1 Hestenes Operator

1.1 Construction

We construct the Hestenes operator for domains $\Omega \subset \mathbb{R}^n$ with C^m boundary mainly following paragraphs 6.2,6.3 of [?]. First we consider a simple case where Ω is a C^m half strip.

Lemma 1. Let $l, n, m \in \mathbb{N}, m \geq l, 1 \leq p \leq \infty$ and $W = \prod_{i=1}^{n-1}]a_i, b_i[$ be an open cuboid of \mathbb{R}^{n-1} . Moreover define

$$S = W \times \mathbb{R}$$

$$\Omega = \{(\overline{x}, x_n) | \overline{x} \in W, x_n < \phi(\overline{x})\}$$

where $\phi \in C^m(\overline{W}), m \geq l$, and $||D^{\alpha}\phi|| \leq M < \infty$ for every $1 \leq |\alpha| \leq l$. Then there exists a bounded extension operator T from $W^{l,p}(\Omega)$ to $W^{l,p}(S)$.

To prove Lemma 1 we prove first the case $\phi \equiv 0$ in the following result, that is a generalization of Lemma 9.2 in [?].

Lemma 2. Let $l, n \in \mathbb{N}, 1 \leq p \leq \infty$ and $W = \prod_{i=1}^{n-1} a_i, b_i$ be an open cuboid of \mathbb{R}^{n-1} . There exists a bounded extension operator

$$T: W^{l,p}(S^-) \to W^{l,p}(S)$$

where

$$S = W \times \mathbb{R}$$
$$S^{-} = W \times \mathbb{R}^{-}.$$

Proof. Let $f \in W^{l,p}(S^-)$. We define

$$Tf(\overline{x}, x_n) = \begin{cases} f(x), & \text{if } x_n < 0, \\ \sum_{k=1}^{l} \alpha_k f(\overline{x}, -\beta_k x_n), & \text{if } x_n > 0, \end{cases}$$

where α_k, β_k are real numbers that satisfy $\beta_k > 0$ and

$$\sum_{k=1}^{l} \alpha_k (-\beta_k)^s = 1 \tag{1}$$

for every s = 0, ..., l-1. Notice that given $\beta_1, ..., \beta_l > 0$ pairwise distinct, we can always find $\alpha_1, ..., \alpha_l$ that satisfy the condition by solving a Vandermonde square system of linear equations. First we prove that $Tf \in W^{l,p}(S)$. We take any $\phi \in C_c^{\infty}(S)$ and consider the integral

$$\int_{S} Tf(x)D^{\alpha}\phi(x)dx = \int_{S^{+}} Tf(x)D^{\alpha}\phi(x)dx + \int_{S^{-}} Tf(x)D^{\alpha}\phi(x)dx$$

where $S^+ = \{(\overline{x}, x_n) \mid \overline{x} \in W, x_n > 0\}$ and $\alpha \in \mathbb{N}_0^n, 1 \leq |\alpha| \leq l$. Let's write $\alpha = (\overline{\alpha}, \alpha_n)$, with $\overline{\alpha} \in \mathbb{N}_0^{n-1}$ and $\alpha_n \in \mathbb{N}_0$. By changing variables in the integrals we get

$$\int_{S} Tf(x)D^{\alpha}\phi(x)dx = \int_{S^{+}} \sum_{k=1}^{l} \alpha_{k} f(\overline{x}, -\beta_{k}x_{n}) D^{\alpha}\phi(x)dx + \int_{S^{-}} f(x)D^{\alpha}\phi(x)dx
= \int_{S^{-}} f(\overline{y}, y_{n}) D^{\alpha}\psi(\overline{y}, y_{n})dy$$
(*)

where $\psi(\overline{x}, x_n) = \sum_{k=1}^l -\alpha_k (-\beta_k)^{\alpha_n-1} \phi(\overline{x}, -x_n/\beta_k) + \phi(\overline{x}, x_n)$. Note that ψ belongs to $\in C^{\infty}(S^-)$ but does not have compact support in S^- . To bypass this problem we use an auxiliary function $\nu \in C^{\infty}(\mathbb{R})$ that satisfies

$$\begin{cases} \nu(x) = 0, & \text{if } x > -1/2, \\ \nu(x) = 1, & \text{if } x < -1, \end{cases}$$

and we define the functions $\nu_k(t) = \nu(kt)$ for $k \in \mathbb{N}$. It's clear that $\psi(x)\nu_k(x_n) \in C_c^{\infty}(S^-)$, hence we can integrate by parts

$$\int_{S^{-}} f(x) D^{\alpha}(\psi(x)\nu_{k}(x_{n})) dx = (-1)^{|\alpha|} \int_{S^{-}} D_{w}^{\alpha} f(x)\psi(x)\nu_{k}(x_{n}) dx \qquad (2)$$

By the Leibniz rule

$$D^{\alpha}(\psi(x)\nu_{k}(x_{n})) = \frac{\partial^{\alpha_{n}}}{\partial x_{n}^{\alpha_{n}}} D^{\overline{\alpha}}(\psi(x)\nu_{k}(x_{n}))$$
$$= \nu(kx_{n})D^{\alpha}\psi(x) + \sum_{i=1}^{\alpha_{n}} {\alpha_{n} \choose i} k^{i}\nu^{(i)}(kx_{n}) \frac{\partial^{\alpha_{n}-i}}{\partial x_{n}^{\alpha_{n}-i}} D^{\overline{\alpha}}\psi(x).$$

By the Dominated Convergence Theorem

$$\int_{S^{-}} f(x)\nu(kx_n)D^{\alpha}\psi(x)dx \to \int_{S^{-}} f(x)D^{\alpha}\psi(x)dx \text{ as } k \to \infty,$$

because $f \in L^1(S^- \cap \operatorname{supp} \psi)$ since $\operatorname{supp} \psi$ is bounded. Next, we claim that for every $i = 1, ..., \alpha_n$

$$\int_{S^{-}} f(x)k^{i}\nu^{(i)}(kx_{n}) \frac{\partial^{\alpha_{n}-i}}{\partial x_{n}^{\alpha_{n}-i}} D^{\overline{\alpha}}\psi(x)dx \to 0$$
 (3)

as $k \to \infty$. To prove this first we notice that since α_k, β_k satisfies (1) we have that

$$\frac{\partial^{j}}{\partial x_{n}^{j}} D^{\overline{\alpha}} \psi(\overline{x}, 0) = 0 \; ; \; j = 0, ..., \alpha_{n} - 1,$$

hence by Taylor formula

$$\left| \frac{\partial^{\alpha_n - i}}{\partial x_n^{\alpha_n - i}} D^{\overline{\alpha}} \psi(\overline{x}, x_n) \right| \le \frac{C|x_n|^i}{i!},$$

for all $i=1,...,\alpha_n$, where $C=\sup_{x\in S^-}|D^{\alpha}\psi(x)|$. Therefore we get the following estimate

$$\int_{S^{-}} \left| f(x)k^{i}\nu^{(i)}(kx_{n}) \frac{\partial^{\alpha_{n}-i}}{\partial x_{n}^{\alpha_{n}-i}} D^{\overline{\alpha}}\psi(x) \right| dx \leq \frac{\widetilde{C}C}{i!} \int_{\{x \in S^{-} \cap \text{supp } f , -1/k < x_{n} < 0\}} |f(x)|k^{i}|x_{n}|^{i} dx$$

$$\leq \frac{\widetilde{C}C}{i!} \int_{\{x \in S^{-} \cap \text{supp } f , -1 < x_{n} < 0\}} |f(x)| dx$$

where $\widetilde{C} = \sup_{\mathbb{R}} |\nu^{(i)}|$. The second inequality comes from the fact that $\nu^{(i)}(x) = 0$ for x < -1 and $i \ge 1$. Hence we get (3) by Dominated Convergence Theorem. Passing to the limit in (2) we obtain

$$\int_{S^{-}} f(x)D^{\alpha}\psi(x)dx = (-1)^{|\alpha|} \int_{S^{-}} D_{w}^{\alpha}f(x)\psi(x)dx.$$

which, combined with (*), implies

$$\int_S Tf(x)D^{\alpha}\phi(x)dx = \int_{S^-} f(x)D^{\alpha}\psi(x)dx = (-1)^{|\alpha|} \int_{S^-} D_w^{\alpha}f(x)\psi(x)dx.$$

Finally going back to the original coordinates and using the definition of ψ we get

$$\int_{S} Tf(x)D^{\alpha}\phi(x)dx = (-1)^{|\alpha|} \int_{S^{-}} D_{w}^{\alpha}f(x) \left[\sum_{k=1}^{l} -\alpha_{k}(-\beta_{k})^{\alpha_{n}-1}\phi\left(\overline{x}, -\frac{x_{n}}{\beta_{k}}\right) + \phi(\overline{x}, x_{n}) \right] dx =$$

$$= (-1)^{|\alpha|} \int_{S^{+}} \sum_{k=1}^{l} \alpha_{k}(-\beta_{k})^{\alpha_{n}} D_{w}^{\alpha}f(\overline{y}, -\beta_{k}y_{n})\phi(y) dy + (-1)^{|\alpha|} \int_{S^{-}} D_{w}^{\alpha}f(y)\phi(y) dy$$

that implies that $D_w^{\alpha}Tf$ exists and

$$D_w^{\alpha} T f(x) = \begin{cases} D_w^{\alpha} f(x), & \text{if } x \in S^-, \\ \sum_{k=1}^l \alpha_k (-\beta_k)^{\alpha_n} D_w^{\alpha} f(\overline{x}, -\beta_k x_n) \phi(x), & \text{if } x \in S^+. \end{cases}$$

It remains to prove the boundedness of T. It's immediate to verify that

$$||Tf||_{L^p(S^+)} \le \sum_{i=1}^l |\alpha_k|\beta_k^{-1/p}||f||_{L^p(S^-)}$$

and that we have similar bounds for the norm of the weak derivatives of Tf. Hence there exists a constant C depending only on β_k , α_k , l such that $||Tf||_{W^{l,p}(S^+)} \leq C||f||_{W^{l,p}(S^-)}$. Observing that $||Tf||_{W^{l,p}(S)}^p = ||Tf||_{W^{l,p}(S^+)}^p + ||f||_{W^{l,p}(S^-)}^p$ the proof is concluded.

Lemma 3. Let $l \in \mathbb{N}$ and Ω be a domain in \mathbb{R}^n . Suppose that $f \in L^1_{loc}(\Omega)$ admits all the weak derivatives up to order l and that $g: \Omega' \to \Omega$ is a diffeomorphism of class C^l with bounded derivatives $|D^{\alpha}g_k| \leq M$ for all $1 \leq |\alpha| \leq l$. Then $f \circ g$ admits weak derivative up to order l. Moreover for every $1 \leq |\alpha| \leq l$ we have to following bounds

$$|D^{\alpha}(f \circ g)(x)| \le C \sum_{1 \le |\beta| \le |\alpha|} |D^{\beta}f(g(x))|$$

where C depends only on M and l.

Proof. We prove the statement by induction on l. For l=1 we know that exists a sequence of functions $\{f_k\}_k \in C^{\infty}(\Omega)$ such that

$$f_k \to f$$
 in $L^1_{loc}(\Omega)$
$$\frac{\partial f_k}{\partial x_i} \to \frac{\partial f}{\partial x_i}$$
 in $L^1_{loc}(\Omega)$.

Take $\phi \in C_c^{\infty}(\Omega')$ and integrate by parts

$$\int_{\Omega'} f_k(g(x)) \frac{\partial \phi}{\partial x_i}(x) dx = -\int_{\Omega'} \left(\sum_{j=1}^n \frac{\partial f_k}{\partial x_j}(g(x)) \frac{\partial g_j}{\partial x_i}(x) \right) \phi(x) dx.$$

Since $\phi(g^{-1}) \in C_c^l(\Omega)$ and the derivatives of g and g^{-1} are bounded, we can pass to the limit in the above equation

$$\int_{\Omega'} f(g(x)) \frac{\partial \phi}{\partial x_i}(x) dx = -\int_{\Omega'} \left(\sum_{j=1}^n \frac{\partial f}{\partial x_j}(g(x)) \frac{\partial g_j}{\partial x_i}(x) \right) \phi(x) dx.$$

Hence the case l=1 is proved. Now suppose that the statement is true for l. We prove the case l+1, so we suppose that f admits weak derivatives up to order l+1 and that g is of class C^{l+1} . From the case l=1 we know that $\frac{\partial (f \circ g)}{\partial x_i}$ exists and that

$$\frac{\partial (f \circ g)}{\partial x_i} = \sum_{j=1}^n \left(\frac{\partial f}{\partial x_j} \circ g\right) \frac{\partial g_j}{\partial x_i}$$

Since $\frac{\partial f}{\partial x_j}$ admits weak derivatives up to order l, by induction hypothesis the functions $\frac{\partial f}{\partial x_j} \circ g$ admit weak derivatives up to order l. Moreover $\frac{\partial g_j}{\partial x_i}$ is of class C^l , thus by the Leibniz rule the functions $(\frac{\partial f}{\partial x_j} \circ g)\frac{\partial g_j}{\partial x_i}$ admits weak derivatives of order l. In conclusion $\frac{\partial (f \circ g)}{\partial x_i}$ admits derivatives up to order l and this conclude the proof of the case l+1.

To prove the bounds we notice that the weak derivatives $D^{\alpha}(f \circ g)$ can be computed using the chain rule for usual derivatives. Such formula can be found in [?, formula B]:

$$D_w^{\alpha}(f(g))(x) = \sum_{1 \le |\beta| \le |\alpha|} D_w^{\beta}(f(g(x))Q_{\alpha,\beta}(g,x))$$

In this formula $Q_{\alpha,\beta}(g,x)$ are homogeneous polynomials of degree $|\beta| \leq l$ in the derivatives of order less than l of the components of g. Moreover the coefficients of these polynomials depend only on α, l, n . Hence there exists a constant C depending only on l, n, M such that $|Q_{\alpha,\beta}(g,x)| \leq C$ uniformly on x. This concludes the proof.

Proof of Lemma 1 . Let $f \in W^{l,p}(\Omega)$. Consider the function g from S^- onto Ω defined by

$$g(\overline{x}, x_n) = (\overline{x}, x_n + \phi(\overline{x}))$$

for all $(\overline{x}, x_n) \in S^-$ and its inverse g^{-1}

$$g^{-1}(\overline{x}, x_n) = (\overline{x}, x_n - \phi(\overline{x}))$$

where $S^- = W \times \mathbb{R}^-$. For all $f \in W^{l,p}(\Omega)$ we set

$$Gf = f \circ q$$

Since g is a diffeomorphism between S^- and Ω of class C^m , Lemma 3 guarantees that Gf admits weak derivatives up to order l. We claim that G defines a bounded operator from $W^{l,p}(\Omega)$ to $W^{l,p}(S^-)$, with bounded inverse. To prove this, first we compute the Jacobian matrix of g^{-1}

$$Jg^{-1}(x) = \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 \\ \vdots & & \ddots & \vdots \\ \vdots & & & \ddots & \vdots \\ -\frac{\partial \phi(\overline{x})}{\partial x_1} & -\frac{\partial \phi(\overline{x})}{\partial x_2} & \dots & \dots & 1 \end{bmatrix}$$

from which $|\det(Jg^{-1}(x))| \equiv 1$. Moreover, again by Lemma 3, we have

$$|D_w^{\alpha}(f(g))| \le C(l, M) \sum_{1 \le |\beta| \le |\alpha|} |D_w^{\beta} f(g)|$$

where C(l, M) depends only on l and M, with $M = \sup_{1 \le |\alpha| \le l} ||D^{\alpha} \phi||$. Next by the change of variable formula and Minkowski's inequality we get

$$\left(\int_{S^{-}} |D_{w}^{\alpha}(f(g))(x)|^{p} dx \right)^{\frac{1}{p}} \leq \sum_{1 \leq |\beta| \leq |\alpha|} C(l, M) \left(\int_{S^{-}} |D_{w}^{\beta}f(g(x))|^{p} dx \right)^{\frac{1}{p}} \\
= \sum_{1 \leq |\beta| \leq |\alpha|} C(l, M) \left(\int_{\Omega} |D_{w}^{\beta}f(y)|^{p} |\det Jg^{-1}|_{g(y)} |dy \right)^{\frac{1}{p}} \\
= \sum_{1 \leq |\beta| \leq |\alpha|} C(l, M) ||D_{w}^{\beta}f||_{L^{p}(\Omega)}$$

Thus, using the estimates for the intermediate derivatives, that

$$||Gf||_{W^{l,p}(S^-)} = ||f(g)||_{W^{l,p}(S^-)} \le C||f||_{W^{l,p}(\Omega)}$$

for a constant C independent of f. In a similar way we can also prove that

$$||G^{-1}f||_{W^{l,p}(\Omega)} = ||f(g^{-1})||_{W^{l,p}(\Omega)} \le D||f||_{W^{l,p}(S)}.$$

Now we can just define the operator T as

$$T = G^{-1} \circ \overline{T} \circ G$$

where \overline{T} is the extension operator from $W^{l,p}(S^-)$ to $W^{l,p}(S)$ defined in Lemma 2. Therefore T is bounded as composition of bounded operators. An explicit for for T is

$$Tf(x) = \begin{cases} f(x), & \text{if } x \in \Omega, \\ \sum_{i=1}^{l} \alpha_k f(\overline{x}, \phi(\overline{x}) - \beta_k (x_n - \phi(\overline{x}))), & \text{if } x \in S \setminus \overline{\Omega}. \end{cases}$$

We are now ready to define the Hestenes operator for a general domain Ω with C^m boundary. First we write the precise definition for this kind of domains.

Definition 1. Let $0 < d \le D < \infty, M > 0, \varkappa > 0$ We say that an open set Ω in \mathbb{R}^n has a resolved boundary with parameters d, D, \varkappa if there exists a family of open cuboids $V_i, i = 1, ..., s$ (where $s \in \mathbb{N}$ if Ω is bounded and $s = \infty$ otherwise) such that

- 1. $(V_i)_d \cap \Omega \neq \emptyset$
- 2. $\Omega \subset \bigcup_{j=1}^{s} (V_i)_d$
- 3. The multiplicity of the cover $\{V_i\}_{i=1}^s$ is less than \varkappa .
- 4. There exist isometries λ_i of \mathbb{R}^n such that

$$\lambda_j(V_j) = \prod_{i=1}^n]a_{ij}, b_{ij}[$$

and, if $\partial V_j \cap \Omega \neq \emptyset$,

$$\lambda_j(V_j \cap \Omega) = \{ (\overline{x}, x_n) \in \mathbb{R}^n | \overline{x} \in W_j, a_{nj} + d < x_n < \phi_j(\overline{x}) \}$$

where
$$W_j = \prod_{i=1}^{n-1} a_{ij}, b_{ij} [$$
 and $\phi_j : W_j \to \mathbb{R}$.

Moreover

- if $\phi_j \in C^m(\overline{W}_i)$ with $||D^{\alpha}\phi_j|| \leq M < \infty$, for every $1 \leq |\alpha| \leq m$, we say that Ω has a resolved C^m boundary with parameters d, D, \varkappa, M .
- if $\phi_j \in \text{Lip}(\overline{W}_i)$ with $\text{Lip}(\phi) = M$, we say that Ω has a resolved Lipschitz boundary with parameters d, D, \varkappa, M .

Finally we will say that a domain Ω has a resolved C^m (or Lipschitz) boundary if there exist parameters d, D, \varkappa, M for which Ω has a C^m (or Lipschitz) boundary.

Remark 1. In the notation of Lemma 1, let $a,b \in \mathbb{R}$ such that $a < \phi(\overline{x}) < b$ for every $\overline{x} \in W$. We define $S^{a,b} = W \times (a,b)$, $\Omega_a = \Omega \cap (W \times (a,\infty))$ and $\widehat{W}^{l,p}(\Omega_a) = \{f \in W^{l,p}(\Omega_a) | \operatorname{supp} f \subset S\}$. Then exists a bounded extension operator

$$T: \widehat{W}^{l,p}(\Omega_a) \to W^{l,p}(S^{a,b}).$$

To see this we can just extend $f \in \widehat{W}^{l,p}(\Omega_a)$ naturally by 0 to $f_0 \in W^{l,p}(\Omega)$ and then define

$$Tf = (\widetilde{T}f_0)|_{S^{a,b}}$$

where \widetilde{T} is the operator of the previous Lemmma .

Theorem 1. Let $m, l \in \mathbb{N}, l \leq m$ and $1 \leq p \leq \infty$. If Ω is a domain in \mathbb{R}^n has a C^m resolved boundary then there exists a bounded extension operator

$$T: W^{l,p}(\Omega) \to W^{l,p}(\mathbb{R}^n).$$

Proof Sketch. Let $f \in W^{l,p}(\Omega)$. Let $\{V_i\}_{i=1}^s$ be the covering of cuboids for Ω as in Definition 1. It's possible to construct functions $\{\psi_i\}_{i=1}^s \subset C_c^{\infty}(\mathbb{R}^n)$ such that the functions $\{\psi_i^2\}_{i=1}^s$ form a partition of the unity corresponding to the covering $\{V_i\}_{i=1}^s$ and satisfying $\|D^{\alpha}\psi_i\|_{L^{\infty}} \leq M_1$ with M_1 depending only on n, l, d. If $\partial\Omega \cap V_i \neq \emptyset$ by Remark 1 there exists a bounded operator

$$T_i: \widehat{W}^{l,p}(\lambda_i(\Omega \cap V_i)) \to W^{l,p}(\lambda_i(V_i))$$

where $\widehat{W}^{l,p}(\lambda_i(V_i \cap \Omega)) = \{ f \in W^{l,p}(V_i \cap \Omega) | \text{supp } f \subset \lambda_i(V_i) \}$. If $V_i \subset \Omega$ the operator T_i is defined to be just the identity. We set

$$Tf = \sum_{i=1}^{s} \psi_i T_i(\psi_i f(\lambda_i^{-1}))(\lambda_i).$$

assuming $(\psi_i T_i(\psi_i f(\lambda_i^{-1}))(\lambda_i)) = 0$ outside V_i . The functions $\psi_i f \in W^{l,p}(V_i \cap \Omega)$ are such that supp $\psi_i f \subset \overline{\Omega} \cap V_i$, hence $\psi_i f(\lambda_i) \in \widehat{W}^{l,p}(\lambda_i (V_i \cap \Omega))$ and so T is well defined. To see that T is an extension operator, take $x \in \Omega$: if $x \in \text{supp } \psi_i$ then $\psi_i(x) T_i(\psi_i f(\lambda_i^{-1}))(\lambda_i(x)) = \psi_i(x)^2 f(x)$; if $x \notin \text{supp } \psi_i$ then $0 = \psi_i(x) T_i(\psi_i f(\lambda_i^{-1}))(\lambda_i(x)) = \psi_i(x)^2 f(x)$. So $T f(x) = \sum_{i=1}^s \psi_i^2(x) f(x) = f(x)$.

We omit the proof of the boundedness of T, the details of which can be found in the proofs of Lemma 13-14 in [?].

1.2 Hestenes operator on Morrey spaces

Definition 2. Let $1 \leq p < \infty$, ϕ a function from \mathbb{R}^+ to \mathbb{R}^+ and Ω be a domain in \mathbb{R}^n . For a function $f \in L^p_{loc}(\Omega)$ we define the Morrey space as

$$M_p^{\phi}(\Omega) = \{ f \in L_{loc}^p(\Omega) \mid ||f||_{M_p^{\phi}(\Omega)} < \infty \}$$

where

$$||f||_{M_p^{\phi}(\Omega)} := \sup_{B_r(x), x \in \Omega, r > 0} \left(\frac{1}{\phi(r)} \int_{B_r(x) \cap \Omega} |f(y)|^p dy \right)^{\frac{1}{p}}.$$

Lemma 4. Let $k \geq 1$ and Ω be set in \mathbb{R}^n with diameter D > 0. Then there exists an integer $C_{n,k}$ depending only on k and n such that Ω can be covered by a collection of open balls $B_1, ..., B_h$ centered in Ω with radius D/k and $h \leq C_{k,n}$.

Proof. We start by claiming that if S is a set of points in \mathbb{R}^n satisfying

- i) $S \subset \Omega$,
- ii) $||z_1 z_2|| \ge D/k$ for every $z_1, z_2 \in \Omega$ with $z_1 \ne z_2$,

then $|S| \leq C_{n,k}$ where $C_{k,n}$ is an integer depending only on k and n. To see this, first note that Ω is contained in some closed cube Q of side 2D. Then we choose $m \in \mathbb{N}$ such that $2^{m-1} > \sqrt{n}k$. Next we cover Q with $(2^m)^n$ small closed cubes of side $2D/2^m$. The diagonal of a small cube measures $2D/2^m \cdot \sqrt{n} < D/k$. Thus each of these cubes can contain at most one point of S,so $|S| \leq (2^m)^n$. Therefore it's enough to choose $C_{n,k} = 2^{mn}$. Set r := D/k, we'll prove that we can cover Ω with a collection of balls $B_1, ..., B_h$ centered in Ω of radius r and such that $k \leq C_{n,k}$. Choose $x_1 \in \Omega$ and take

 $B_1 = B_r(x_1)$, the ball centered in x_1 of radius r. If $\Omega \subset B_1$ we are done, if not there exists $x_2 \in \Omega \setminus B_1$ and we take $B_2 = B_r(x_2)$. Again, if $\Omega \subset (B_1 \cup B_2)$ we stop, else we can pick $x_3 \in \Omega \setminus (B_1 \cup B_2)$ and take $B_3 = B_r(x_3)$. We iterate this procedure: given $B_1, ..., B_i$ balls, if $\Omega \subset (B_1 \cup ... \cup B_i)$ we stop, else we can choose $x_{i+1} \in \Omega \setminus (B_1 \cup ... \cup B_i)$ and take $B_{i+1} = B_r(x_{i+1})$. We claim that this procedure stops with $i \leq C_{n,k}$. Suppose it doesn't, then we can find $B_1, ..., B_{C_{n,k}+1}$ balls centered respectively at $x_1, ..., x_{C_{n,k}+1}$. Setting $S = \{x_1, ..., x_{C_{n,k}+1}\}$, it's immediate to see that S satisfies i) and ii), but $|S| = C_{n,k} + 1$, that is a contradiction.

Lemma 5. Let $W \subset \mathbb{R}^{n-1}$ be open connected and define

$$\Omega = \{ (\overline{x}, x_n) \mid \overline{x} \in W, x_n \le \phi(\overline{x}) \}$$

$$\Omega^{+} = \{ (\overline{x}, x_n) \mid \overline{x} \in W, x_n > \phi(\overline{x}) \}$$

where $\phi \in \text{Lip}(\overline{W})$. Let $\beta > 0$ and consider the function A_{β} from $W \times \mathbb{R}$ to Ω defined by

$$A_{\beta}(\overline{x}, x_n) = \begin{cases} (\overline{x}, \phi(\overline{x}) - \beta(x_n - \phi(\overline{x}))), & \text{if } (\overline{x}, x_n) \in \Omega^+, \\ (\overline{x}, x_n), & \text{if } (\overline{x}, x_n) \in \Omega. \end{cases}$$

Then for every $x_0 \in W \times \mathbb{R}$ and r > 0

$$A(B_r(x_0) \cap \Omega^+) \subset B_{cr}(A(x_0)) \cap \Omega$$

where $c \geq 1$ is a constant depending only on Lip ϕ and β .

Proof. Notice that it is sufficient to prove that for every $x, y \in W \times \mathbb{R}$ we have

$$||A(x) - A(y)|| \le c||x - y||. \tag{4}$$

Set $M = \text{Lip } \phi$. We distinguish three cases: 1. $x, y \in \Omega$: in this case A(x) = x and A(y) = y, so ||x - y|| = ||A(x) - A(y)|| and there is nothing to prove.

2. $x, y \in \Omega^+$: we have

$$|A(x)_n - A(y)_n| = |\phi(\overline{x}) - \beta(x_n - \phi(\overline{x})) - \phi(\overline{y}) + \beta(y_n - \phi(\overline{y}))|$$

$$\leq (1+\beta)|\phi(\overline{x}) - \phi(\overline{y})| + \beta|x_n - y_n|$$

$$\leq M(1+\beta)||\overline{x} - \overline{y}|| + \beta|x_n - y_n|$$

Hence

$$||A(x) - A(y)||^{2} = ||\overline{A(x)} - \overline{A(y)}||^{2} + |A(x)_{n} - A(y)_{n}|^{2}$$

$$\leq ||\overline{x} - \overline{y}||^{2} + [M(1+\beta)||\overline{x} - \overline{y}|| + \beta|x_{n} - y_{n}|]^{2}$$

$$\leq (1 + 2M^{2}(1+\beta)^{2})||\overline{x} - \overline{y}||^{2} + 2\beta^{2}|x_{n} - y_{n}|^{2}$$

$$\leq c_{1}^{2}(M, \beta)||x - y||^{2}$$

for some constant $c_1(M, \beta)$.

3. $x \in \Omega^+, y \in \Omega$: first notice that, since $\phi(\overline{x}) < x_n$, then $x_n - y_n > \phi(\overline{x}) - y_n$. Moreover $\phi(\overline{y}) > y_n$, hence $M \|\overline{x} - \overline{y}\| \ge \phi(\overline{y}) - \phi(\overline{x}) > y_n - \phi(\overline{x})$. This implies

$$|\phi(\overline{x}) - y_n| < |x_n - y_n| + M||\overline{x} - \overline{y}||.$$

Now

$$|A(x)_n - A(y)_n| = |\phi(\overline{x}) - \beta(x_n - \phi(\overline{x})) - y_n|$$

$$= |(1+\beta)(\phi(\overline{x}) - y_n) + \beta(y_n - x_n)|$$

$$< M(1+\beta)||\overline{x} - \overline{y}|| + (1+2\beta)|x_n - y_n|$$

and

$$||A(x) - A(y)||^{2} = ||\overline{A(x)} - \overline{A(y)}||^{2} + |A(x)_{n} - A(y)_{n}|^{2}$$

$$\leq ||\overline{x} - \overline{y}||^{2} + |M(1 + \beta)||\overline{x} - \overline{y}|| + (1 + 2\beta)|x_{n} - y_{n}||^{2}$$

$$\leq (1 + 2M^{2}(1 + \beta)^{2})||\overline{x} - \overline{y}||^{2} + 2(1 + 2\beta)^{2}|x_{n} - y_{n}||^{2}$$

$$\leq c_{2}^{2}(M, \beta)||x - y||^{2}.$$

for some constant $c_2(M,\beta)$. Then (4) by taking $c = max(\sqrt{c_1}, \sqrt{c_2}, 1)$.

Lemma 6. Let $l, n, m \in \mathbb{N}, m \geq l, 1 \leq p \leq \infty, W = \prod_{i=1}^{n-1}]a_i, b_i[$ be an open cuboid of \mathbb{R}^{n-1} and ϕ a function from \mathbb{R}^+ to \mathbb{R}^+ . Moreover define

$$S = W \times \mathbb{R}$$

$$\Omega = \{(\overline{x}, x_n) | \overline{x} \in W, x_n < \phi(\overline{x})\}\$$

where $\phi \in C^m(\overline{W})$ and $||D^{\alpha}\phi|| \leq M < \infty$ for every $1 \leq |\alpha| \leq l$. Then for every $f \in W^{l,p}(\Omega)$

i)
$$||Tf||_{M_p^{\phi}(S)} \le C||f||_{M_p^{\phi}(\Omega)}$$

ii)
$$\|D_w^{\alpha} T f\|_{M_p^{\phi}(S)} \le C \sum_{1 \le |\beta| \le |\alpha|} \|D_w^{\beta} f\|_{M_p^{\phi}(\Omega)}, \ 1 \le |\alpha| \le l$$

where T is the Hestenes operator defined in Lemma 1 and C is a constant independent of f.

Proof. Define $\Omega^+ = \{(\overline{x}, x_n) \mid \overline{x} \in W, x_n > \phi(\overline{x})\}$. We recall the definition of T

$$Tf(x) = \begin{cases} f(x) & x \in \Omega\\ \sum_{i=1}^{l} \alpha_k f(\overline{x}, \phi(\overline{x}) - \beta_k (x_n - \phi(\overline{x}))) & x \in \Omega^+ \end{cases}$$

and observe that we can rewrite it as

$$Tf(x) = \begin{cases} f(x), & \text{if } x \in \Omega, \\ \sum_{i=1}^{l} \alpha_k f(G_k(x)), & \text{if } x \in \Omega^+, \end{cases}$$

where $G_k(\overline{x}, x_n) = (\overline{x}, \phi(\overline{x}) - \beta_k(x_n - \phi(\overline{x})))$. Note that $G_k : \Omega^+ \to \Omega$ defines a diffeomorphism from Ω^+ to Ω of class C^m and satisfying $|\det JG_k^{-1}| \equiv 1/\beta_k$. First we prove ii). Let's fix $x_0 \in S$ and a radius r > 0. We want to estimate the quantity

$$I = \left(\frac{1}{\phi(r)} \int_{B_r(x_0) \cap S} |D_w^{\alpha} T f(x)|^p dx\right)^{\frac{1}{p}}$$

for $1 \leq |\alpha| \leq l$. To do this we estimate the integral as follows

$$I \leq \underbrace{\left(\frac{1}{\phi(r)} \int_{B_r(x_0) \cap \Omega^+} |D_w^{\alpha} T f(x)|^p dx\right)^{\frac{1}{p}}}_{I_1} + \underbrace{\left(\frac{1}{\phi(r)} \int_{B_r(x_0) \cap \Omega} |D_w^{\alpha} T f(x)|^p dx\right)^{\frac{1}{p}}}_{I_2}.$$

Since Tf(x) = f(x) when $x \in \Omega$, we have immediately

$$I_2 \le \|D_w^{\alpha} f\|_{M_p^{\phi}(\Omega)}.$$

It remains to estimate I_1 . We start by observing that from Lemma 3 there exists a constant C_k depending only on G_k and l such that

$$|D_w^{\alpha}(f \circ G_k)| \le C_k \sum_{1 \le |\beta| \le |\alpha|} |D_w^{\beta} f(G_k)|.$$

By the previous inequality and Lemma 5 we are able to produce the following bound

$$\frac{\|D_{w}^{\alpha}(f \circ G_{k})\|_{L^{p}(B_{r}(x_{0})\cap\Omega^{+})}}{\phi(r)^{\frac{1}{p}}} \leq C_{k} \sum_{1\leq |\beta|\leq |\alpha|} \left(\phi(r)^{-1} \int_{G_{k}(B_{r}(x_{0})\cap\Omega^{+})} |D_{w}^{\beta}f(y)|^{p} |\det JG_{k}^{-1}|_{G_{k}(y)} |dy\right)^{\frac{1}{p}} \\
\leq C_{k} \beta_{k}^{-\frac{1}{p}} \sum_{1\leq |\beta|\leq |\alpha|} \left(\phi(r)^{-1} \int_{B_{c_{k}r}(A_{\beta_{k}}(x_{0}))\cap\Omega} |D_{w}^{\beta}f(y)|^{p} dy\right)^{\frac{1}{p}}$$

where A_{α_k} is defined as in Lemma 5 and c_k depends only on β_k and M. By Lemma 4 the set $B_{c_k r}(A_{\beta_k}(x_0)) \cap \Omega$ can be covered with a collection of open balls $B_1, ..., B_h$ centered in Ω with radius r and $h \leq m_k$, where m_k depends only on c_k . Hence we get

$$\frac{\|D_w^{\alpha}(f \circ G_k)\|_{L^p(B_r(x_0) \cap \Omega^+)}}{\phi(r)^{\frac{1}{p}}} \le C_k \beta_k^{-\frac{1}{p}} m_k \sum_{1 \le |\beta| \le |\alpha|} \|D^{\beta} f\|_{M_p^{\phi}(\Omega)}$$

Next we estimate I_1 :

$$I_{1} = \phi(r)^{-\frac{1}{p}} |D_{w}^{\alpha} T f|_{L^{p}(B_{r}(x_{0}) \cap \Omega^{+})} \leq \phi(r)^{-\frac{1}{p}} \sum_{k=1}^{l} \alpha_{k} ||D_{w}^{\alpha} f(G_{k})||_{L^{p}(B_{r}(x_{0}) \cap \Omega^{+})}$$

$$\leq \sum_{k=1}^{l} \alpha_{k} C_{k} \beta_{k}^{-\frac{1}{p}} m_{k} \left(\sum_{1 \leq |\beta| \leq |\alpha|} ||D_{w}^{\beta} f||_{M_{p}^{\phi}(\Omega)} \right).$$

Finally putting the estimates of I_1, I_2 together

$$\begin{split} \|D_{w}^{\alpha}Tf\|_{M_{p}^{\phi}(S)} &= \sup_{x_{0} \in S, r > 0} \left(\frac{1}{\phi(r)} \int_{B_{r}(x_{0}) \cap S} |D_{w}^{\alpha}Tf(x)|^{p} dx\right)^{\frac{1}{p}} \\ &\leq \|D_{w}^{\alpha}f\|_{M_{p}^{\phi}(\Omega)} + \sum_{k=1}^{l} \alpha_{k} C_{k} \beta_{k}^{-\frac{1}{p}} m_{k} \left(\sum_{1 \leq |\beta| \leq |\alpha|} \|D_{w}^{\alpha}f\|_{M_{p}^{\phi}(\Omega)}\right) \\ &\leq \widetilde{C} \sum_{1 \leq |\beta| \leq |\alpha|} \|D_{w}^{\alpha}f\|_{M_{p}^{\phi}(\Omega)} \end{split}$$

where \widetilde{C} depends only on $\{b_k\}_k$, $\{\alpha_k\}_k$, l, M, p. This proves ii). The proof of i) is exactly analogous to the proof of ii).

Theorem 2. Let $m, l \in \mathbb{N}, l \leq m, 1 \leq p \leq \infty$, ϕ a function from \mathbb{R}^+ to \mathbb{R}^+ and Ω a domain in \mathbb{R}^n with C^m resolved boundary. Then for every $f \in W^{l,p}(\Omega)$

i) $||Tf||_{M_p^{\phi}(\mathbb{R}^n)} \le C||f||_{M_p^{\phi}(\Omega)}$

ii)
$$||D_w^{\alpha} T f||_{M_n^{\phi}(\mathbb{R}^n)} \le C \sum_{1 \le |\beta| \le |\alpha|} ||D_w^{\beta} f||_{M_n^{\phi}(\Omega)}, \ 1 \le |\alpha| \le l$$

where T is the Hestenes operator defined in Theorem 1 and C doesn't depend on f.

Proof. Let $f \in W^{l,p}(\Omega)$ and $\{V_i\}_{i=1}^s$ be the covering of cuboids for Ω as in the definition of set with resolved boundary. We recall the definition of T:

$$Tf = \sum_{i=1}^{s} \psi_i T_i(\psi_i f(\lambda_i^{-1}))(\lambda_i)$$

where $\{\psi_i^2\}_{i=1}^s$ form a partition of the unity corresponding to the covering $\{V_i\}_{i=1}^s$ and satisfying $\|D^{\alpha}\psi_i\|_{L^{\infty}} \leq M_1$, with $|\alpha| \leq l$ and M_1 depending only on n, l, d. To make the notation simpler we will rewrite T as

$$Tf = \sum_{i=1}^{s} \psi_i \widetilde{T}_i(\psi_i f)$$

where the operator \widetilde{T}_i is defined as $\widetilde{T}_i f = T_i(f(\lambda_i^{-1}))(\lambda_i)$. Before starting the proof we remark some facts that will be justified at the end of the proof:

a) Let C_i the constant such that

$$||T_i g||_{M_p^{\phi}(\lambda_i(V_i))} \le C_i ||g||_{M_p^{\phi}(\lambda_i(\Omega \cap V_i))}$$

$$||D_w^{\alpha} T_i g||_{M_p^{\phi}(\lambda_i(V_i)))} \le C_i \sum_{1 \le |\beta| \le |\alpha|} ||D_w^{\alpha} g||_{M_p^{\phi}(\lambda_i(\Omega \cap V_i)))}$$

for $1 \leq |\alpha| \leq l$ and $g \in \widehat{W}^{l,p}(\lambda_i(\Omega \cap V_i))$. Then $\sup_{i=1,\dots,s} C_i \leq M_2$, where M_2 depends only on Ω, l, n .

b) We have

$$\|\widetilde{T}_{i}g\|_{M_{p}^{\phi}(V_{i})} \leq C_{i}\|g\|_{M_{p}^{\phi}(\Omega \cap V_{i})}$$
$$\|D_{w}^{\alpha}\widetilde{T}_{i}g\|_{M_{p}^{\phi}(V_{i})} \leq M_{3}C_{i} \sum_{1 \leq |\beta| \leq |\alpha|} \|D_{w}^{\alpha}g\|_{M_{p}^{\phi}(\Omega \cap V_{i})}$$

for $1 \leq |\alpha| \leq l$ and $g \in \widehat{W}^{l,p}(\Omega \cap V_i)$ and where M_3 doesn't depend on i.

$$\left(\frac{1}{\phi(r)}|Tf(x)|^p dx\right)^{\frac{1}{p}} \le \left(\frac{1}{\phi(r)} \int_B \left|\sum_{i=1}^s \psi_i \widetilde{T}_i(f(\psi_i))(x)\right|^p dx\right)^{\frac{1}{p}}$$

$$\le \sum_{i \in I} \left(\frac{1}{\phi(r)} \int_{B \cap V_i} |\widetilde{T}_i(f(\psi_i))(x)|^p |dx\right)^{\frac{1}{p}}$$

Let's now prove a),b),c),d),e).

a) Ω has a resolved C^m boundary with parameters \varkappa, d, D, M . Hence, if ϕ_i are the C^m functions of Definition 1, we have $||D^{\alpha}\phi_i|| \leq M$ for every i and for every $1 \leq |\alpha| \leq l$. Therefore by the proof of Lemma 6 we deduce that C_i depends only on l, n, M and on the choice of the constants α_k, β_k , which can be chosen to be the same for every T_i . b) We notice that since λ_i are isometries, they are smooth and their derivatives are uniformly bounded with a bound depending only on n. Then the result follows from a straightforward computation using a change of variable and the Leibniz rule for derivatives. c) We have that

$$\sum_{k} |f|^p \mathbb{1}_{X_k} \le \delta |f|^p.$$

Then it's enough to integrate on X and raise to the power 1/p. d) A proof can be found in [?, Lemma 13]. e) For every $N \in \mathbb{N}$ and every $t \in T$ we have

$$\sum_{n=1}^{N} a_n(t) \le \sum_{n=1}^{N} \sup_{t \in T} a_n(t),$$

which letting $N \to \infty$ gives

$$\sum_{n=1}^{\infty} a_n(t) \le \sum_{n=1}^{\infty} \sup_{t \in T} a_n(t).$$

Applying the sup on the left-hand side we obtain the result.