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# On the regularity of weak solutions to refractor problem

Aram L. Karakhanyan\*

 \* Department of Mathematics, University of Texas at Austin 1 University Station C1200, Austin TX 78712-0257 aram@math.utexas.edu

#### 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  $(\Omega^*, g)$  satisfying to energy balance condition

$$\int_{\Omega} f = \int_{\Omega^*} g, \tag{1.1}$$

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.  $\Gamma = \{Z \in \mathbb{R}^{n+1}, Z = X\rho(X)\}$ , then mathematically this problem is amount to solve a Monge-Ampère type equation

$$\det(D_{ij}^2\rho - \sigma_{ij}(x,\rho,D\rho)) = h(x,\rho,D\rho), \qquad (1.2)$$

subject to boundary condition

$$Y(\Omega) = \Omega^*. \tag{1.3}$$

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  $D_{ij}^2 \rho - \sigma_{ij}(x, \rho, D\rho) \ge 0$ . It is easy to see that if  $\rho \in C^2$  such that  $D_{ij}^2 \rho - \sigma_{ij} \ge 0$  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]

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

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 A3 condition, imposed on matrix  $\sigma_{ij}$  [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  $z = \rho x + ty$ , where t is the stretch function, then det Dz 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  $S^n = \{X = (x_1, \ldots, x_{n+1}), x_1^2 + \cdots + x_{n+1}^2 = 1\}$ . For  $X \in S^n, x = (x_1, \ldots, x_n, 0)$ . We also suppose that  $\Omega$  is a subset of upper unit sphere  $S^n_+ = S^n \cap \{x_{n+1} > 0\}$ . 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  $D\rho = (D_{x_1}\rho, \ldots, D_{x_n}\rho, 0)$ . The reciprocal of  $\rho$  is defined as  $u = 1/\rho$ . We also define two auxiliary functions  $b = u^2 + |Du|^2 - (Du \cdot x)^2$  and  $V = \sqrt{u^2 - \sigma b} + u$ . In what follows  $\sigma = (k^2 - 1)/k^2 = 1 - \varepsilon^2$ .

#### 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

$$det\left\{\frac{V-\sigma(u-Du\cdot x)}{\sigma}\left(Id+\frac{x\otimes x}{1-|x|^2}\right)-D^2u\right\} = h, \ ifk<1, \tag{1.4}$$
$$det\left\{D^2u-\frac{V-\sigma(u-Du\cdot x)}{\sigma}(Id+\frac{x\otimes x}{1-|x|^2})\right\} = h, \ ifk>1,$$
$$h=\frac{f(X)}{g(Y)}k\frac{\sqrt{u^2-\sigma b}}{u}\frac{1}{(1-|x|^2)}\left(\frac{V}{k|\sigma|}\right)^n,$$
$$+|Du|^2-(Du\cdot x)^2, V=\sqrt{u^2-\sigma b}+u.$$

where  $b = u^2 + |Du|^2 - (Du \cdot x)^2, V = \sqrt{u^2 - \sigma b} + u.$ 

If we set  $F = \sigma^{-1}(V - \sigma(u - Du \cdot x))$  and  $I = Id + \frac{x \otimes x}{1 - |x|^2}$ , the first fundamental form of the upper unit half sphere, then equation can be rewritten as  $\det(IF - D^2u) = h$  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  $(g, \Omega^*)$  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  $\overline{\Omega}, \overline{\Omega^*} \subset S^n_+$ .

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

$$\begin{cases} \cos \beta = C_1 \cos \alpha + C_2\\ \cos (\alpha - \beta) = C_1 + C_2 \cos \alpha. \end{cases}$$

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

$$C_1 = \frac{\sin \beta}{\sin \alpha}, \qquad C_2 = \cos \beta - C_1 \cos \alpha.$$

Introduce  $k = n_1/n_2$ , hence we find that  $C_1 = k$  and  $C_2 = \cos \beta - k \cos \alpha$ , that is

$$Y = kX + (\cos\beta - k\cos\alpha)\gamma.$$
(2.1)

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

$$k^2 \cos^2 \alpha = (k^2 - 1) + \cos^2 \beta.$$

Returning to (2.1) we get

$$Y = kX + (\sqrt{k^2 \cos^2 \alpha - (k^2 - 1)} - k \cos \alpha)\gamma =$$
  
=  $k \left( X + \left[ \sqrt{(X \cdot \gamma)^2 - \sigma} - X \cdot \gamma \right] \gamma \right),$  (2.2)

where  $\sigma = (k^2 - 1)/k^2$ . 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  $X = (x, \sqrt{1 - |x|^2}), D\rho = (\rho_{x_1}, \dots, \rho_{x_n})$ . It is convenient to work with a new function  $u = \rho^{-1}$ . By direct computation we have that

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

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

$$Y = k \left( X + \left[ \sqrt{(X \cdot \gamma)^2 - \sigma} - X \cdot \gamma \right] \gamma \right)$$
  
=  $k \left( X + \left[ \sqrt{\frac{u^2}{b} - \sigma} - \frac{u}{\sqrt{b}} \right] \gamma \right)$   
=  $k \left( X + b^{-1} \left[ \sqrt{u^2 - \sigma b} - u \right] \left[ Du + X(u - Du \cdot x) \right] \right),$ 

where we used the fact that

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

In particular it follows from the previous formula that

$$Y_{n+1} = kX_{n+1}(1 - \frac{\sigma}{V}(u - (Du \cdot x))).$$
(2.3)

#### 2.2 The Jacobian determinant

Let dX and dY be respectively the area elements corresponding to  $\Omega$  and  $\Omega^*$ . Then  $dx = X_{n+1}dX$ . Recall that Y is a unit vector and denote  $y = (Y_1, Y_2, \ldots, Y_n, 0) \in \Omega_0^*$ , where  $\Omega_0^*$  is the orthogonal projection of  $\Omega^*$  onto hyperplane  $x_{n+1} = 0$  so we conclude  $dy = Y_{n+1}dY$ . Hence if we consider y to be a mapping from  $\Omega_0$  to  $\Omega_0^*$  then  $dy = |\det Dy| dx$ .

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

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

Thus we obtain fdX = gdY or

$$J = \frac{X_{n+1}}{Y_{n+1}} |\det Dy| = \frac{f(X)}{g(Y)} = \frac{dX}{dY}.$$
 (2.4)

Thus to find the Jacobian determinant J it is enough to compute  $|\det Dy|$ .

Before starting our computations let us note, that if  $\mu = Id + C\xi \otimes \eta$  for some constant C and for any two vectors  $\xi, \eta \in \mathbf{R}^n$ , then one has

$$\mu^{-1} = Id - \frac{C\xi \otimes \eta}{1 + C(\xi \cdot \eta)}, \quad \det \mu = 1 + C(\xi \cdot \eta).$$
(2.5)

## 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

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

then

$$Dy = k\frac{\sigma}{V}\mu[Id - x \otimes x] \left\{ (Id + \frac{x \otimes x}{1 - |x|^2})\frac{V - \sigma(u - Du \cdot x)}{\sigma} - D^2u \right\},\$$

where  $b = u^2 + |Du|^2 - (Du \cdot x)^2$ ,  $V = \sqrt{u^2 - \sigma b} + u$  and  $\mu$  is defined by (3.2).

**Proof.** Introduce  $V = \sqrt{u^2 - \sigma b} + u$ ,  $z = Du + x(u - Du \cdot x)$ . Using these notations one can rewrite

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

By a direct computation we have

$$\frac{y_{ij}}{k} = \delta_{ij} - \frac{\delta}{V} (z_j^i - \frac{z^i V_j}{V}).$$

Differentiating  $z^i$  and V with respect  $x_j$  yields

$$z_j^i = u_{ij} - x_i x_m u_{m,j} + \delta_{ij} (u - Du \cdot x),$$
  

$$V_j = p u_j - q (u_m - (Du \cdot x) x_m) u_{mj},$$

where

$$p = \frac{V - \sigma(u - Du \cdot x)}{V - u},$$
$$q = \frac{\sigma}{V - u}.$$

Then

$$\frac{Dy}{k} = Id - \frac{\sigma}{V} \bigg[ (Id - x \otimes x)D^2u + Id(u - Du \cdot x) - \frac{p}{V}z \otimes Du \qquad (3.1) 
+ \frac{q}{V}z \otimes (Du - (Du \cdot x)x)D^2u \bigg] 
= [1 - \frac{\sigma}{V}(u - Du \cdot x)] \bigg[ Id + Az \otimes Du 
- B \bigg\{ (Id - x \otimes x) + \frac{q}{V}z \otimes (Du - (Du \cdot x)x) \bigg\} D^2u \bigg],$$

where we set

$$A = \frac{\frac{\sigma p}{V^2}}{1 - \frac{\sigma}{V}(u - Du \cdot x)} = \frac{\sigma}{V(V - u)},$$
  
$$B = \frac{\frac{\sigma}{V}}{1 - \frac{\sigma}{V}(u - Du \cdot x)} = \frac{\sigma}{V - \sigma(u - Du \cdot x)}.$$

Then using Lemma 1 (see below) we finally obtain

$$\begin{split} \frac{Dy}{k} &= \left[1 - \frac{\sigma}{V}(u - Du \cdot x)\right] B\mu [Id - x \otimes x] \left\{ (Id + \frac{x \otimes x}{1 - |x|^2}) \frac{1}{B} - D^2 u \right\} \\ &= \frac{\sigma}{V} \mu [Id - x \otimes x] \left\{ (Id + \frac{x \otimes x}{1 - |x|^2}) \frac{1}{B} - D^2 u \right\} \\ &= \frac{\sigma}{V} \mu [Id - x \otimes x] \left\{ \frac{V - \sigma(u - Du \cdot x)}{\sigma} (Id + \frac{x \otimes x}{1 - |x|^2}) - D^2 u \right\}. \end{split}$$

Hence to finish the proof of Proposition 1 it remains to prove

**Lemma 1** Let  $\mu = Id + Az \otimes Du$ , then

$$\mu^{-1}\left\{ (Id - x \otimes x) + \frac{q}{V} z \otimes (Du - (Du \cdot x)x) \right\} = Id - x \otimes x, \tag{3.2}$$

$$det\mu = \frac{Y_{n+1}}{kX_{n+1}} \frac{u}{\sqrt{u^2 - \sigma b}}.$$
(3.3)

**Proof.** First by (2.5)

$$\mu^{-1} = Id - \frac{Az \otimes Du}{1 + A(z \cdot Du)}.$$

Let  $\mathcal{N} = \{ (Id - x \otimes x) + \frac{q}{V}z \otimes (Du - (Du \cdot x)x) \}$ , then by a direct computation we have

$$\mu^{-1}\mathcal{N} = (Id - x \otimes x) + \frac{q}{V}z \otimes (Du - (Du \cdot x)x) - \frac{Az \otimes Du}{1 + A(z \cdot Du)} + \frac{A}{1 + A(z \cdot Du)}[(Du \cdot x)z \otimes x - \frac{q}{V}(Du \cdot z)z \otimes (Du - (Du \cdot x)x)].$$

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

$$\frac{q}{V}(Du - (Du \cdot x)x) + \frac{A}{1 + A(z \cdot Du)} \left\{ -Du + (Du \cdot x)x - \frac{q}{V}(Du \cdot z)(Du - (Du \cdot x)x) \right\}$$
$$= \left\{ \frac{q}{V} - \frac{A}{1 + A(z \cdot Du)}(1 + \frac{q}{V}Du \cdot z) \right\}(Du - (Du \cdot x)x).$$

On the other hand

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

Using definitions of q, p and A we obtain that

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

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

$$det \mu = 1 + \frac{\sigma}{V(V-u)} [|Du|^2 + u(Du \cdot x) - (Du \cdot x)^2]$$
$$= \frac{1}{V(V-u)} [uV - u^2\sigma + \sigma u(Du \cdot x)]$$
$$= \frac{u}{V-u} \left\{ 1 - \frac{\sigma}{V} (u - (Du \cdot x)) \right\}$$

and (3.3) follows from (2.3).

### 3.1 Ellipsoids and hyperboloids of revolution

In this section we show that  $\mathcal{W} = IF - D^2 u \equiv 0$  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  $u = \frac{1}{C}(1 - \varepsilon X_{n+1})$ . It is enough to show that  $B = CX_{n+1}/\varepsilon$ . By direct computation

$$b = \frac{1}{C^2} (1 - 2\varepsilon X_{n+1} + \varepsilon^2)$$
$$u^2 - \sigma b = \frac{\varepsilon^2}{C^2} (X_{n+1} - \varepsilon)^2.$$

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

$$B = \frac{\sigma}{V - \sigma(u - Du \cdot x)} = \frac{CX_{n+1}}{\varepsilon}$$

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#### **3.2** Proof of Theorem 1

From Proposition 1, Lemma 1 and (2.5) we have that

$$\det Dy = \left(k\frac{\sigma}{V}\right)^n \det \mu \det (Id - x \otimes x) \det \mathcal{W}$$
$$= \left(k\frac{\sigma}{V}\right)^n \frac{Y_{n+1}}{kX_{n+1}} \frac{u}{\sqrt{u^2 - \sigma b}} (1 - |x|^2) \det \mathcal{W}$$

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

$$\mathcal{W} = \frac{V - \sigma(u - Du \cdot x)}{\sigma} (Id + \frac{x \otimes x}{1 - |x|^2}) - D^2 u$$

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  $F = \frac{V - \sigma(u - Du \cdot x)}{\sigma}$  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 Du, then we have

$$\frac{\partial}{\partial \xi_k} \sqrt{u^2 - \sigma b} = -\frac{\sigma}{\sqrt{u^2 - \sigma b}} (\xi_k - (\xi \cdot x) x_k),$$
  
$$\frac{\partial^2}{\partial \xi_k \partial \xi_l} \sqrt{u^2 - \sigma b} = -\frac{\sigma}{\sqrt{u^2 - \sigma b}} \left\{ \delta_{lk} - x_k x_l + \sigma \frac{(\xi_k - (\xi \cdot x) x_k)(\xi_l - (\xi \cdot x) x_l)}{u^2 - \sigma b} \right\}.$$

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

$$-(u^{2}-\sigma b)^{\frac{3}{2}}\frac{\partial^{2}F}{\partial\xi_{k}\partial\xi_{l}}\eta_{k}\eta_{l} = -(u^{2}-\sigma b)^{\frac{3}{2}}\frac{1}{\sigma}\sum_{k,l}\frac{\partial^{2}\sqrt{u^{2}-\sigma b}}{\partial\xi_{k}\partial\xi_{l}}\eta_{k}\eta_{l}$$

$$= (u^{2}-\sigma b)(|\eta|^{2}-(\eta\cdot x)^{2})+\sigma[\xi\cdot\eta-(\xi\cdot\eta)(\eta\cdot\xi)]^{2}$$
Fituting the value of  $b=|\xi|^{2}-(\xi\cdot x)^{2}+u^{2}$  we have

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

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

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

$$-|\xi|^{2}|\eta|^{2} + |\xi|^{2}(\eta \cdot x)^{2} + |\eta|^{2}(\xi \cdot x)^{2} + (\xi \cdot \eta)^{2} - 2(\xi \cdot \eta)(\xi \cdot x)(\eta \cdot x) < 0.$$
(3.5)

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

$$(\eta \cdot x')^2 + (\xi \cdot x')^2 + (\xi \cdot \eta)^2 - 2(\xi \cdot \eta)(\xi \cdot x')(\eta \cdot x') - 1 < 0.$$

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

$$|x'|^{2}(\cos^{2}\alpha + \cos^{2}\beta - 2\cos\alpha\cos\beta\cos\gamma) + \cos^{2}\gamma - 1 < (\cos^{2}\alpha + \cos^{2}\beta - 2\cos\alpha\cos\beta\cos\gamma) + \cos^{2}\gamma - 1 = 0.$$

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

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