

# THE WILLMORE ENERGY AND THE MAGNITUDE OF EUCLIDEAN DOMAINS

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ABSTRACT. We study the geometric significance of Leinster’s notion of magnitude for a compact metric space. For a smooth, compact domain  $X$  in an odd-dimensional Euclidean space, we show that the asymptotic expansion of the function  $\mathcal{M}_X(R) = \text{Mag}(R \cdot X)$  at  $R = \infty$  determines the Willmore energy of the boundary  $\partial X$ . This disproves the Leinster-Willerton conjecture for a compact convex body in odd dimensions.

## INTRODUCTION

The notion of magnitude was introduced by Leinster [8, 9] as an extension of the Euler characteristic to (finite) enriched categories. Magnitude has been shown to unify notions of “size” like the cardinality of a set, the length of an interval or the Euler characteristic of a triangulated manifold, and it even relates to measures of the diversity of a biological system. See [10] for an overview.

Viewing a metric space as a category enriched over  $[0, \infty)$ , Leinster and Willerton proposed and studied the magnitude of metric spaces [9, 11]: If  $(X, d)$  is a finite metric space, a weight function is a function  $w : X \rightarrow \mathbb{R}$  which satisfies  $\sum_{y \in X} e^{-d(x,y)} w(y) = 1$  for all  $x \in X$ . Given a weight function  $w$ , we define the magnitude of  $X$  as  $\text{Mag}(X) := \sum_{x \in X} w(x)$ ; this definition is independent of the choice of weight function. Beyond finite metric spaces, the magnitude of a compact, positive definite metric space  $(X, d)$  was made rigorous by Meckes [12]:

$$\text{Mag}(X) := \sup\{\text{Mag}(\Xi) : \Xi \subset X \text{ finite}\} .$$

Instead of the magnitude of an individual space  $(X, d)$ , it proves fruitful to study the magnitude function  $\mathcal{M}_X(R) := \text{Mag}(X, R \cdot d)$  for  $R > 0$ .

Compact convex subsets  $X \subset \mathbb{R}^n$  provide a key example, surveyed in [10]. Motivated by properties of the Euler characteristic and computer calculations, Leinster and Willerton [11] conjectured a surprising relation to the intrinsic volumes  $V_i(X)$ , which would shed light on the geometric content of the magnitude function:

$$(1) \quad \mathcal{M}_X(R) = \sum_{k=0}^n \frac{1}{k! \omega_k} V_k(X) R^k + o(1), \quad \text{as } R \rightarrow \infty.$$

Here,  $\omega_k$  is the volume of the  $k$ -dimensional unit ball. This asymptotic expansion resembles the well-known expansion of the heat trace, with leading terms  $V_n(X) = \text{vol}_n(X)$ ,  $V_{n-1}(X) = \text{vol}_{n-1}(\partial X)$  [4]. The expansion coefficients for the heat trace, however, are not proportional to  $V_k(X)$  for  $k \leq n - 2$ .

The conjectured behavior (1) was disproved by Barceló and Carbery [1] for the unit ball  $B_5 \subset \mathbb{R}^5$ . They explicitly computed the rational function  $\mathcal{M}_{B_5}$  and observed numerical disagreement of the coefficients of  $R^k$ . Their results were extended to balls in odd dimensions in [14].

In spite of this negative result, the authors were able to prove a variant of (1), with modified prefactors, which confirmed the close relation between magnitude and intrinsic volumes [2]: When  $n = 2m - 1$  is odd and  $X \subseteq \mathbb{R}^n$  is a compact domain with smooth boundary, there are coefficients  $(c_j(X))_{j \in \mathbb{N}}$  such that

$$\mathcal{M}_X(R) = \sum_{j=0}^{\infty} \frac{c_j(X)}{n! \omega_n} R^{n-j} + O(R^{-\infty}), \quad \text{as } R \rightarrow \infty,$$

where

$$c_0(X) = \text{vol}_n(X), \quad c_1(X) = m \text{vol}_{n-1}(\partial X), \quad c_2(X) = \frac{m^2}{2} (n-1) \int_{\partial X} H \, dS.$$

Here,  $H$  denotes the mean curvature of  $\partial X$ . Each coefficient  $c_j$  is an integral over  $\partial X$  computable from the second fundamental form of  $\partial X$  and its covariant derivatives. For  $j = 0, 1, 2$  and  $X$  convex, the coefficient  $c_j$  is proportional to the intrinsic volume  $V_{n-j}(X)$ , for  $j = 0, 1, 2$ . This proves that the Leinster-Willerton conjecture holds for modified universal coefficients up to  $O(R^{n-3})$ .

The following variant of the Leinster-Willerton conjecture therefore remained plausible. It would confirm the relation between magnitude and intrinsic volumes and, in particular, show that  $c_n$  is proportional to the Euler characteristic  $V_0$ :

**Conjecture 1.** *For  $n > 0$ , there are universal constants  $\gamma_{0,n}, \gamma_{1,n}, \dots, \gamma_{n,n}$  such that for any compact convex subset  $X \subseteq \mathbb{R}^n$ ,  $\mathcal{M}_X(R) = \sum_{k=0}^n \gamma_{k,n} V_k(X) R^k + o(1)$ , as  $R \rightarrow \infty$ .*

In this paper we prove that Conjecture 1 fails in all odd dimensions  $n \geq 3$  and find unexpected geometric content in  $c_3$ . While the conjecture holds true for the terms of order  $R^n$ ,  $R^{n-1}$  and  $R^{n-2}$ , the  $R^{n-3}$ -term is not proportional to an intrinsic volume:

**Theorem 2.** *Assume that  $n \geq 3$  is odd and that  $X \subseteq \mathbb{R}^n$  is a compact domain with smooth boundary. Then there is a dimensional constant  $\lambda_n \neq 0$  such that*

$$c_3(X) = \lambda_n \mathcal{W}(\partial X),$$

where  $\mathcal{W}(\partial X) := \int_{\partial X} H^2 dS$  is the Willmore energy of the boundary of the hypersurface  $\partial X$ .

Building on [2], the proof reformulates the magnitude function in terms of an elliptic boundary value problem of order  $n+1$  in  $\mathbb{R}^n \setminus X$ , which is then studied using methods from semiclassical analysis. See Proposition 4 and Equation (5) below.

To see that Theorem 2 disproves Conjecture 1 in the fourth term, we observe that the Willmore energy is not an intrinsic volume: The only intrinsic volume with the same scaling property as the Willmore energy is  $V_{n-3}$ . For instance, if  $n = 3$  then  $V_{n-3}$  is the Euler characteristic while  $\int_{\partial X} H^2 dS$  can be non-zero even when  $\partial X$  has vanishing Euler characteristic (e.g. for a torus). In general dimension, for

$a > 0$  the solid ellipsoid

$$X_a := \left\{ (x', x_n) \in \mathbb{R}^{n-1} \times \mathbb{R} : |x'|^2 + \frac{|x_n|^2}{a^2} \leq 1 \right\},$$

satisfies that  $\mathcal{W}(\partial X_a) \rightarrow \infty$  as  $a \rightarrow 0$ . On the other hand, Hausdorff continuity of intrinsic volumes shows that  $V_{n-3}(X_a)$  converges to a finite number, namely the  $n-3$ :rd intrinsic volume of the  $n-1$ -dimensional unit ball. Therefore Theorem 2 implies the following.

**Corollary 3.** *Assume that  $n \geq 3$  is odd and that  $X \subseteq \mathbb{R}^n$  is a compact convex domain with smooth boundary. There are universal constants  $\gamma_{n-2,n}, \gamma_{n-1,n}, \gamma_{n,n}$  such that*

$$\mathcal{M}_X(R) = \sum_{k=n-2}^n \gamma_{k,n} V_k(X) R^k + O(R^{n-3}), \quad \text{as } R \rightarrow \infty.$$

However, there is no constant  $\gamma_{n-3,n}$  such that  $\mathcal{M}_X(R) = \sum_{k=n-3}^n \gamma_{k,n} V_k(X) R^k + O(R^{n-4})$  as  $R \rightarrow \infty$ . In particular, the Leinster-Willerton conjecture fails even with modified universal coefficients.

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#### BACKGROUND AND NOTATION

We assume that  $X \subseteq \mathbb{R}^n$  is a compact domain with  $C^\infty$ -boundary, where  $n = 2m - 1$  odd. Denote by  $\Omega := \mathbb{R}^n \setminus X$  the exterior domain. We use the Sobolev spaces  $H^s(\mathbb{R}^n) := (1 - \Delta)^{-s/2} L^2(\mathbb{R}^n)$  of exponent  $s \geq 0$ . Here, the Laplacian  $\Delta$  is given by  $\Delta = \sum_{j=1}^n \frac{\partial^2}{\partial x_j^2}$ . The spaces  $H^s(X)$  and  $H^s(\Omega)$  are defined using restrictions. The Sobolev spaces  $H^s(\partial X)$  can be defined using local charts or as  $(1 - \Delta_{\partial X})^{-s/2} L^2(\partial X)$ .

We use  $\partial_\nu$  to denote the Neumann trace of a function  $u$  in  $\Omega$ . The operator  $\partial_\nu$  extends to a continuous operator  $H^s(\Omega) \rightarrow H^{s-3/2}(\partial X)$  for  $s > 3/2$ . Similarly,  $\gamma_0 : H^s(\Omega) \rightarrow H^{s-1/2}(\partial X)$  denotes the trace operator defined for  $s > 1/2$ .

For  $R > 0$  we shall need the operators

$$\mathcal{D}_R^j := \begin{cases} \partial_\nu \circ (R^2 - \Delta)^{(j-1)/2}, & \text{when } j \text{ is odd,} \\ \gamma_0 \circ (R^2 - \Delta)^{j/2}, & \text{when } j \text{ is even.} \end{cases}$$

By the trace theorem,  $\mathcal{D}_R^j$  is continuous as an operator  $\mathcal{D}_R^j : H^s(\Omega) \rightarrow H^{s-j-1/2}(\partial X)$  for  $s > j + 1/2$ .

We recall a key observation from [1], in the reformulation presented in [2]:

**Proposition 4.** [2, Proposition 9] *Suppose that  $h_R \in H^{2m}(\Omega)$  is the unique weak solution to the boundary value problem*

$$\begin{cases} (R^2 - \Delta)^m h_R = 0 & \text{in } \Omega \\ \mathcal{D}_R^j h_R = \begin{cases} R^j, & j \text{ even} \\ 0, & j \text{ odd.} \end{cases} & , j = 0, \dots, m-1. \end{cases}$$

Then the following identity holds

$$\mathcal{M}_X(R) = \frac{\text{vol}_n(X)}{n!\omega_n} R^n - \frac{1}{n!\omega_n} \sum_{\frac{m}{2} < j \leq m} R^{n-2j} \int_{\partial X} \mathcal{D}_R^{2j-1} h_R \, dS.$$

The operators  $\mathcal{D}_R^j$  define a matrix-valued Dirichlet-Neumann operator  $\Lambda(R) : \mathcal{H}_+ \rightarrow \mathcal{H}_-$  in the Hilbert space

$$\mathcal{H} := \underbrace{\bigoplus_{j=0}^{m-1} H^{2m-j-1/2}(\partial X)}_{\mathcal{H}_+} \oplus \underbrace{\bigoplus_{j=m}^n H^{2m-j-1/2}(\partial X)}_{\mathcal{H}_-}$$

as follows:  $\Lambda(R)(u_j)_{j=0}^{m-1} := (\mathcal{D}_R^j u)_{j=m}^n$ , where  $u \in H^{2m}(\Omega)$  is the unique weak solution to

$$(2) \quad \begin{cases} (R^2 - \Delta)^m u = 0 & \text{in } \Omega \\ \mathcal{D}_R^j u = u_j & , j = 0, \dots, m-1. \end{cases}$$

The operator  $\Lambda(R)$  is a parameter-dependent pseudodifferential operator on  $\partial X$ . The parameter  $R$  enters like an additional co-variable, which allows us to compute the asymptotics of  $\mathcal{M}_X$  from Proposition 4. For the convenience of the reader we recall the salient features of the parameter-dependent pseudodifferential calculus, see for instance [5, 6, 13] for further details. We restrict to parameters  $R \in \mathbb{R}_+ = (0, \infty)$ .

**Definition 5.** A parameter-dependent pseudodifferential operator  $A$  of order  $s$  on  $\mathbb{R}^n$  is an operator on the Schwartz space of the form

$$(3) \quad Af(x) := (2\pi)^{-n} \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} a(x, \xi, R) e^{i(x-y)\xi} f(y) dy d\xi, \quad f \in \mathcal{S}(\mathbb{R}^n),$$

where the full symbol  $a$  admits a polyhomogeneous expansion of order  $s$  in  $(\xi, R)$ . That is, for  $k \in \mathbb{N}$  there are functions  $a_{s-k} \in C^\infty(\mathbb{R}^n \times \mathbb{R}^n \times \mathbb{R}_+)$  with

$$a_{s-k}(x, t\xi, tR) = t^{s-k} a_{s-k}(x, \xi, R), \quad \text{for } t \geq 1, \|(\xi, R)\| \geq 1,$$

and  $a$  can be written as an asymptotic sum

$$a \sim \sum_{k=0}^{\infty} a_{s-k}.$$

We call  $a_s$  the principal symbol of  $A$ . If  $a_s(x, \xi, R)$  is invertible for every  $(x, \xi, R) \in \mathbb{R}^n \times \mathbb{R}^n \times \mathbb{R}_+$ , we say that  $A$  is elliptic with parameter.

Definition 5 on  $\mathbb{R}^n$  extends by standard techniques, using coordinate charts, to define a pseudodifferential operator and its full symbol on a compact manifold, see for instance [2, 5, 6, 13]. The use of the parameter-dependent calculus is crucial to the work [2] and the computations in this paper, including formulas for the symbol of a product of two pseudodifferential operators and the parametrix construction. In particular, if  $A$  is elliptic with parameter of order  $s$  on a compact manifold, it has a parametrix with parameter  $B$  of order  $-s$ . The full symbol expansion

$b \sim \sum_{j=0}^{\infty} b_{-s-j}$  can be explicitly computed: The principal symbol is given by  $b_{-s}(x, \xi, R) = a_s(x, \xi, R)^{-1}$ , and for  $j > 0$  the following inductive formula holds,

$$(4) \quad b_{-s-j}(x, \xi, R) = -a_s(x, \xi, R)^{-1} \sum_{\substack{k+l+|\alpha|=j, \\ l < j}} \frac{i^{|\alpha|}}{\alpha!} \partial_{\xi}^{\alpha} a_{s-k}(x, \xi, R) \partial_x^{\alpha} b_{-s-l}(x, \xi, R).$$

The computation proving Equation (4) follows from [13, Section 5.5].

For  $R \rightarrow \infty$  the parameter-dependent calculus further allows to compute expectation values of the form  $\int_M A(1) dx$  in terms of the symbol:

**Lemma 6.** *Suppose that  $A : C^{\infty}(M) \rightarrow C^{\infty}(M)$  is a parameter-dependent pseudodifferential operator of order  $s$  acting on a compact manifold  $M$  equipped with a volume density. Then there is an asymptotic expansion*

$$\int_M A(1) dx = \sum_{k=0}^{\infty} a_k R^{s-k} + O(R^{-\infty}),$$

where the coefficients  $a_k$  are computed as follows: Expand the full symbol of  $A$  into terms homogeneous in  $(\xi, R)$  as  $\sigma_A(x, \xi, R) \sim \sum_{k=0}^{\infty} \sigma_{s-k}(A)(x, \xi, R)$  and set

$$a_k := \int_M \sigma_{s-k}(A)(x, 0, 1) dx.$$

For the proof of Lemma 6 we refer the reader to [2, Lemma 20] or [3, Lemma 2.24], but let us outline the main idea. The claimed asymptotics of Lemma 6 is coordinate invariant because  $\int_M A(1) dx$  is coordinate invariant. It therefore suffices to compute the asymptotics for an operator  $A$  on  $\mathbb{R}^n$  as in Equation (3), assuming  $a$  is compactly supported in the  $x$ -variable. In this case,  $A(1) = a(x, 0, R)$ , so that for  $R \geq 1$

$$\begin{aligned} \int_{\mathbb{R}^n} A(1) dx &= \int_{\mathbb{R}^n} a(x, 0, R) dx = \sum_{k=0}^{\infty} \int_M \sigma_{s-k}(A)(x, 0, R) dx + O(R^{-\infty}) = \\ &= \sum_{k=0}^{\infty} \int_M \sigma_{s-k}(A)(x, 0, 1) dx R^{s-k} + O(R^{-\infty}) = \sum_{k=0}^{\infty} a_k R^{s-k} + O(R^{-\infty}). \end{aligned}$$

The reader should note that the integrands  $a_{s-k}(x, 0, R) = a_{s-k}(x, 0, 1)R^{m-k}$  are well defined because each  $a_{s-k}$  is homogeneous in  $(\xi, R)$ , and not only in  $\xi$ .

From Proposition 4 and Lemma 6 we deduce a formula for the expansion coefficients  $c_k$ :

$$(5) \quad c_k(X) := - \sum_{\frac{m}{2} < j \leq m} \sum_{0 \leq l < m/2} \int_{\partial X} \sigma_{2j-2l-k}(\Lambda_{2j-1, 2l})(x, 0, 1) dS,$$

for  $k > 0$  where  $\Lambda = (\Lambda_{j+m, l})_{j, l=0}^{m-1}$  and  $\sigma_{2j-2l-k}(\Lambda_{2j-1, 2l})$  the homogeneous part of order  $2j - 2l - k$  in its symbol (with parameter). See [2, Proposition 20].

The full symbol of the parameter-dependent operator  $\Lambda$  can be computed by adapting standard techniques in semiclassical analysis [6]. The operator  $\Lambda$  is first computed using boundary layer potentials. To define these, we consider the function

$$K(R; z) := \frac{\kappa_n}{R} e^{-R|z|}, \quad z \in \mathbb{R}^n.$$

The constant  $\kappa_n > 0$  is chosen such that

$$(R^2 - \Delta)^m K = \delta_0$$

in the sense of distributions on  $\mathbb{R}^n$ . For  $l = 0, \dots, n$ , we define the functions

$$K_l(R; x, y) := (-1)^l \mathcal{D}_{R,y}^{n-l} K(R; x - y), \quad x \in \mathbb{R}^n, y \in \partial X.$$

Here  $\mathcal{D}_{R,y}^l$  denotes  $\mathcal{D}_R^l$  acting in the  $y$ -variable. We also consider the distributions

$$K_{j,k}(R; x, y) := \mathcal{D}_{R,x}^j K_k(R; x, y), \quad x \in \partial X.$$

Each  $K_{j,k}$  defines a parameter-dependent pseudodifferential operator  $A_{j,k}(R) : C^\infty(\partial X) \rightarrow C^\infty(\partial X)$ ,

$$A_{j,k}(R)f(x) := \int_{\partial X} K_{j,k}(R; x, y)f(y)dS(y), \quad x \in \partial X.$$

The integral defining  $A_{j,k}(R)$  is understood in the sense of an exterior limit. These operators combine into a  $2m \times 2m$ -matrix of operators  $\mathbb{A} := (A_{j,l})_{j,l=0}^n : \mathcal{H} \rightarrow \mathcal{H}$ . It decomposes into matrix blocks

$$\mathbb{A} = \begin{pmatrix} \mathbb{A}_{++} & \mathbb{A}_{+-} \\ \mathbb{A}_{-+} & \mathbb{A}_{--} \end{pmatrix} : \begin{array}{c} \mathcal{H}_+ \\ \oplus \\ \mathcal{H}_- \end{array} \longrightarrow \begin{array}{c} \mathcal{H}_+ \\ \oplus \\ \mathcal{H}_- \end{array},$$

with  $\mathbb{A}_{pq} : \mathcal{H}_q \rightarrow \mathcal{H}_p$  for  $p, q \in \{+, -\}$ . By integrating by parts as in [2, Proposition 12], one can show that if  $u$  solves Equation (2) then

$$u_+ = \mathbb{A}_{++}u_+ + \mathbb{A}_{+-}u_-,$$

where  $u_+ := (u_j)_{j=0}^{m-1}$  and  $u_- := (u_{m+j})_{j=0}^{m-1}$ . Therefore,  $(1 - \mathbb{A}_{++})u_+ = \mathbb{A}_{+-}u_-$  and we can express the Dirichlet-Neumann operator  $\Lambda$  in terms of layer potentials as

$$(6) \quad \Lambda = \mathbb{B}(1 - \mathbb{A}_{++}).$$

Here  $\mathbb{B} = (B_{j+m,l})_{j,l=0}^{m-1}$  denotes a parametrix (with parameter) of  $\mathbb{A}_{+-} = (A_{j,l+m})_{j,l=0}^{m-1}$ . See more in the proof of [2, Theorem 18].

The proof of Theorem 2 uses Equation (6) to compute components of the symbol of the Dirichlet-Neumann operator  $\Lambda$ . The formula for  $c_3$  then follows from (5).

#### PROOF OF THEOREM 2

To prove Theorem 2 we note that we by Equation (5) only need to compute the third term  $\sigma_{2j-2l-3}(\Lambda_{2j-1,2l})$  in the polyhomogeneous expansion

$$\sigma(\Lambda_{2j-1,2l})(x, \xi, R) \sim \sum_{k=0}^{\infty} \sigma_{2j-2l-1-k}(\Lambda_{2j-1,2l})(x, \xi, R),$$

in the range  $\frac{m}{2} < j \leq m$ ,  $0 \leq l < m/2$ . In fact, we only need to compute the evaluation  $\sigma_{2j-2l-3}(\Lambda_{2j-1,2l})(x, 0, 1)$ . Recall that we are using the parameter-dependent calculus, so that each  $\sigma_{2j-2l-1-k}(\Lambda_{2j-1,2l})(x, \xi, R)$  is homogeneous of degree  $-2j - 2l - 1 - k$  in  $(\xi, R)$ .

For the convenience of the reader, we change to the notation  $(x', \xi', R) \in T^*\partial X \times \mathbb{R}_+$  for coordinates and cotangent variables on the boundary  $\partial X$ , as used in [2]. For an integer  $k \in \mathbb{Z}$ , we use the notation

$$\begin{aligned} \sigma_k(\mathbb{A}_{++}) &:= (\sigma_{j-l+k}(A_{j,l}))_{j,l=0}^{m-1}, \\ \sigma_k(\mathbb{A}_{+-}) &:= (\sigma_{j-l+k-m}(A_{j,l+m}))_{j,l=0}^{m-1} \quad \text{and} \\ \sigma_k(\mathbb{B}) &:= (\sigma_{j+m-l+k}(B_{j+m,l}))_{j,l=0}^{m-1}. \end{aligned}$$

Here we write  $\sigma_{j-l+k}(A_{j,l})$  for the degree  $j-l+k$  part of  $a_{j,l}$  written as a symbol depending on the variable  $(x', \xi', R) \in T^*\partial X \times \mathbb{R}_+$ . The symbols  $\sigma_k(\mathbb{A}_{++})$ ,  $\sigma_k(\mathbb{A}_{+-})$  and  $\sigma_k(\mathbb{B})$  relate to the (parameter-dependent) Douglis-Nirenberg calculus naturally appearing in the boundary reduction of boundary value problems [2, 5]. The reader should note the difference with the expressions appearing just after [2, Proposition 37] in that they are for symbols in the variables  $(x', y', \xi', R)$ . The process of going between these two symbol expressions is one of the difficulties in the computation ahead.

The reader can note that  $\sigma_0(\mathbb{A}_{++})$ ,  $\sigma_0(\mathbb{A}_{+-})$  and  $\sigma_0(\mathbb{B})$  are the matrices of principal symbols of  $\mathbb{A}_{++}$ ,  $\mathbb{A}_{+-}$  and  $\mathbb{B}$ , respectively. In particular,

$$\sigma_0(\mathbb{B}) = \sigma_0(\mathbb{A}_{+-})^{-1}.$$

It follows from [2, Theorem 12] that  $\sigma_0(\mathbb{B})$  does not depend on  $x' \in \partial X$ . Define the symbol

$$\mathbb{D} = (\delta_{j,k}(R^2 + |\xi|^2)^{j/2})_{j,k=0}^n.$$

By the computational result [2, Theorem 12], there are constant  $m \times m$ -matrices  $C_0, C_1, C_2, C_3$  such that

$$\begin{aligned} \sigma_0(\mathbb{A}_{++}) &= \mathbb{D}C_0\mathbb{D}^{-1}, & \sigma_0(\mathbb{A}_{+-}) &= \mathbb{D}C_1\mathbb{D}^{-1}, \\ \sigma_{-1}(\mathbb{A}_{++}) &= H\mathbb{D}C_2\mathbb{D}^{-1}, & \sigma_{-1}(\mathbb{A}_{+-}) &= H\mathbb{D}C_3\mathbb{D}^{-1}, \quad \text{and} \\ \sigma_0(\mathbb{B}) &= \mathbb{D}C_1^{-1}\mathbb{D}^{-1}, \end{aligned}$$

where  $H$  denotes the mean curvature of  $\partial X$  and we in each identity embed  $m \times m$ -matrices in a suitable fashion into  $2m \times 2m$ -matrices.

From [2, Lemma 22, part a] and the  $x'$ -independence of  $\sigma_0(\mathbb{B})$  we can from Equation (4) deduce that

$$\sigma_{-1}(\mathbb{B}) = -\sigma_0(\mathbb{B})\sigma_{-1}(\mathbb{A}_{+-})\sigma_0(\mathbb{B}) = H\mathbb{D}C_1^{-1}C_3C_1^{-1}\mathbb{D}^{-1},$$

as well as

$$\begin{aligned} \sigma_{-2}(\mathbb{B}) &= -\sigma_0(\mathbb{B}) \left( \sigma_{-2}(\mathbb{A}_{+-}) + \sum_{j=1}^{n-1} \partial_{\xi_j} \sigma_0(\mathbb{A}_{+-}) \sigma_0(\mathbb{B}) \partial_{x_j} \sigma_{-1}(\mathbb{A}_{+-}) - \right. \\ &\quad \left. -\sigma_{-1}(\mathbb{A}_{+-}) \sigma_0(\mathbb{B}) \sigma_{-1}(\mathbb{A}_{+-}) \right) \sigma_0(\mathbb{B}). \end{aligned}$$

Using [2, Lemma 22, part b], we write

$$\begin{aligned}
\sigma_{-2}(\Lambda) &= \sigma_{-2}(\mathbb{B})(1 - \sigma_0(\mathbb{A}_{++})) - \sigma_{-1}(\mathbb{B})\sigma_{-1}(\mathbb{A}_{++}) - \sigma_0(\mathbb{B})\sigma_{-2}(\mathbb{A}_{++}) + \\
&\quad + i \sum_{j=1}^{n-1} \partial_{\xi_j} \sigma_{-1}(\mathbb{B}) \partial_{x_j} \sigma_{-1}(\mathbb{A}_{++}) = \\
&= -\sigma_0(\mathbb{B}) \left( \sigma_{-2}(\mathbb{A}_{+-}) + \sum_{j=1}^{n-1} \partial_{\xi_j} \sigma_0(\mathbb{A}_{+-}) \sigma_0(\mathbb{B}) \partial_{x_j} \sigma_{-1}(\mathbb{A}_{+-}) - \right. \\
&\quad \left. - \sigma_{-1}(\mathbb{A}_{+-}) \sigma_0(\mathbb{B}) \sigma_{-1}(\mathbb{A}_{+-}) \right) \sigma_0(\mathbb{B})(1 - \sigma_0(\mathbb{A}_{++})) + \\
&\quad + \sigma_0(\mathbb{B}) \sigma_{-1}(\mathbb{A}_{+-}) \sigma_0(\mathbb{B}) \sigma_{-1}(\mathbb{A}_{++}) - \sigma_0(\mathbb{B}) \sigma_{-2}(\mathbb{A}_{++}) - \\
&\quad - i \sum_{j=1}^{n-1} \partial_{\xi_j} (\sigma_0(\mathbb{B}) \sigma_{-1}(\mathbb{A}_{+-}) \sigma_0(\mathbb{B})) \partial_{x_j} \sigma_{-1}(\mathbb{A}_{++})
\end{aligned}$$

Since all  $\sigma_0$ -occurences only depend on  $R^2 + |\xi|^2$ , all its  $\xi$ -derivatives will vanish at  $\xi = 0$ , and therefore,

$$\begin{aligned}
\sigma_{-2}(\Lambda)(x', 0, R) &= \\
&= \left[ -\sigma_0(\mathbb{B}) \left( \sigma_{-2}(\mathbb{A}_{+-}) - \sigma_{-1}(\mathbb{A}_{+-}) \sigma_0(\mathbb{B}) \sigma_{-1}(\mathbb{A}_{+-}) \right) \sigma_0(\mathbb{B})(1 - \sigma_0(\mathbb{A}_{++})) + \right. \\
&\quad \left. + \sigma_0(\mathbb{B}) \sigma_{-1}(\mathbb{A}_{+-}) \sigma_0(\mathbb{B}) \sigma_{-1}(\mathbb{A}_{++}) - \sigma_0(\mathbb{B}) \sigma_{-2}(\mathbb{A}_{++}) \right]_{\xi'=0} = \\
&= \left[ -\mathbb{D}C_1^{-1} \mathbb{D}^{-1} (\sigma_{-2}(\mathbb{A}_{+-}) \mathbb{D}C_1^{-1} (1 - C_0) \mathbb{D}^{-1} + \sigma_{-2}(\mathbb{A}_{++})) + \right. \\
&\quad \left. + H^2 \mathbb{D}C_1^{-1} C_3 C_1^{-1} C_3 C_1^{-1} (1 - C_0) \mathbb{D}^{-1} + H^2 \mathbb{D}C_1^{-1} C_3 C_1^{-1} C_2 \mathbb{D}^{-1} \right]_{\xi'=0}.
\end{aligned}$$

Assume for now that  $\sigma_{-2}(\mathbb{A}_{+-})(x', 0, R) = \sigma_{-2}(\mathbb{A}_{++})(x', 0, R) = 0$ . Then this computation shows that indeed, there are universal constants  $(d_{j+m,l})_{j,l=0}^{m-1}$  (independent of  $X$ ) such that for  $\frac{m}{2} < j \leq m$  and  $0 \leq l < m/2$ ,

$$\sigma_{2j-2l-2}(\Lambda_{2j-1,2l})(x, 0, 1) = d_{2j-1,2l} H(x)^2.$$

In particular, we have shown that for a dimensional constant  $\lambda_n$ , we have that  $c_3(X) = \lambda_n \int_{\partial X} H^2 dS$ . It follows from [14] that  $\lambda_n \neq 0$  for  $n \geq 3$  odd.

It remains to show that  $\sigma_{-2}(\mathbb{A}_{+-})(x', 0, R) = \sigma_{-2}(\mathbb{A}_{++})(x', 0, R) = 0$ . Note that we do not claim that  $\sigma_{-2}(\mathbb{A}_{+-}) = \sigma_{-2}(\mathbb{A}_{++}) = 0$  just that when restricting to  $\xi' = 0$  the symbols vanish. This last step in the proof relies on the technically involved computations in [2, Appendix A.2] and the process of going from “two-variable symbols”  $\tilde{a}(x, y, \xi, R)$  to “one-variable symbols”  $a(x, \xi, R)$ , see [7, Theorem 7.13]. We pick local coordinates at a point on  $\partial X$ . We can assume that this point is  $0 \in \mathbb{R}^n$  and that the coordinates are of the form  $(x', S(x'))$ , where  $x'$  belongs to some neighborhood of  $0 \in \mathbb{R}^{n-1}$  and  $S$  is a scalar function with  $S(0) = 0$  and

$\nabla S(0) = 0$ . We can express  $a_{jk}$  as

$$\begin{aligned} a_{jk}(x', y', \xi', R) &= b_{0, m-p-q}(R^2 + |\xi'|^2, S(x') - S(y')), \\ &\quad \text{when } j = 2p, k = n - 2q \\ a_{jk}(x', y', \xi', R) &= b_{1, m-p-q}(R^2 + |\xi'|^2, S(x') - S(y')) + \\ &\quad (\xi' \cdot \nabla S(x')) b_{0, m-p-q}(R^2 + |\xi'|^2, S(x') - S(y')), \\ &\quad \text{when } j = 2p + 1, k = n - 2q \end{aligned}$$

$$\begin{aligned} a_{jk}(x', y', \xi', R) &= b_{1, m-p-q}(R^2 + |\xi'|^2, S(x') - S(y')) + \\ &\quad (\xi' \cdot \nabla S(y')) b_{0, m-p-q}(R^2 + |\xi'|^2, S(x') - S(y')), \\ &\quad \text{when } j = 2p, k = n - 2q - 1 \end{aligned}$$

$$\begin{aligned} a_{jk}(x', y', \xi', R) &= b_{2, m-p-q}(R^2 + |\xi'|^2, S(x') - S(y')) + \\ &\quad ((\xi' \cdot \nabla S(y')) + (\xi' \cdot \nabla S(x'))) b_{1, m-p-q}(R^2 + |\xi'|^2, S(x') - S(y')) + \\ &\quad (\xi' \cdot \nabla S(x')) (\xi' \cdot \nabla S(y')) b_{0, m-p-q}(R^2 + |\xi'|^2, S(x') - S(y')), \\ &\quad \text{when } j = 2p + 1, k = n - 2q - 1, \end{aligned}$$

where

$$b_{r, N}(u, z) = \begin{cases} (-i\partial_z)^r (u - \partial_z^2)^{-N} \delta_{z=0}, & N \leq 0, \\ (-i\partial_z)^r \sum_{k=0}^{N-1} \tilde{c}_{k, r, N} \frac{|z|^k e^{-|z|\sqrt{u}}}{u^{N-(k+1)/2}}, & N > 0, \end{cases}$$

for some coefficients  $\tilde{c}_{k, r, N}$ .

We need to verify that  $\sigma_{j-k-2}(A_{j, k})(x', 0, R) = 0$  for any  $j$  and  $k$ . The symbol  $\sigma_{j-k-2}(A_{j, k})$  in  $x' = 0$  is by [7, Theorem 7.13] given by the terms of order  $j - k - 2$  in the expression

$$a_{jk}(0, 0, \xi', R) - i \sum_{l=1}^{n-1} \frac{\partial^2 a_{jk}}{\partial \xi_l \partial y_l}(0, 0, \xi', R) - \frac{1}{2} \sum_{l, s=1}^{n-1} \frac{\partial^4 a_{jk}}{\partial \xi_l \partial \xi_s \partial y_l \partial y_s}(0, 0, \xi', R)$$

Recall that  $S(0) = 0$  and  $\nabla S(0) = 0$  so there are several terms vanishing when setting  $x' = 0$ . Indeed, no term of order  $j - k - 2$  in  $a_{jk}(0, 0, \xi', R)$  is non-zero. All non-zero terms of order  $j - k - 2$  in  $\sum_{l=1}^{n-1} \frac{\partial^2 a_{jk}}{\partial \xi_l \partial y_l}(0, 0, \xi', R)$  are odd functions under the reflection  $\xi' \mapsto -\xi'$ , so they vanish when restricting to  $\xi' = 0$ . Similar computations show that terms of order  $j - k - 2$  in  $\frac{1}{2} \sum_{l, s=1}^{n-1} \frac{\partial^4 a_{jk}}{\partial \xi_l \partial \xi_s \partial y_l \partial y_s}$  all contains a factor of  $\xi_l$  or  $\xi_l \xi_s$  so they vanish when restricting to  $\xi' = 0$ .

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