

# Contents

<b>List of Figures</b>	<b>xvii</b>
<b>Preface</b>	<b>xix</b>
1    Objectives and Scope of the Book . . . . .	xix
2    Overview of the Second Edition . . . . .	xx
3    Intended Audience . . . . .	xxii
4    Acknowledgments . . . . .	xxiii
<b>1    Introduction: Examples, Background, and Perspectives</b>	<b>1</b>
1    Orientation . . . . .	1
1.1    Geometry as a Variable . . . . .	1
1.2    Outline of the Introductory Chapter . . . . .	3
2    A Simple One-Dimensional Example . . . . .	3
3    Buckling of Columns . . . . .	4
4    Eigenvalue Problems . . . . .	6
5    Optimal Triangular Meshing . . . . .	7
6    Modeling Free Boundary Problems . . . . .	10
6.1    Free Interface between Two Materials . . . . .	11
6.2    Minimal Surfaces . . . . .	12
7    Design of a Thermal Diffuser . . . . .	13
7.1    Description of the Physical Problem . . . . .	13
7.2    Statement of the Problem . . . . .	14
7.3    Reformulation of the Problem . . . . .	16
7.4    Scaling of the Problem . . . . .	16
7.5    Design Problem . . . . .	17
8    Design of a Thermal Radiator . . . . .	18
8.1    Statement of the Problem . . . . .	18
8.2    Scaling of the Problem . . . . .	20
9    A Glimpse into Segmentation of Images . . . . .	21
9.1    Automatic Image Processing . . . . .	21
9.2    Image Smoothing/Filtering by Convolution and Edge Detectors	22
9.2.1    Construction of the Convolution of $I$ . . . . .	23
9.2.2    Space-Frequency Uncertainty Relationship . . . . .	23
9.2.3    Laplacian Detector . . . . .	25

---

9.3	Objective Functions Defined on the Whole Edge . . . . .	26
9.3.1	Eulerian Shape Semiderivative . . . . .	26
9.3.2	From Local to Global Conditions on the Edge . . . . .	27
9.4	Snakes, Geodesic Active Contours, and Level Sets . . . . .	28
9.4.1	Objective Functions Defined on the Contours . . . . .	28
9.4.2	Snakes and Geodesic Active Contours . . . . .	28
9.4.3	Level Set Method . . . . .	29
9.4.4	Velocity Carried by the Normal . . . . .	30
9.4.5	Extension of the Level Set Equations . . . . .	31
9.5	Objective Function Defined on the Whole Image . . . . .	32
9.5.1	Tikhonov Regularization/Smoothing . . . . .	32
9.5.2	Objective Function of Mumford and Shah . . . . .	32
9.5.3	Relaxation of the $(N - 1)$ -Hausdorff Measure . . . . .	33
9.5.4	Relaxation to BV-, $H^s$ -, and SBV-Functions . . . . .	33
9.5.5	Cracked Sets and Density Perimeter . . . . .	35
10	Shapes and Geometries: Background and Perspectives . . . . .	36
10.1	Parametrize Geometries by Functions or Functions by Geometries? . . . . .	36
10.2	Shape Analysis in Mechanics and Mathematics . . . . .	39
10.3	Characteristic Functions: Surface Measure and Geometric Measure Theory . . . . .	41
10.4	Distance Functions: Smoothness, Normal, and Curvatures . .	41
10.5	Shape Optimization: Compliance Analysis and Sensitivity Analysis . . . . .	43
10.6	Shape Derivatives . . . . .	44
10.7	Shape Calculus and Tangential Differential Calculus . . . . .	46
10.8	Shape Analysis in This Book . . . . .	46
11	Shapes and Geometries: Second Edition . . . . .	47
11.1	Geometries Parametrized by Functions . . . . .	48
11.2	Functions Parametrized by Geometries . . . . .	50
11.3	Shape Continuity and Optimization . . . . .	52
11.4	Derivatives, Shape and Tangential Differential Calculuses, and Derivatives under State Constraints . . . . .	53
<b>2</b>	<b>Classical Descriptions of Geometries and Their Properties</b>	<b>55</b>
1	Introduction . . . . .	55
2	Notation and Definitions . . . . .	56
2.1	Basic Notation . . . . .	56
2.2	Abelian Group Structures on Subsets of a Fixed Holdall $D$ . .	56
2.2.1	First Abelian Group Structure on $(\mathcal{P}(D), \Delta)$ . . . . .	57
2.2.2	Second Abelian Group Structure on $(\mathcal{P}(D), \nabla)$ . . . . .	58
2.3	Connected Space, Path-Connected Space, and Geodesic Distance . . . . .	58
2.4	Bouligand's Contingent Cone, Dual Cone, and Normal Cone	59
2.5	Sobolev Spaces . . . . .	60
2.5.1	Definitions . . . . .	60

---

2.5.2	The Space $W_0^{m,p}(\Omega)$	61
2.5.3	Embedding of $H_0^1(\Omega)$ into $H_0^1(D)$	62
2.5.4	Projection Operator	63
2.6	Spaces of Continuous and Differentiable Functions	63
2.6.1	Continuous and $C^k$ Functions	63
2.6.2	Hölder ( $C^{0,\ell}$ ) and Lipschitz ( $C^{0,1}$ ) Continuous Functions	65
2.6.3	Embedding Theorem	65
2.6.4	Identity $C^{k,1}(\bar{\Omega}) = W^{k+1,\infty}(\Omega)$ : From Convex to Path-Connected Domains via the Geodesic Distance	66
3	Sets Locally Described by an Homeomorphism or a Diffeomorphism	67
3.1	Sets of Classes $C^k$ and $C^{k,\ell}$	67
3.2	Boundary Integral, Canonical Density, and Hausdorff Measures	70
3.2.1	Boundary Integral for Sets of Class $C^1$	70
3.2.2	Integral on Submanifolds	71
3.2.3	Hausdorff Measures	72
3.3	Fundamental Forms and Principal Curvatures	73
4	Sets Globally Described by the Level Sets of a Function	75
5	Sets Locally Described by the Epigraph of a Function	78
5.1	Local $C^0$ Epigraphs, $C^0$ Epigraphs, and Equi- $C^0$ Epigraphs and the Space $\mathcal{H}$ of Dominating Functions	79
5.2	Local $C^{k,\ell}$ -Epigraphs and Hölderian/Lipschitzian Sets	87
5.3	Local $C^{k,\ell}$ -Epigraphs and Sets of Class $C^{k,\ell}$	89
5.4	Locally Lipschitzian Sets: Some Examples and Properties	92
5.4.1	Examples and Continuous Linear Extensions	92
5.4.2	Convex Sets	93
5.4.3	Boundary Measure and Integral for Lipschitzian Sets	94
5.4.4	Geodesic Distance in a Domain and in Its Boundary	97
5.4.5	Nonhomogeneous Neumann and Dirichlet Problems	100
6	Sets Locally Described by a Geometric Property	101
6.1	Definitions and Main Results	102
6.2	Equivalence of Geometric Segment and $C^0$ Epigraph Properties	104
6.3	Equivalence of the Uniform Fat Segment and the Equi- $C^0$ Epigraph Properties	109
6.4	Uniform Cone/Cusp Properties and Hölderian/Lipschitzian Sets	113
6.4.1	Uniform Cone Property and Lipschitzian Sets	114
6.4.2	Uniform Cusp Property and Hölderian Sets	115
6.5	Hausdorff Measure and Dimension of the Boundary	116
<b>3</b>	<b>Courant Metrics on Images of a Set</b>	<b>123</b>
1	Introduction	123
2	Generic Constructions of Micheletti	124
2.1	Space $\mathcal{F}(\Theta)$ of Transformations of $\mathbf{R}^N$	124
2.2	Diffeomorphisms for $\mathcal{B}(\mathbf{R}^N, \mathbf{R}^N)$ and $C_0^\infty(\mathbf{R}^N, \mathbf{R}^N)$	136

---

2.3	Closed Subgroups $\mathcal{G}$	138
2.4	Courant Metric on the Quotient Group $\mathcal{F}(\Theta)/\mathcal{G}$	140
2.5	Assumptions for $\mathcal{B}^k(\mathbf{R}^N, \mathbf{R}^N)$ , $C^k(\overline{\mathbf{R}^N}, \mathbf{R}^N)$ , and $C_0^k(\mathbf{R}^N, \mathbf{R}^N)$	143
2.5.1	Checking the Assumptions	143
2.5.2	Perturbations of the Identity and Tangent Space	147
2.6	Assumptions for $C^{k,1}(\overline{\mathbf{R}^N}, \mathbf{R}^N)$ and $C_0^{k,1}(\mathbf{R}^N, \mathbf{R}^N)$	149
2.6.1	Checking the Assumptions	149
2.6.2	Perturbations of the Identity and Tangent Space	151
3	Generalization to All Homeomorphisms and $C^k$ -Diffeomorphisms	153
<b>4</b>	<b>Transformations Generated by Velocities</b>	<b>159</b>
1	Introduction	159
2	Metrics on Transformations Generated by Velocities	161
2.1	Subgroup $G_\Theta$ of Transformations Generated by Velocities	161
2.2	Complete Metrics on $G_\Theta$ and Geodesics	166
2.3	Constructions of Azencott and Trouvé	169
3	Semiderivatives via Transformations Generated by Velocities	170
3.1	Shape Function	170
3.2	Gateaux and Hadamard Semiderivatives	170
3.3	Examples of Families of Transformations of Domains	173
3.3.1	$C^\infty$ -Domains	173
3.3.2	$C^k$ -Domains	175
3.3.3	Cartesian Graphs	176
3.3.4	Polar Coordinates and Star-Shaped Domains	177
3.3.5	Level Sets	178
4	Unconstrained Families of Domains	180
4.1	Equivalence between Velocities and Transformations	180
4.2	Perturbations of the Identity	183
4.3	Equivalence for Special Families of Velocities	185
5	Constrained Families of Domains	193
5.1	Equivalence between Velocities and Transformations	193
5.2	Transformation of Condition $(V2_D)$ into a Linear Constraint	200
6	Continuity of Shape Functions along Velocity Flows	202
<b>5</b>	<b>Metrics via Characteristic Functions</b>	<b>209</b>
1	Introduction	209
2	Abelian Group Structure on Measurable Characteristic Functions	210
2.1	Group Structure on $X_\mu(\mathbf{R}^N)$	210
2.2	Measure Spaces	211
2.3	Complete Metric for Characteristic Functions in $L^p$ -Topologies	212
3	Lebesgue Measurable Characteristic Functions	214
3.1	Strong Topologies and $C^\infty$ -Approximations	214
3.2	Weak Topologies and Microstructures	215
3.3	Nice or Measure Theoretic Representative	220

---

3.4	The Family of Convex Sets . . . . .	223
3.5	Sobolev Spaces for Measurable Domains . . . . .	224
4	Some Compliance Problems with Two Materials . . . . .	228
4.1	Transmission Problem and Compliance . . . . .	228
4.2	The Original Problem of Céa and Malanowski . . . . .	235
4.3	Relaxation and Homogenization . . . . .	239
5	Buckling of Columns . . . . .	240
6	Caccioppoli or Finite Perimeter Sets . . . . .	244
6.1	Finite Perimeter Sets . . . . .	245
6.2	Decomposition of the Integral along Level Sets . . . . .	251
6.3	Domains of Class $W^{\varepsilon,p}(D)$ , $0 \leq \varepsilon < 1/p$ , $p \geq 1$ , and a Cascade of Complete Metric Spaces . . . . .	252
6.4	Compactness and Uniform Cone Property . . . . .	254
7	Existence for the Bernoulli Free Boundary Problem . . . . .	258
7.1	An Example: Elementary Modeling of the Water Wave . . . . .	258
7.2	Existence for a Class of Free Boundary Problems . . . . .	260
7.3	Weak Solutions of Some Generic Free Boundary Problems . . . . .	262
7.3.1	Problem without Constraint . . . . .	262
7.3.2	Constraint on the Measure of the Domain $\Omega$ . . . . .	264
7.4	Weak Existence with Surface Tension . . . . .	265
<b>6</b>	<b>Metrics via Distance Functions</b>	<b>267</b>
1	Introduction . . . . .	267
2	Uniform Metric Topologies . . . . .	268
2.1	Family of Distance Functions $C_d(D)$ . . . . .	268
2.2	Pompeiu–Hausdorff Metric on $C_d(D)$ . . . . .	269
2.3	Uniform Complementary Metric Topology and $C_d^c(D)$ . . . . .	275
2.4	Families $C_d^c(E; D)$ and $C_{d,\text{loc}}^c(E; D)$ . . . . .	278
3	Projection, Skeleton, Crack, and Differentiability . . . . .	279
4	$W^{1,p}$ -Metric Topology and Characteristic Functions . . . . .	292
4.1	Motivations and Main Properties . . . . .	292
4.2	Weak $W^{1,p}$ -Topology . . . . .	296
5	Sets of Bounded and Locally Bounded Curvature . . . . .	299
5.1	Examples . . . . .	301
6	Reach and Federer’s Sets of Positive Reach . . . . .	303
6.1	Definitions and Main Properties . . . . .	303
6.2	$C^k$ -Submanifolds . . . . .	310
6.3	A Compact Family of Sets with Uniform Positive Reach . . . . .	315
7	Approximation by Dilated Sets/Tubular Neighborhoods and Critical Points . . . . .	316
8	Characterization of Convex Sets . . . . .	318
8.1	Convex Sets and Properties of $d_A$ . . . . .	318
8.2	Semiconvexity and BV Character of $d_A$ . . . . .	320
8.3	Closed Convex Hull of $A$ and Fenchel Transform of $d_A$ . . . . .	322
8.4	Families of Convex Sets $C_d(D)$ , $C_d^c(D)$ , $C_d^c(E; D)$ , and $C_{d,\text{loc}}^c(E; D)$ . . . . .	323

---

9	Compactness Theorems for Sets of Bounded Curvature . . . . .	324
9.1	Global Conditions in $D$ . . . . .	325
9.2	Local Conditions in Tubular Neighborhoods . . . . .	327
<b>7</b>	<b>Metrics via Oriented Distance Functions</b>	<b>335</b>
1	Introduction . . . . .	335
2	Uniform Metric Topology . . . . .	337
2.1	The Family of Oriented Distance Functions $C_b(D)$ . . . . .	337
2.2	Uniform Metric Topology . . . . .	339
3	Projection, Skeleton, Crack, and Differentiability . . . . .	344
4	$W^{1,p}(D)$ -Metric Topology and the Family $C_b^0(D)$ . . . . .	349
4.1	Motivations and Main Properties . . . . .	349
4.2	Weak $W^{1,p}$ -Topology . . . . .	352
5	Boundary of Bounded and Locally Bounded Curvature . . . . .	354
5.1	Examples and Limit of Tubular Norms as $h$ Goes to Zero . . . . .	355
6	Approximation by Dilated Sets/Tubular Neighborhoods . . . . .	358
7	Federer's Sets of Positive Reach . . . . .	361
7.1	Approximation by Dilated Sets/Tubular Neighborhoods . . . . .	361
7.2	Boundaries with Positive Reach . . . . .	363
8	Boundary Smoothness and Smoothness of $b_A$ . . . . .	365
9	Sobolev or $W^{m,p}$ Domains . . . . .	373
10	Characterization of Convex and Semiconvex Sets . . . . .	375
10.1	Convex Sets and Convexity of $b_{\overline{A}}$ . . . . .	375
10.2	Families of Convex Sets $\mathcal{C}_b(D)$ , $\mathcal{C}_b(E; D)$ , and $\mathcal{C}_{b,\text{loc}}(E; D)$ . . . . .	379
10.3	BV Character of $b_A$ and Semiconvex Sets . . . . .	380
11	Compactness and Sets of Bounded Curvature . . . . .	381
11.1	Global Conditions on $D$ . . . . .	382
11.2	Local Conditions in Tubular Neighborhoods . . . . .	382
12	Finite Density Perimeter and Compactness . . . . .	385
13	Compactness and Uniform Fat Segment Property . . . . .	387
13.1	Main Theorem . . . . .	387
13.2	Equivalent Conditions on the Local Graph Functions . . . . .	391
14	Compactness under the Uniform Fat Segment Property and a Bound on a Perimeter . . . . .	393
14.1	De Giorgi Perimeter of Caccioppoli Sets . . . . .	393
14.2	Finite Density Perimeter . . . . .	394
15	The Families of Cracked Sets . . . . .	394
16	A Variation of the Image Segmentation Problem of Mumford and Shah . . . . .	400
16.1	Problem Formulation . . . . .	400
16.2	Cracked Sets without the Perimeter . . . . .	401
16.2.1	Technical Lemmas . . . . .	401
16.2.2	Another Compactness Theorem . . . . .	402
16.2.3	Proof of Theorem 16.1 . . . . .	402
16.3	Existence of a Cracked Set with Minimum Density Perimeter	405

16.4	Uniform Bound or Penalization Term in the Objective Function on the Density Perimeter . . . . .	407
<b>8</b>	<b>Shape Continuity and Optimization</b>	<b>409</b>
1	Introduction and Generic Examples . . . . .	409
1.1	First Generic Example . . . . .	411
1.2	Second Generic Example . . . . .	411
1.3	Third Generic Example . . . . .	411
1.4	Fourth Generic Example . . . . .	412
2	Upper Semicontinuity and Maximization of the First Eigenvalue . . . . .	412
3	Continuity of the Transmission Problem . . . . .	417
4	Continuity of the Homogeneous Dirichlet Boundary Value Problem . . . . .	418
4.1	Classical, Relaxed, and Overrelaxed Problems . . . . .	418
4.2	Classical Dirichlet Boundary Value Problem . . . . .	421
4.3	Overrelaxed Dirichlet Boundary Value Problem . . . . .	423
4.3.1	Approximation by Transmission Problems . . . . .	423
4.3.2	Continuity with Respect to $X(D)$ in the $L^p(D)$ -Topology . . . . .	424
4.4	Relaxed Dirichlet Boundary Value Problem . . . . .	425
5	Continuity of the Homogeneous Neumann Boundary Value Problem . . . . .	426
6	Elements of Capacity Theory . . . . .	429
6.1	Definition and Basic Properties . . . . .	429
6.2	Quasi-continuous Representative and $H^1$ -Functions . . . . .	431
6.3	Transport of Sets of Zero Capacity . . . . .	432
7	Crack-Free Sets and Some Applications . . . . .	434
7.1	Definitions and Properties . . . . .	434
7.2	Continuity and Optimization over $L(D, r, \mathcal{O}, \lambda)$ . . . . .	437
7.2.1	Continuity of the Classical Homogeneous Dirichlet Boundary Condition . . . . .	437
7.2.2	Minimization/Maximization of the First Eigenvalue . . . . .	438
8	Continuity under Capacity Constraints . . . . .	440
9	Compact Families $\mathcal{O}_{c,r}(D)$ and $L_{c,r}(\mathcal{O}, D)$ . . . . .	447
9.1	Compact Family $\mathcal{O}_{c,r}(D)$ . . . . .	447
9.2	Compact Family $L_{c,r}(\mathcal{O}, D)$ and Thick Set Property . . . . .	450
9.3	Maximizing the Eigenvalue $\lambda^A(\Omega)$ . . . . .	452
9.4	State Constrained Minimization Problems . . . . .	453
9.5	Examples with a Constraint on the Gradient . . . . .	454
<b>9</b>	<b>Shape and Tangential Differential Calculuses</b>	<b>457</b>
1	Introduction . . . . .	457
2	Review of Differentiation in Topological Vector Spaces . . . . .	458
2.1	Definitions of Semiderivatives and Derivatives . . . . .	458
2.2	Derivatives in Normed Vector Spaces . . . . .	461
2.3	Locally Lipschitz Functions . . . . .	465
2.4	Chain Rule for Semiderivatives . . . . .	465

---

2.5	Semiderivatives of Convex Functions . . . . .	467
2.6	Hadamard Semiderivative and Velocity Method . . . . .	469
3	First-Order Shape Semiderivatives and Derivatives . . . . .	471
3.1	Eulerian and Hadamard Semiderivatives . . . . .	471
3.2	Hadamard Semidifferentiability and Courant Metric Continuity . . . . .	476
3.3	Perturbations of the Identity and Gateaux and Fréchet Derivatives . . . . .	476
3.4	Shape Gradient and Structure Theorem . . . . .	479
4	Elements of Shape Calculus . . . . .	482
4.1	Basic Formula for Domain Integrals . . . . .	482
4.2	Basic Formula for Boundary Integrals . . . . .	484
4.3	Examples of Shape Derivatives . . . . .	486
	4.3.1    Volume of $\Omega$ and Surface Area of $\Gamma$ . . . . .	486
	4.3.2 $H^1(\Omega)$ -Norm . . . . .	487
	4.3.3    Normal Derivative . . . . .	488
5	Elements of Tangential Calculus . . . . .	491
5.1	Intrinsic Definition of the Tangential Gradient . . . . .	492
5.2	First-Order Derivatives . . . . .	495
5.3	Second-Order Derivatives . . . . .	496
5.4	A Few Useful Formulae and the Chain Rule . . . . .	497
5.5	The Stokes and Green Formulae . . . . .	498
5.6	Relation between Tangential and Covariant Derivatives . . . . .	498
5.7	Back to the Example of Section 4.3.3 . . . . .	501
6	Second-Order Semiderivative and Shape Hessian . . . . .	501
6.1	Second-Order Derivative of the Domain Integral . . . . .	502
6.2	Basic Formula for Domain Integrals . . . . .	504
6.3	Nonautonomous Case . . . . .	505
6.4	Autonomous Case . . . . .	510
6.5	Decomposition of $d^2J(\Omega; V(0), W(0))$ . . . . .	515
<b>10</b>	<b>Shape Gradients under a State Equation Constraint</b>	<b>519</b>
1	Introduction . . . . .	519
2	Min Formulation . . . . .	521
2.1	An Illustrative Example and a Shape Variational Principle .	521
2.2	Function Space Parametrization . . . . .	522
2.3	Differentiability of a Minimum with Respect to a Parameter . . . . .	523
2.4	Application of the Theorem . . . . .	526
2.5	Domain and Boundary Integral Expressions of the Shape Gradient . . . . .	530
3	Buckling of Columns . . . . .	532
4	Eigenvalue Problems . . . . .	535
4.1	Transport of $H_0^k(\Omega)$ by $W^{k,\infty}$ -Transformations of $\mathbf{R}^N$ . . . . .	536
4.2	Laplacian and Bi-Laplacian . . . . .	537
4.3	Linear Elasticity . . . . .	546

5	Saddle Point Formulation and Function Space Parametrization . . . . .	551
5.1	An Illustrative Example . . . . .	551
5.2	Saddle Point Formulation . . . . .	552
5.3	Function Space Parametrization . . . . .	553
5.4	Differentiability of a Saddle Point with Respect to a Parameter . . . . .	555
5.5	Application of the Theorem . . . . .	559
5.6	Domain and Boundary Expressions for the Shape Gradient .	561
6	Multipliers and Function Space Embedding . . . . .	562
6.1	The Nonhomogeneous Dirichlet Problem . . . . .	562
6.2	A Saddle Point Formulation of the State Equation . . . . .	563
6.3	Saddle Point Expression of the Objective Function . . . . .	564
6.4	Verification of the Assumptions of Theorem 5.1 . . . . .	566
<b>Elements of Bibliography</b>		<b>571</b>
<b>Index of Notation</b>		<b>615</b>
<b>Index</b>		<b>619</b>