# Densities and uniformly distributed measures in the Heisenberg group 

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## Densities of measures

Let $\mu$ be a Radon measure on a metric space $(X, d)$. The upper and lower $s$-densities of $\mu$ at $x \in X$ are

$$
\Theta^{* s}(\mu, x)=\limsup _{r \rightarrow 0} \frac{\mu(B(x, r))}{r^{s}} \text { and } \Theta_{*}^{s}(\mu, x)=\liminf _{r \rightarrow 0} \frac{\mu(B(x, r))}{r^{s}} .
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If the limit exists, call it the $s$-density of $\mu$ at $x$ and denote it by $\Theta^{s}(\mu, x)$.
$■$ Lebesgue density theorem : $A \subset \mathbb{R}^{n}, \mathcal{L}^{n}$-measurable $\Longrightarrow$

$$
\Theta^{n}\left(\mathcal{L}^{n}\llcorner A, \cdot)= \begin{cases}\mathcal{L}^{n}(B(0,1)), & \mathcal{L}^{n} \text { - a.e. in } A \\ 0 & \mathcal{L}^{n} \text { - a.e. in } \mathbb{R}^{n} \backslash A\end{cases}\right.
$$

## $s$-dimensional Hausdorff measures $\mathcal{H}^{s}$

Let $A \subset(X, d)$ be any set. Let $s \geq 0$ be any nonnegative real number 1 For any $\delta>0$ cover $A$ by sets $E_{1}, E_{2}, \ldots$ of diameter $\leq \delta$

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3 Optimize over all such covers

$$
\mathcal{H}_{\delta}^{s}(A):=\inf \left\{\sum_{i=1}^{\infty}\left(\operatorname{diam} E_{i}\right)^{s}: A \subset \bigcup_{i=1}^{\infty} E_{i} ; \operatorname{diam} E_{i} \leq \delta\right\}
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\mathcal{H}^{\mathcal{S}}(A):=\lim _{\delta \rightarrow 0} \mathcal{H}_{\delta}^{\mathcal{S}}(A)
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$\mathcal{H}^{s}$ is called $s$-dimensional Hausdorff measure

## Hausdorff dimension

For any set $A \subset(X, d)$, there is a unique number $s \geq 0$ such that
$1 \mathcal{H}^{s}(A)=\infty$ for all $s<d$
2 $\mathcal{H}^{s}(A)=0$ for all $s>d$
$H^{\mathrm{s}}(\mathrm{A})$


The number $s=\operatorname{dim}_{H}(A)$ where the transition happens is called the Hausdorff dimension of $A$.

## Hausdorff dimension of Cantor sets

For all $\lambda \in(0,1 / 2)$, the Cantor set $C(\lambda)$ has Hausdorff dimension

$$
\operatorname{dim}_{H} C(\lambda)=\frac{\log (2)}{\log (1 / \lambda)} \in(0,1)
$$

च
■
$\square \operatorname{dim}_{H} C(1 / 4)=\log (2) / \log (4)=0.5000000 \ldots$

$\square \operatorname{dim}_{H} C(1 / 3)=\log (2) / \log (3)=0.6309292 \ldots$

$\square \operatorname{dim}_{H} C(9 / 20)=\log (2) / \log (20 / 9)=0.8680532 \ldots$

$\square \operatorname{dim}_{H} C(\lambda) \downarrow 0$ as $\lambda \downarrow 0$
$\square \operatorname{dim}_{H} C(\lambda) \uparrow 1$ as $\lambda \uparrow 1 / 2$

## Densities for Hausdorff measures

$■$ If $A \subset \mathbb{R}^{n}, \mathcal{H}^{s}$-measurable and $\mathcal{H}^{s}(A)<\infty$,

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1 \leq \Theta^{* s}\left(\mathcal{H}^{s}\llcorner A, \cdot) \leq 2^{s}, \quad \mathcal{H}^{s} \text {-a.e. in } A\right.
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and

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\Theta^{s}\left(\mathcal{H}^{s}\llcorner A, \cdot)=0, \mathcal{H}^{s} \text {-a.e. in } \mathbb{R}^{n} \backslash A .\right.
$$

## Marstrand density theorem

## Theorem (Marstrand 1954 and 1964)

Suppose for some s $>0$, that there exists a Radon measure $\mu$ in $\mathbb{R}^{n}$ s.t. $\Theta^{s}(\mu, \cdot)$ exists and is positive and finite in a set of positive $\mu$-measure. Then $s \in \mathbb{N}$.

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Sets with noninteger Hausdorff dimension are irregular at 'generic' points.

## Preiss density theorem

## Theorem (Preiss 1987)

Let $\mu$ be a Radon measure in $\mathbb{R}^{n}$ such that the density $\Theta^{m}(\mu, \cdot), m \in \mathbb{N}$, exists and is positive and finite $\mu$ a.e. Then $\operatorname{supp}(\mu)$ is $m$-rectifiable and $\mu \ll \mathcal{H}^{m}\llcorner\operatorname{supp}(\mu)$.
$E \subset \mathbb{R}^{n}$ is $m$-rectifiable if there exist countably many $m$-dimensional Lipschitz graphs $M_{i}$ such that

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\mathcal{H}^{m}\left(E \backslash \cup M_{i}\right)=0 .
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Eariler work by Besicovitch, Morse-Randolph, Moore.

## A Marstrand-type theorems via Wolff potentials

## Theorem (C, Prat, Tolsa)

Let $\mu$ be a Radon measure in $\mathbb{R}^{n}$ and let $s \notin \mathbb{Z}$. Then

$$
\iint_{0}^{\infty}\left(\frac{\mu(B(x, r))}{r^{s}}-\frac{\mu(B(x, 2 r))}{(2 r)^{s}}\right)^{2} \frac{d r}{r} d \mu(x) \approx \iint_{0}^{\infty}\left(\frac{\mu(B(x, r))}{r^{s}}\right)^{2} \frac{d r}{r} d \mu(x)
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■ Wolff potentials, $\int_{0}^{\infty} \frac{\mu(B(x, r))^{2}}{r^{2}} \frac{d r}{r}$ used to characterize Sobolev spaces.

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- Wolff potentials, $\int_{0}^{\infty} \frac{\mu(B(x, r))^{2}}{r^{2 s}} \frac{d r}{r}$ used to characterize Sobolev spaces.
■ (C, Garnett, Le, Tolsa) introduced $\Delta_{\mu}^{s}(x, r)=\frac{\mu(B(x, r))}{r^{s}}-\frac{\mu(B(x, 2 r))}{(2 r)^{s}}$ to give a characterization of uniform rectifiability using densities.


## A lemma from the proof

## Lemma (C, Prat, Tolsa)

Let $\mu$ be a nontrivial Radon measure in $\mathbb{R}^{n}$ and let $s \notin \mathbb{Z}$. Then there exist $x_{0} \in \operatorname{supp}(\mu)$ and $r_{0}>0$ such that $\Delta_{\mu}^{s}\left(x_{0}, r_{0}\right) \neq 0$, that is

$$
\frac{\mu\left(B\left(x_{0}, r_{0}\right)\right)}{r_{0}^{s}} \neq \frac{\mu\left(B\left(x_{0}, 2 r_{0}\right)\right)}{\left(2 r_{0}\right)^{s}}
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■ The proof depends on the Euclidean metric.

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- (C, Rajala) True for $s<1$ even when $(X, d)$ is a complete metric space.


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- The proof depends on the Euclidean metric.
- (C, Rajala) True for $s<1$ even when $(X, d)$ is a complete metric space.
■ Unknown for other metrics in $\mathbb{R}^{n}$.


## Results for other metric spaces

Several papers by A. Lorent about metrics in $\mathbb{R}^{n}$ defined by centrally symmetric convex polytopes. For example, he proves

■ Marstrand's theorem for $d_{\infty}$ and $s \leq 2$.
■ locally 2-uniform measures in $\left(\mathbb{R}^{3}, d_{\infty}\right)$ are rectifiable.

## The Heisenberg group

■ $\mathbb{H}^{n}=\mathbb{R}^{2 n+1} \ni p=(z, t)=(x, y, t)=\left(x_{1}, \ldots, x_{n}, y_{1}, \ldots, y_{n}, t\right)$
■ $(z, t) *\left(z^{\prime}, t^{\prime}\right)=\left(z+z^{\prime}, t+t^{\prime}+2 \omega\left(z, z^{\prime}\right)\right)$,
where $\omega\left(z, z^{\prime}\right)=x \cdot y^{\prime}-x^{\prime} \cdot y$
■ Horizontal distribution:

$$
\begin{aligned}
H_{p} \mathbb{H}^{n} & =\operatorname{span}\left\{X_{1}(p), Y_{1}(p), \ldots, X_{n}(p), Y_{n}(p)\right\} \\
X_{1} & =\frac{\partial}{\partial x_{1}}+2 y_{1} \frac{\partial}{\partial t}, \ldots, X_{n}=\frac{\partial}{\partial x_{n}}+2 y_{n} \frac{\partial}{\partial t} \\
Y_{1} & =\frac{\partial}{\partial y_{1}}-2 x_{1} \frac{\partial}{\partial t}, \ldots, Y_{n}=\frac{\partial}{\partial y_{n}}-2 x_{n} \frac{\partial}{\partial t}
\end{aligned}
$$

■ Gauge (Korányi) metric:

$$
d_{\mathbb{H}}(p, q)=\left\|p^{-1} * q\right\|_{\mathbb{H}}, \quad\|(z, t)\|_{\mathbb{H}}=\left(|z|^{4}+t^{2}\right)^{1 / 4}
$$

■ Dilations: $\delta_{r}: \mathbb{H}^{n} \rightarrow \mathbb{H}^{n}, r>0$,

$$
\delta_{r}(z, t)=\left(r z, r^{2} t\right)
$$

## The geometry of $\mathbb{H}$ : Sub-Riemannian structure

Let $X_{1}, X_{2}$ be the left invariant vector fields

$$
X_{1}=\partial_{x_{1}}+2 x_{2} \partial_{x_{3}} \text { and } X_{2}=\partial_{x_{2}}-2 x_{1} \partial_{x_{3}}
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$$



- Motion is only allowed along the horizontal planes:

$$
H_{p} \mathbb{H}^{1}=\operatorname{span}\left\{X_{1}(p), X_{2}(p)\right\}
$$

Balls in $\left(\mathbb{H}, d_{H}\right)$

$\operatorname{dim}_{H}(\mathbb{H})=4$

## Marstrand's theorem in the Heisenberg group

Recall, $d_{\mathbb{H}}(p, q)=\left\|p^{-1} * q\right\|_{\mathbb{H}}, \quad\|(z, t)\|_{\mathbb{H}}=\left(|z|^{4}+t^{2}\right)^{1 / 4}$

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Theorem (C, Tyson)
Let $\mu$ be a Radon measure in $\left(\mathbb{H}^{n}, d_{\mathbb{H}}\right)$. If the density $\Theta_{\mathbb{H}}^{s}(\mu, \cdot)$ exists and is positive and finite in a set of positive $\mu$-measure, then $s \in \mathbb{N}$.

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## Remarks

■ Marstrand's proof is very Euclidean.

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## Remarks

■ Marstrand's proof is very Euclidean.

- Another proof, due to Kirchheim and Preiss, uses uniformly distributed measures.


## Uniformly distributed and uniform measures

## Definition

A Radon measure on a metric space $(X, d)$ is called uniformly distributed if

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\mu(B(x, r))=\mu(B(y, r))
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for all $x, y \in \operatorname{supp}(\mu)$ and all $r>0$.

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## Definition

Let $s>0$. A Radon measure on a metric space $(X, d)$ is called $s$-uniform if there exists some constant $c>0$ such that

$$
\mu(B(x, r))=c r^{s}
$$

for all $x \in \operatorname{supp}(\mu)$ and all $r>0$.

## Kirchheim-Preiss Theorem

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Let $\mu$ be a uniformly distributed measure in $\mathbb{R}^{n}$. Then $\operatorname{supp}(\mu)$ is a real analytic variety.

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Let $\mu$ be a uniformly distributed measure in $\left(\mathbb{H}^{n}, d_{\mathbb{H}}\right)$. Then $\operatorname{supp}(\mu)$ is a real analytic variety in $\mathbb{R}^{2 n+1}$.

## Tangent measures and uniform measures in Marstrand's theorem

Let $\mathbb{G}$ be $\mathbb{R}^{n}$ or $\mathbb{H}^{n}$. Let $\mu$ be a Radon measure on $\mathbb{G}$. For $a \in \mathbb{G}, r>0$, denote the blow-ups of $\mu$ from $B(a, r)$ to $B(0,1)$ by

$$
\mu_{a, r}(A)=\mu\left(a *\left(\delta_{r}(A)\right), A \subset \mathbb{G} .\right.
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$\nu$ is a tangent measure of $\mu$ at $a \in \mathbb{G}$ if $\nu$ is a Radon measure on $\mathbb{G}$ with $\nu(\mathbb{G})>0$ and there are $c_{i}>0$ and $r_{i}>0, i \in \mathbb{N}$, such that $r_{i} \rightarrow 0$ and

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c_{i} \mu_{a, r_{i}} \rightarrow \nu \text { weakly as } i \rightarrow \infty .
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We denote by $\operatorname{Tan}(\mu, a)$ the set of all tangent measures of $\mu$ at a.

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We denote by $\operatorname{Tan}(\mu, a)$ the set of all tangent measures of $\mu$ at a.

## Proposition

Let $s>0$. Let $\mu$ be a Radon measure such that $0<\Theta^{s}(\mu, \cdot)<\infty$ exists $\mu$-a.e. in $A \subset \mathbb{G}$. Then for $\mu$ a.e. $a \in A, \operatorname{Tan}(\mu, a)$, consists of $s$-uniform measures.

Marstrand theorem: scheme of the proof

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0<\Theta^{s}(\mu, \cdot)<\infty \text { exists } \mu-\text { a.e. in } A \subset \mathbb{H}^{n}
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$\exists s$ - uniform measure $\nu$
$\Downarrow$ (Kirhchheim-Preiss Theorem) $\operatorname{supp}(\nu)$ is a real analytic variety

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\Downarrow \quad \text { (Lojasiewicz Theorem) }
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$\operatorname{supp}(\nu)$ is a countable union of real analytic submanifolds

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\begin{gathered}
\Downarrow \quad(\text { Gromov Theorem }) \\
\operatorname{dim}_{H}(\operatorname{supp}(\nu)) \in \mathbb{N}
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## Hausdorff dimension of submanifolds of $\mathbb{H}^{n}$

Theorem (Gromov)
Let $\Sigma$ be an m-dimensional $C^{1,1}$ submanifold in $\mathbb{H}^{n}$, then

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\operatorname{dim}_{H}(\Sigma)=\bar{m} \in\{m, m+1\}
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## Wolff potentials in $\left(\mathbb{H}^{n}, d_{\mathbb{H}}\right)$

## Lemma (C, Tyson)

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\frac{\mu\left(B\left(x_{0}, r_{0}\right)\right)}{r_{0}^{s}} \neq \frac{\mu\left(B\left(x_{0}, 2 r_{0}\right)\right)}{\left(2 r_{0}\right)^{s}} .
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## Wolff potentials in $\left(\mathbb{H}^{n}, d_{\mathbb{H}}\right)$

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## $\Downarrow$

## Theorem (C, Tyson)

Let $\mu$ be a Radon measure in $\left(\mathbb{H}^{n}, d_{\mathbb{H}}\right)$ and let $s \notin \mathbb{Z}$. Then

$$
\iint_{0}^{\infty}\left(\frac{\mu(B(x, r))}{r^{s}}-\frac{\mu(B(x, 2 r))}{(2 r)^{s}}\right)^{2} \frac{d r}{r} d \mu(x) \approx \iint_{0}^{\infty} \frac{\mu(B(x, r))^{2}}{r^{2 s}} \frac{d r}{r} d \mu(x)
$$

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■ (Kirchheim-Preiss) Uniformly distributed counting measures with finite support in $\mathbb{R}^{2}$ are supported on either the vertices of a regular polygon, or two regular $m$-gons lying on a common circle
■ Characterization of uniformly distributed counting measures with finite support in $\mathbb{H}^{1}$ is open.

## Uniformly distributed measures with finite support

A set $A$ in a metric space $(X, d)$ is called equilateral if $d(x, y)$ is constant for all $x, y \in A, x \neq y$.

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$■$ (C, Tyson) Characterization equilateral triangles in ( $\left.\mathbb{H}, d_{\mathbb{H}}\right)$. Such triangles fall into three distinct classes:
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■ We declined to characterize equilateral 4 point sets (probably tractable)
■ Unknown if there exist equilateral 5 point subsets of $\left(\mathbb{H}^{1}, d_{\mathbb{H}}\right)$ !


## Uniform measures in $\left(\mathbb{R}^{n}, d_{E}\right)$

■ (Preiss) For $m=1,2$ all $m$-uniform measures are $m$-flat; a measure $\mu$ is $m$-flat if $\mu=c_{\mu} \mathcal{H}^{m}\llcorner V, V \in G(n, m)$.

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■ Classification open for $3 \leq m<n-1$.

## Classification of uniform measures in $\left(\mathbb{H}^{1}, d_{\mathbb{H}}\right)$

Ongoing project with V. Magnani and J. Tyson.

Marstrand's theorem in $\mathbb{H}^{n} \Longrightarrow$ there are no $s$-uniform measures for $s \notin \mathbb{N}$.

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## Conjecture

Let $\mu$ be a $\bar{m}$-uniform measure on $\mathbb{H}$. Then

- if $\bar{m}=1$, then $\mu=c_{\mu} \mathcal{H}^{1}\llcorner L$ for some horizontal line $L$,
- if $\bar{m}=2$, then $\mu=c_{\mu} \mathcal{H}^{2}\llcorner V$ for some vertical line $V$,
- if $\bar{m}=3$, then $\mu=c_{\mu} \mathcal{H}^{3}\llcorner W$ for some vertical plane $W$.


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- if $\bar{m}=3$, then $\mu=c_{\mu} \mathcal{H}^{3}\llcorner W$ for some vertical plane $W$ when $\operatorname{supp}(\mu)$ is contained in a vertically ruled surface


## Classification of uniform measures in $\left(\mathbb{H}^{1}, d_{\mathbb{H}}\right)$

Denote

$$
\Sigma=\Sigma_{(0)} \cup \cdots \cup \Sigma_{(m)}
$$

the stratification of the support $\Sigma=\operatorname{supp}(\mu)$ of a uniform measure $\mu$ into analytic submanifolds of dimensions between 0 and $m$.

## Theorem

Let $\mu$ be a 2-uniform measure on $\mathbb{H}$. Then
(i) $\Sigma_{(1)}$ is a fully nonhorizontal curve.
(ii) the following geometric PDE is satisfied at all points of $\Sigma_{(1)}$ :

$$
k_{\gamma} \circ \pi=\frac{3}{2} k_{\Sigma}^{0}
$$

$$
\text { for } \gamma=\pi \circ \Sigma
$$

$k_{\gamma}=$ the usual curvature of a plane curve
$k_{\Sigma}^{0}=$ the intrinsic curvature of the (nonhorizontal) curve $\Sigma \subset \mathbb{H}^{1}$

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$$
\frac{2}{3} \tau(\dot{\Sigma})(\dot{x} \ddot{y}-\dot{y} \ddot{x})=|\dot{\gamma}|^{4}
$$

for $\gamma=\pi \circ \Sigma$.

## Classification of uniform measures in $\left(\mathbb{H}^{1}, d_{\mathbb{H}}\right)$

## Theorem

Let $\mu$ be a 3-uniform measure on $\mathbb{H}$. Then
(i) All points of in the top dimensional stratum $\Sigma_{2}$ of $\Sigma$ are noncharacteristic.
(ii) The following geometric PDE is satisfied at all points of $\Sigma_{2}$ :

$$
\mathcal{H}_{0}^{2}-4 \mathcal{K}_{0}-\frac{5}{2} \mathcal{P}_{0}^{2}=0 .
$$

$\mathcal{H}_{0}=$ horizontal mean curvature
$\mathcal{P}_{0}=$ imaginary curvature
$\mathcal{K}_{0}=$ the horizontal Gauss curvature.

## Curvatures

■ $x \in \Sigma$ is noncharacteristic if $T_{x} \Sigma \neq H_{x} \mathbb{H}$. At such points, there exists a unique curve $\gamma_{x}:(-\epsilon, \epsilon) \rightarrow \Sigma$, passing through $x$, s.t. $\gamma_{x}^{\prime}(0) \in H_{x} \mathbb{H} \cap T_{x} \Sigma=: H T_{x} \Sigma$.

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\mathcal{H}_{0}(x):=\kappa_{\pi \circ \gamma_{x}}(0)
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where $\kappa_{c}$ denotes the curvature of a curve $c$ in $\mathbb{R}^{2}$.

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■ The metric normal at a noncharacteristic point $x \in \Sigma$, denoted $\mathcal{N}_{x} \Sigma$, is the set of points $y \in \mathbb{H}$ such that $\operatorname{dist}_{c c}(y, \Sigma)=d_{c c}(y, x)$.

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- The horizontal Gauss curvature of $\Sigma$ at $x$, is defined as

$$
\mathcal{K}_{0}=\left\langle J \vec{n}_{0}, \nabla_{0}\left(\mathcal{P}_{0}\right)\right\rangle-\mathcal{P}_{0}^{2}
$$

where $J=\left(\begin{array}{cc}0 & 1 \\ -1 & 0\end{array}\right)$.

## Questions/Problems

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■ Classification of uniform measures in $\left(\mathbb{H}^{1}, d_{\mathbb{H}}\right)$ ?


## Proof of Kirchheim-Preiss theorem in $\mathbb{H}^{n}$

Let $x_{0} \in \operatorname{supp}(\mu)$ and define

$$
F(x, s)=\int_{\mathbb{R}^{2 n+1}}\left(\exp \left(-s\left\|x^{-1} \cdot z\right\|_{\mathbb{H}}^{4}\right)-\exp \left(-s\left\|x_{0}^{-1} \cdot z\right\|_{\mathbb{H}}^{4}\right)\right) d \mu(z)
$$

for $x \in \mathbb{H}^{n}$ and $s>0$.
$1 F(x, s)$ is well defined (does not depend on $x_{0}$ )
$2|F(x, s)|<\infty$ for all $x \in \mathbb{H}^{n}, s>0$
$3 F(x, s)=0$ for all $x \in \operatorname{supp}(\mu)$ and $s>0$
4 If $x \notin \operatorname{supp}(\mu)$, then $F(x, s) \neq 0$ for some $s>0$
$5 \operatorname{supp}(\mu)=\bigcap_{s>0}\{x: F(x, s)=0\}$
Fix $s>0$. Suffices to show that

$$
F_{1}(x)=\int_{\mathbb{R}^{2 n+1}} \exp \left(-s\left\|x^{-1} \cdot z\right\|_{\mathbb{H}}^{4}\right) d \mu(z)
$$

is real analytic.

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$$
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$$

Define $\tilde{F}_{1}: \mathbb{C}^{2 n+1} \rightarrow \mathbb{C}$ for $w=\left(w_{1}, \ldots, w_{2 n+1}\right) \in \mathbb{C}^{2 n+1}$ as

$$
\begin{aligned}
\tilde{F}_{1}(w)=\int_{\mathbb{R}^{2 n+1}} \exp (-s[ & \left(\sum_{i=1}^{2 n}\left(z_{i}-w_{i}\right)^{2}\right)^{2}+\left(z_{2 n+1}-w_{2 n+1}\right. \\
& \left.\left.\left.+2 \sum_{i=1}^{n}\left(w_{i} z_{i+n}-w_{i+n} z_{i}\right)\right)^{2}\right]\right) d \mu(z)
\end{aligned}
$$

- $\left|\tilde{F}_{1}(w)\right|<\infty$ for all $w \in \mathbb{C}^{2 n+1}$
- $\left.\tilde{F}_{1}\right|_{\mathbb{R}^{2 n+1}}=F_{1}$
- $\tilde{F}_{1}$ is holomorphic on $\mathbb{C}^{2 n+1}$, so $F_{1}$ is real analytic in $\mathbb{R}^{2 n+1}$.

