

for every $n \in \mathbb{N}$.

Proof. The result follows from an induction argument. The statement of Proposition ?? accounts for the case $n = 1$. Suppose the case $n = k$ has already been verified. We consider the case $n = k + 1$.

Consider the auxiliary function

$$v_k(x) := \frac{\theta(\rho^k x) - P_k(\rho^k x)}{\rho^{2k}}.$$

Notice that v_k solves

$$-\Delta v_k = \lambda \left(\rho^{2k} v_k(x) + P_k(\rho^k x) \right) \left| Du(\rho^k x) \right|^{\sigma(\rho^{2k} v_k(x) + P_k(\rho^k x))}.$$

Hence, by imposing a suitable smallness regime on the L^∞ -norm of $\lambda(x)$, v_k falls within the scope of Proposition ?. Therefore, there exists $\bar{h} \in C^\infty(U)$ such that

$$\sup_{B_\rho} \left| v_k(x) - \bar{h}(0) - D\bar{h}(0) \cdot x - \frac{x^T D^2 \bar{h}(0) x}{2} \right| \leq \rho^2. \quad (5.5)$$

Set $P_{k+1}(x)$ as

$$P_{k+1}(x) := a_k + \rho^{2k} \bar{h}(0) + \left(b_k + \rho^k D\bar{h}(0) \right) \cdot x + \frac{x^T (M_k + D^2 \bar{h}(0)) x}{2}.$$

It follows from (??) that

$$\sup_{B_{\rho^{k+1}}} |\theta(x) - P_{k+1}(x)| \leq \rho^{2(k+1)}$$

and, in addition,

$$\text{Tr} (M_k + D^2 \bar{h}(0)) = 0.$$

Finally, we also have

$$|a_{k+1} - a_k| = \rho^{2k} |\bar{h}(0)|,$$

$$|b_{k+1} - b_k| = \rho^k |D\bar{h}(0)|$$

and

$$|M_{k+1} - M_k| = |D^2 \bar{h}(0)|.$$

Hence,

$$|a_{k+1} - a_k| + \rho^k |b_{k+1} - b_k| + \rho^{2k} |M_{k+1} - M_k| \leq C \rho^{2k},$$

where $C > 0$ is a universal constant.

□