\uparrow} (type 2) of the curve γ_n , then the result follows from Lemma 4.11. The proof is complete.

5. Curves with the λ -cone property in 2 dimensions

It is remarkable that there is no analogue of the construction in Theorem 4.2 in dimension 2. Indeed, we shall show that for any value of the parameter $\lambda \in [-1, 1)$, any bounded planar λ -eel (that is, continuous curve with right derivative at each point that satisfies the λ -cone property) is rectifiable and has finite length. We shall need the following lemmas. (Recall $\alpha = \arccos(\lambda)$.)

Lemma 5.1. Let $\gamma: I \to \mathbb{R}^2$ be a planar λ -eel and $t_1 < t_2 < t_3$ in I. Then

$$\gamma(t_3) \notin [\gamma(t_1), \gamma(t_2)].$$

Proof. Set $A = \gamma(t_1)$, $B = \gamma(t_2)$, $C = \gamma(t_3)$ and assume towards a contradiction that $C \in [A, B]$. Choosing adequate coordinates in \mathbb{R}^2 we may assume that A = (0, 0), B = (1, 0) and C = (c, 0) with $c \in (0, 1)$. In the sequel, we shall write $\gamma = (\gamma_1, \gamma_2)$ in these coordinates.

Before we proceed, notice that we may assume

$$\gamma(t) \notin (A, C)$$
 for all $t \in (t_1, t_2]$. (5.1)

Indeed, set $N_1 = \{t \in [t_1, t_2) : \gamma(t) \in [A, C]\} = \{t \in [t_1, t_2) : \gamma_1(t) \in [0, c], \gamma_2(t) = 0\}$ and $\alpha_1 := \sup\{\gamma_1(t) : t \in N_1\}$. Then $\alpha_1 < c$ (since γ is continuous and injective) and consequently, there exists $t_1 \leq \tilde{t}_1 < t_2$ with $\gamma(\tilde{t}_1) = (\alpha_1, 0) = \tilde{A}$. In this case we can replace A by \tilde{A} and t_1 by \tilde{t}_1 and get (5.1).

We set $\tilde{t}_2 = \inf\{t \in [t_1, t_2] : \gamma_1(t) \ge c, \gamma_2(t) = 0\}$. There is no loss of generality to assume $t_2 = \tilde{t}_2$, since we can always replace B by $\tilde{B} = (\gamma_1(\tilde{t}_2), 0)$ (notice that $\gamma_1(\tilde{t}_2) > c$ by injectivity).

Therefore for all $t \in (t_1, t_2)$ we have $\gamma(t) \notin (A, B)$. Setting $\Gamma_{AB} = \{\gamma(t) : t \in [t_1, t_2]\}$ we deduce that $\Gamma_{AB} \cup (B, A]$ is a Jordan curve which separates \mathbb{R}^2 in two regions, exactly one of them being bounded. Call \mathcal{R} this bounded region, set $H^+ = \{x = (x_1, x_2) : x_2 > 0\}$, $H^- = \{x = (x_1, x_2) : x_2 < 0\}$ and let $\varepsilon > 0$ be such that $B(C, \varepsilon) \cap \Gamma_{AB} = \emptyset$. Then at least one of the sets $B(C, \varepsilon) \cap H^+$ and $B(C, \varepsilon) \cap H^-$ has nonempty intersection with \mathcal{R} . Assume, with no loss of generality, that

$$B(C,\varepsilon)\cap H^-\cap \mathcal{R}\neq \emptyset.$$

Then for every $x \in H^- \cap \operatorname{int} \mathcal{R}$ and every direction $d = (d_1, d_2) \in \mathbb{S}^1$ (the unit sphere of \mathbb{R}^2) with $d_2 \leq 0$ it holds $\ell_{x,d} \cap \Gamma_{AB} \neq \emptyset$, where $\ell_{x,d} := \{x + \mu d : \mu \geq 0\}$ is the half-line emanating from x with direction d. In particular, shrinking $\varepsilon > 0$ if necessary, and recalling notation (1.5) we deduce that

$$C_x(d,\alpha) \cap \Gamma_{AB} \neq \emptyset$$
, for all $x \in B(C,\varepsilon) \cap H^- \cap \mathcal{R}$ and all $d = (d_1,d_2)$ with $d_2 \leq 0$. (5.2)

Let $\tau_3 \in (t_2, t_3)$ be such that for all $t \in (\tau_3, t_3]$ we have $\gamma(t) \in B(C, \varepsilon)$ (such τ_3 exists by continuity). Then it follows by (5.2) and the λ -eel property that $\gamma'_2(t) > 0$, and consequently, $\gamma_2(t) < 0$ (since $\gamma_2(t_3) = 0$). Let further $\tau \in [t_2, t_3]$ be such that

$$\gamma_2(\tau) = \min_{t \in [t_2, t_3]} \gamma_2(t) \ (< 0).$$

Then since $\gamma_2(t_2) = 0$, there exists $\tilde{t} \in [t_2, \tau]$ with $(\gamma(t) \in \mathcal{R} \text{ and}) \gamma_2'(t) < 0$ which together with (5.2) contradicts the λ -eel property.

For the next statement, recall notation (4.1) and (1.5).

Lemma 5.2. Under the assumptions of the previous lemma we have:

$$C(\gamma'(t), \alpha) \cap K(t) = \{0\}, \text{ for all } t \in I.$$

Proof. Fix $t \in I$ and assume with no loss of generality (by translation) that $\gamma(t) = 0$. Then $K(t) = \overline{\text{cone}} (\Gamma(t) - \gamma(t)) = \overline{\text{cone}} \Gamma(t)$, where $\Gamma(t) = \{\gamma(\tau) : t \in [0, t]\}$. Let assume that there exists $x \in C(\gamma'(t), \alpha) \cap K(t)$, $x \neq 0$. Then by Caratheodory theorem, there exist $x_i = \gamma(\tau_i)$, $i \in \{1, 2, 3\}$ with $\tau_1 \leq \tau_2 \leq \tau_3 < t$ and $x \in \text{conv}\{x_1, x_2, x_3\}$ (convex envelope). Set $\ell_1 := \{x_1 + \mu(x - x_1) : \mu \geq 0\}$ and $\ell_2 = \{x_2 + \mu(x - x_2) : \mu \geq 0\}$. If $\ell_1 \cap \Gamma(t) = \ell_2 \cap \Gamma(t) = \emptyset$, then for μ_1, μ_2 sufficiently big, the point x_3 should belong to the triangle defined by the points $\ell_1(\mu_1) := x_1 + \mu_1(x - x_1)$, x and $\ell_2(\mu_2) = x_2 + \mu_2(x - x_2)$. Then by connectedness of $\gamma([\tau_1, \tau_3])$, we deduce that for some $s < \tau_3 < t$ it holds $\gamma(s) \in \ell_1 \cup \ell_2$. We deduce that x is a convex combination of two points of $\Gamma(t)$, that is, $x \in [\gamma(s_1), \gamma(s_2)]$ for some $s_1 < s_2 < t$. Set $\Gamma_{12} := \{\gamma(\tau) : \tau \in [s_1, s_2]\}$. Since γ is a λ -eel, we have $C(t, \alpha) \cap \Gamma_{12} = \emptyset$. Then $[\gamma(s_2), \gamma(s_1)] \cup \Gamma_{12}$ is a Jordan curve and $\gamma(t) = 0 \in \mathcal{R}$ where \mathcal{R} is the bounded region delimited by the Jordan curve. This yields that for some $t_1 < t_2 < t$, $\gamma(t) = 0$ is a convex combination of $\gamma(t_1)$ and $\gamma(t_2)$, which contradicts Lemma 5.1.

In view of Lemma 5.2 and Remark 3.7 we obtain our main result.

Theorem 5.3 (bounded planer eels have finite length). Let $\gamma: I \to \mathbb{R}^2$ be a bounded λ -eel. Then γ is rectifiable and has finite length.

Acknowledgment. The authors wish to thank Ludovic Rifford for several useful discussions.

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Research supported by the grants:

BASAL PFB-03, FONDECYT 1171854, ECOS/CONICYT C14E06, REDES/CONICYT 15040

(Chile) and MTM2014-59179-C2-1-P (MINECO of Spain and ERDF of EU).

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Research supported by the grants:

ECOS/CONICYT C14E06 (France) and REDES/CONICYT-15040 (Chile).

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Research supported by the grant MTM2015-65825-P (MINECO of Spain) and 2018-MAT14 (ETSI Industriales, UNED).