

Second order Sobolev-regularity of p -harmonic functions

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Let $\Omega \subset \mathbb{R}^n$ be a domain and $1 < p < \infty$. Consider the Sobolev-space

$$W^{1,p}(\Omega) := \left\{ v: \Omega \rightarrow \mathbb{R} : \int_{\Omega} |v|^p dx < \infty \text{ and } \int_{\Omega} |Dv|^p dx < \infty \right\}.$$

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A function $u \in W^{1,p}(\Omega)$ is called **p -harmonic**, if it solves the **p -Laplacian equation**

$$\Delta_p u := \operatorname{div} (|Du|^{p-2} Du) = 0$$

in the weak sense, that is, if

$$\int_{\Omega} |Du|^{p-2} \langle Du, D\varphi \rangle dx = 0$$

for all test functions $\varphi \in C_c^\infty(\Omega)$.

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Theorem (Ural'tseva (1968), Uhlenbeck (1977), DiBenedetto (1983), Lewis (1983))

Suppose that $u \in W_{\text{loc}}^{1,p}(\Omega)$ is p -harmonic. Then $u \in C_{\text{loc}}^{1,\alpha}(\Omega)$, where $\alpha = \alpha(n, p) > 0$.

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Theorem (Bojarski, Iwaniec (1987))

Suppose that $u \in W_{\text{loc}}^{1,p}(\Omega)$ is p -harmonic for $p > 2$. Then $|Du|^{\frac{p-2}{2}} Du \in W_{\text{loc}}^{1,2}(\Omega)$.

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$$\operatorname{div}(|Du|^{p-2}Du) = 0 \implies \frac{\partial}{\partial x_k} \left(\operatorname{div}(|Du|^{p-2}Du) \right) = 0$$

\implies The partial derivatives u_{x_k} solve

$$\operatorname{div} \left(|Du|^{p-2} A Du_{x_k} \right) = 0. \tag{1}$$

where

$$A := I + (p-2) \frac{Du \otimes Du}{|Du|^2}.$$

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We test the weak form of (1) with a test function $\varphi = u_{x_k} \phi^2$, where $\phi \in C_c^\infty(\Omega)$ is suitable cutoff function:

$$\int |Du|^{p-2} \langle A Du_{x_k}, D(u_{x_k} \phi) \rangle dx = 0$$

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$$\int |Du|^{p-2} \langle ADu_{x_k}, Du_{x_k} \rangle \phi^2 dx = -2 \int |Du|^{p-2} \langle ADu_{x_k}, D\phi \rangle u_{x_k} \phi dx.$$

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By Young's inequality, for any $\epsilon > 0$

$$\langle ADu_{x_k}, D\phi \rangle u_{x_k} \phi \leq \frac{\epsilon}{2} \langle ADu_{x_k}, Du_{x_k} \rangle \phi^2 + \frac{1}{2\epsilon} \langle AD\phi, D\phi \rangle u_{x_k}^2.$$

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Since A is uniformly elliptic, we obtain

$$\int |Du|^{p-2} |Du_{x_k}|^2 \phi^2 dx \lesssim \int |Du|^{p-2} |D\phi|^2 |u_{x_k}|^2 dx.$$

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Let $s \in \mathbb{R}$ be a parameter and define the mapping $V_s: \mathbb{R}^n \rightarrow \mathbb{R}^n$ by

$$V_s(z) := \begin{cases} |z|^{\frac{p-2+s}{2}} z & \text{for } z \in \mathbb{R}^n \setminus \{0\}; \\ 0 & \text{for } z = 0. \end{cases}$$

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If $s = 0$, then $V_0(Du) = |Du|^{\frac{p-2}{2}} Du$. We just checked that the $W_{\text{loc}}^{1,2}$ -regularity of $V_0(Du)$ arises somewhat naturally.

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Question: Does $V_s(Du)$ still belong to $W_{\text{loc}}^{1,2}(\Omega; \mathbb{R}^n)$ if $s \neq 0$?

Main results

¹E.g. Trudninger (1999), Colding (2012), Fogagnolo, Mazzieri, Pinamonti (2019) 

Theorem (S. 2020)

If $s > -1 - \frac{p-1}{n-1}$, then $V_s(Du) \in W_{\text{loc}}^{1,2}(\Omega; \mathbb{R}^n)$. Moreover, there exists a constant $C = C(n, p, s) > 0$ such that

$$\int_{B_r} |D(V_s(Du))|^2 dx \leq \frac{C}{r^2} \int_{B_{2r}} |V_s(Du) - z|^2 dx \quad (2)$$

for all vectors $z \in \mathbb{R}^n$ and all concentric balls $B_r \subset B_{2r} \subset \subset \Omega$.

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"Proof": Use test function $\varphi = |Du|^s u_{x_k} \phi^2$ and a known¹ matrix inequality.

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Corollary (Higher integrability)

Under the same hypothesis as in the above Theorem, there exists a constant $\delta = \delta(n, p, s) > 0$ such that $D(V_s(Du)) \in L_{\text{loc}}^{2+\delta}(\Omega)$.

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These results improve earlier results by Dong, Peng, Zhang and Zhou (2020).

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Further corollaries

$$\underline{s = 0} \implies V_0(Du) = |Du|^{\frac{p-2}{2}} Du \in W_{\text{loc}}^{1,2} \text{ (Bojarski, Iwaniec (1987))}$$

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Thank you for attention!