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# On the existence of self-similar spherically symmetric wave maps coupled to gravity

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**Abstract**
We present a detailed analytical study of spherically symmetric self-similar solutions in the $SU(2)$ sigma model coupled to gravity. Using a shooting argument, we prove that there is a countable family of solutions which are analytic inside the past self-similarity horizon. In addition, we show that for sufficiently small values of the coupling constant these solutions possess a regular future self-similarity horizon and thus are examples of naked singularities. One of the solutions constructed here has been recently found as the critical solution at the threshold of black-hole formation.

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## 1. Introduction

In this paper, we continue our investigations, started in [1] (referred to as I), of wave maps coupled to gravity, that is, solutions of Einstein's equations with an $SU(2)$ sigma field as matter. We found numerically in I that for $\alpha < 1/2$ ($\alpha$ is the dimensionless coupling constant) the model admits a countable family of continuously self-similar (CSS) solutions, labelled by an integer nodal index $n = 0, 1, \ldots,$ that are analytic inside the past light cone of the singularity. We also provided evidence that the $n$th CSS solution can be extended to the future light cone of the singularity if $\alpha < \alpha_n$, where $\{\alpha_n\}$ is an increasing sequence bounded above by $1/2$. The purpose of this paper is to make the results of I (except for the ordering of $\alpha_n$) into theorem–proof rigorous mathematics. This is accomplished by applying a shooting argument to the resulting dynamical system. We note that the case $\alpha = 0$ was previously analysed in [2].

The physical importance of the CSS solutions considered here was discussed in I. In particular, we conjectured that in a certain parameter range ($\alpha_0 < \alpha < \alpha_1$) the $n = 1$ solution is a critical solution at the threshold of black-hole formation. This conjecture has been recently confirmed in numerical studies of the critical behaviour [3] and in the linear stability analysis [4]. As far as we know, this is the only case where the existence of a self-similar solution, which was numerically found as the critical solution in gravitational collapse, has been established rigorously.

## 2. Setup

For the reader's convenience, we repeat from I the basic setting for the problem. Let $X : M \to N$ be a map from a spacetime $(M, g_{ab})$ into a Riemannian manifold $(N, G_{AB})$. Wave maps coupled to gravity are defined as extrema of the action

$$S = \int_M \left( \frac{R}{16\pi G} + L_{WM} \right) \mathrm{d}v_g \tag{1}$$

with the Lagrangian density

$$L_{WM} = -\frac{f_\pi^2}{2} g^{ab} \partial_a X^A \partial_b X^B G_{AB}. \tag{2}$$

Here $G$ is Newton's constant and $f_\pi^2$ is the wave map coupling constant. The product $\alpha = 4\pi G f_\pi^2$ is dimensionless. The field equations derived from (1) are the wave map equation

$$\Box_g X^A + \Gamma^A_{BC}(X) \partial_a X^B \partial_b X^C g^{ab} = 0, \tag{3}$$

where $\Gamma^A_{BC}(X)$ are the Christoffel symbols of the target metric $G_{AB}$ and $\Box_g$ is the d'Alembertian associated with the metric $g_{ab}$, and the Einstein equations $R_{ab} - \frac{1}{2} g_{ab} R = 8\pi G T_{ab}$ with the stress–energy tensor

$$T_{ab} = f_\pi^2 \left( \partial_a X^A \partial_b X^B - \tfrac{1}{2} g_{ab} \left( g^{cd} \partial_c X^A \partial_d X^B \right) \right) G_{AB}. \tag{4}$$

As a target manifold, we take the 3-sphere $S^3$ with the standard metric in polar coordinates $X^A = (F, \Theta, \Phi)$,

$$G_{AB}\, \mathrm{d}X^A\, \mathrm{d}X^B = \mathrm{d}F^2 + \sin^2 F\, (\mathrm{d}\Theta^2 + \sin^2\Theta\, \mathrm{d}\Phi^2). \tag{5}$$

For the domain manifold, we assume spherical symmetry and use Schwarzschild coordinates

$$g_{ab}\, \mathrm{d}x^a\, \mathrm{d}x^b = -e^{-2\delta} A\, \mathrm{d}t^2 + A^{-1}\, \mathrm{d}r^2 + r^2 (\mathrm{d}\theta^2 + \sin^2\theta\, \mathrm{d}\phi^2), \tag{6}$$

where $\delta$ and $A$ are functions of $(t, r)$. Next, we assume that the wave maps are corotational, that is,

$$F = F(t, r), \qquad \Theta = \theta, \qquad \Phi = \phi. \tag{7}$$

Equation (3) reduces then to the single semilinear wave equation

$$\Box_g F - \frac{\sin(2F)}{r^2} = 0, \tag{8}$$

where

$$\Box_g = -e^\delta \partial_t \left( e^\delta A^{-1} \partial_t \right) + \frac{e^\delta}{r^2} \partial_r \left( r^2 e^{-\delta} A \partial_r \right), \tag{9}$$

and the Einstein equations become

$$\partial_t A = -2\alpha\, r A (\partial_t F)(\partial_r F), \tag{10}$$

$$\partial_r \delta = -\alpha r \left( (\partial_r F)^2 + A^{-2} e^{2\delta} (\partial_t F)^2 \right), \tag{11}$$

$$\partial_r A = \frac{1 - A}{r} - \alpha r \left( A (\partial_r F)^2 + A^{-1} e^{2\delta} (\partial_t F)^2 + 2\, \frac{\sin^2 F}{r^2} \right). \tag{12}$$

These equations are invariant under dilations $(t, r) \to (\lambda t, \lambda r)$, so it is natural to look for continuously self-similar (CSS) solutions, that is solutions which are left invariant by the action of the homothetic Killing vector $K = t\partial_t + r\partial_r$. To study such solutions, it is convenient to use similarity variables $\rho = r/(-t)$ and $\tau = -\ln(-t)$. Then $K = -\partial_\tau$, so CSS solutions do not depend on $\tau$. Assuming this and using an auxiliary function $Z = e^\delta \rho/A$, we reduce equations (8)–(12) to the system of ordinary differential equations (where prime is $\mathrm{d}/\mathrm{d}\rho$):

$$F'' + \frac{2}{\rho}F' - \alpha(1+Z^2)\rho F'^3 - \frac{\sin(2F)}{A\rho^2(1-Z^2)} = 0, \tag{13}$$

$$A' = -2\alpha\rho A F'^2, \tag{14}$$

$$\rho Z' = Z(1 + \alpha(1-Z^2)\rho^2 F'^2), \tag{15}$$

$$\rho A' = 1 - A - \alpha(\rho^2 A(1+Z^2)F'^2 + 2\sin^2 F). \tag{16}$$

The combination of (14) and (16) yields the constraint

$$1 - A - 2\alpha\sin^2 F + \alpha A\rho^2 F'^2(1-Z^2) = 0. \tag{17}$$

This system of equations has a fixed singularity at the centre $\rho = 0$ and moving singularities at points where $Z(\rho) = \pm 1$ and/or $A(\rho) = 0$. In terms of the similarity coordinate $\rho$, the metric (6) takes the form

$$\mathrm{d}s^2 = A^{-1}(1 - Z^{-2})\,\rho^2\,\mathrm{d}t^2 + 2A^{-1}t\rho\,\mathrm{d}t\,\mathrm{d}\rho + A^{-1}t^2\,\mathrm{d}\rho^2 + t^2\rho^2(\mathrm{d}\theta^2 + \sin^2\theta\,\mathrm{d}\phi^2), \tag{18}$$

hence the hypersurfaces $Z = \pm 1$ are null (provided that $A > 0$). The first $\rho_1$ where $Z(\rho_1) = 1$ is the locus of the past light cone of the singularity at the origin ($t = 0, r = 0$) (in what follows, we shall refer to the past and future light cones of the singularity as the past and future self-similarity horizons (SSH)). By rescaling, $\rho \to \rho/\rho_1$, one can always locate the past self-similarity horizon at $\rho_1 = 1$, that is $Z(1) = 1$. To ensure regularity of solutions in the interval $0 \leqslant \rho \leqslant 1$, equations (13)–(17) must be supplemented by the boundary conditions at both endpoints,

$$F(0) = 0, \qquad F'(0) = c, \qquad Z(0) = 0, \qquad A(0) = 1, \tag{19}$$

$$F(1) = \frac{\pi}{2}, \qquad F'(1) = b, \qquad Z(1) = 1, \qquad A(1) = 1 - 2\alpha, \tag{20}$$

where $c$ and $b$ are free parameters. At this point, it might not be obvious why the boundary condition $F(1) = \pi/2$ in (20) needs to be chosen, as one could naively think of any solution of $\sin(2F(1)) = 0$. We shall show below that $F(1) = \pi/2$ is the only possibility.

Our main result is the following theorem:

**Theorem 1.** *For any $0 \leqslant \alpha < 1/2$ and any non-negative integer $n$, equations (13)–(17) have an analytic solution $(F_n, A_n, Z_n)$ which satisfies the boundary conditions (19)–(20) and has precisely $n$ oscillations of $F_n(\rho)$ around $\pi/2$.*

In the next section, we shall prove this theorem using a shooting technique. The numerical evidence for theorem 1 was given in I. The case $\alpha = 0$ was proved previously in [2], so hereafter we assume that $0 < \alpha < 1/2$.

## 3. Proof of theorem 1

For convenience, we rewrite equations (13)–(15) in terms of $H = F - \pi/2$:

$$H'' + \frac{2}{\rho}H' - \alpha(1+Z^2)\rho H'^3 + \frac{\sin(2H)}{A\rho^2(1-Z^2)} = 0, \tag{21}$$

$$A' = -2\alpha\rho A H'^2, \tag{22}$$

$$\rho Z' = Z(1 + \alpha(1 - Z^2)\rho^2 H'^2). \tag{23}$$

The constraint becomes

$$1 - 2\alpha - A + 2\alpha \sin^2 H + \alpha A \rho^2 H'^2 (1 - Z^2) = 0. \tag{24}$$

The initial conditions at $\rho = 0$ are

$$H(0) = -\frac{\pi}{2}, \qquad H'(0) = c, \qquad A(0) = 1, \qquad Z(0) = 0, \qquad Z'(0) = 1. \tag{25}$$

Note that the above equations have a residual scaling symmetry $\rho \to \lambda\rho$. The initial condition $Z'(0) = 1$ is imposed temporarily in order to fix the scale. We shall refer to solutions of equations (21)–(24) satisfying the initial conditions (25) as $c$-orbits. In the appendix, we show that $c$-orbits exist locally and are analytic in $\rho$ and $c$. Now we shall show that $c$-orbits can be extended up to a point $\rho_1$ at which $Z(\rho_1) = 1$.

**Proposition 2.** *For any* $0 < \alpha < 1/2$ *and* $c > 0$ *there is a* $\rho_1(c) \in (\sqrt{1-2\alpha}, 1)$*, such that the c-orbit is defined for all* $\rho < \rho_1$ *and* $\lim_{\rho\to\rho_1} Z(\rho) = 1$*. Furthermore, the following limits exist:*

$$-\frac{\pi}{2} < \bar{H} \stackrel{\text{def}}{=} \lim_{\rho\to\rho_1} H(\rho) < \frac{\pi}{2}, \qquad \bar{A} \stackrel{\text{def}}{=} \lim_{\rho\to\rho_1} A(\rho) = 1 - 2\alpha\cos^2\bar{H},$$

$$\lim_{\rho\to\rho_1} (1 - Z^2) H'^2 = 0.$$

**Proof.** Let the maximum domain of definition of the $c$-orbit be $0 \leqslant \rho < \rho_1$ and assume that $Z(\rho) < 1$ in this interval. Then, from constraint (24) we have $A \geqslant 1 - 2\alpha > 0$ and hence $\bar{A} = \lim_{\rho\to\rho_1} A(\rho) > 0$ ($\bar{A}$ exists since $A(\rho)$ is monotone decreasing). By (23) $Z' \geqslant 0$, hence $\bar{Z} = \lim_{\rho\to\rho_1} Z(\rho)$ exists. If $\bar{Z} < 1$, then from constraint (24) $H'^2$ is bounded so $\bar{H} = \lim_{\rho\to\rho_1} H(\rho)$ exists, which in turn implies, again by (24), that $\lim_{\rho\to\rho_1} H'$ exists. Thus, $H$, $H'$, $A$ and $Z$ all have finite limits at $\rho_1$ and therefore the $c$-orbit may be continued beyond $\rho_1$ contradicting the maximality of $\rho_1$. We conclude that $\bar{Z} = 1$.

Now, we must show that $\bar{H} \in (-\pi/2, \pi/2)$ exists. Since $\bar{Z} = 1$, we may no longer conclude that $H'^2$ is bounded but from equation (22) we get $(\ln A)' = -2\alpha\rho H'^2$, so $H'^2$ is integrable near $\rho_1$ which implies that $H'$ is absolutely integrable ($|H'| < 1 + H'^2$) and thus $\bar{H}$ exists. From constraint (24), $H(\rho) = \pm\pi/2$ for some $0 < \rho < \rho_1$ is not possible since $1 - A > 0$. Thus, $-\pi/2 < H(\rho) < \pi/2$ and so $-\pi/2 \leqslant \bar{H} \leqslant \pi/2$. In fact, for $\rho \geqslant \rho_1/2$ we have $1 - A \geqslant \sigma > 0$, so $2\alpha\cos^2 H \geqslant \sigma > 0$ (remember that we assume $\alpha > 0$), hence $H$ is uniformly bounded away from $\pm\pi/2$, and thus $-\pi/2 < \bar{H} < \pi/2$.

To prove $\bar{A} = 1 - 2\alpha\cos^2\bar{H}$, note that by (24) $d = \lim_{\rho\to\rho_1} H'^2(1 - Z^2)$ exists and is finite. Hence, by (23) $\lim_{\rho\to\rho_1} Z'$ exists and is finite, so $1 - Z^2 = O(\rho - \rho_1)$ near $\rho_1$. If $d \neq 0$, then $H'^2(\rho) \sim d/(\rho_1 - \rho)$ would not be integrable near $\rho_1$, thus $d$ must be zero. Inserting this into (24) we get $\bar{A} = 1 - 2\alpha\cos^2\bar{H}$.

Next, $(Z/\rho)' > 0$ by (23) and $\lim_{\rho\to 0}(Z/\rho) = 1$ by L'Hôpital's rule, hence $Z > \rho$ for all $\rho > 0$, and thus $\rho_1 < 1$. Finally, from (22) and (23)

$$\left(\frac{AZ^2}{\rho^2}\right)' = -\frac{2Z^4 A\alpha H'^2}{\rho} < 0, \tag{26}$$

and since $\lim_{\rho\to 0}(AZ^2/\rho^2) = 1$, we have $(AZ^2/\rho^2) \leqslant 1$ and hence $\rho_1 > \sqrt{A} \geqslant \sqrt{1-2\alpha}$.

If $Z(\rho_2) = 1$ for some $\rho_2 < \rho_1$, we replace $\rho_1$ by $\rho_2$ in the above arguments. □

**Corollary 3.** *The function* $\rho_1(c)$ *is continuous.*

**Proof.** Let $\tilde{c}$ be given and let $\epsilon > 0$. By proposition 2, $\rho_1(\tilde{c})$ is defined. The function $Z(\rho)$ is monotone increasing for $\rho < \rho_1(\tilde{c})$, so $Z(\rho_1(\tilde{c}) - \epsilon, \tilde{c}) < 1$, hence for all $c$ sufficiently close to $\tilde{c}$, $Z(\rho_1(\tilde{c}) - \epsilon, c) < 1$, and thus $\rho_1(c) > \rho_1(\tilde{c}) - \epsilon$. To show that $\rho_1(c) < \rho_1(\tilde{c}) + \epsilon$ for all $c$ sufficiently close to $\tilde{c}$, we assume otherwise and get a contradiction. By the mean-value theorem $Z(\rho_1(\tilde{c}) + \epsilon, c) - Z(\rho, c) = Z'(\xi, c)(\rho_1(\tilde{c}) + \epsilon - \rho)$. By continuity $Z(\rho, c)$ is close to $Z(\rho, \tilde{c})$ and $Z(\rho, \tilde{c})$ is close to 1 if $\rho$ is close to $\rho_1(\tilde{c})$, hence $Z(\rho, c)$ is arbitrarily close to 1. However, $Z'(\rho, c) > Z(\rho, c)/\rho > 1$, so $Z(\rho_1(\tilde{c}) + \epsilon, c) > Z(\rho, c) + \epsilon > 1$, which is a contradiction. Thus, $\rho_1(c) < \rho_1(\tilde{c}) + \epsilon$. □

**Lemma 4.** *$H'(\rho)$ is bounded near $\rho_1$ if and only if $\bar{H} = 0$.*

**Proof.** Suppose that $\bar{H} \neq 0$ and $H'(\rho)$ is bounded. Then, in (21) we have

$$H'' = \text{bounded terms} - \frac{\sin 2H}{A\rho^2(1 - Z^2)} \sim \frac{b}{\rho_1 - \rho}, \tag{27}$$

where $b \neq 0$. This contradicts that $H'(\rho)$ is bounded near $\rho_1$ and concludes the 'only if' part of lemma 4.

Suppose now that $H(\rho_1) = 0$ and $H'(\rho)$ is unbounded. Without the loss of generality, we consider the case that $H(\rho) < 0$ and $H'(\rho) > 0$ near $\rho_1$. Dividing equation (21) by $H'$ and integrating from $\rho$ to $\rho_1$, we obtain

$$\int_\rho^{\rho_1} \left( \frac{H''}{H'} + \frac{2}{\rho} - \alpha(1 + Z^2)\rho H'^2 + \frac{\sin(2H)}{H' A\rho^2(1 - Z^2)} \right) \mathrm{d}\rho = 0. \tag{28}$$

The first integral is divergent because $\lim_{\rho \to \rho_1} \ln H' = \infty$. The second and third terms are integrable (remember that $H'^2$ is integrable). Thus, to get a contradiction it suffices to show that the last term is integrable. We write this term as

$$\frac{\sin(2H)}{H' A\rho^2(1 - Z^2)} = \frac{\sin(2H)}{H A\rho^2} \frac{H}{(1 - Z^2)H'}. \tag{29}$$

The first factor is continuous and we now show that the second factor is also continuous. Applying L'Hôpital's rule, we get

$$\lim_{\rho \to \rho_1} \frac{H}{(1 - Z^2)H'} = \lim_{\rho \to \rho_1} \frac{H'}{-2ZZ'H' + (1 - Z^2)H''} = \lim_{\rho \to \rho_1} \frac{1}{-2ZZ' + (1 - Z^2)H''/H'}. \tag{30}$$

Next, using (21) we get

$$(1 - Z^2)\frac{H''}{H'} = -\frac{2(1 - Z^2)}{\rho} + \alpha\rho(1 + Z^2)(1 - Z^2)H'^2 - \frac{\sin(2H)}{A\rho^2 H'}. \tag{31}$$

In the limit $\rho \to \rho_1$, the first term on the rhs of (31) obviously goes to zero, the second does by proposition 2 and the third does by the assumption that $H' \to \infty$. Thus, limit (30) is finite and consequently so is (29). This contradicts (28) and thus concludes the proof of the 'if' part of lemma 4. □

**Corollary 5.** *A c-orbit which has $\bar{H}(c) = 0$ is analytic on the whole interval* $0 \leqslant \rho \leqslant \rho_1$.

**Proof.** The boundedness of $H'(\rho)$ implies by (21) that $H'' > -2H'/\rho$ is bounded below (remember that $H(\rho) < 0$ and $H'(\rho) > 0$ near $\rho_1$), hence $\lim_{\rho \to \rho_1} H'(\rho)$ exists. Having that, it follows that $\sin(2H)/(1 - Z^2)$ has a finite limit (since $\lim Z' = 1/\rho_1 \neq 0$), and therefore the solution $(H, A, Z)$ is $C^2$ near $\rho_1$. By a routine contraction mapping argument, one can show that $C^2$ solutions are unique, hence a $c$-orbit must belong to the one-parameter family of analytic solutions from proposition 14 (see the appendix). □

Next, we describe the behaviour of $c$-orbits for small and large values of the shooting parameter $c$. We define a nodal number of a $c$-orbit $N(c)$ = number of zeros of the function $H(\rho)$ on the interval $0 \leqslant \rho < \rho_1$. We first show that $c$-orbits with small $c$ have no nodes.

**Proposition 6.** *If $c$ is sufficiently small then $N(c) = 0$.*

**Proof.** For $c = 0$ we have $H(\rho) \equiv -\pi/2$ and $Z(\rho) = \rho$, so $\rho_1(c = 0) = 1$. By continuity, for any $\epsilon > 0$ and sufficiently small $c$ we can find $\rho_0$ such that $1 - \epsilon < \rho_0 < \rho_1(c) < 1$ and $H(\rho_0) < -\pi/2 + \epsilon$. We know from the proof of proposition 2 that $\lim_{\rho\to\rho_1} \sqrt{\rho_1 - \rho}\, H' = 0$, hence

$$H(\rho_1) - H(\rho_0) = \int_{\rho_0}^{\rho_1} H'(\rho)\,\mathrm{d}\rho < \text{const} \int_{\rho_0}^{\rho_1} \frac{\mathrm{d}\rho}{\sqrt{\rho_1 - \rho}} < \text{const}\,\sqrt{\epsilon}. \qquad (32)$$

Thus, $H(\rho)$ stays arbitrarily close to $-\pi/2$ all the way up to $\rho_1$ if $c$ is sufficiently small and therefore $N(c) = 0$. We remark that using a scaling argument one can derive the precise asymptotic behaviour of $c$-orbits for small $c$. We omit this argument since it is not needed for the proof. □

We show next that $c$-orbits with large $c$ have arbitrarily many nodes.

**Proposition 7.** *$N(c) \to \infty$ for $c \to \infty$.*

**Proof.** We rescale the variables, setting

$$x = c\rho, \qquad \tilde{H}(x) = H(\rho), \qquad \tilde{A}(x) = A(\rho), \qquad \tilde{Z}(x) = cZ(\rho). \qquad (33)$$

Then, equations (21)–(24) become

$$\tilde{H}'' + \frac{2}{x}\tilde{H}' - \alpha\left(1 + \frac{\tilde{Z}^2}{c^2}\right) x H'^3 + \frac{\sin(2\tilde{H})}{\tilde{A}x^2\left(1 - \frac{\tilde{Z}^2}{c^2}\right)} = 0, \qquad (34)$$

$$\tilde{A}' = -2\alpha x \tilde{A}\tilde{H}'^2, \qquad (35)$$

$$x\tilde{Z}' = \tilde{Z}\left(1 + \alpha\left(1 - \frac{\tilde{Z}^2}{c^2}\right) x^2 \tilde{H}'^2\right), \qquad (36)$$

with the constraint

$$1 - 2\alpha - \tilde{A} + 2\alpha \sin^2 \tilde{H} + \alpha \tilde{A} x^2 \tilde{H}'^2 \left(1 - \frac{\tilde{Z}^2}{c^2}\right) = 0, \qquad (37)$$

and the initial conditions at $x = 0$

$$\tilde{H}(0) = -\frac{\pi}{2}, \qquad \tilde{H}'(0) = 1, \qquad \tilde{A}(0) = 1, \qquad \tilde{Z}(0) = 0, \qquad \tilde{Z}'(0) = 1. \qquad (38)$$

As $c \to \infty$, the solutions of equations (34)–(38) tend uniformly on compact intervals to solutions of the limiting equations

$$h'' + \frac{2}{x}h' - \alpha x h'^3 + \frac{\sin(2h)}{ax^2} = 0, \qquad (39)$$

$$a' = -2\alpha x a h'^2, \qquad (40)$$

$$xz' = z(1 + \alpha x^2 h'^2), \qquad (41)$$

with the constraint

$$1 - 2\alpha - a + 2\alpha \sin^2 h + \alpha a x^2 h'^2 = 0, \tag{42}$$

and the same initial conditions at $x = 0$,

$$h(0) = -\frac{\pi}{2}, \qquad h'(0) = 1, \qquad a(0) = 1, \qquad z(0) = 0, \qquad z'(0) = 1. \tag{43}$$

We observe first that the function $a(x)$ is monotone decreasing by (40) and bounded below, $a > 1 - 2\alpha$, by (42). Thus, no singularity can develop due to $a$ going to zero. Also, by (42) no singularity can develop due to $h'$ becoming unbounded. Thus, solutions exist for all $x > 0$ (assuming the existence of a solution for small $x$). In order to complete the proof it is sufficient to show that the function $h(x)$ has an infinite number of zeros for $x > 0$. Since $a < 1$, it follows from (42) that $-\pi/2 < h(x) < \pi/2$ for all $x > 0$. To show that $h(x)$ oscillates around zero we consider three cases:

(i) Assume that $\lim_{x\to\infty} h(x)$ does not exist. Then, there must be a sequence $\cdots x_k < y_k < x_{k+1} < y_{k+1} < \cdots$ such that $h$ has a local minimum at $x_k$ and a local maximum at $y_k$. By (39), $h'(x_k) = 0$, $h''(x_k) \geqslant 0$ imply that $\sin(2h(x_k)) \leqslant 0$, hence $h(x_k) \leqslant 0$. By a similar argument, $h(y_k) \geqslant 0$. Thus, $h(x)$ has a zero in each interval $x_k < x < y_k$.

(ii) Assume that a nonzero $\lim_{x\to\infty} h(x)$ exists. Then, from (42) $\lim_{x\to\infty} x^2 h'^2$ exists and, in fact, equals zero because $\lim_{x\to\infty} h(x)$ exists. This implies by (39) that $\lim_{x\to\infty} x^2 h''(x) = -\sin(2h(\infty))/A(\infty) \neq 0$, hence $\lim_{x\to\infty} x^2 h'^2(x) \neq 0$. Thus case (ii) does not arise.

(iii) Assume that $\lim_{x\to\infty} h(x) = 0$. We define the rotation function $\theta(x)$ by

$$\tan\theta(x) = \frac{x h'(x)}{h(x)}, \qquad \theta(0) = 0. \tag{44}$$

**Remark 1.** The rotation function $\theta(x)$ is well defined because the case $h(x) = h'(x) = 0$ is impossible for solutions satisfying the initial conditions (43). To see this, assume that $h(x_0) = h'(x_0) = 0$ for some $x_0 > 0$. Then, by (42) $a(x_0) = 1 - 2\alpha$ and the unique solution with these initial conditions at $x_0$ is $h(x) = 0$, $a(x) = 1 - 2\alpha$ for all $x$, contradicting the initial conditions (43).

We want to show that $\lim_{x\to\infty} \theta(x) = -\infty$. Using (39) we obtain

$$x\theta'(x) = -\sin^2\theta - \frac{\sin 2h}{2h}\frac{2\cos^2\theta}{a} - \frac{(1 - 2\alpha\cos^2 h)\sin\theta\cos\theta}{a}. \tag{45}$$

Under the assumption $\lim_{x\to\infty} h(x) = 0$, it follows from (42) that $\lim_{x\to\infty} a(x) = 1 - 2\alpha$, hence for sufficiently large $x$

$$\theta'(x) \approx -\frac{1}{x}\left(\sin^2\theta + \sin\theta\cos\theta + \frac{2\cos^2\theta}{1 - 2\alpha}\right) < -\frac{3}{4x}, \tag{46}$$

so $\lim_{x\to\infty} \theta(x) = -\infty$. Thus, given any integer $k$ there exists an $x_k$ such that $h(x)$ has at least $k$ zeros for $x < x_k$. By continuous dependence on initial conditions, we may choose $c > x_k/\sqrt{1 - 2\alpha}$ so that the $c$-solution has $k$ zeros also for $x < x_k$. In terms of the variable $\rho = x/c$ the $c$-solution has $k$ zeros for $\rho < \sqrt{1 - 2\alpha} < \rho_1(c)$. This completes the proof of proposition 7. □

Next, we need two lemmas which tell us how the number of nodes $N(c)$ changes under small variations of $c$.

**Lemma 8.** *If $\bar{H}(\tilde{c}) = 0$, then $N(c) = N(\tilde{c})$ or $N(c) = N(\tilde{c}) + 1$ for $c$ sufficiently close to $\tilde{c}$.*

**Proof.** First note that if $H(\rho, \tilde{c})$ has a zero at some $\rho_0 < \rho_1(\tilde{c})$, then $H'(\rho_0, \tilde{c}) \neq 0$ (see remark 1), so by continuity of $H(\rho, c)$ with respect to $c$, $H(\rho, c)$ also has a zero if $c$ is sufficiently close to $\tilde{c}$. Thus $N(c) \geqslant N(\tilde{c})$ and it suffices to show that $N(c) \leqslant N(\tilde{c}) + 1$. Let $\tilde{a} < \rho_1(\tilde{c})$ be the last node of the $\tilde{c}$-orbit, that is $H(\tilde{a}, \tilde{c}) = 0$ and, for concreteness, $H(\rho, \tilde{c}) < 0$ for $\tilde{a} < \rho < \rho_1$. By continuity with respect to $c$, $H(\rho, c)$ will also have a zero at $a$ near $\tilde{a}$ if $c$ is near $\tilde{c}$. In order to prove that $H(\rho, c)$ cannot have more than one zero in the interval $a < \rho < \rho_1(c)$, we now show that if $H(\rho, c)$ becomes positive for some $\rho > a$, then it would not have time to change the sign again before going singular. Assume for contradiction that there is a segment $a < \rho_N \leqslant \rho \leqslant \rho_D$ of the $c$-orbit in which the function $H(\rho)$ is monotone decreasing from a local maximum $H(\rho_N) > 0$ to $H(\rho_D) = 0$.
We define

$$W = \tfrac{1}{2}\rho^2 A H'^2 (1 - Z^2) + \sin^2 H. \tag{47}$$

From (24) $W = (A - 1 + 2\alpha)/(2\alpha)$, hence by (22) $W' < 0$. We have

$$\frac{H'^2}{W - \sin^2 H} = \frac{2}{\rho^2 A(1 - Z^2)}, \qquad \text{so} \qquad \frac{-H'}{\sqrt{W - \sin^2 H}} = \frac{\sqrt{2}}{\rho\sqrt{A(1 - Z^2)}}. \tag{48}$$

Integrating the left-hand side from $\rho_N$ to $\rho_D$, we get (using $H_N = H(\rho_N)$)

$$\int_{\rho_N}^{\rho_D} \frac{-H'\,\mathrm{d}\rho}{\sqrt{W - \sin^2 H}} = \int_0^{H_N} \frac{\mathrm{d}H}{\sqrt{W - \sin^2 H}} \geqslant \int_0^{H_N} \frac{\mathrm{d}H}{\sqrt{\sin^2 H_N - \sin^2 H}} > \frac{\pi}{2}, \tag{49}$$

where the first inequality follows from $W(\rho) \leqslant W(\rho_N) = \sin^2 H_N$ (since $W'$ decreases) and the second inequality is a simple calculation using a substitution $\sin H = u \sin H_N$ (remember that $H_N < \pi/2$).

Next, we derive an upper bound for the integral of the right-hand side of (48). We have

$$\int_{\rho_N}^{\rho_D} \frac{\mathrm{d}\rho}{\rho\sqrt{A(1 - Z^2)}} \leqslant \frac{1}{\rho_N\sqrt{1 - 2\alpha}} \int_{\rho_N}^{\rho_D} \frac{\mathrm{d}\rho}{\sqrt{1 - Z^2}} \leqslant \frac{1}{\rho_N\sqrt{1 - 2\alpha}} \int_{\rho_N}^{\rho_D} \frac{\mathrm{d}\rho}{\sqrt{1 - Z}}. \tag{50}$$

We showed above that $Z' > 1$, hence $1 - Z \geqslant \rho_1 - \rho$. Therefore

$$\int_{\rho_N}^{\rho_D} \frac{\mathrm{d}\rho}{\sqrt{1 - Z}} \leqslant \int_{\rho_N}^{\rho_D} \frac{\mathrm{d}\rho}{\sqrt{\rho_1 - \rho}} = 2(\sqrt{\rho_1 - \rho_N} - \sqrt{\rho_1 - \rho_D}) < 2\sqrt{\rho_1 - \rho_N}. \tag{51}$$

By continuity of solutions with respect to $c$ and by corollary 3, $\rho_N$ is arbitrarily close to $\rho_1(c)$ if $c$ is sufficiently close to $\tilde{c}$, hence it follows from (51) that the integral of the right-hand side of (48) is arbitrarily small. This is in contradiction with (49), hence $H(\rho, c)$ cannot have a second additional zero, which completes the proof of lemma 8. □

**Lemma 9.** *If $\bar{H}(\tilde{c}) \neq 0$, then $N(c) = N(\tilde{c})$ for $c$ sufficiently close to $\tilde{c}$.*

**Proof.** Without the loss of generality, we assume that $\bar{H}(\tilde{c}) < 0$. As above, let $\tilde{a} < \rho_1(\tilde{c})$ be the last node of the $\tilde{c}$-orbit, that is $H(\tilde{a}, \tilde{c}) = 0$ and $H(\rho, \tilde{c}) < 0$ for $\tilde{a} < \rho \leqslant \rho_1$. Let $a$ be the corresponding zero of $H(\rho, c)$ for $c$ near $\tilde{c}$. We want to show that $H(\rho, c)$ cannot have an extra zero for $\rho > a$. Suppose for contradiction that $H(b, c) = 0$ for some $b > a$. For $\bar{H}(\tilde{c}) < 0$ we have $H'(\rho, \tilde{c}) > 0$ near $\rho_1(\tilde{c})$, so for solutions with $c$ sufficiently close to $\tilde{c}$ there must be a $\delta < b$ such that $H(\delta, c) = \bar{H}(\tilde{c})$. Let us integrate the identity

$$\frac{H'}{\sqrt{W - \sin^2 H}} = \frac{\sqrt{2}}{\rho\sqrt{A(1 - Z^2)}} \tag{52}$$

from $\delta$ to $b$. For the left-hand side, we get

$$\int_{\delta}^{b} \frac{H'\,\mathrm{d}\rho}{\sqrt{W - \sin^2 H}} = \int_0^{-\bar{H}} \frac{\mathrm{d}H}{\sqrt{W - \sin^2 H}}. \tag{53}$$

From proposition 2 we know that $\lim_{\rho\to\rho_1}(1-Z^2)H'^2 = 0$, so $W(\rho,\tilde{c}) < (1+\epsilon/2)\sin^2\bar{H}$ for $\rho$ near $\rho_1$ and hence $W(\rho,c) < (1+\epsilon)\sin^2\bar{H}$ for $c$ near $\tilde{c}$. Since $W$ is decreasing, $W(\delta,c) < W(\rho,c) < (1+\epsilon)\sin^2\bar{H}$. Thus

$$\int_0^{-\bar{H}} \frac{\mathrm{d}H}{\sqrt{W-\sin^2 H}} \geqslant \int_0^{-\bar{H}} \frac{\mathrm{d}H}{\sqrt{(1+\epsilon)\sin^2\bar{H}-\sin^2 H}} \geqslant \arcsin\left(\frac{1}{\sqrt{1+\epsilon}}\right) > \frac{\pi}{2} \tag{54}$$

for sufficiently small $\epsilon$, where the last but one inequality can be seen by substituting $\sin H = u\sin\bar{H}$ into the integral. By the same argument as in the proof of lemma 8, the integral of the right-hand side of (52) is $O(\sqrt{\rho_1-\rho})$. By continuity of solutions with respect to $c$ and by corollary 3, $\delta$ is arbitrarily close to $\rho_1(c)$ if $c$ is sufficiently close to $\tilde{c}$, hence the integral of the left-hand side of equation (52) is arbitrarily small. This contradicts (54) and completes the proof of lemma 9. □

Now we are ready to make a shooting argument. We define a set

$$C_0 = \{c \mid N(c) = 0\} \tag{55}$$

and let $c_0 = \sup C_0$. The set $C_0$ is nonempty (by proposition 6) and bounded above (by proposition 7) so $c_0$ exists. We claim that the $c_0$-orbit has no nodes and satisfies the boundary condition $\bar{H}(c_0) = 0$. To see this, note that the $c_0$-orbit cannot have a node because then by lemmas 8 and 9 all nearby $c$-orbits would have a node, so there would be an interval around $c_0$ without any elements of $C_0$ in it, contradicting the assumption that $c_0$ is the least upper bound. Thus, $N(c_0) = 0$. Now, if $\bar{H}(c_0) < 0$, then by lemma 9 all nearby $c$-orbits would have no nodes, so there would be an interval around $c_0$ consisting of elements of $C_0$, contradicting the assumption that $c_0$ is an upper bound of $C_0$. Thus $\bar{H}(c_0) = 0$.

Next, we define $C_1 = \{c > c_0 \mid N(c) = 1\}$. This set is nonempty by the previous step and lemma 8 and bounded above by proposition 7, hence $c_1 = \sup C_1$ exists. By the same argument as above, the $c_1$-orbit has exactly one node and satisfies $\bar{H}(c_1) = 0$. The construction of subsequent $c_n$-orbits proceeds by induction. □

### *3.1. Conclusion of the proof of theorem 1*

Returning to the original variable $F(\rho)$ and rescaling $\rho \to \rho/\rho_1(c_n)$ we get the solution of equations (13)–(17) which satisfies the boundary conditions (19) and (20) and has exactly $n$ intersections with the line $F = \pi/2$. By corollary 5 this solution is analytic in the whole interval $0 \leqslant \rho \leqslant 1$. □

## 4. Beyond the past self-similarity horizon

In this section, we consider the behaviour of the CSS solutions of theorem 1 outside the past SSH; in particular, we ask the question: do these solutions possess a regular future self-similarity horizon? Note that $\rho = \infty$ corresponds to the hypersurface $(t = 0, r > 0)$ so in order to analyse the global behaviour of solutions (for $t > 0$) we need to go 'beyond $\rho = \infty$'. To this end, we define, after I, a new coordinate $x$ by

$$\frac{\mathrm{d}}{\mathrm{d}x} = \rho Z \frac{\mathrm{d}}{\mathrm{d}\rho}, \qquad x(\rho = 1) = 0. \tag{56}$$

We also define an auxiliary function $w(x) = 1/Z(\rho)$. In these new variables, the past SSH where $w = 1$ is at $x = 0$, while the future SSH (if it exists) is at some $x_A > 0$ where $w(x_A) = -1$.

In terms of $x$ and $w$, equations (21)–(23) become autonomous (where a prime is now $d/dx$)

$$H'' - 2\alpha w H'^3 + \frac{\sin(2H)}{A(w^2-1)} = 0, \tag{57}$$

$$A' = -2\alpha A w H'^2, \tag{58}$$

$$w' = -1 + \alpha(1-w^2)H'^2. \tag{59}$$

The constraint (24) becomes

$$1 - 2\alpha - A + 2\alpha \sin^2 H + \alpha A H'^2 (w^2-1) = 0. \tag{60}$$

From (20) the initial conditions at $x = 0$ are

$$H(x) \sim bx, \qquad w(x) \sim 1 - x, \qquad A(x) \sim 1 - 2\alpha - 2\alpha(1-2\alpha)b^2 x. \tag{61}$$

We know from theorem 1 that for each $\alpha < 1/2$ there is an infinite sequence $\{b_n(\alpha)\}$ determining solutions which are regular inside the past SSH, that is, for all $x \leqslant 0$ (note that $\rho = 0$ corresponds to $x = -\infty$). In I we showed that for $x > 0$ the solutions starting from the past SSH with the initial conditions (61) tend in finite 'time' to $w = -1$ if $b$ is small, or to $w = +1$ if $b$ is large. After I we shall refer to these two kinds of behaviour as type A and type B solutions, respectively. Now we want to show that the solutions of theorem 1 are of type A (and therefore possess the future SSH) provided that $\alpha$ is sufficiently small. Unfortunately, the shooting argument gives us insufficient information about the parameters $b_n$, so we cannot apply the above-mentioned result of I to determine the character of solutions outside the past SSH. Instead, we shall make use of the obvious fact that for $\alpha = 0$ all solutions are of type A.

**Lemma 10.** *For sufficiently small $\alpha$ the $c_n$-orbits of theorem 1 (rescaled so that $\rho_1(c) = 1$) have $|b_n|$ uniformly bounded above for all $n$.*

**Proof.** It was shown in [2] (see lemma 4 in that reference) that for $\alpha = 0$ the solution to equations (57)–(61) for $x < 0$ must exit the strip $|H| \leqslant \pi/2$ if $|b|$ is too large, say $|b| > B$. By continuous dependence, the same is true for sufficiently small $\alpha$. However, from proposition 2 the $c$-orbits must stay in the strip $|H| \leqslant \pi/2$ for all $x < 0$. Thus, $|b_n| \leqslant B$ for small $\alpha$. □

**Lemma 11.** *If a solution to equations (57)–(60) has $w(x_0) < 0$ and $A(x_0) > 1/2$ for some $x_0$, then there is $x_A > x_0$ such that $\lim_{x\to x_A} w(x) = -1$, i.e., the solution is of type A.*

**Proof.** By (58) $A$ is increasing for $w < 0$. Thus, using equation (59) and the constraint (60) we get for $x > x_0$

$$w' = -1 + \alpha(1-w^2)H'^2 = -1 + \frac{1 - A - 2\alpha\cos^2 H}{A} < -2 + \frac{1}{A(x_0)} < 0, \tag{62}$$

hence $w$ must hit $-1$ for some finite $x_A > x_0$. □

**Proposition 12.** *The $c_n(\alpha)$-orbits are of type A if $\alpha$ is sufficiently small.*

**Proof.** For $\alpha = 0$ and any $b$ we have $w(x) = 1 - x$ and $A(x) \equiv 1$; in particular, $A(3/2) = 1 > 1/2$ and $w(3/2) = -1/2 < 0$. By continuous dependence on initial conditions, there exists a $\delta(b)$ such that if $\alpha < \delta(b)$ and $|b - b'| < \delta(b)$, then $A(3/2, b') > 1/2$ and $w(3/2, b') < 0$. This implies by lemma 11 that the solutions corresponding to such values of $\alpha$ and $b'$ are of type A. By a standard theorem of advanced calculus, there is a $\delta' > 0$ (independent of $b$) such that the solutions with $\alpha < \delta'$ and $|b| \leqslant B$ are of type A. By lemma 10 any $c_n$-orbit has $|b| \leqslant B$, so for $\alpha < \delta'$ the $c_n$-orbits are of type A. □

By a similar argument as in the proof of proposition 2, one can easily show that the type A solutions are generically only $C^0$ at the future SSH (for isolated values of $\alpha$ there are solutions that go smoothly through the future SSH). In I we showed that the leading-order asymptotic behaviour at the future SSH is (using $y = x_A - x$)

$$w \sim -1 + y, \qquad A \sim A_0 - 2\alpha A_0 C^2 y \ln^2(y), \qquad H \sim H_0 - C y \ln(y), \tag{63}$$

where $A_0 = 1 - 2\alpha \cos^2 H_0$, $C = \sin(2H_0)/2A_0$ and $H_0$ is a free parameter. Using this expansion, one can check that the curvature is finite as $y \to 0$ which means that the type A solutions are examples of naked singularities.

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## Appendix (local existence theorems)

In [5] (proposition 1) Breitelohner, Forgács and Maison derived the following result concerning the behaviour of solutions of a system of ordinary differential equations near a singular point (see also [6] for a similar result).

**Theorem** (BFM). *Consider a system of first-order differential equations for $n+m$ functions $u = (u_1, \ldots, u_n)$ and $v = (v_1, \ldots, v_m)$,*

$$t\frac{\mathrm{d}u_i}{\mathrm{d}t} = t^{\mu_i} f_i(t, u, v), \qquad t\frac{\mathrm{d}v_i}{\mathrm{d}t} = -\lambda_i v_i + t^{\nu_i} g_i(t, u, v), \tag{64}$$

*where constants $\lambda_i > 0$ and integers $\mu_i, \nu_i \geqslant 1$ and let $C$ be an open subset of $R^n$ such that the functions $f$ and $g$ are analytic in the neighbourhood of $t = 0$, $u = c$, $v = 0$ for all $c \in C$. Then there exists an $n$-parameter family of solutions of the system (64) such that*

$$u_i(t) = c_i + O(t^{\mu_i}), \qquad v_i(t) = O(t^{\nu_i}), \tag{65}$$

*where $u_i(t)$ and $v_i(t)$ are defined for all $c \in C$, $|t| < t_0(c)$ and are analytic in $t$ and $c$.*

We shall use this theorem to prove existence of local solutions of equations (21)–(23) near the singular points $\rho = 0$ and $\rho = 1$.

**Proposition 13.** *Equations (21)–(23) admit a two-parameter family of local solutions near $\rho = 0$,*

$$H(\rho) = -\frac{\pi}{2} + c\rho + O(\rho^3), \tag{66}$$

$$A(\rho) = 1 - \alpha c^2 \rho^2 + O(\rho^4), \tag{67}$$

$$Z(\rho) = d\rho + O(\rho^3), \tag{68}$$

*which are analytic in $c$, $d$ and $\rho$.*

**Proof.** Using the variables

$$w_1 = \frac{H + \pi/2}{\rho}, \qquad w_2 = H', \qquad w_3 = \frac{1 - A}{\rho^2}, \qquad w_4 = \frac{Z}{\rho} \tag{69}$$

we rewrite equations (21)–(23) as the first-order system

$$\rho w_1' = -w_1 + w_2, \qquad \rho w_2' = 2w_1 - 2w_2 + \rho^2 h_1,$$
$$\rho w_3' = -2w_3 + 2\alpha w_2^2 + \rho^2 h_2, \qquad \rho w_4' = \rho^2 h_3, \tag{70}$$

where the functions $h_i$ are analytic near $\rho = 0$. Next, substituting

$$w_1 = u_1 - v_1, \qquad w_2 = u_1 + 2v_1,$$
$$w_3 = v_2 + \alpha\big(u_1^2 - 2v_1^2 - 8u_1 v_1\big), \qquad w_4 = u_2 \tag{71}$$

we put (70) into the form (64)

$$\rho u_1' = \rho^2 f_1, \qquad \rho u_2' = \rho^2 f_2,$$
$$\rho v_1' = -3v_1 + \rho^2 g_1, \qquad \rho v_2' = -2v_2 + \rho^2 g_2, \tag{72}$$

where the functions $f_i, g_i$ are analytic in an open neighbourhood of $\rho = 0, u_1 = c, u_2 = d$, $v_i = 0$ for any $c$ and $d$. Thus, according to the BFM theorem, there exists a two-parameter family of solutions such that

$$u_1 = c + O(\rho^2), \qquad u_2 = d + O(\rho^2), \tag{73}$$
$$v_1 = O(\rho^2), \qquad v_2 = O(\rho^2), \tag{74}$$

which is equivalent to (66)–(68). □

**Proposition 14.** *Equations (21)–(23) admit a one-parameter family of local solutions near* $\rho = 1$,

$$H(\rho) = b(\rho - 1) + O((\rho - 1)^2), \tag{75}$$
$$A(\rho) = 1 - 2\alpha - 2\alpha(1 - 2\alpha)b^2(\rho - 1) + O((\rho - 1)^2), \tag{76}$$
$$Z(\rho) = \rho + O((\rho - 1)^2) \tag{77}$$

*which are analytic in b and* $\rho$.

**Proof.** We define the variables

$$u = H', \qquad v_1 = \frac{H}{\rho - 1} - H', \tag{78}$$
$$v_2 = \frac{(1 - 2\alpha) - A}{\rho - 1} - 2\alpha(1 - 2\alpha)H'^2, \qquad v_3 = \frac{Z - 1}{\rho - 1} - 1. \tag{79}$$

Then, equations (21)–(23) take the form (using $t = \rho - 1$)

$$tu' = tf, \qquad tv_i' = -v_i + tg_i, \tag{80}$$

where the functions $f$ and $g_i$ are analytic in an open neighourhood of $t = 0, u = b, v_i = 0$ for any $b > 0$. Thus, according to the BFM theorem, there exists a one-parameter family of solutions such that

$$u(t) = b + O(t), \qquad v_i(t) = O(t), \tag{81}$$

which is equivalent to (75)–(77). □

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