# On the regularity of weak solutions to refractor problem 

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#### Abstract

In this note we derive the Monge-Ampère type equation in Euclidian coordinates describing the refraction phenomena of perfect lens. This simplifies the regularity issues of the weak solutions on the problem.


Key Words: Monge-Ampere type equations, refracting surfaces, optimal mass transfer Mathematics Subject Classification 2000: 35J60, 78A05

## 1 Introduction and main result

It is well-known that ellipse and hyperbola have simple refraction properties, namely if rays of light diverge from one focus, then after refraction they pass parallel to the major axis [4]. If the ellipse (resp. hyperbola) represents the boundary separating two medias, with refractive indices $n_{1}, n_{2}$ then according to refraction law

$$
n_{1} \sin \alpha=n_{2} \sin \beta,
$$

where $\alpha$ and $\beta$ are the angles between normal and respectively the ray before and after refraction. Let $k=n_{1} / n_{2}$, then one can verify that $k=1 / \varepsilon$, where $\varepsilon$ is the eccentricity of ellipse (resp. hyperbola) [4]. These properties are limiting cases of solutions to more general problems of determining the surface required to refract rays of light diverging from one point and after refraction covering a given set of directions on the unit sphere. More precisely let us assume we are given two sets $\Omega, \Omega^{*}$ on unit sphere centered at origin, and nonnegative integrable functions $f, g$ defined respectively on $\Omega$ and $\Omega^{*}$. Suppose that a point source of light is centered at the origin $O$ and for every $X \in \Omega$ we issue a ray from $O$ passing through $X$, which after refraction from the unknown surface $\Gamma$ is another ray given by a unit direction
$Y=Y(X) \in \Omega^{*}$. It is clear that mapping $Y$ is determined by $\Gamma$. Let $f(X)$ be the input intensity of light at $X \in \Omega$ and $g(Y)$ corresponding gain intensity after refraction at $Y \in \Omega^{*}$. Now the problem can be formulated as follows: given two pairs $(\Omega, f)$ and $\left(\Omega^{*}, g\right)$ satisfying to energy balance condition

$$
\begin{equation*}
\int_{\Omega} f=\int_{\Omega^{*}} g \tag{1.1}
\end{equation*}
$$

find a surface $\Gamma$, such that for corresponding mapping $Y(X)$ we have

$$
Y(\Omega)=\Omega^{*}
$$

We seek a $\Gamma$ as a radial graph of a unknown function $\rho$ i.e. $\Gamma=\left\{Z \in \mathbf{R}^{n+1}, Z=X \rho(X)\right\}$, then mathematically this problem is amount to solve a Monge-Ampère type equation

$$
\begin{equation*}
\operatorname{det}\left(D_{i j}^{2} \rho-\sigma_{i j}(x, \rho, D \rho)\right)=h(x, \rho, D \rho) \tag{1.2}
\end{equation*}
$$

subject to boundary condition

$$
\begin{equation*}
Y(\Omega)=\Omega^{*} \tag{1.3}
\end{equation*}
$$

Here the derivatives are taken in some orthogonal coordinate system (see Theorem 1) and $\Omega$ is a subset of upper half sphere. The solutions to (1.2), should be sought in the class of functions such that the matrix $D_{i j}^{2} \rho-\sigma_{i j}(x, \rho, D \rho) \geq 0$. It is easy to see that if $\rho \in C^{2}$ such that $D_{i j}^{2} \rho-\sigma_{i j} \geq 0$ then equation 1.2 is elliptic with respect to $\rho$.

It turns out that $\rho$ is a potential function to an optimal transfer problem with a logarithmic cost function [1]

$$
c(X, Y)=\left\{\begin{array}{l}
\log \frac{1}{\varepsilon(X \cdot Y)-1}, \varepsilon>1, X \cdot Y>k, \\
\log \frac{1}{1-\varepsilon(X \cdot Y)}, \varepsilon<1, X \cdot Y<k .
\end{array}\right.
$$

A similar cost function appears in the reflector problem introduced by X-J. Wang [8], [9]. The regularity of the solutions to optimal transfer problems is discussed in [3] and [5]. The most important thing is the so-called A 3 condition, imposed on matrix $\sigma_{i j}[3]$. As soon as one has it the rest of the regularity, both local and global will follow from the classical framework established in [3], [5] and [6]. In [1] authors have verified the A3 condition, however without using Euclidian coordinates.

In this note we give a simple way of verifying the A3 condition, for $k<1$ without invoking to covariant derivatives. It is also explicit, strict and straightforward (3.4). Main idea is to find a simple formula for mapping $Y(X)$ using a parametrization of upper unit half sphere, used in [2]. Then the rest will follow along the arguments of [2]. This method is very general and one can apply it to near-field problem. Indeed if one considers a map $z=\rho x+t y$, where $t$ is the stretch function, then $\operatorname{det} D z$ will give the equation for near-field problem. However we don't discuss this problem in the present note. It is worth noting that, if support functions are ellipsoids, i.e. $k>1$ the A3 condition is not fulfilled (see (3.4)).

### 1.1 Notations

Let us consider the case of two homogeneous medias, with refractive constants $n_{1}$ and $n_{2}$. $\Omega$ and $\Omega^{*}$ are two domains on the unit sphere $\mathcal{S}^{n}=\left\{X=\left(x_{1}, \ldots, x_{n+1}\right), x_{1}^{2}+\cdots+x_{n+1}^{2}=1\right\}$. For $X \in \mathcal{S}^{n}, x=\left(x_{1}, \ldots, x_{n}, 0\right)$. We also suppose that $\Omega$ is a subset of upper unit sphere $\mathcal{S}_{+}^{n}=\mathcal{S}^{n} \cap\left\{x_{n+1}>0\right\}$. In what follows we consider $\rho$ as a function of $x \in \Omega_{0}$, with $\Omega_{0}$ as orthogonal projection of $\Omega$ on to hyperplane $x_{n+1}=0$. By $D \rho$ we denote the gradient of function $\rho$ with respect to $x$ variable $D \rho=\left(D_{x_{1}} \rho, \ldots, D_{x_{n}} \rho, 0\right)$. The reciprocal of $\rho$ is defined as $u=1 / \rho$. We also define two auxiliary functions $b=u^{2}+|D u|^{2}-(D u \cdot x)^{2}$ and $V=\sqrt{u^{2}-\sigma b}+u$. In what follows $\sigma=\left(k^{2}-1\right) / k^{2}=1-\varepsilon^{2}$.

### 1.2 The main results

Our main result is contained in the following
Theorem 1 If $\rho$ is the radial function defining $\Gamma$, and $u=1 / \rho$, then $u$ is a weak solution to

$$
\begin{gather*}
\operatorname{det}\left\{\frac{V-\sigma(u-D u \cdot x)}{\sigma}\left(I d+\frac{x \otimes x}{1-|x|^{2}}\right)-D^{2} u\right\}=h, \text { if } k<1,  \tag{1.4}\\
\operatorname{det}\left\{D^{2} u-\frac{V-\sigma(u-D u \cdot x)}{\sigma}\left(I d+\frac{x \otimes x}{1-|x|^{2}}\right)\right\}=h, \text { if } k>1, \\
h=\frac{f(X)}{g(Y)} k \frac{\sqrt{u^{2}-\sigma b}}{u} \frac{1}{\left(1-|x|^{2}\right)}\left(\frac{V}{k|\sigma|}\right)^{n},
\end{gather*}
$$

where $b=u^{2}+|D u|^{2}-(D u \cdot x)^{2}, V=\sqrt{u^{2}-\sigma b}+u$.
If we set $F=\sigma^{-1}(V-\sigma(u-D u \cdot x))$ and $I=I d+\frac{x \otimes x}{1-|x|^{2}}$, the first fundamental form of the upper unit half sphere, then equation can be rewritten as $\operatorname{det}\left(I F-D^{2} u\right)=h$ for $k<1$. The weak solutions for this equations can be defined through the theory of optimal transfers [1] (see [7] for the discussion of such problems). The higher regularity of the weak solutions depends on the properties of the function $F$. More precisely we have

Theorem 2 If $k<1$ (i.e. when the support functions are hyperboloids of revolution touching $\Gamma$ from below) and $(f, \Omega)$ and $\left(g, \Omega^{*}\right)$ satisfy to the regularity assumptions as in [3], [5] and [6] then $F$ is strictly concave as a function of the gradient and the weak solutions are locally (globally) smooth provided $f, g$ are positive smooth functions and $\bar{\Omega}, \overline{\Omega^{*}} \subset \mathcal{S}_{+}^{n}$.

If $k>1$ (i.e. when the support functions are ellipsoids of revolution touching $\Gamma$ from above) then $F$ is not convex in gradient and the weak solutions may not be $C^{1}$ even for smooth positive intensities $f, g$.

## 2 The main formulas

In this section we derive a simple and useful formula for $Y$. We use it to compute the Jacobian determinant in the next section.


Figure 1: The refraction law.

### 2.1 The mapping $Y$

Let $Y$ be the unit direction of the refracted ray. First let us derive a formula for $Y$, using angles $\alpha$ and $\beta$ (see figure 1). Since $X, Y$ and outward unit vector $\gamma$ lie in the same plane, we have

$$
Y=C_{1} X+C_{2} \gamma
$$

for two unknowns, $C_{1}$ and $C_{2}$ depending on $X$. If one takes the scalar product of $Y$ with $\gamma$ and then with $X$, then

$$
\left\{\begin{array}{l}
\cos \beta=C_{1} \cos \alpha+C_{2} \\
\cos (\alpha-\beta)=C_{1}+C_{2} \cos \alpha .
\end{array}\right.
$$

Multiplying the first equation by $\cos \alpha$ and subtracting from the second one we infer

$$
C_{1}=\frac{\sin \beta}{\sin \alpha}, \quad C_{2}=\cos \beta-C_{1} \cos \alpha
$$

Introduce $k=n_{1} / n_{2}$, hence we find that $C_{1}=k$ and $C_{2}=\cos \beta-k \cos \alpha$, that is

$$
\begin{equation*}
Y=k X+(\cos \beta-k \cos \alpha) \gamma \tag{2.1}
\end{equation*}
$$

We can further manipulate (2.1). Note that

$$
n_{2}^{2}-n_{2}^{2} \cos ^{2} \beta=n_{2}^{2} \sin ^{2} \beta=n_{1}^{2} \sin ^{2} \alpha=n_{1}^{2}-n_{1}^{2} \cos ^{2} \alpha
$$

Dividing the both sides by $n_{2}^{2}$ we obtain

$$
k^{2} \cos ^{2} \alpha=\left(k^{2}-1\right)+\cos ^{2} \beta
$$

Returning to (2.1) we get

$$
\begin{align*}
Y & =k X+\left(\sqrt{k^{2} \cos ^{2} \alpha-\left(k^{2}-1\right)}-k \cos \alpha\right) \gamma=  \tag{2.2}\\
& =k\left(X+\left[\sqrt{(X \cdot \gamma)^{2}-\sigma}-X \cdot \gamma\right] \gamma\right)
\end{align*}
$$

where $\sigma=\left(k^{2}-1\right) / k^{2}$. From [2] we have

$$
\gamma=-\frac{D \rho-X(\rho+D \rho \cdot x)}{\sqrt{\rho^{2}+|D \rho|^{2}-(D \rho \cdot x)^{2}}}
$$

where $X=\left(x, \sqrt{1-|x|^{2}}\right), D \rho=\left(\rho_{x_{1}}, \ldots, \rho_{x_{n}}\right)$. It is convenient to work with a new function $u=\rho^{-1}$. By direct computation we have that

$$
\gamma=\frac{D u+X(u-D u \cdot x)}{\sqrt{u^{2}+|D u|^{2}-(D u \cdot x)^{2}}} .
$$

Introduce $b=u^{2}+|D u|^{2}-(D u \cdot x)^{2}$, then

$$
\begin{aligned}
Y & =k\left(X+\left[\sqrt{(X \cdot \gamma)^{2}-\sigma}-X \cdot \gamma\right] \gamma\right) \\
& =k\left(X+\left[\sqrt{\frac{u^{2}}{b}-\sigma}-\frac{u}{\sqrt{b}}\right] \gamma\right) \\
& =k\left(X+b^{-1}\left[\sqrt{u^{2}-\sigma b}-u\right][D u+X(u-D u \cdot x)]\right)
\end{aligned}
$$

where we used the fact that

$$
X \cdot \gamma=\frac{u}{\sqrt{u^{2}+|D u|^{2}-(D u \cdot x)^{2}}}>0
$$

In particular it follows from the previous formula that

$$
\begin{equation*}
Y_{n+1}=k X_{n+1}\left(1-\frac{\sigma}{V}(u-(D u \cdot x))\right) . \tag{2.3}
\end{equation*}
$$

### 2.2 The Jacobian determinant

Let $d X$ and $d Y$ be respectively the area elements corresponding to $\Omega$ and $\Omega^{*}$. Then $d x=$ $X_{n+1} d X$. Recall that $Y$ is a unit vector and denote $y=\left(Y_{1}, Y_{2}, \ldots, Y_{n}, 0\right) \in \Omega_{0}^{*}$, where $\Omega_{0}^{*}$ is the orthogonal projection of $\Omega^{*}$ onto hyperplane $x_{n+1}=0$ so we conclude $d y=Y_{n+1} d Y$. Hence if we consider $y$ to be a mapping from $\Omega_{0}$ to $\Omega_{0}^{*}$ then $d y=|\operatorname{det} D y| d x$.

For perfect refractor $\Gamma$ we have the energy balance condition

$$
\int_{E} f(X) d X=\int_{Y(E)} g(Y) d Y, \forall \text { measurable } E \subset \Omega
$$

Thus we obtain $f d X=g d Y$ or

$$
\begin{equation*}
J=\frac{X_{n+1}}{Y_{n+1}}|\operatorname{det} D y|=\frac{f(X)}{g(Y)}=\frac{d X}{d Y} \tag{2.4}
\end{equation*}
$$

Thus to find the Jacobian determinant $J$ it is enough to compute $|\operatorname{det} D y|$.
Before starting our computations let us note, that if $\mu=I d+C \xi \otimes \eta$ for some constant $C$ and for any two vectors $\xi, \eta \in \mathbf{R}^{n}$, then one has

$$
\begin{equation*}
\mu^{-1}=I d-\frac{C \xi \otimes \eta}{1+C(\xi \cdot \eta)}, \quad \operatorname{det} \mu=1+C(\xi \cdot \eta) \tag{2.5}
\end{equation*}
$$

## 3 Proofs of Theorems 1-2

The main goal of this section is to prove the following
Proposition 1 If $Y$ is given as above and

$$
y=k\left[x-\frac{\sigma}{V}(D u+x(u-D u \cdot x))\right]
$$

then

$$
D y=k \frac{\sigma}{V} \mu[I d-x \otimes x]\left\{\left(I d+\frac{x \otimes x}{1-|x|^{2}}\right) \frac{V-\sigma(u-D u \cdot x)}{\sigma}-D^{2} u\right\}
$$

where $b=u^{2}+|D u|^{2}-(D u \cdot x)^{2}, V=\sqrt{u^{2}-\sigma b}+u$ and $\mu$ is defined by (3.2).
Proof. Introduce $V=\sqrt{u^{2}-\sigma b}+u, z=D u+x(u-D u \cdot x)$. Using these notations one can rewrite

$$
y=k\left[x-\frac{\sigma}{V} z\right] .
$$

By a direct computation we have

$$
\frac{y_{i j}}{k}=\delta_{i j}-\frac{\delta}{V}\left(z_{j}^{i}-\frac{z^{i} V_{j}}{V}\right)
$$

Differentiating $z^{i}$ and $V$ with respect $x_{j}$ yields

$$
\begin{aligned}
z_{j}^{i} & =u_{i j}-x_{i} x_{m} u_{m, j}+\delta_{i j}(u-D u \cdot x), \\
V_{j} & =p u_{j}-q\left(u_{m}-(D u \cdot x) x_{m}\right) u_{m j}
\end{aligned}
$$

where

$$
\begin{aligned}
p & =\frac{V-\sigma(u-D u \cdot x)}{V-u} \\
q & =\frac{\sigma}{V-u}
\end{aligned}
$$

Then

$$
\begin{align*}
\frac{D y}{k}= & I d-\frac{\sigma}{V}\left[(I d-x \otimes x) D^{2} u+I d(u-D u \cdot x)-\frac{p}{V} z \otimes D u\right.  \tag{3.1}\\
& \left.+\frac{q}{V} z \otimes(D u-(D u \cdot x) x) D^{2} u\right] \\
= & {\left[1-\frac{\sigma}{V}(u-D u \cdot x)\right][I d+A z \otimes D u} \\
& \left.-B\left\{(I d-x \otimes x)+\frac{q}{V} z \otimes(D u-(D u \cdot x) x)\right\} D^{2} u\right],
\end{align*}
$$

where we set

$$
\begin{aligned}
A & =\frac{\frac{\sigma p}{V^{2}}}{1-\frac{\sigma}{V}(u-D u \cdot x)}=\frac{\sigma}{V(V-u)} \\
B & =\frac{\frac{\sigma}{V}}{1-\frac{\sigma}{V}(u-D u \cdot x)}=\frac{\sigma}{V-\sigma(u-D u \cdot x)}
\end{aligned}
$$

Then using Lemma 1 (see below) we finally obtain

$$
\begin{aligned}
\frac{D y}{k} & =\left[1-\frac{\sigma}{V}(u-D u \cdot x)\right] B \mu[I d-x \otimes x]\left\{\left(I d+\frac{x \otimes x}{1-|x|^{2}}\right) \frac{1}{B}-D^{2} u\right\} \\
& =\frac{\sigma}{V} \mu[I d-x \otimes x]\left\{\left(I d+\frac{x \otimes x}{1-|x|^{2}}\right) \frac{1}{B}-D^{2} u\right\} \\
& =\frac{\sigma}{V} \mu[I d-x \otimes x]\left\{\frac{V-\sigma(u-D u \cdot x)}{\sigma}\left(I d+\frac{x \otimes x}{1-|x|^{2}}\right)-D^{2} u\right\}
\end{aligned}
$$

Hence to finish the proof of Proposition 1 it remains to prove
Lemma 1 Let $\mu=I d+A z \otimes D u$, then

$$
\begin{gather*}
\mu^{-1}\left\{(I d-x \otimes x)+\frac{q}{V} z \otimes(D u-(D u \cdot x) x)\right\}=I d-x \otimes x  \tag{3.2}\\
\operatorname{det} \mu=\frac{Y_{n+1}}{k X_{n+1}} \frac{u}{\sqrt{u^{2}-\sigma b}} . \tag{3.3}
\end{gather*}
$$

Proof. First by 2.5

$$
\mu^{-1}=I d-\frac{A z \otimes D u}{1+A(z \cdot D u)}
$$

Let $\mathcal{N}=\left\{(I d-x \otimes x)+\frac{q}{V} z \otimes(D u-(D u \cdot x) x)\right\}$, then by a direct computation we have

$$
\begin{aligned}
\mu^{-1} \mathcal{N}= & (I d-x \otimes x)+\frac{q}{V} z \otimes(D u-(D u \cdot x) x)-\frac{A z \otimes D u}{1+A(z \cdot D u)} \\
& +\frac{A}{1+A(z \cdot D u)}\left[(D u \cdot x) z \otimes x-\frac{q}{V}(D u \cdot z) z \otimes(D u-(D u \cdot x) x)\right]
\end{aligned}
$$

Let us sum up all $\otimes$ products with $z$, the resulting vector is

$$
\begin{array}{r}
\frac{q}{V}(D u-(D u \cdot x) x)+\frac{A}{1+A(z \cdot D u)}\left\{-D u+(D u \cdot x) x-\frac{q}{V}(D u \cdot z)(D u-(D u \cdot x) x)\right\} \\
=\left\{\frac{q}{V}-\frac{A}{1+A(z \cdot D u)}\left(1+\frac{q}{V} D u \cdot z\right)\right\}(D u-(D u \cdot x) x)
\end{array}
$$

On the other hand

$$
\frac{q}{V}-\frac{A}{1+A(z \cdot D u)}\left(1+\frac{q}{V} D u \cdot z\right)=\frac{1}{1+A(z \cdot D u)}\left[\frac{q}{V}-A\right] .
$$

Using definitions of $q, p$ and $A$ we obtain that

$$
\begin{aligned}
\frac{q}{V}-A & =\frac{\sigma}{V(V-u)}-\frac{\sigma p}{V(V-\sigma(u-D u \cdot x))} \\
& =\frac{\sigma}{V}\left\{\frac{1}{V-u}-\frac{\frac{V-\sigma(u-D u \cdot x)}{V-u}}{V-\sigma(u-D u \cdot x)}\right\} \\
& =0
\end{aligned}
$$

To prove $\sqrt{3.3}$ we notice that $A=\frac{\sigma}{V(V-u)}$. Then using $\sqrt{2.5}$ and $V=\sqrt{u^{2}-\sigma b}+u$ we have

$$
\begin{aligned}
\operatorname{det} \mu & =1+\frac{\sigma}{V(V-u)}\left[|D u|^{2}+u(D u \cdot x)-(D u \cdot x)^{2}\right] \\
& =\frac{1}{V(V-u)}\left[u V-u^{2} \sigma+\sigma u(D u \cdot x)\right] \\
& =\frac{u}{V-u}\left\{1-\frac{\sigma}{V}(u-(D u \cdot x))\right\}
\end{aligned}
$$

and (3.3) follows from (2.3).

### 3.1 Ellipsoids and hyperboloids of revolution

In this section we show that $\mathcal{W}=I F-D^{2} u \equiv 0$ for $u=\frac{1}{C}(1-\varepsilon(\ell \cdot X))$, that is when $\rho=1 / u$ is the radial graph of ellipsoid or hyperboloid of revolution. To fix ideas we assume that $\ell=e_{n+1}$. Thus $u=\frac{1}{C}\left(1-\varepsilon X_{n+1}\right)$. It is enough to show that $B=C X_{n+1} / \varepsilon$. By direct computation

$$
\begin{gathered}
b=\frac{1}{C^{2}}\left(1-2 \varepsilon X_{n+1}+\varepsilon^{2}\right) \\
u^{2}-\sigma b=\frac{\varepsilon^{2}}{C^{2}}\left(X_{n+1}-\varepsilon\right)^{2}
\end{gathered}
$$

Therefore $V=\left(1-\varepsilon^{2}\right) / C$, which implies that

$$
B=\frac{\sigma}{V-\sigma(u-D u \cdot x)}=\frac{C X_{n+1}}{\varepsilon} .
$$

### 3.2 Proof of Theorem 1

From Proposition 1, Lemma 1 and 2.5 we have that

$$
\begin{aligned}
\operatorname{det} D y & =\left(k \frac{\sigma}{V}\right)^{n} \operatorname{det} \mu \operatorname{det}(I d-x \otimes x) \operatorname{det} \mathcal{W} \\
& =\left(k \frac{\sigma}{V}\right)^{n} \frac{Y_{n+1}}{k X_{n+1}} \frac{u}{\sqrt{u^{2}-\sigma b}}\left(1-|x|^{2}\right) \operatorname{det} \mathcal{W}
\end{aligned}
$$

where $\mathcal{W}=I F-D^{2} u$ i.e.

$$
\mathcal{W}=\frac{V-\sigma(u-D u \cdot x)}{\sigma}\left(I d+\frac{x \otimes x}{1-|x|^{2}}\right)-D^{2} u
$$

Notice that if $\Gamma$ is smooth and has support hyperboloids from inside at each point then $\mathcal{W} \geq 0$ and $\mathcal{W} \leq 0$ if $\Gamma$ has support ellipsoids from outside. Then from (2.4) the Theorem 1 follows.

### 3.3 Proof of Theorem 2

The equation (1.4) is generalized Monge-Ampère equation. To obtain smoothness of the solution, one needs to show, that $F=\frac{V-\sigma(u-D u \cdot x)}{\sigma}$ is strictly concave in gradient. This is a necessary condition, called A3 and first introduced in [3], in order to obtain $C^{2}$ a priori estimates. It turns out that if $\sigma<0$, i.e. when support functions are hyperboloids of revolution, then $F$ is strictly concave in gradient. Recall that $V=\sqrt{u^{2}-\sigma b}+u$, hence it is enough to show that $\sqrt{u^{2}-\sigma b}$ is convex in gradient. Let $\xi$ be the dummy variable for $D u$, then we have

$$
\begin{aligned}
\frac{\partial}{\partial \xi_{k}} \sqrt{u^{2}-\sigma b} & =-\frac{\sigma}{\sqrt{u^{2}-\sigma b}}\left(\xi_{k}-(\xi \cdot x) x_{k}\right), \\
\frac{\partial^{2}}{\partial \xi_{k} \partial \xi_{l}} \sqrt{u^{2}-\sigma b} & =-\frac{\sigma}{\sqrt{u^{2}-\sigma b}}\left\{\delta_{l k}-x_{k} x_{l}+\sigma \frac{\left(\xi_{k}-(\xi \cdot x) x_{k}\right)\left(\xi_{l}-(\xi \cdot x) x_{l}\right)}{u^{2}-\sigma b}\right\} .
\end{aligned}
$$

On the other hand $b=u^{2}+|\xi|^{2}-(\xi \cdot x)^{2}$, which is strictly convex function of $\xi$, provided $|x|<1$. For any $\eta \in \mathbf{R}^{n}$ we have

$$
\begin{align*}
-\left(u^{2}-\sigma b\right)^{\frac{3}{2}} \frac{\partial^{2} F}{\partial \xi_{k} \partial \xi_{l}} \eta_{k} \eta_{l} & =-\left(u^{2}-\sigma b\right)^{\frac{3}{2}} \frac{1}{\sigma} \sum_{k, l} \frac{\partial^{2} \sqrt{u^{2}-\sigma b}}{\partial \xi_{k} \partial \xi_{l}} \eta_{k} \eta_{l}  \tag{3.4}\\
& =\left(u^{2}-\sigma b\right)\left(|\eta|^{2}-(\eta \cdot x)^{2}\right)+\sigma[\xi \cdot \eta-(\xi \cdot \eta)(\eta \cdot \xi)]^{2}
\end{align*}
$$

substituting the value of $b=|\xi|^{2}-(\xi \cdot x)^{2}+u^{2}$ we have

$$
\begin{gathered}
=u^{2}(1-\sigma)\left(|\eta|^{2}-(\eta \cdot x)^{2}\right)+ \\
+\sigma\left\{-|\xi|^{2}|\eta|^{2}+|\xi|^{2}(\eta \cdot x)^{2}+|\eta|^{2}(\xi \cdot x)^{2}+(\xi \cdot \eta)^{2}-2(\xi \cdot \eta)(\xi \cdot x)(\eta \cdot x)\right\}
\end{gathered}
$$

The first term is nonnegative since $|x|<1$ and $(\eta \cdot x) \leq|\eta||x|<|\eta|$. Recall that $\sigma<0$. Hence it is enough to show that

$$
\begin{equation*}
-|\xi|^{2}|\eta|^{2}+|\xi|^{2}(\eta \cdot x)^{2}+|\eta|^{2}(\xi \cdot x)^{2}+(\xi \cdot \eta)^{2}-2(\xi \cdot \eta)(\xi \cdot x)(\eta \cdot x)<0 \tag{3.5}
\end{equation*}
$$

This expression is homogeneous in $\eta$ and $\xi$ thus we may assume that $|\xi|=|\eta|=1$. Furthermore let $x^{\prime}$ be the orthogonal projection of $x$ on the two dimensional space spanned by $\xi$ and $\eta$. Then (3.5) is equivalent to

$$
\left(\eta \cdot x^{\prime}\right)^{2}+\left(\xi \cdot x^{\prime}\right)^{2}+(\xi \cdot \eta)^{2}-2(\xi \cdot \eta)\left(\xi \cdot x^{\prime}\right)\left(\eta \cdot x^{\prime}\right)-1<0
$$

If $\alpha, \beta$ and $\gamma$ are the angles between respectively $\eta$ and $x^{\prime}, \xi$ and $x^{\prime}$ and $\eta$ and $\xi$ then $\cos \gamma=\cos (\alpha \pm \beta)$. Thus we have

$$
\begin{aligned}
& \left|x^{\prime}\right|^{2}\left(\cos ^{2} \alpha+\cos ^{2} \beta-2 \cos \alpha \cos \beta \cos \gamma\right)+\cos ^{2} \gamma-1< \\
& \quad\left(\cos ^{2} \alpha+\cos ^{2} \beta-2 \cos \alpha \cos \beta \cos \gamma\right)+\cos ^{2} \gamma-1=0 .
\end{aligned}
$$

From here the proof of Theorem 1 follows from [3] and [6].

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