CURVATURE ESTIMATES FOR THE LEVEL SETS OF SPATIAL QUASICONCAVE SOLUTIONS TO A CLASS OF PARABOLIC EQUATIONS

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Abstract. We prove a constant rank theorem for the second fundamental form of the spatial convex level surfaces of solutions to equations $u_t = F(\nabla^2 u, \nabla u, u, t)$ under a structural condition, and give a geometric lower bound of the principal curvature of the spatial level surfaces.

1. Introduction

In this paper, we consider the convexity and principal curvature estimates of the spatial level surfaces of the spatial quasiconcave solutions to a class of parabolic equations under some structural conditions. A continuous function $u(x, t)$ on $\Omega \times [0, T]$ is called spatial quasiconcave if its level sets $\{x \in \Omega | u(x, t) \geq c\}$ are convex for each constant $c$ and any fixed $t \in [0, T]$.

The convexity of the level sets of the solutions to elliptic partial differential equations has been studied extensively. For instance, Ahlfors [1] contains the well-known result that level curves of Green function on simply connected convex domain in the plane are the convex Jordan curves. In 1956, Shiffman [20] studied the minimal annulus in $\mathbb{R}^3$ whose boundary consists of two closed convex curves in parallel planes $P_1, P_2$. He proved that the intersection of the surface with any parallel plane $P$, between $P_1$ and $P_2$, is a convex Jordan curve. In 1957, Gabriel [9] proved that the level sets of the Green function on a 3-dimensional bounded convex domain are strictly convex. In 1977, Lewis [14] extended Gabriel’s result to $p$-harmonic functions in higher dimensions. Caffarelli-Spruck [7] generalized the Lewis [14] results to a class of semilinear elliptic partial differential equations. Motivated by the result of Caffarelli-Friedman [6], Korevaar [13] gave a new proof on the results of Gabriel and Lewis by applying the deformation process and the constant rank theorem of the second fundamental form of the convex level sets of $p$-harmonic function. A survey of this subject is given by Kawohl [12]. For more recent related extensions, please see the papers by Bianchini-Longinetti-Salani [4], Bian-Guan [2], Xu [23] and Bian-Guan-Ma-Xu [3].

2000 Mathematics Subject Classification: 45B99, 35K10.

Keywords and phrases: curvature estimates, level sets, constant rank theorem, spatial quasiconcave solutions.

Research of the first author was supported by Grant 10871187 from the National Natural Science Foundation of China. Research of the second author was supported in part by the Science Research Program from the Education Department of Heilongjiang Province (11551137).
There is also an extensive literature on the curvature estimates of the level sets of the solutions to elliptic partial differential equations. For 2-dimensional harmonic function and minimal surface with convex level curves, Ortel-Schneider [19], Longinetti [15] and [16] proved that the curvature of the level curves attains its minimum on the boundary (see Talenti [21] for related results). Longinetti also studied the precise relation between the curvature of the convex level curves and the height of 2-dimensional minimal surface in [16]. Ma-Ou-Zhang [17] got the Gaussian curvature estimates of the convex level sets on higher dimensional harmonic function, and Wang-Zhang [22] got the similar curvature estimates of some quasi-linear elliptic equations under certain structure condition [4]. Both of their test functions involved the Gaussian curvature of the boundary and the norm of the gradient on the boundary. Furthermore, for the $p$-harmonic function with strictly convex level sets, Ma-Zhang [18] obtained that the curvature function introduced in it is concave with respect to the height of the $p$-harmonic function. For the principal curvature estimates in higher dimension, in terms of the principal curvature of the boundary and the norm of the gradient on the boundary, Chang-Ma-Yang [8] obtained the lower bound estimates of principal curvature for the strictly convex level sets of higher dimensional harmonic functions and solutions to a class of semilinear elliptic equations under certain structure condition [4]. Recently, in Guan-Xu [11], they got a lower bound for the principal curvature of the level sets of solutions to a class of fully nonlinear elliptic equations in convex rings under the general structure condition [4] via the approach of constant rank theorem.

Naturally, we hope to give a characterization about the convexity and curvature of the level surfaces of the solutions to the corresponding parabolic equations. Borell [5] showed the same property in [9] and [14] for the solution of the corresponding heat conduction problem with zero initial data. In this paper, we will consider the following parabolic equations

\[
\frac{\partial u}{\partial t} = F(\nabla^2 u, \nabla u, u, t), \quad \text{in } \Omega \times (0,T],
\]

where $\Omega$ is a domain in $\mathbb{R}^n$, and $\nabla^2 u$, $\nabla u$ are the spatial Hessian and spatial gradient of $u(x,t)$ respectively. Let $S^n$ denote the space of real symmetric $n \times n$ matrices, $\Lambda \subset S^n$ an open set, $S^{n-1}$ a unit sphere and $F = F(r, p, u, t)$ a $C^{2,1}$ function in $\Lambda \times \mathbb{R}^n \times \mathbb{R} \times [0,T]$. We will assume that $F$ satisfies the following conditions: there are $\gamma_0 > 0$ and $c_0 \in \mathbb{R}$,

\[
F^{\alpha\beta} := \left( \frac{\partial F}{\partial r^{\alpha\beta}} (r, p, u, t) \right) > 0, \quad \forall (r, p, u, t) \in \Lambda \times \mathbb{R}^n \times (-\gamma_0 + c_0, \gamma_0 + c_0) \times [0,T],
\]

and for each $(\theta, u) \in S^{n-1} \times \mathbb{R}$ fixed,

\[
F(s^2 A, s\theta, u, t) \text{ is locally concave in } (A,s) \text{ for each fixed } t.
\]

Now we state our theorems.

**Theorem 1.1.** Suppose $u \in C^{3,1}(\Omega \times [0,T])$ is a spatial quasiconcave solution to parabolic equation (1.1) such that $(\nabla^2 u(x,t), \nabla u(x,t), u(x,t)) \in \Lambda \times \mathbb{R}^n \times (-\gamma_0 + c_0, \gamma_0 + c_0)$ for each $(x,t) \in \Omega \times [0,T]$. Suppose that, $F$ satisfies conditions (1.2) and (1.3), $\nabla u \neq 0$ and the spatial level sets $\{x \in \Omega | u(x,t) \geq c\}$ of $u$ are connected and locally convex for all
For some $\gamma_0 > 0$. Then the second fundamental form of spatial level surfaces \( \{ x \in \Omega \mid u(x, t) = c \} \) has the same constant rank for all $c \in (-\gamma_0 + c_0, \gamma_0 + c_0)$. Moreover, let $l(t)$ be the minimal rank of the second fundamental form in $\Omega$, then $l(s) \leq l(t)$ for all $s \leq t \leq T$.

Inspired by [11], we also consider to establish a geometric lower bound for the principal curvature of the spatial level surfaces of solutions to parabolic equation on the convex rings as follows,

$$
\begin{align*}
\frac{\partial u}{\partial t} &= F(\nabla^2 u, \nabla u, u, t) \quad \text{in} \quad \Omega \times (0, T], \\
u(x, 0) &= u_0(x) \quad \text{in} \quad \Omega, \\
u(x, t) &= 0 \quad \text{on} \quad \partial \Omega_0 \times (0, T], \\
u(x, t) &= 1 \quad \text{on} \quad \partial \Omega_1 \times (0, T],
\end{align*}
$$

where $\Omega = \Omega_0 \setminus \overline{\Omega_1}$, $\Omega_0$, $\Omega_1$ are two convex domains with $\overline{\Omega_1} \subset \Omega_0$, $F(\nabla^2 u_0, \nabla u_0, u_0, 0) > 0$ and $u_0$ is quasiconcave and satisfies

$$
\begin{align*}
\begin{cases}
u_0 = 0 & \text{on} \quad \partial \Omega_0, \\
u_0 = 1 & \text{on} \quad \partial \Omega_1.
\end{cases}
\end{align*}
$$

We denote $\kappa_s(x, t)$ the smallest principal curvature of the spatial level set $\Sigma^{u(x_0, t)} = \{ x \in \Omega \mid u(x, t) = u(x_0, t) \}$ at $(x, t)$. For each $(x_0, t)$, set

$$
\kappa^{u(x_0, t)} = \inf_{x \in \Sigma^{u(x_0, t)}} \kappa_s(x, t).
$$

We will assume that there exists $\lambda > 0$, such that

$$
(F^{\alpha\beta}(\nabla^2 u, \nabla u, u, t)) \geq \lambda(\delta_{\alpha\beta}), \quad \forall (x, t) \in \overline{\Omega} \times [0, T].
$$

**Theorem 1.2.** Suppose $u \in C^{3,1}(\Omega \times [0, T])$ is a spatial quasiconcave solution to parabolic equation (1.4), and $F$ satisfies conditions (1.7) and (1.3), $\nabla u \neq 0$, then

$$
\kappa^{u(x, t)} \geq \min\{\kappa^0, \kappa^1 e^{-A}\} e^{A u(x, t)}
$$

for some universal constant $A$ depending only on $\|F\|_{C^2}$, $n$, $\lambda$, $\min_{(x,t)\in[0,T]} |\nabla u|$, $\|u\|_{C^3}$. Moreover, if $\| = \| \neq 0$, holds for some $u(x, t) \in (0, 1)$, then the $\| = \|$ holds for all $u(x, t) \in [0, 1]$.

Theorem 1.1 and Theorem 1.2 may be looked as some parabolic versions for Theorem 1.1 in [3] and Theorem 1.5 in [11] respectively. The main idea to prove the main theorems in this paper can be found in the two literatures.

The rest of the paper is organized as follows. In section 2, we prove Theorem 1.1. In section 3, we prove Theorem 1.2.

**Acknowledgement** The authors would like to express sincere gratitude to Prof. Xi-Nan Ma for his encouragement and many suggestions in this subject.
2. Proof of Theorem 1.1

Suppose \( u(x, t) \in C^{3,1}(\Omega \times [0, T]) \), and \( u_n \neq 0 \) for any fixed \((x, t) \in \Omega \times [0, T] \). It follows that the upward inner normal direction of the spatial level sets \( \{x \in \Omega | u(x, t) = c\} \) is

\[
\vec{n} = \frac{|u_n|}{|\nabla u|u_n}(u_1, u_2, \ldots, u_{n-1}, u_n),
\]

where \( \nabla u = (u_1, u_2, \ldots, u_{n-1}, u_n) \) is the spatial gradient of \( u \).

The second fundamental form \( II \) of the spatial level surface of function \( u \) with respect to the upward normal direction \((2.1)\) is

\[
b_{ij} = -\frac{|u_n|}{|\nabla u|u_n^3}(u_n^2u_{ij} + u_{nn}u_iu_j - u_nu_ju_{in} - u_nu_iu_{jn}).
\]

Set

\[
h_{ij} = u_n^2u_{ij} + u_{nn}u_iu_j - u_nu_ju_{in} - u_nu_iu_{jn},
\]

we may write

\[
b_{ij} = -\frac{|u_n|}{|\nabla u|u_n^3}h_{ij}.
\]

Note that if \( \Sigma^{x,t} = \{x \in \Omega | u(x, t) = c\} \) is locally convex, then the second fundamental form of \( \Sigma^{x,t} \) is semipositive definite with respect to the upward normal direction \((2.1)\). Let \( a(x, t) = (a_{ij}(x, t)) \) be the symmetric Weingarten tensor of \( \Sigma^{x,t} = \{x \in \Omega | u(x, t) = c\} \), then \( a \) is semipositive definite. As computed in [3], if \( u_n \neq 0 \), and the Weingarten tensor is

\[
a_{ij} = -\frac{|u_n|}{|\nabla u|u_n^3} \left\{ h_{ij} - \frac{u_{ii}h_{jj}}{W(1 + W)u_n^2} - \frac{u_{jj}h_{ii}}{W(1 + W)u_n^2} + \frac{u_{il}u_{jk}u_{kl}h_{ij}}{W^2(1 + W)^2u_n^4} \right\}.
\]

With the above notations, at the point \((x, t)\) where \( u_n(x, t) = |\nabla u(x, t)| > 0, u_i(x, t) = 0, \)

\( i = 1, \ldots, n-1 \), \( a_{ij,k} \) is commutative, that is, they satisfy the Codazzi property \( a_{ij,k} = a_{ik,j}, \forall i, j, k \leq n - 1 \).

2.1. Calculations on the test function. Since Theorem 1.1 is of local feature, we may assume level surface \( \Sigma^{x,t} = \{x \in \Omega | u(x, t) = c\} \) is connected for each \( c \in (c_0 - \gamma_0, c_0 + \gamma_0) \).

Suppose \( a(x, t_0) \) attains minimal rank \( l = l(t_0) \) at some point \( z_0 \in \Omega \). We may assume \( l \leq n - 2 \), otherwise there is nothing to prove. And we assume \( u \in C^{3,1}(\Omega \times [0, T]) \) and \( u_n > 0 \) in the rest of this paper. So there is a neighborhood \( \mathcal{O} \times (t_0 - \delta, t_0 + \delta) \) of \((z_0, t_0)\), such that there are \( l \) ”good” eigenvalues of \((a_{ij})\) which are bounded below by a positive constant, and the other \( n - 1 - l \) ”bad” eigenvalues of \((a_{ij})\) are very small. Denote \( G \) be the index set of these ”good” eigenvalues and \( B \) be the index set of ”bad” eigenvalues. And for any fixed point \((x, t) \in \mathcal{O} \times (t_0 - \delta, t_0 + \delta) \), we may express \((a_{ij})\) in a form of \((2.5)\), by choosing \( e_1, \ldots, e_{n-1}, e_n \) such that

\[
|\nabla u(x, t)| = u_n(x, t) > 0 \text{ and } (u_{ij}), i, j = 1, \ldots, n-1, \text{ is diagonal at } (x, t).
\]

Without loss of generality we assume \( u_{11} \geq u_{22} \geq \cdots \geq u_{n-1,n-1} \). So, at \((x, t) \in \mathcal{O} \times (t_0 - \delta, t_0 + \delta) \), from \((2.5)\), we have the matrix \((a_{ij}), i, j = 1, \ldots, n-1, \) is also diagonal,
and without loss of generality we may assume \( a_{11} \geq a_{22} \geq \ldots \geq a_{n-1,n-1} \). There is a positive constant \( C > 0 \) depending only on \( \| u \|_{C^4} \) and \( \mathcal{O} \times (t_0 - \delta, t_0 + \delta) \), such that \( a_{11} \geq a_{22} \geq \ldots \geq a_{ll} \geq C \) for all \((x,t) \in \mathcal{O} \times (t_0 - \delta, t_0 + \delta) \). For convenience we denote \( G = \{1, \ldots , l\} \) and \( B = \{l + 1, \ldots , n - 1\} \) be the "good" and "bad" sets of indices respectively. If there is no confusion, we also denote

\[
G = \{a_{11}, \ldots , a_{ll}\} \text{ and } B = \{a_{l+1,l+1}, \ldots , a_{n-1,n-1}\}.
\]

Note that for any \( \delta > 0 \), we may choose \( \mathcal{O} \times (t_0 - \delta, t_0 + \delta) \) small enough such that \( a_{jj} < \delta \) for all \( j \in B \) and \((x,t) \in \mathcal{O} \times (t_0 - \delta, t_0 + \delta) \).

For each \( c \), let \( a = (a_{ij}) \) be the symmetric Weingarten tensor of \( \Sigma^c \). Set

\[
p(a) = \sigma_{l+1}(a_{ij}), \quad q(a) = \begin{cases} \frac{\sigma_{l+2}(a_{ij})}{\sigma_{l+1}(a_{ij})}, & \text{if } \sigma_{l+1}(a_{ij}) > 0 \\ 0, & \text{otherwise.} \end{cases}
\]

Theorem 1.1 is equivalent to say \( p(a) \equiv 0 \) (defined in (2.8)) in \( \mathcal{O} \times (t_0 - \delta, t_0] \). Since we are dealing with general fully nonlinear equation (1.1), as in the case for the convexity of \( p \), there are technical difficulties to deal with \( p(a) \) alone. A key idea in [2] is the introduction of function \( q \) as in (2.8) and explore some crucial concavity properties of \( q \). We consider function

\[
\phi(a) = p(a) + q(a),
\]

where \( p \) and \( q \) as in (2.8). We will use notion \( h = O(f) \) if \( |h(x,t)| \leq Cf(x,t) \) for \((x,t) \in \mathcal{O} \times (t_0 - \delta, t_0 + \delta) \) with positive constant \( C \) under control.

To get around \( p = 0 \), for \( \varepsilon > 0 \) sufficiently small, we instead consider

\[
\phi_\varepsilon(a) = \phi(a_\varepsilon),
\]

where \( a_\varepsilon = a + \varepsilon I \). We will also denote \( G_\varepsilon = \{a_{ij} + \varepsilon, i \in G\} \), \( B_\varepsilon = \{a_{ij} + \varepsilon, i \in B\} \).

To simplify the notations, we will drop subindex \( \varepsilon \) with the understanding that all the estimates will be independent of \( \varepsilon \). In this setting, if we pick \( \mathcal{O} \times (t_0 - \delta, t_0 + \delta) \) small enough, there is \( C > 0 \) independent of \( \varepsilon \) such that

\[
\phi(a(x,t)) \geq C\varepsilon, \quad \sigma_1(B) \geq C\varepsilon, \quad \text{for all } (x,t) \in \mathcal{O} \times (t_0 - \delta, t_0 + \delta).
\]

In what follows, we will use \( i, j, \ldots \) as indices run from 1 to \( n - 1 \) and use the Greek indices \( \alpha, \beta, \cdots \) as indices run from 1 to \( n \). Denote

\[
F^{\alpha\beta} = \frac{\partial F}{\partial u_\alpha}, F^{\alpha\beta}_{\gamma\eta} = \frac{\partial^2 F}{\partial u_\alpha \partial u_\beta}, F^{\alpha\beta}_{\gamma\eta\rho\gamma} = \frac{\partial^3 F}{\partial u_\alpha \partial u_\beta \partial u_\gamma}, \quad F^{\alpha\beta, \gamma} = \frac{\partial^2 F}{\partial u_\alpha \partial u_\beta \partial u_\gamma}, \quad F^{\alpha\beta, u} = \frac{\partial^2 F}{\partial u_\alpha \partial u_\beta}, \quad F^{\alpha\beta, u}_{\gamma\eta} = \frac{\partial^3 F}{\partial u_\alpha \partial u_\beta \partial u_\gamma}.
\]

We also denote

\[
H_\phi = \sum_{i,j \in B} |\nabla a_{ij}| + \phi.
\]
Lemma 2.1. For any fixed \((x, t) \in \mathcal{O} \times (t_0 - \delta, t_0 + \delta]\), with the coordinate chosen as in (2.6) and (2.7),

\[
\phi_t = -u_n^{-3} \sum_{j \in B} \left[ \sigma_l(G) + \frac{\sigma_2^2(B|j) - \sigma_2(B|j)}{\sigma_1^2(B)} \right] \left[ u_n^2 u_{jj,t} - 2u_n u_{jn} u_{jt} \right] + O(\mathcal{H}_\phi)
\]

and

\[
\sum_{\alpha, \beta = 1}^{n} F^{\alpha \beta} \phi_{\alpha \beta} = u_n^{-3} \sum_{j \in B} \left[ \sigma_l(G) + \frac{\sigma_2^2(B|j) - \sigma_2(B|j)}{\sigma_1^2(B)} \right] \left[ -u_n^{-2} \sum_{\alpha, \beta = 1}^{n} F^{\alpha \beta} u_{\alpha \beta j} + 2u_n u_n \sum_{\alpha, \beta = 1}^{n} F^{\alpha \beta} u_{\alpha \beta j} + 4u_n u_n \sum_{\alpha, \beta = 1}^{n} F^{\alpha \beta} u_{\alpha \beta j} - 6u_n^2 \sum_{\alpha, \beta = 1}^{n} F^{\alpha \beta} u_{\alpha \beta j} \right]
\]

\[
+ 2u_n^{-3} \sum_{j \in B, i \in G} \left[ \sigma_l(G) + \frac{\sigma_2^2(B|j) - \sigma_2(B|j)}{\sigma_1^2(B)} \right] \sum_{\alpha, \beta = 1}^{n} F^{\alpha \beta} \frac{1}{u_i} [u_n u_{i j a} - 2u_i u_n u_{i j a}] [u_n u_{i j a} - 2u_i u_{i j a}]
\]

\[
- \frac{1}{\sigma_1^2(B)} \sum_{\alpha, \beta = 1}^{n} \sum_{i \in B}^{} F^{\alpha \beta} [\sigma_1(B) a_{i i, \alpha} - a_{i i} \sum_{j \in B} a_{j j, \alpha}] [\sigma_1(B) a_{i i, \beta} - a_{i i} \sum_{j \in B} a_{j j, \beta}]
\]

\[
- \frac{1}{\sigma_1(B)} \sum_{\alpha, \beta = 1}^{n} \sum_{i \neq j \in B}^{} F^{\alpha \beta} a_{i j, \alpha} a_{i j, \beta} + O(\mathcal{H}_\phi).
\]

**Proof:** For any fixed point \((x, t) \in \mathcal{O} \times (t_0 - \delta, t_0 + \delta]\), choose a coordinate system as in (2.6) so that \(|\nabla u| = u_n > 0\) and the matrix \((a_{ij}(x, t))\) is diagonal for \(1 \leq i, j \leq n - 1\) and nonnegative. From the definition of \(\phi\),

\[
a_{jj} = \frac{h_{jj}}{u_n^3} = -\frac{u_{jj}}{u_n} = O(\mathcal{H}_\phi), \forall j \in B,
\]

and

\[
\phi_t = \sum_{j \in B} \left[ \sigma_l(G) + \frac{\sigma_2^2(B|j) - \sigma_2(B|j)}{\sigma_1^2(B)} \right] a_{jj,t} + O(\mathcal{H}_\phi)
\]

\[
\phi_t = -u_n^{-3} \sum_{j \in B} \left[ \sigma_l(G) + \frac{\sigma_2^2(B|j) - \sigma_2(B|j)}{\sigma_1^2(B)} \right] \left[ u_n^2 u_{jj,t} - 2u_n u_{jn} u_{jt} \right] + O(\mathcal{H}_\phi)
\]
Using relationship (2.13), we have
\[
\phi_{\alpha\beta} = \sum_{j \in B} \left[ \sigma_1(G) + \frac{\sigma_1^2(B|j) - \sigma_2(B|j)}{\sigma_1^2(B)} \right] \left[ a_{jj,\alpha\beta} - 2 \sum_{i \in G} \frac{a_{ij,\alpha}a_{ij,\beta}}{a_{ii}} \right] - \frac{1}{\sigma_1^2(B)} \sum_{i \in B} \left[ \sigma_1(B)a_{i\alpha,i} - a_{\alpha i} \sum_{j \in B} a_{jj,i} \right] \left[ \sigma_1(B)a_{i\beta,i} - a_{\beta i} \sum_{j \in B} a_{jj,i} \right]
\]
(2.16)

\[
- \frac{1}{\sigma_1(B)} \sum_{i \neq j \in B} a_{ij,\alpha\beta} + O(\mathcal{H}_\phi).
\]

So far, we have followed standard calculations as in [10, 3, 2]. Since \( u_k = 0 \) for \( k = 1, \ldots, n - 1 \), from (2.5),
\[
u_n u_{\alpha j} = \sum_{i \in B} h_{\alpha j,\alpha} + O(\mathcal{H}_\phi)
\]
(2.17)
and for each \( j \in B,\)
\[
a_{jj,\alpha\beta} = - \frac{1}{u_n^3} h_{jj,\alpha\beta} + O(\mathcal{H}_\phi)
\]
(2.18)

Hence, for \( j \in B,\)
\[
\sum_{\alpha,\beta=1}^{n} F_{\alpha\beta}^\alpha a_{jj,\alpha\beta} = \sum_{\alpha,\beta=1}^{n} \frac{F_{\alpha\beta}^\alpha u_n}{u_n} \left[ -u_n^2 u_{\alpha\beta jj} - 4u_n u_{\alpha\beta j} + 4u_n u_{\alpha j} u_{\beta j} \right] + 2u_n u_{\alpha\beta j} - 2u_n u_{\alpha j} u_{\beta j} + 2u_n u_{\alpha j} u_{\beta j} + O(\mathcal{H}_\phi).
\]
(2.19)

Using the fact that \( \sum_{\alpha=1}^{n} F_{\alpha\beta}^\alpha u_{\alpha\beta} = (\sum_{\alpha,\beta=1}^{n} - \sum_{\beta=1}^{n-1} \sum_{\alpha=1}^{n}) F_{\alpha\beta}^\alpha u_{\alpha\beta}, \forall j \in B,\)
\[
\sum_{\alpha,\beta=1}^{n} F_{\alpha\beta}^\alpha u_{\alpha\beta} u_{\alpha j} u_{\beta j} = u_{nj} \left( \sum_{\alpha,\beta=1}^{n} - \sum_{\beta=1}^{n-1} \sum_{\alpha=1}^{n} \right) F_{\alpha\beta}^\alpha u_{\alpha\beta} + O(\mathcal{H}_\phi),
\]
and
\[
-2u_{nm} \sum_{\alpha,\beta=1}^{n} F_{\alpha\beta}^\alpha u_{\alpha j} u_{\beta j} = -2u_{mn} F_{n j}^m u_{n j}^2 + O(\mathcal{H}_\phi)
\]
(2.19)

\[
= -2u_{nj}^2 \sum_{\alpha,\beta=1}^{n} F_{\alpha\beta}^\alpha u_{\alpha\beta} + 4u_{nj}^2 \sum_{\alpha=1}^{n-1} F_{\alpha\beta}^\alpha u_{\alpha\beta} + 2u_{nj}^2 \sum_{\alpha,\beta=1}^{n-1} F_{\alpha\beta}^\alpha u_{\alpha\beta} + O(\mathcal{H}_\phi).
\]
Put above to (2.19),

$$\sum_{j \in B} \sum_{\alpha, \beta=1}^{n} F_{\alpha \beta} u_{n a j j, \alpha \beta}$$

$$= -u_{n}^{2} \sum_{j \in B} \sum_{\alpha, \beta=1}^{n} F_{\alpha \beta} u_{\alpha \beta j j} + 6 u_{n} \sum_{j \in B} u_{n j} \sum_{\alpha, \beta=1}^{n} F_{\alpha \beta} u_{\alpha \beta j j}$$

$$-6 \sum_{j \in B} u_{n j}^{2} \sum_{\alpha, \beta=1}^{n} F_{\alpha \beta} u_{\alpha \beta} - 4 u_{n} \sum_{j \in B} u_{n j} \sum_{\alpha=1}^{n-1} \sum_{\beta=1}^{n} F_{\alpha \beta} u_{\alpha \beta j j}$$

$$(2.20) + 8 \sum_{j \in B} u_{n j}^{2} \sum_{\alpha=1}^{n-1} \sum_{\beta=1}^{n} F_{\alpha \beta} u_{a n \alpha} + 6 \sum_{j \in B} u_{n j}^{2} \sum_{\alpha, \beta=1}^{n-1} F_{\alpha \beta} u_{\alpha \beta j} + O(\mathcal{H}_\phi).$$

By (2.17), for $j \in B$,

$$u_{n} \sum_{\alpha=1}^{n} \sum_{\beta=1}^{n-1} F_{\alpha \beta} u_{\alpha \beta j j} = u_{n} \sum_{\alpha=1}^{n} \left( \sum_{i \in B} F_{\alpha i} u_{i j a} + \sum_{i \in G} F_{\alpha i} u_{i j a} \right)$$

$$= \sum_{\alpha=1}^{n} \sum_{i \in B} F_{\alpha i} \left( -u_{n}^{2} a_{i j, \alpha} + u_{i a} u_{j n} + u_{j a} u_{i n} \right)$$

$$+ \sum_{\alpha=1}^{n} \sum_{i \in B} F_{\alpha i} \left( u_{i a} u_{j n} + u_{j a} u_{i n} \right) + O(\mathcal{H}_\phi)$$

$$(2.21) = -u_{n}^{2} \sum_{\alpha=1}^{n} \sum_{i \in G} F_{\alpha i} a_{i j, \alpha} + u_{n j} \sum_{i \in G} F_{i i} u_{i i} + 2 u_{n j} \left( \sum_{i=1}^{n-1} F_{i i} u_{i i} \right) + O(\mathcal{H}_\phi).$$

(2.20) and (2.21) yield

$$\sum_{\alpha, \beta=1}^{n} F_{\alpha \beta} u_{n a j j, \alpha \beta} = -u_{n}^{2} \sum_{\alpha, \beta=1}^{n} F_{\alpha \beta} u_{\alpha \beta j j} + 2 u_{n} u_{n j} \sum_{\alpha, \beta=1}^{n} F_{\alpha \beta} u_{\alpha \beta j j}$$

$$+ 4 u_{n} u_{n j} \sum_{\alpha, \beta=1}^{n} F_{\alpha \beta} u_{\alpha \beta j j} - 6 u_{n j}^{2} \sum_{\alpha, \beta=1}^{n} F_{\alpha \beta} u_{\alpha \beta}$$

$$(2.22) + 4 u_{n} u_{n j} \sum_{\alpha=1}^{n} \sum_{i \in G} F_{\alpha i} a_{i j, \alpha} + 2 u_{n j}^{2} \sum_{i \in G} F_{i i} u_{i i} + O(\mathcal{H}_\phi).$$
So,

\[
\sum_{\alpha, \beta=1}^{n} F^{\alpha\beta} \phi_{\alpha\beta} = u^{-3} \sum_{j \in B} \left[ \sigma_l(G) + \frac{\sigma^2_l(B|j) - \sigma^2_l(B)}{\sigma^2_1(B)} \right] \left[ -u_n^2 \sum_{\alpha, \beta=1}^{n} F^{\alpha\beta} u_{\alpha\beta j} + 2u_n u_{n j} \sum_{\alpha, \beta=1}^{n} F^{\alpha\beta} u_{\alpha\beta j} \right. \\
\left. + 4u_n u_{n j} \sum_{\alpha, \beta=1}^{n} F^{\alpha\beta} u_{\alpha\beta j} - 6u_{n j}^2 \sum_{\alpha, \beta=1}^{n} F^{\alpha\beta} u_{\alpha\beta j} \right] \\
-2 \sum_{j \in B, i \in G} \left[ \sigma_l(G) + \frac{\sigma^2_l(B|j) - \sigma^2_l(B)}{\sigma^2_1(B)} \right] \left[ \sum_{\alpha, \beta=1}^{n} F^{\alpha\beta} a_{ij,\alpha} a_{ij,\beta} a_{ii} - 2u_n \sum_{\alpha=1}^{n} F^{\alpha i} a_{ij,\alpha} - \frac{u_{n j}^2}{u_n^3} F^{ii} a_{ii} \right] \\
-\frac{1}{\sigma^2_1(B)} \sum_{\alpha, \beta=1}^{n} \sum_{i \in B} F^{\alpha\beta} \left[ \sigma_1(B)a_{ii,\alpha} - a_{ii} \sum_{j \in B} a_{jj,\alpha} \right] \left[ \sigma_1(B)a_{ii,\beta} - a_{ii} \sum_{j \in B} a_{jj,\beta} \right] \\
-\frac{1}{\sigma_1(B)} \sum_{\alpha, \beta=1}^{n} \sum_{i \neq j \in B} F^{\alpha\beta} a_{ij,\alpha} a_{ij,\beta} + O(H_\phi).
\]

In fact, for any \( i \in G, j \in B \),
\[
\sum_{\alpha, \beta = 1}^{n} F_{\alpha j, \alpha}^{\alpha} a_{ij, \alpha} - \frac{2 u_{nj}}{u_{n}} \sum_{\alpha = 1}^{n} F_{\alpha j, \alpha}^{\alpha} a_{ij, \alpha} - \frac{u_{nj}^2}{u_{n}^3} F_{ii}^{\alpha} u_{ii} = -\frac{1}{u_{n}^3} \left\{ \sum_{\alpha, \beta = 1}^{n} F_{\alpha j, \alpha}^{\alpha} h_{ij, \alpha} h_{ij, \beta}^{\alpha} - 2 \frac{u_{nj}}{u_{n}} \sum_{\alpha = 1}^{n} F_{\alpha j, \alpha}^{\alpha} h_{ij, \alpha} + u_{nj}^2 F_{ii}^{\alpha} u_{ii} \right\}
\]

\[
= -\frac{1}{u_{n}^3} \left\{ \sum_{\alpha = 1}^{n-1} F_{\alpha j, \alpha}^{\alpha} \frac{1}{u_{n}^2} u_{ii}^2 [u_{n}^2 u_{ij, \alpha} - u_{n} u_{ija} u_{jn}] [u_{n}^2 u_{ij, \beta} - u_{n} u_{ijb} u_{jn}] \\
+ 2 \sum_{\alpha = 1}^{n-1} F_{\alpha j, \alpha}^{\alpha} \frac{1}{u_{n}^2} u_{ii}^2 [u_{n}^2 u_{ij, \alpha} - u_{n} u_{ija} u_{jn}] [u_{n}^2 u_{ijn} - 2 u_{n} u_{ijnj}] \\
+ F_{\alpha i, \alpha}^{\alpha} \frac{1}{u_{n}^2} u_{ii}^2 [u_{n}^2 u_{ij, \alpha} - u_{n} u_{ija} u_{jn}] [u_{n} u_{ijb} u_{jn}] \\
- 2 \sum_{\alpha = 1}^{n-1} F_{\alpha i, \alpha}^{\alpha} \frac{1}{u_{n}^2} u_{ii}^2 [u_{n}^2 u_{ijn} - 2 u_{n} u_{ijnj}] [u_{n} u_{ijb} u_{jn}] \\
- 2 F_{\alpha j, \alpha}^{\alpha} \frac{1}{u_{n}^2} u_{ii}^2 (u_{n} u_{ijb} u_{jn})^2 \right\}
\]

\[= \sum_{\alpha, \beta = 1}^{n} F_{\alpha j, \alpha}^{\alpha} a_{ij, \alpha} - \frac{2 u_{nj}}{u_{n}} \sum_{\alpha = 1}^{n} F_{\alpha j, \alpha}^{\alpha} a_{ij, \alpha} - \frac{u_{nj}^2}{u_{n}^3} F_{ii}^{\alpha} u_{ii} \leq 0,\]
for every \((X_{\alpha\beta}, Y) = ((s^2 \tilde{X}_{\alpha\beta} + 2s A_{\alpha\beta}\tilde{Y}), \tilde{Y})\), with any \(\tilde{V} = ((\tilde{X}_{\alpha\beta}), \tilde{Y}) \in S^n \times \mathbb{R}\), where \(F^{\alpha\beta,rs}, F^{\alpha\beta,ui}\), etc. are evaluated at \((s^2 A, s\theta, u, t)\), and the Einstein summation convention is used.

Proof: Denoting \(\tilde{F}(A, s) = F(s^2 A, s\theta, u, t)\), condition (2.27) implies that \(\tilde{F}(A, s)\) is locally concave, that is,

\[
(2.26) \quad \tilde{F}^{\alpha\beta,\gamma\eta} \tilde{X}_{\alpha\beta} \tilde{X}_{\gamma\eta} + 2\tilde{F}^{\alpha\beta,s} \tilde{X}_{\alpha\beta} \tilde{Y} + \tilde{F}^{s,s} \tilde{Y}^2 < 0,
\]

for any \(\tilde{V} = ((\tilde{X}_{\alpha\beta}), \tilde{Y}) \in S^n \times \mathbb{R}\).

At \((A, s)\),
\[
\tilde{F}^{\alpha\beta,\gamma\eta} = F^{\alpha\beta,\gamma\eta} s^2 \cdot s^2,
\tilde{F}^{\alpha\beta,s} = F^{\alpha\beta,\gamma\eta} s^2 \cdot 2s A_{\gamma\eta} + F^{\alpha\beta,\gamma\eta} s^2 \cdot \theta_l + F^{\alpha\beta,2s},
\tilde{F}^{s,s} = F^{\alpha\beta,\gamma\eta} 2s A_{\alpha\beta} \cdot 2s A_{\gamma\eta} + 2F^{\alpha\beta,\gamma\eta} 2s A_{\alpha\beta} \cdot \theta_l + F^{\alpha\beta,2s} A_{\alpha\beta}.
\]

Set
\[
(2.27) \quad X_{\alpha\beta} = s^2 \tilde{X}_{\alpha\beta} + 2s A_{\alpha\beta}\tilde{Y},
(2.28) \quad Y = \tilde{Y},
\]

so (2.26) is equivalent to
\[
F^{\alpha\beta,\gamma\eta} X_{\alpha\beta} X_{\gamma\eta} + 2F^{\alpha\beta,\gamma\eta} X_{\alpha\beta} Y + F^{\alpha\beta,\gamma\eta} Y^2 + 4s^{-1}F^{\alpha\beta,\gamma\eta} X_{\alpha\beta} - 2F^{\alpha\beta,\gamma\eta} Y^2,
\]

\[
= F^{\alpha\beta,\gamma\eta} X_{\alpha\beta} X_{\gamma\eta} + 2F^{\alpha\beta,\gamma\eta} X_{\alpha\beta} Y + F^{\alpha\beta,\gamma\eta} Y^2 + 4s^{-1}F^{\alpha\beta,\gamma\eta} X_{\alpha\beta} - 6F^{\alpha\beta,\gamma\eta} Y^2,
\]

\[
\leq 0.
\]

Therefore, (2.25) follows from above, and Lemma 2.2 holds. □

Theorem 1.1 is a direct consequence of the following proposition and the strong maximum principle.

Proposition 2.3. Suppose that the function \(F, u\) satisfy assumptions in Theorem 1.1. If the second fundamental form \(b_{ij}\) of \(\Sigma^{c,t}\) attains minimum rank \(l = l(t_0)\) at certain point \(x_0 \in \Omega\), then there exist a neighborhood \(\Omega \times (t_0 - \delta_0, t_0 + \delta_0)\) of \((x_0, t_0)\) and a positive constant \(C\) independent of \(\phi\) (defined in (2.4)), such that

\[
(2.29) \quad \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} \phi_{\alpha\beta}(x, t) - \phi_t \leq C(\phi + |\nabla \phi|), \quad \forall (x, t) \in \Omega \times (t_0 - \delta_0, t_0 + \delta_0).
\]

Proof: Let \(u \in C^{3,1}(\Omega \times [0, T])\) be a spatial quasiconcave solution of equation (1.1) and \((u_{ij}) \in S^n\). Let \(l = l(t)\) be the minimum rank of the second fundamental forms \(h_{ij}\) of \(\Sigma^{c,t}\) \((l \in \{0, 1, ..., n - 1\})\) for every \(c \in (-\gamma_0 + c_0, \gamma_0 + c_0)\), suppose the minimum rank \(l\) arrives at point \(x_0 \in \Sigma^{c,t_0}\). We work on a small open neighborhood \(\Omega \times (t_0 - \delta_0, t_0 + \delta_0)\) of \((x_0, t_0)\). We may assume \(l \leq n - 2\). Lemma 2.1 implies \(\phi \in C^{1,1}(\Omega \times (t_0 - \delta_0, t_0 + \delta_0))\), \(\phi(x, t) \geq 0\), \(\phi(x_0, t_0) = 0\). For \(\epsilon > 0\) sufficient small, let \(\phi_\epsilon\) defined as in (2.3) and
we need to verify (2.29) for each point \((x, t) \in \mathcal{O} \times (t_0 - \delta, t_0 + \delta_0]\). For each fixed \((x, t)\), choose a local coordinate \(e_1, \ldots, e_{n-1}, e_n\) such that (2.6) and (2.7) are satisfied. We want to establish differential inequality (2.29) for \(\phi_\varepsilon\) defined in (2.10) with constant \(C\) independent of \(\varepsilon\). Note that we will omit the subindex \(\varepsilon\) with the understanding that all the estimates are independent of \(\varepsilon\).

By Lemma 2.1,

\[
\sum_{\alpha, \beta = 1}^{n} F^{\alpha\beta} \phi_{\alpha\beta} - \phi_t \leq -u_n^{-3} \sum_{j \in B} \left[ \sigma_1(G) + \frac{\sigma_2^2(B|j) - \sigma_2(B|j)}{\sigma_1^2(B)} \right] \left[ u_n^2 \left( \sum_{\alpha, \beta = 1}^{n} F^{\alpha\beta} u_{\alpha\beta,j} - u_{jjt} \right) - 2u_n u_jn \sum_{\alpha, \beta = 1}^{n} F^{\alpha\beta} u_{\alpha\beta,j} - 4u_n u_jn \sum_{\alpha, \beta = 1}^{n} F^{\alpha\beta} u_{\alpha\beta,j} + 6u_n^2 \sum_{\alpha, \beta = 1}^{n} F^{\alpha\beta} u_{\alpha\beta} \right] \frac{1}{\sigma_1^3(B)} \sum_{\alpha, \beta = 1}^{n} \sum_{i \in B} \sum_{\alpha, \beta = 1}^{n} \sum_{i = j}^{n} \sum_{\alpha, \beta = 1}^{n} \sum_{i = j}^{n} a_{ij,\alpha} a_{ij,\beta} + O(\mathcal{H}_\phi). \tag{2.30}
\]

For each \(j \in B\), differentiating equation (1.1) in \(e_j\) direction at \(x\),

\[
u_{jt} = \sum_{\alpha, \beta = 1}^{n} F^{\alpha\beta} u_{\alpha\beta,j} + F^{u_{\alpha\beta}} u_{jn} + O(\mathcal{H}_\phi), \tag{2.31}
\]

and

\[
u_{jjt} = \sum_{\alpha, \beta = 1}^{n} F^{\alpha\beta} u_{\alpha\beta, jj} + \sum_{\alpha, \beta, r, s = 1}^{n} F^{\alpha\beta, rs} u_{\alpha\beta,j} u_{rs,j} + 2 \sum_{\alpha, \beta, l = 1}^{n} F^{\alpha\beta, ul} u_{\alpha\beta,j} u_{lj} + 2 \sum_{\alpha, \beta, l = 1}^{n} F^{\alpha\beta, ul} u_{\alpha\beta,j} u_{lj} + 2 \sum_{\alpha, \beta, l = 1}^{n} F^{\alpha\beta, ul} u_{\alpha\beta,j} u_{lj} + 2 \sum_{\alpha, \beta, l = 1}^{n} F^{\alpha\beta, ul} u_{\alpha\beta,j} u_{lj} \tag{2.32}
\]

It follows from (2.17) that, at \((x, t)\),

\[
\sum_{\alpha, \beta = 1}^{n} F^{\alpha\beta} u_{\alpha\beta, jj} - u_{jjt} = - \sum_{\alpha, \beta, r, s = 1}^{n} F^{\alpha\beta, rs} u_{\alpha\beta,j} u_{rs,j} - 2 \sum_{\alpha, \beta = 1}^{n} F^{\alpha\beta, ul} u_{\alpha\beta,j} u_{nj} - F^{u_{\alpha\beta}} u_{jn}^2 - 2 F^{u_{\alpha\beta}} u_{jn}^2 + O(\mathcal{H}_\phi). \tag{2.33}
\]
Since \( u_{\alpha \beta j j} = u_{j j \alpha \beta} \), (2.31) and (2.33) yield
\[
F^{\alpha \beta}_{\phi_{\alpha \beta} - \phi_t} \leq \sum_{j \in B} u_n^{-3} \left[ \sigma_l(G) + \frac{\sigma^2_1(B|j) - \sigma^2_2(B|j)}{\sigma^2_1(B)} \right] \left\{ \sum_{\alpha, \beta, r, s=1}^n F^{\alpha \beta, rs}_{u_{\alpha \beta j r s j}} \right. \\
+ 2 \sum_{\alpha, \beta=1}^n F^{\alpha \beta, u_n}_{u_{j j \alpha \beta} u_{j j \alpha \beta}} + F^{u_n, u_n}_{u_{j j \alpha \beta} u_{j j \alpha \beta}} u_n^2 \\
+ 4 u_{j n} u_n \sum_{\alpha, \beta=1}^n F^{\alpha \beta}_{u_{j j \alpha \beta} u_{j j \alpha \beta}} - 6 u_{j n}^2 \sum_{\alpha, \beta=1}^n F^{\alpha \beta}_{u_{j j \alpha \beta} u_{j j \alpha \beta}} \right\} \\
- \frac{1}{\sigma^2_1(B)} \sum_{\alpha, \beta=1}^n \sum_{i \in B} F^{\alpha \beta}_{[\sigma_1(B) a_{i i, \alpha} - a_{i j} \sum_{j \in B} a_{j j, \alpha}][\sigma_1(B) a_{i j, \beta} - a_{i j} \sum_{j \in B} a_{j j, \beta}]} \\
(2.34) - \frac{1}{\sigma_1(B)} \sum_{\alpha, \beta=1}^n \sum_{i \neq j, j \in B} F^{\alpha \beta}_{a_{i j, \alpha} a_{i j, \beta} + O(\mathcal{H}_\phi)}.
\]

For each \( j \in B \), set
\[
S_j = \left[ \sum_{\alpha, \beta, r, s=1}^n F^{\alpha \beta, rs}_{u_{j j \alpha \beta} u_{r s j}} + 2 \sum_{\alpha, \beta=1}^n F^{\alpha \beta, u_n}_{u_{j j \alpha \beta} u_{j j \alpha \beta}} + F^{u_n, u_n}_{u_{j j \alpha \beta} u_{j j \alpha \beta}} u_n^2 \right] u_n^2 \\
+ 4 \sum_{\alpha, \beta=1}^n F^{\alpha \beta}_{u_{j j \alpha \beta} u_{j j \alpha \beta}} u_{j n}^2 - 6 \sum_{\alpha, \beta=1}^n F^{\alpha \beta}_{u_{j j \alpha \beta} u_{j j \alpha \beta}} u_{j n}^2 \\
(2.35) + 4 \sum_{\alpha, \beta=1}^n F^{\alpha \beta}_{u_{j j \alpha \beta} u_{j j \alpha \beta}} u_{j n}^2 - 6 \sum_{\alpha, \beta=1}^n F^{\alpha \beta}_{u_{j j \alpha \beta} u_{j j \alpha \beta}} u_{j n}^2
\]

For each \( j \in B \), set
\[
X_{\alpha \beta} = u_{\alpha \beta j} u_n, \forall (\alpha, \beta), \\
Y = u_{j j} u_n.
\]

In the coordinate system (2.6),
\[
(\nabla^2 u(x), \nabla u(x), u(x), t) = (\nabla^2 u, (0, ..., 0, |\nabla u|), u, t).
\]
Equalize it to \((s^2 A, s \theta, u, t)\), the components of \( \tilde{V} \) defined in Lemma 2.2 are
\[
\tilde{X}_{\alpha \beta} = \frac{u_{\alpha \beta j} u_n}{u_n} - \frac{2 u_{\alpha \beta j} u_{j n}}{u_n^2}, \forall (\alpha, \beta),
\]
\[
\tilde{Y} = u_{j j} u_n.
\]

For \( j \in B \), Lemma 2.2 implies
\[
S_j \leq 0.
\]
Condition (1.2) implies
\[
(F^{\alpha \beta}) \geq \delta_0 I, \quad \text{for some } \delta_0 > 0, \forall x \in \mathcal{O}.
\]
Set
\[ V_{i\alpha} = \sigma_1(B)a_{i\alpha} - a_{ii} \sum_{j \in B} a_{jj,\alpha}. \]

Combining (2.34), (2.38) and (2.39),
\[ F^{\alpha\beta} \phi_{\alpha\beta} \leq C(\phi + \sum_{i,j \in B} |\nabla a_{ij}|) - \delta_0 \left[ \frac{\sum_{i \neq j \in B, \alpha = 1} a_{ij,\alpha}^2}{\sigma_1(B)} + \frac{\sum_{i \in B, \alpha = 1} V_{i\alpha}^2}{\sigma_1^2(B)} \right]. \]

By Lemma 3.3 in [2], for each \( M \geq 1 \), for any \( M \geq |\gamma_i| \geq \frac{1}{M} \), there is a constant \( C \) depending only on \( n \) and \( M \) such that, \( \forall \alpha \),
\[ \sum_{i,j \in B} |a_{ij,\alpha}| \leq C(1 + \frac{1}{\delta_0^2})(\sigma_1(B) + |\sum_{i \in B} \gamma_i a_{ii,\alpha}|) + \frac{\delta_0}{2} \left[ \frac{\sum_{i \neq j \in B} |a_{ij,\alpha}|^2}{\sigma_1(B)} + \frac{\sum_{i \in B} V_{i\alpha}^2}{\sigma_1^2(B)} \right]. \]

Taking \( \gamma_i = \sigma_1(G) + \frac{\sigma_2(B|i) - \sigma_2(B|i)}{\sigma_1^2(B)} \) for each \( i \in B \), the Newton-MacLaurine inequality implies
\[ \sigma_1(G) + 1 \geq \sigma_2(G) + \frac{\sigma_2^2(B|i) - \sigma_2(B|i)}{\sigma_1^2(B)} \geq \sigma_2(G), \quad \forall j \in B. \]

Therefore we conclude from Lemma 2.1 and (2.41) that \( \sum_{i,j \in B} |\nabla a_{ij}| \) can be controlled by the rest terms on the right hand side in (2.40) and \( \phi + |\nabla \phi| \). The proof is complete. \( \square \)

3. Proof of Theorem 1.2

In this section, through modifying the proof of Theorem 1.1, we will give a proof of Theorem 1.2. Also it is a parabolic equation case corresponding to [11].

Suppose that \( u(x,t) \) is a spatial quasiconcave solution of (1.4), and assume that level surface \( \Sigma^{u(x_0,t)} = \{ x \in \Omega | u(x, t) = u(x_0, t) \} \) is connected for each \( (x_0, t) \in O \times [0, T] \).

Set
\[ \tilde{a} = a - \eta_0 gI, \quad \eta_0 > 0, \quad g(x, t) = e^{A u(x, t)}, \]
where \( A > 0 \) is a constant to be determined. We want to show \( \tilde{a} \) is of constant rank. Theorem 1.1 corresponds to the case \( \eta_0 = 0 \). If \( \min\{\kappa^0, \kappa^1\} = 0 \), there is nothing to prove instead of utilizing Theorem 1.1. We will assume \( \min\{\kappa^0, \kappa^1\} > 0 \) in the rest of the paper. Denote \( \kappa_s(x, t) \) and \( \tilde{\kappa}_s(x, t) \) be the minimum eigenvalue of matrix \( a(x) \) and \( \tilde{a}(x) \) respectively. Since the spatial level sets are strictly convex, and \( \Omega \) is compact, \( a \) is strictly positive definite. That is, \( \kappa_a(x, t) \) has a positive lower bound.

For a positive constant \( A \) to be determined, increasing \( \eta_0 \) from 0, such that \( \tilde{a} \) is degenerate at some points, i.e. \( \tilde{a} \) is semi-positive with the rank is not full. (1.5) follows easily if this happens only on the boundary. We want to show that, if the degeneracy happens at an interior point of \( \Omega \), then \( \tilde{a} \) is degenerate through out \( \Omega \) with the same rank. This implies that the \( \"=\" \) holds in (1.8) and Theorem 1.2 is proved.

Therefore, the main task is to prove constant rank theorem for \( \tilde{a} \). Suppose \( \tilde{a}(x, t_0) \) attains minimal rank \( l = l(t_0) \) at some point \( z_0 \in \Omega \). We may assume \( l \leq n - 2 \), otherwise there is nothing to prove. And we assume \( u \in C^{3,1} \) and \( u_n > 0 \) in the rest of this paper. So there is a neighborhood \( O \times (t_0 - \delta, t_0 + \delta) \) of \( (z_0, t_0) \), such that there are \( l \)
"good" eigenvalues of \((\tilde{a}_{ij})\) which are bounded below by a positive constant, and the other \(n - 1 - l\) "bad" eigenvalues of \((\tilde{a}_{ij})\) are very small. Denote \(G\) be the index set of these "good" eigenvalues and \(B\) be the index set of "bad" eigenvalues. And for any fixed point \((x, t) \in \mathcal{O} \times (t_0 - \delta, t_0 + \delta]\), we may express \((\tilde{a}_{ij})\) in a form of (3.1) and (2.5), by choosing \(\varepsilon_1, \cdots, \varepsilon_{n-1}, \varepsilon_n\) such that

\[
\|u\|_{C^4} \quad (3.2)
\]

\(|\nabla u(x, t)| = u_n(x, t) > 0\) and \((u_{ij}), i, j = 1, \cdots, n - 1,\) is diagonal at \((x, t)\).

Without loss of generality, we assume \(u_{11} \geq u_{22} \geq \cdots \geq u_{n-1,n-1}\). So, at \((x, t) \in \mathcal{O} \times (t_0 - \delta, t_0 + \delta],\) from (2.5), we have the matrix \((a_{ij}), i, j = 1, \cdots, n - 1,\) is also diagonal. And without loss of generality we may assume \(a_{11} \geq a_{22} \geq \cdots \geq a_{n-1,n-1}\), then \(\tilde{a}_{11} \geq \tilde{a}_{22} \geq \cdots \geq \tilde{a}_{n-1,n-1}\). There is a positive constant \(C > 0\) depending only on \(\|u\|_{C^4}\) and \(\mathcal{O} \times (t_0 - \delta, t_0 + \delta]\), such that \(\tilde{a}_{11} \geq \tilde{a}_{22} \geq \cdots \geq \tilde{a}_{ll} > C\) for all \((x, t) \in \mathcal{O} \times (t_0 - \delta, t_0 + \delta]\).

For convenience we denote \(G = \{1, \cdots, l\}\) and \(B = \{l + 1, \cdots, n - 1\}\) be the "good" and "bad" sets of indices respectively. If there is no confusion, we also denote

\[
\mathcal{O} \times (t_0 - \delta, t_0 + \delta] \quad (3.3)
\]

\(G = \{\tilde{a}_{11}, \cdots, \tilde{a}_{ll}\}\) and \(B = \{\tilde{a}_{l+1,l+1}, \cdots, \tilde{a}_{n-1,n-1}\}\).

Note that for any \(\delta > 0\), we may choose \(\mathcal{O} \times (t_0 - \delta, t_0 + \delta)\) small enough such that \(\tilde{a}_{jj} < \delta\) for all \(j \in B\) and \((x, t) \in \mathcal{O} \times (t_0 - \delta, t_0 + \delta]\).

For each \((x, t)\), let \(a = (a_{ij})\) be the symmetric Weingarten tensor of \(\Sigma^u(x, t)\). Set

\[
p(\tilde{a}) = \sigma_{l+1}(\tilde{a}_{ij}), \quad q(\tilde{a}) = \left\{ \begin{array}{ll} \frac{\sigma_{l+2}(\tilde{a}_{ij})}{\sigma_{l+1}(\tilde{a}_{ij})}, & \text{if } \sigma_{l+1}(\tilde{a}_{ij}) > 0, \\ 0, & \text{otherwise.} \end{array} \right.
\]

(3.4)

Theorem 1.2 is equivalent to say \(p(\tilde{a}) = 0\) (defined in (3.4) ) in \(\mathcal{O} \times (t_0 - \delta, t_0]\). As in the description of the proof of Theorem 1.1, we should consider the function

\[
\phi(\tilde{a}) = p(\tilde{a}) + q(\tilde{a}),
\]

(3.5)

where \(p\) and \(q\) as in (3.4). We will use notation \(h = O(f)\) if \(|h(x, t)| \leq Cf(x, t)|\) for \((x, t) \in \mathcal{O} \times (t_0 - \delta, t_0 + \delta]\) with positive constant \(C\) under control.

To get around \(p = 0\), for \(\varepsilon > 0\) sufficiently small, we instead consider

\[
\phi_\varepsilon(\tilde{a}) = \phi(\tilde{a} + \varepsilon I),
\]

(3.6)

where \(a_\varepsilon = \tilde{a} + \varepsilon I\). We will also denote \(G_\varepsilon = \{\tilde{a}_{ii} + \varepsilon, i \in G\}, B_\varepsilon = \{\tilde{a}_{ii} + \varepsilon, i \in B\}\).

To simplify the notations, we will drop subindex \(\varepsilon\) with the understanding that all the estimates will be independent of \(\varepsilon\). In this setting, if we pick \(\mathcal{O} \times (t_0 - \delta, t_0 + \delta]\) small enough, there is \(C > 0\) independent of \(\varepsilon\) such that

\[
\phi(\tilde{a}(x, t)) \geq C\varepsilon, \quad \sigma_1(B) \geq C\varepsilon, \quad \text{for all } (x, t) \in \mathcal{O} \times (t_0 - \delta, t_0 + \delta].
\]

(3.7)

We also denote

\[
\mathcal{H}_\phi = \sum_{i,j \in B} |\nabla a_{ij}| + \phi.
\]

(3.8)

**Lemma 3.1.** For any fixed \((x, t) \in \mathcal{O} \times (t_0 - \delta, t_0 + \delta]\), with the coordinate chosen as in (3.2) and (3.3),
\[
\sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} \phi_{\alpha\beta} - \phi_t
\]
\[
= u_n^{-3} \sum_{j \in B} \left[ \sigma_l(G) + \frac{\sigma_l^2(B|j) - \sigma_1^2(B|j)}{\sigma_1^2(B)} \right] \left[ -u_n^2 \left( \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} u_{\alpha\beta,j} - u_{jj,t} \right) + 2u_n u_n \left( \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} u_{\alpha\beta,j} - u_{jj} \right) \right] 
\]
\[
+ 4u_n u_n \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} u_{\alpha\beta,j} - 6u_n^2 \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} u_{\alpha\beta}
\]
\[
+ 2u_n^{-3} \sum_{j \in B, i \in G} \left[ \sigma_l(G) + \frac{\sigma_l^2(B|j) - \sigma_2(B|j)}{\sigma_1^2(B)} \right] \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} \frac{1}{u_{ii}} \left[ u_n u_{ija} - 2u_{ia} u_{jn} \right] u_n u_{ij} - 2u_{i\beta} u_{jn}
\]
\[
+ \eta_0 \left[ -A^2 F_{mn} u_n^2 + AO(1) + O(1) \right]
\]
\[
- \frac{1}{\sigma_1^2(B)} \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} [\sigma_1(B) \tilde{a}_{ii,\alpha} - \tilde{a}_{ii} \sum_{j \in B} \tilde{a}_{jj,\alpha}] [\sigma_1(B) \tilde{a}_{ii,\beta} - \tilde{a}_{ii} \sum_{j \in B} \tilde{a}_{jj,\beta}]
\]
\[
- \frac{1}{\sigma_1(B)} \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} \tilde{a}_{ij,\alpha} \tilde{a}_{ij,\beta} + O(\mathcal{H}_0).
\]

**Proof:** For any fixed \((x, t) \in \mathcal{O} \times (t_0 - \delta, t_0 + \delta)\), we choose the coordinate as in (3.2) such that \(\nabla u(x) = u_n(x) > 0\) and the matrix \((\tilde{a}_{ij}(x))\) is diagonal for \(1 \leq i, j \leq n - 1\) and nonnegative. From the definition of \(p\),

\[(3.9) \quad a_{jj} = -\frac{h_{jj}}{u_n^3} = -\frac{u_{jj}}{u_n} = O(\mathcal{H}_0), \forall j \in B,
\]

and

\[(3.10) \quad \phi_t = \sum_{j \in B} \left[ \sigma_l(G) + \frac{\sigma_l^2(B|j) - \sigma_2(B|j)}{\sigma_1^2(B)} \right] \tilde{a}_{jj,t} + O(\mathcal{H}_0).
\]

Using relationship (3.9), we have

\[
\phi_{\alpha\beta} = \sum_{j \in B} \left[ \sigma_l(G) + \frac{\sigma_l^2(B|j) - \sigma_2(B|j)}{\sigma_1^2(B)} \right] \left[ \tilde{a}_{jj,\alpha\beta} - 2 \sum_{i \in G} \frac{\tilde{a}_{ij,\alpha} \tilde{a}_{ij,\beta}}{\tilde{a}_{ii}} \right] 
\]
\[
- \frac{1}{\sigma_1^2(B)} \sum_{i \in B} \left[ \sigma_1(B) \tilde{a}_{ii,\alpha} - \tilde{a}_{ii} \sum_{j \in B} \tilde{a}_{jj,\alpha} \right] \left[ \sigma_1(B) \tilde{a}_{ii,\beta} - \tilde{a}_{ii} \sum_{j \in B} \tilde{a}_{jj,\beta} \right] 
\]
\[
- \frac{1}{\sigma_1(B)} \sum_{i \neq j \in B} \tilde{a}_{ij,\alpha} \tilde{a}_{ij,\beta} + O(\mathcal{H}_0).
\]
So,

\[ \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} \left[ a_{jj,\alpha\beta} - 2 \sum_{i \in G} \frac{\tilde{a}_{ij,\alpha} \tilde{a}_{ij,\beta}}{a_{ii}} \right] - \tilde{a}_{jj,t} = \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} a_{jj,\alpha\beta} - a_{jj,t} + \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} (-\eta_0 g_{\alpha\beta}) + \eta_0 g_t \]

(3.12)

\[-2 \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} \sum_{i \in G} \frac{\tilde{a}_{ij,\alpha} \tilde{a}_{ij,\beta}}{a_{ii}}.\]

From the definition of \( a_{ij} \), and \( u_k = 0 \) for \( k = 1, \cdots, n - 1 \), we can get

(3.13)

\[ u_n u_{i\alpha} = -u_n^2 a_{ij,\alpha} + u_n u_{j\alpha} + u_n u_{i\alpha} + u_n u_{j\alpha} \]

and

(3.14)

\[ u_n^3 a_{jj,\alpha\beta} = -u_n^2 u_{jj,\alpha\beta} + 2u_n u_{nj} u_{\alpha\betaj} - 2u_n (u_{nj} u_{j\alpha} + u_{na} u_{jj\beta}) + 2u_n (u_{ja} u_{nj} + u_{\beta\alpha} u_{j\alpha}) + 2u_n (u_{ja} u_{nj} + u_{\beta\alpha} u_{j\alpha}) - 2(u_{na} u_{n\beta} + u_n u_{\beta\alpha n}) u_{jj} - 2\eta_0 g_{ja} u_{j\beta} u_{n} - 3\eta_0 u_n^2 (u_{na} g_{\beta} + u_{\beta\alpha} g) \]

Direct calculation and (3.13), we can get

(3.15)

\[ -a_{jj,t} + \sum_{\alpha=1}^{n} F^{\alpha\beta} (-\eta_0 g_{\alpha\beta}) + \eta_0 g_t \]

\[ = \frac{1}{u_n^3} [u_n^2 u_{jj,t} - 2u_n u_{nj} u_{j\beta}] + \eta_0 g [-A^2 F^{\eta\beta} u_n^2 - A( \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} u_{\alpha\beta} - u_t) + u_n]. \]

From (3.14),

(3.16)

\[ \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} a_{jj,\alpha\beta} = \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} \left[ -u_n^2 u_{jj,\alpha\beta} + 2u_n u_{nj} u_{\alpha\betaj} - 4u_n u_{ja} u_{nj} + 4u_n u_{na} u_{j\beta} - 2u_n u_{ja} u_{nj} - 2\eta_0 u_n^2 u_{\alpha\beta} - \eta_0 g (u_n^2 u_{\alpha\beta} + 2u_{ja} u_{j\beta} u_n + \sum_{i=1}^{n-1} u_{ia} u_{i\beta} u_n) \right] + O(H_\phi), \]
so, as in [11], we can get

\[
\sum_{\alpha\beta=1}^{n} F^{\alpha\beta} u_{jj,\alpha\beta}^3 \\
= -u_n^2 \sum_{\alpha\beta=1}^{n} F^{\alpha\beta} u_{j\alpha\beta} + 2u_n u_{nj} \sum_{\alpha\beta=1}^{n} F^{\alpha\beta} u_{\alpha\beta j} \\
+ 4u_n u_{nj} \sum_{\alpha\beta=1}^{n} F^{\alpha\beta} u_{\alpha\beta j} - 6u_{nj}^2 \sum_{\alpha\beta=1}^{n} F^{\alpha\beta} u_{\alpha\beta} \\
+ 4u_n^2 \sum_{\alpha=1}^{n} \sum_{i \in G} F^{\alpha i} u_{ij,\alpha} + 2u_{nj}^2 \sum_{i \in G} F^{ii} u_{ii} \\
+ 2u_{nj}^2 \sum_{i \in B} F^{ii} u_{ii} - 12u_{jn} u_{jj} \sum_{\alpha=1}^{n} F^{j\alpha} u_{\alpha n} + 4u_n u_{jj} \sum_{\alpha=1}^{n} F^{j\alpha} u_{j\alpha n} - 2u_{nn} F^{jj} u_{jj}^2 \\
- \eta_0 g (u_{n}^2 u_{n\alpha\beta} + 2u_{j\alpha} u_{j\beta} u_n + \sum_{i=1}^{n-1} u_{i\alpha} u_{i\beta} u_n) \\
- 2\eta_0 \sum_{\alpha\beta=1}^{n} F^{\alpha\beta} u_{\alpha n} g_{\beta} u_n + 4\eta_0 \sum_{\alpha=1}^{n} F^{j\alpha} g_{\alpha} u_{jn} u_{n}^2 + O(H_{\phi}), \\
= -u_n^2 \sum_{\alpha\beta=1}^{n} F^{\alpha\beta} u_{j\alpha\beta} + 2u_n u_{nj} \sum_{\alpha\beta=1}^{n} F^{\alpha\beta} u_{\alpha\beta j} \\
+ 4u_n^2 \sum_{\alpha=1}^{n} \sum_{i \in G} F^{\alpha i} u_{ij,\alpha} + 2u_{nj}^2 \sum_{i \in G} F^{ii} u_{ii} \\
+ \eta_0 g [AO(1) + O(1)] + O(H_{\phi}).
\]
Also, with the similar computations (2.23) in the Lemma 2.1

\[
\sum_{\alpha, \beta = 1}^{n} F_{\alpha \beta} \frac{\bar{a}_{ij, \alpha} \bar{a}_{ij, \beta}}{a_{ii}} = \frac{1}{u_n^3} \left[ 2u_n^2 u_{nj} \sum_{\alpha = 1}^{n} F_{\alpha i} a_{ij, \alpha} + u_n^2 F_{ii} u_{ii} \right]
\]

\[
\sum_{\alpha, \beta = 1}^{n} F_{\alpha \beta} \frac{a_{ij, \alpha} a_{ij, \beta}}{a_{ii} \bar{a}_{ii}} + \frac{1}{u_n^3} \left[ 2u_n^2 u_{nj} \sum_{\alpha = 1}^{n} F_{\alpha i} a_{ij, \alpha} + u_n^2 F_{ii} u_{ii} \right]
\]

\[
= \frac{1}{u_n^3} \left[ 2u_n^2 u_{nj} \sum_{\alpha = 1}^{n} F_{\alpha i} a_{ij, \alpha} + u_n^2 F_{ii} u_{ii} \right]
\]

\[
= \frac{1}{u_n^3} \left[ 2u_n^2 u_{nj} \sum_{\alpha = 1}^{n} F_{\alpha i} a_{ij, \alpha} + u_n^2 F_{ii} u_{ii} \right] - \frac{1}{u_n^3} \left[ 2u_n^2 u_{nj} \sum_{\alpha = 1}^{n} F_{\alpha i} a_{ij, \alpha} + u_n^2 F_{ii} u_{ii} \right]
\]

\[
= \frac{1}{u_n^3} \left[ 2u_n^2 u_{nj} \sum_{\alpha = 1}^{n} F_{\alpha i} a_{ij, \alpha} + u_n^2 F_{ii} u_{ii} \right] - \frac{1}{u_n^3} \left[ 2u_n^2 u_{nj} \sum_{\alpha = 1}^{n} F_{\alpha i} a_{ij, \alpha} + u_n^2 F_{ii} u_{ii} \right]
\]

\[
(3.17) + \eta_0 g \left[ \sum_{\alpha, \beta = 1}^{n} F_{\alpha \beta} \frac{a_{ij, \alpha} a_{ij, \beta}}{a_{ii} \bar{a}_{ii}} + O(1) \right]
\]

From the above calculations, the proof is complete. \(\square\)

Theorem 1.2 is a direct consequence of the following proposition and the strong maximum principle.

**Proposition 3.2.** Suppose that the function \(F, u\) satisfy assumptions in Theorem 1.2. If the second fundamental form \(b_{ij}\) of \(\Sigma^u(x_0, t_0)\) attains minimum rank \(l = l(t_0)\) at certain point \(x_0 \in \Omega\), then there exist a neighborhood \(O \times (t_0 - \delta_0, t_0 + \delta_0)\) of \((x_0, t_0)\) and a positive
constant $C$ independent of $\phi$ (defined in (3.3)), such that

\[
\sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} \phi_{\alpha\beta}(x, t) - \phi_t \leq C(\phi + |\nabla \phi|) + \eta_0 g \left[ -A^2 F^{nn} u_n^2 + AO(1) + O(1) \right]
\]

holds for any $(x, t) \in \mathcal{O} \times (t_0 - \delta_0, t_0 + \delta_0]$.

**Proof:** Since

(3.19) \hspace{1cm} u_t = F(\nabla^2 u, \nabla u, u, t),

for each $j \in B$, differentiating the above equation in $e_j$ direction at $x$,

\[
(3.20) \hspace{1cm} u_{jt} = \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} u_{\alpha\beta j} + F^{u_n} u_{jn} + O(\mathcal{H}_\phi)
\]

and

\[
(3.21) \hspace{1cm} u_{jjt} = \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} u_{\alpha\beta jj} + \sum_{\alpha,\beta, r, s=1}^{n} F^{\alpha\beta, rs} u_{\alpha\beta j} u_{rsj} + 2 \sum_{\alpha, \beta, l=1}^{n} F^{\alpha\beta, u_l} u_{\alpha\beta j} u_{lj} \\
+ 2 \sum_{\alpha, \beta=1}^{n} F^{u, u_n^2} u_{jn} + \sum_{l, s=1}^{n} F^{u_l, u_n^2} u_{lj} + \sum_{l=1}^{n} F^{u, u_n^2} u_{jn} \\
+ \sum_{l=1}^{n} F^{u, u_n^2} u_{lj} + \sum_{l=1}^{n} F^{u_l, u_n^2} u_{lj} - 2 \sum_{\alpha, \beta=1}^{n} F^{u_n u_n^2} u_{jn} + \eta_0 g [ -A F^{p_n} u_n^2 ] \\
+ \eta_0 g [ 2 \sum_{\alpha, \beta=1}^{n} F^{\alpha p_j} u_{\alpha\beta j} u_n + F^{p_j, p_i} u_{jj} u_n + 2 F^{p_j} u_{nj} u_n + F^{p_n} u_n + 2 F^{p_j} u_{jn} + F^{p_i} u_{nl} ] \\
+ O(\mathcal{H}_\phi).
\]
From lemma 3.1,
\[ F^{\alpha\beta} \phi_{\alpha\beta} - \phi_t \]
\[ = \sum_{j \in B} u_n^{-3} \left[ \sigma_l(G) + \frac{\sigma^2_j(B|j) - \sigma_2(B|j)}{\sigma^2_1(B)} \right] \left\{ \sum_{\alpha,\beta,r,s=1}^{n} F^{\alpha\beta,rs} u_{\alpha\beta j} u_{rs j} \right\} \]
\[ + 2 \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta,u_n} u_{\alpha\beta j} u_{jn} \]
\[ + 4 u_{jn} u_n \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} u_{\alpha\beta j} - 6 u_{jn}^2 \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} u_{\alpha\beta} \right\} \]
\[ + 2 u_n^{-3} \sum_{j \in B,i \in G} \left[ \sigma_l(G) + \frac{\sigma^2_j(B|j) - \sigma_2(B|j)}{\sigma^2_1(B)} \right] \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} \frac{1}{u_i} [u_{i}\alpha u_{i\alpha} - 2 u_{i\alpha} u_{jn}] [u_{i\beta} u_{ij\beta} - 2 u_{i\beta} u_{jn}] \]
\[ + \eta_0 g \left[ - A^2 F^{mn} u_n^2 + AO(1) + O(1) \right] \]
\[ - \frac{1}{\sigma^2_1(B)} \sum_{\alpha,\beta=1}^{n} \sum_{i \in B} F^{\alpha\beta} \left[ \sigma_1(B) \tilde{a}_{ii,\alpha} - \tilde{a}_{ii} \sum_{j \in B} \tilde{a}_{jj,\alpha} \right] \left[ \sigma_1(B) \tilde{a}_{ii,\beta} - \tilde{a}_{ii} \sum_{j \in B} \tilde{a}_{jj,\beta} \right] \]
\[ - \frac{1}{\sigma_1(B)} \sum_{\alpha,\beta=1}^{n} \sum_{i \neq j \in B} F^{\alpha\beta} \tilde{a}_{ij,\alpha} \tilde{a}_{ij,\beta} + O(\mathcal{H}_0). \]

So, following the argument in the proof of Proposition 2.3, we get,
\[ \sum_{\alpha,\beta=1}^{n} F^{\alpha\beta} \phi_{\alpha\beta}(x,t) - \phi_t \leq C(\phi + |\nabla \phi|) + \eta_0 g \left[ - A^2 F^{mn} u_n^2 + AO(1) + O(1) \right]. \]

The proof is completed. \( \square \)

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