# Lecture # 4 REGULARITY THEORY

#### (a) Exercises for the November 17 session

**Exercise 1.** Let  $N \geq 2$  and  $u \in C^1(\mathbb{R}^N \setminus \{0\})$  be such that  $\partial_1 u \in L^1_{loc}(\mathbb{R}^N)$ . Prove that  $u \in L^1_{loc}(\mathbb{R}^N)$  and that  $\partial_1 u$  is the distributional derivative of u. What if N = 1?

**Exercise 2.** Let  $\omega_N$  be the area of  $\mathbb{S}^{N-1}$ . Let E be "the" fundamental solution of  $-\Delta$  in  $\mathbb{R}^N$ ,

$$E(x) := \begin{cases} -(1/\omega_2) \ln |x|, & \text{if } N = 2\\ (1/[(N-2)\omega_N]) |x|^{2-N}, & \text{if } N \ge 3 \end{cases}.$$

1. Prove that, in the distributions sense

$$\partial_j E = g_j$$
, where  $g_j(x) := -\frac{1}{\omega_N} \frac{x_j}{|x|^N}$ .

2. If  $1 \le p \le \infty$  and  $f \in L^p_c(\mathbb{R}^N)$ , then, in the distributions sense,

$$\partial_j(f*E) = h_j$$
, where  $h_j(x) := \int_{\mathbb{R}^N} f(y) g_j(x-y) dy$ .

**Exercise 3.** Let  $K \in \mathscr{D}'(\mathbb{R}^N) \cap L^1_{loc}(\mathbb{R}^N \setminus \{0\})$ . Let  $f \in C_c^{\infty}(\mathbb{R}^N)$  and set  $L := \operatorname{supp} f$ . Then:

$$(K * f)(x) = \int_{\mathbb{R}^N} f(y)K(x - y) \, dy = \int_L f(y)K(x - y) \, dy, \, \forall x \notin \text{supp } L.$$
 (1)

**Exercise 4.** Let  $(X, \mathcal{T}, \mu)$  be a measured space. (Warning:  $\mu$  is not supposed  $\sigma$ -finite.) If  $f: X \to \mathbb{R}$  is measurable and  $1 \le p < \infty$ , then

$$||f||_p^p = p \int_0^\infty t^{p-1} \underbrace{\mu([|f| > t])}_{:=F_f(t)} dt.$$

#### (b) Exercises for the November 24 session

**Exercise 1.** Let  $u \in H_0^1(\Omega)$  be an eigenfunction of  $-\Delta$ . Prove that  $u \in C^{\infty}(\Omega)$ . In what follows,  $\omega$  is an open set in  $\mathbb{R}^N$ .

**Exercise 2.** Let  $\Phi:\omega\to\Omega$  be a bi-Lipschitz  $C^1$ -diffeomorphism. Prove that, with constants  $0< C_{1,p}< C_{2,p}<\infty$  depending only on  $1\leq p<\infty$  and on  $\Phi$ , we have

$$C_1\|f\circ\Phi\|_{L^p(\omega)}\leq \|f\|_{L^p(\Omega)}\leq C_2\|f\circ\Phi\|_{L^p(\omega)}, \forall \text{ measurable function } f:\Omega\to\mathbb{R}.$$

Slightly more difficult questions: (i) prove that the above constants depend only on p and on the Lipschitz constants of  $\Phi$  and  $\Phi^{-1}$ ; (ii) prove that the above still holds under the weaker assumption that  $\Phi$  is a bi-Lipschitz homeomorphism.

**Exercise 3.** Let  $\Phi:\omega\to\Omega$  be a  $C^1$ -diffeomorphism. If  $f\in W^{1,1}_{loc}(\Omega)$ , prove that  $f\circ\Phi\in W^{1,1}_{loc}(\omega)$  and that the chain rule holds, i.e.,

$$\partial_i (f \circ \Phi) = \sum_{j=1}^N [(\partial_j f) \circ \Phi] [\partial_i \Phi_j] \text{ in } \mathscr{D}'(\omega), \ \forall \ 1 \le i \le N.$$

**Exercise 4.** Let  $\Phi:\omega\to\Omega$  be a  $C^1$ -diffeomorphism. Let  $u\in W^{1,1}_{loc}(\Omega)$  satisfy  $-\Delta u=f\in L^1_{loc}(\Omega)$  in the distributions sense. Set  $v:=u\circ\Phi\in W^{1,1}_{loc}(\omega)$ . Then, in the distributions sense, we have, in  $\omega$ ,

$$-\operatorname{div}(A\nabla v) = g \in L^1_{loc}(\omega), \tag{2}$$

where

$$A = A(x) := |J \Phi| [(J\Phi)^{-1}] [^t [(J\Phi)^{-1}]], \ q := |J \Phi| \ f \circ \Phi.$$

**Exercise 5.** Set  $\mathbb{R}^N_+ := \{x \in \mathbb{R}^N; x_N > 0\}$ . Let  $u \in W^{1,1}(\mathbb{R}^N_+)$ . Let  $h \in \mathbb{R}^{N-1} \times \{0\}$ . Give a meaning to and prove the equality  $\operatorname{tr} u(\cdot + h) = (\operatorname{tr} u)(\cdot + h)$ .

**Exercise 6.** Let p, q be conjugated exponents,  $g \in L^q(\mathbb{R}^N_+)$ ,  $w \in W^{1,p}(\mathbb{R}^N_+)$ ,  $h \in \mathbb{R}^{N-1} \times \{0\}$ . Then

$$\left| \int_{\mathbb{R}^{N}_{+}} (g(x+h) - g(x)) w(x) dx \right| \le |h| \|g\|_{q} \|\nabla w\|_{p}.$$

**Exercise 7.** Let  $f \in L^1_{loc}(\mathbb{R}^N_+)$ . Then

$$\lim_{t\to 0} \frac{f(\cdot + te_j) - f}{t} = \partial_j f \text{ in } \mathscr{D}'(\mathbb{R}^N_+), \ \forall \ 1 \le j \le N-1.$$

**Exercise 8.** Let  $u \in W^{2,1}(\mathbb{R}^N_+)$ .

1. Let  $\Sigma:=\mathbb{R}^{N-1}\times\{0\}$ , that we identify with  $\mathbb{R}^{N-1}$ . When  $\varphi\in C^2_c(\overline{\mathbb{R}^N_+})$ , prove the generalized (second) Green formula

$$\int_{\mathbb{R}^{N}_{+}}(-\Delta u)\,\varphi=\int_{\mathbb{R}^{N-1}}[\operatorname{tr}_{|\Sigma}\,\partial_{N}u]\,\varphi-\int_{\mathbb{R}^{N-1}}[\operatorname{tr}_{|\Sigma}\,u]\,\partial_{N}\varphi+\int_{\mathbb{R}^{N}_{+}}u\,(-\Delta\varphi).$$

2. If  $F: \mathbb{R}^N_+ \to \mathbb{R}$ , set

$$F^*(x) = F^*(x_1, \dots, x_N) := \begin{cases} F(x), & \text{if } x_N > 0 \\ -F(x_1, \dots, x_{N-1}, -x_N), & \text{if } x_N < 0 \end{cases}.$$

Let  $u\in W^{2,1}(\mathbb{R}^N_+)$  satisfy  $\mathrm{tr}_{|\Sigma}\,u=0.$  Prove that  $-\Delta(u^*)=(-\Delta u)^*.$ 

#### (c) Warnings

 $oxed{A}$  Exercise (Weierstrass' counterexample to Dirichlet's principle) Let  $0 < \alpha < 1$  and set

$$v(x,y) := (x^2 - y^2) \left( -\ln(x^2 + y^2) \right)^{\alpha}, \ \forall (x,y) \in \mathbb{D} := \{ (x,y) \in \mathbb{R}^2; \ x^2 + y^2 < 1 \}.$$

Prove that:

- (a)  $v \notin C^2(\mathbb{D})$ .
- (b) The distributional Laplacian  $f := \Delta v$  is continuous on  $\mathbb{D}$ .
- (c) The equation  $\Delta u = f$  has no classical (i.e.,  $C^2$ ) solution near the origin.

B Useful reference for items B and C: [10]

**Exercise** Let  $\alpha \in \mathbb{R} \setminus \{-1, 1 - N\}$  and set

$$u(x) := x_1 |x|^{\alpha}, \ \forall x \in \mathbb{R}^N \setminus \{0\}, \ \beta := -\frac{\alpha(\alpha + N)}{(\alpha + 1)(\alpha + N - 1)}.$$

Then

$$\sum_{1 \le i \le N} \partial_i \left( \sum_{1 \le j \le N} (\delta_{ij} + \beta x_i x_j |x|^{-2}) \partial_j u \right) = 0 \text{ in } \mathbb{R}^N \setminus \{0\}.$$

 $oxed{\mathbb{C}}$  **Theorem** (Serrin) A homogeneous uniformly elliptic equation in divergence form may have locally unbounded  $W^{1,1}_{loc}(\Omega)$  weak solutions.

More specifically, if  $N \ge 2$  and  $0 < \varepsilon < 1$ , and we set

$$u(x) := \frac{x_1}{|x|^{N-1+\varepsilon}}, \ x \in \mathbb{R}^N,$$

and

$$A(x) := \operatorname{Id}_N + \frac{b}{|x|^2} (x_i \, x_j)_{1 \le i, j \le N}, \ x \in \mathbb{R}^N, \ \text{with} \ b := \frac{N-1}{\varepsilon(\varepsilon + N - 2)} - 1,$$

then  $u \in W^{1,1}_{loc}(\mathbb{R}^N) \setminus L^{\infty}_{loc}(\mathbb{R}^N)$ , A is uniformly elliptic in  $\mathbb{R}^N$ , and

$$\operatorname{div}(A\nabla u) = 0 \text{ in } \mathscr{D}'(\mathbb{R}^N).$$

## (d) Singular integrals

General reference: [8, Section 3]

A **Proposition.** With the above notation, let  $K:=\partial_k g_j=\partial_k \partial_j E$  (in the distributions sense). Then:

(a)  $K \in \mathscr{D}'(\mathbb{R}^N) \cap C^{\infty}(\mathbb{R}^N \setminus \{0\})$ , and in particular (1) holds.

(b)  $K \in \mathcal{S}'$  and, in the distributions sense,

$$\widehat{K}(\xi) = \ell_{j,k}$$
, where  $\ell_{j,k}(\xi) := -\frac{\xi_j \xi_k}{|\xi|^2}$ .

(c) For some finite C, we have  $|\nabla K(x)| \leq C/|x|^{N+1}$ ,  $\forall x \in \mathbb{R}^N \setminus \{0\}$ .

Useful reference: [6, Theorem 2.3.4]

B Marcinkiewicz interpolation theorem (special case) Let  $(X, \mathcal{T}, \mu)$  be a measured space. Let  $1 < r < \infty$  and let T be a linear operator on  $L^1 \cap L^r(X)$  such that, for every  $f \in L^1 \cap L^r(X)$ , Tf is a measurable function on X and, for some  $K_1, K_r < \infty$ , we have

$$\mu([|Tf| > t]) \le K_1 \frac{\|f\|_1}{t}, \ \forall f \in L^1 \cap L^r(X), \ \forall t > 0,$$
$$\mu([|Tf| > t]) \le K_r \frac{\|f\|_r^r}{t^r}, \ \forall f \in L^1 \cap L^r(X), \ \forall t > 0.$$

Then, for every  $1 and some <math>C_p < \infty$ ,

$$||Tf||_p \le C_p ||f||_p, \ \forall f \in L^1 \cap L^r(X),$$

and in particular T admits a unique linear continuous extension from  $L^p(X)$  into  $L^p(X)$ . In the special case where  $\mu$  is a Radon measure in  $\mathbb{R}^N$ , the same holds if T is initially defined on  $C_c(\mathbb{R}^N)$  or even  $C_c^{\infty}(\mathbb{R}^N)$ .

- C Calderón-Zygmund decomposition, second form Let  $f \in C_c(\mathbb{R}^N)$  and t > 0. Then, with finite constants independent of f and t there exist: a family of disjoint cubes  $C_n \subset \mathbb{R}^N$  and functions  $g, h_n \in L_c^{\infty}(\mathbb{R}^N)$  (depending on f and t) such that
  - (a) g = f in  $\mathbb{R}^N \setminus \bigcup_n C_n$ .
  - (b)  $|g| \leq Ct$ .
  - (c) supp  $h_n \subset C_n$ ,  $\forall n$ .

(d) 
$$\int h_n = 0, \forall n$$
.

(e) 
$$\int |h_n| \le Ct$$
,  $\forall n$ .

(f) 
$$f = g + \sum_{n} h_n$$
 (pointwise).

$$(\mathbf{g}) \ \sum_n |C_n| \le C \frac{\|f\|_1}{t}.$$

(h) 
$$\|g\|_1 + \sum_n \|h_n\|_1 \le C\|f\|_1$$
.

(i) 
$$\left\| \sum_{n} h_n \right\|_2^2 = \sum_{n} \|h_n\|_2^2 \le \|f\|_2^2$$
.

- $oxed{\mathbb{D}}$  Calderón-Zygmund theorem adapted to the Laplace equation Let  $K\in \mathscr{S}'(\mathbb{R}^N)\cap C^1(\mathbb{R}^N\setminus\{0\})$  satisfy
  - (i)  $\widehat{K}$  is a bounded *real* function.
  - (ii)  $|\nabla K(x)| \leq C/|x|^{N+1}$ ,  $\forall x \in \mathbb{R}^N \setminus \{0\}$ , for some finite C.

Let 
$$Tf:=K*f$$
,  $\forall\, f\in C_c^\infty(\mathbb{R}^N)$ . Then

$$||Tf||_p \le C_{p,N} ||f||_p, \ \forall 1$$

In particular, for 1 , <math>T admits a unique linear continuous extension from  $L^p(\mathbb{R}^N)$  into itself.

**Corollary.** Let  $1 and <math>f \in L^p_c(\mathbb{R}^N)$ , and set u := E \* f. Then

$$\|\partial_j \partial_k u\|_p \le C_{p,N} \|f\|_p, \ \forall \ 1 \le j, k \le N.$$

**E** A standard "elliptic estimate" Let  $1 , <math>K \subset \Omega \subset \mathbb{R}^N$ , with K compact and  $\Omega$  open. If  $-\Delta u = f \in L^p(\Omega)$ , then  $u \in W^{2,p}_{loc}(\Omega)$  and, for some finite  $C = C_{p,N,\Omega,K}$ ,

$$||u||_{W^{2,p}(K)} \le C(||f||_{L^p(\Omega)} + ||u||_{L^1(\Omega)}).$$

## (e) $L^p$ regularity theory

Useful references: [4, Chapter 9] for the regularity theory, [8, Section 1.5] for trace theory

A Main regularity theorem (Calderón, Zygmund, Koselev, Greco, Agmon, Douglis, Nirenberg, ...) Let  $\Omega \subset \mathbb{R}^N$  be a bounded  $C^{1,1}$ -domain. Let  $1 and <math>f \in L^p(\Omega)$ . Then the problem

$$\begin{cases}
-\Delta u = f & \text{in } \Omega \\
u = 0 & \text{on } \partial\Omega
\end{cases}$$
(3)

has a unique (generalized) solution  $u \in W^{2,p}(\Omega)$ . In addition, for some finite C independent of f,  $\|u\|_{W^{2,p}(\Omega)} \leq C\|f\|_p$ .

**Exercise.** The above u is not only a distributional solution, but also a *strong solution*, in the sense that for a.e.  $x \in \Omega$  we have

$$-\sum_{j=1}^{N} \partial_{jj} u(x) = f(x).$$

For the record.

**Rademacher's theorem** A Lipschitz function  $f:\Omega\to\mathbb{R}$  is differentiable a.e., and its distributional gradient and point gradient coincide.

Useful reference: [3, Section 3.1.2]

**Exercise.** Let  $\Phi: \overline{\omega} \to \overline{\Omega}$  be a  $C^{1,1}$ -diffeomorphism and  $1 \leq p \leq \infty$ . Prove that  $f \mapsto \|f \circ \Phi\|_{W^{2,p}(\omega)}$  is equivalent to the usual norm on  $W^{2,p}(\Omega)$ .

**Lemma.** Let  $A \in \operatorname{Lip}_{loc}(\omega)$ ,  $v \in W^{1,1}_{loc}(\omega)$ ,  $\zeta \in \operatorname{Lip}_{loc}(\omega)$ , and  $g \in L^1_{loc}(\omega)$ . If (2) holds, then

$$-\operatorname{div}(A\nabla(\zeta v)) = \zeta g - v \operatorname{div}(A\nabla\zeta) - (A\nabla v) \cdot \nabla\zeta - (A\nabla\zeta) \cdot \nabla v.$$

**Adapted covering lemma.** Let  $\Omega \subset \mathbb{R}^N$  be a bounded  $C^{1,1}$ -domain. Given a number  $\varepsilon > 0$ , there exist:

- (i) An integer m,
- (ii)  $m \text{ balls } B_j = B_{\rho_j}(0), 1 \le j \le m$ ,
- (iii)  $C^{1,1}$  diffeomorphisms  $\Phi_j: B_j \to \mathbb{R}^N$ ,  $1 \le j \le m$ ,
- (iv)  $\psi \in C_c^{\infty}(\Omega)$  and  $\zeta_j \in C_c^{\infty}(B_j)$ ,  $1 \le j \le m$ ,

such that:

- (a)  $\Omega \subset \cup_i \Phi_i(B_i)$ ,
- (b)  $B_j \cap (\Phi_j)^{-1}(\Omega) = B_j^+ := \{x = (x_1, \dots, x_N) \in B_j; x_N > 0\},$
- (c)  $B_j \cap (\Phi_j)^{-1}(\partial \Omega) = B_j^0 := \{x = (x_1, \dots, x_N) \in B_j; x_N = 0\},$
- (d)  $B_j \cap (\Phi_j)^{-1}((\mathbb{R}^N \setminus \overline{\Omega})) = B_j^- := \{x = (x_1, \dots, x_N) \in B_j; x_N < 0\},$
- (e)  $\rho_j \le 1, 1 \le j \le m$ ,
- (f) Given  $u:\Omega\to\mathbb{R}$ , if we set  $u_0:=\psi u:\Omega\to\mathbb{R}$ ,  $v_j:=u_{|\Phi_j(B_j^+)}\circ\Phi_j:B_j^+\to\mathbb{R}$ , and  $w_j:=\zeta_j v_j$ ,  $1\leq j\leq m$ , then

$$||u||_{W^{2,p}(\Omega)} \sim ||u_0||_{W^{2,p}(\Omega)} + \sum_{1 < j < m} ||w_j||_{W^{2,p}(B_j^+)}, \ \forall \ 1 \le p \le \infty,$$

(g) If we set

$$A(x) = A_j(x) := |J \Phi_j(x)| \left[ (J\Phi_j)^{-1}(x) \right] \left[ {}^t [(J\Phi_j)^{-1}(x)] \right], \ 1 \leq j \leq m, \ x \in B_j,$$
 then  $x \mapsto A(x)$  is Lipschitz and  $A(x) = \operatorname{Id} + B(x)$ , where  $\|B(x)\|_{\infty} \leq \varepsilon$ ,  $1 \leq j \leq m$ ,  $x \in B_j$ ,

(h) If  $u \in W^{1,1}_{loc}(\Omega)$  satisfies, in  $\mathscr{D}'(\Omega)$ ,  $-\Delta u = f \in L^1_{loc}(\Omega)$ , then  $u_0$  and  $w_j$  satisfy

$$\begin{split} -\Delta u_0 &= \psi \ f - 2\nabla \psi \cdot \nabla u - u \ \Delta \psi \ \text{in } \mathscr{D}'(\mathbb{R}^N), \\ &- \operatorname{div}(A_j \nabla w_j) = & \zeta_j \ (f_{|\Phi_j(B_j^+)} \circ \Phi_j) |J \ \Phi_j| - v_j \ \operatorname{div} \ (A_j \nabla \zeta_j) \\ &- (A_j \nabla v_j) \cdot \nabla \zeta_j - (A_j \nabla \zeta_j) \cdot \nabla v_j \ \text{in } \mathscr{D}'(B_j^+), \ 1 \leq j \leq m. \end{split}$$

**Exercise.** Let  $u \in W^{1,1}(\Omega)$  and  $\varphi \in C^1(\overline{\Omega})$ . Prove that  $\operatorname{tr}(\varphi u) = \varphi_{|\partial\Omega} \operatorname{tr} u$ .

**Exercise.** Let  $\Omega$  be a  $C^1$ -domain, and let  $\Psi: U \to \mathbb{R}^N$  be a  $C^1$ -diffeomorphism from an open set  $U \subset \mathbb{R}^N$  into its image. Set  $\Xi := \Psi_{|U}: U \to \Psi(U)$  and  $\Phi := \Xi^{-1}$ . Set also  $\Sigma := \partial \Omega \cap U$  and  $\Lambda := \Psi(\Sigma)$ . Let  $u \in W^{1,1}(U)$  and set  $v := u \circ \Phi$ . Give a meaning to and prove the equality  $\operatorname{tr}_{\Psi(\Sigma)} v = (\operatorname{tr}_{\Sigma}(u)) \circ [(\Psi)_{|\Lambda}^{-1}]$ .

- Theorem (Higher order regularity) Let  $k \geq 0$ ,  $\Omega \in C^{k+1,1}$ , and  $1 . If <math>f \in W^{k,p}(\Omega)$ , then the solution u of (3) satisfies  $u \in W^{k+2,p}(\Omega)$  and, for some finite C independent of f,  $\|u\|_{W^{k+2,p}(\Omega)} \leq C\|f\|_{W^{k,p}(\Omega)}$ .
- D For the record, we mention some results in lower order regularity theory.

**Theorem.** Let  $\Omega \in C^{1,1}$  and  $1 . For <math>F \in L^p(\Omega; \mathbb{R}^N)$ , the equation

$$-\Delta u = \operatorname{div} F \text{ in } \mathscr{D}'(\Omega)$$

has a unique solution  $u \in W^{1,p}_0(\Omega)$ . In addition, with some finite constant C independent of F, we have the estimate  $\|\nabla u\|_p \leq C\|F\|_p$ .

**Theorem** (Stampacchia) Let  $\Omega \in C^{1,1}$ . For  $f \in L^1(\Omega)$ , the equation

$$-\Delta u = f \text{ in } \mathscr{D}'(\Omega)$$

has a unique solution  $u \in W^{1,1}_0(\Omega)$ . Moreover, this u satisfies  $u \in \cap_{1 \le p < N/(N-1)} W^{1,p}_0(\Omega)$  and, with finite constants  $C_p$  independent of f,

$$\|\nabla u\|_p \le C_p \|f\|_1, \ \forall \ 1 \le p < \frac{N}{N-1}.$$

Useful reference: [9, Section 4.1]

# Big picture of the proofs of Theorems A and C

#### I. Preliminaries

- (a) Localization of the problem.
- (b) The effects of the change of coordinates: equation, traces.
- (c) Equivalence of norms. Reduction to local estimates.
- (d) Choice of adapted neighborhoods of points of  $\partial\Omega$ .

## II. $L^2$ theory

- (a) Interior estimates.
- (b) Boundary estimates via Nirenberg's quotient method.

#### III. $L^p$ , p > 2, theory

- (a) Interior estimates via Calderón-Zygmund theory. Induction principle.
- (b) Boundary estimates. Reflection and contraction principles.

#### IV. $L^p$ , p < 2, theory

- (a) Uniqueness via duality.
- (b) A priori estimates via uniqueness.
- (c) Existence via a priori estimates.

## V. Higher order regularity by induction

## (f) A glimpse of the $C^{\alpha}$ regularity theory

Useful reference: [4, Lemma 4.4, Theorem 6.14, Theorem 6.19]. For the record:

**Theorem (** $C^{\alpha}$  **regularity)** (Kellogg) Let  $0 < \alpha < 1$ ,  $k \geq 0$ ,  $\Omega \in C^{k+2,\alpha}$ . If  $f \in C^{k,\alpha}(\overline{\Omega})$ , then the solution of (3) satisfies  $u \in C^{k+2,\alpha}(\overline{\Omega})$ . In addition, for some finite C independent of f,  $\|u\|_{C^{k+2,\alpha}(\overline{\Omega})} \leq C\|f\|_{C^{k,\alpha}(\overline{\Omega})}$ .

**Lemma (Hölder estimates for the Newtonian potential)** (Korn) Let  $0 < \alpha < 1$ . If  $f \in C_c^{\alpha}(\mathbb{R}^N)$  and u := E \* f, then, for some finite C independent of f,

$$\left| D^2 u \right|_{C^{\alpha}(\mathbb{R}^N)} \le C|f|_{C^{\alpha}(\mathbb{R}^N)}.$$

#### (g) Power growth nonlinearities. Bootstrap

Useful reference: [8, Section 3.3.2]. In what follows, we assume that  $N \geq 3$ .

Let  $f: \Omega \times \mathbb{R} \to \mathbb{R}$  be a measurable function satisfying

$$|f(x,t)| \le C(1+|t|^p), \, \forall x \in \Omega, \, \forall t \in \mathbb{R}.$$

Let *u* satisfy

$$u \in H^1_{loc}(\Omega), x \mapsto f(x, u(x)) \in L^1_{loc}(\Omega)$$
  
 $-\Delta u = f(x, u(x)) \text{ in } \mathscr{D}'(\Omega).$ 

- $oxed{\mathbb{A}}$  **Exercise.** Assume that  $p<\dfrac{N+2}{N-2}$ . Then  $u\in W^{2,r}_{loc}(\Omega)$ ,  $\forall\,r<\infty$ .

Moreover, if  $u \in H^1_{loc}(\Omega)$  satisfies

$$-\Delta u = a(x)u + b(x), \text{ with } a \in L^{N/2}_{loc}(\Omega), \, b \in L^{\infty}_{loc}(\Omega),$$

then  $u \in L^r_{loc}(\Omega), \forall r < \infty$ .

**Exercise.** Let  $p > \frac{N+2}{N-2}$ . Prove that the equation  $-\Delta u = |u|^p$  has a locally unbounded solution  $u \in H^1 \cap L^p(B_1(0))$ , of the form  $u(x) = \lambda |x|^{-\alpha}$ , for appropriate constants  $\lambda, \alpha > 0$ .

## (h) A glimpse of the De Giorgi regularity theory

Useful references: [4, Sections 8.5–8.9], [5, Chapter 4]. For the record:

A Theorem (local boundedness; Stampacchia, Ladyzhenskaya, Uraltseva, Trudinger,...) Let A=A(x) be uniformly elliptic in  $\Omega:=B_1(0)$ . Let  $u\in H^1(\Omega)$  satisfy  $-\operatorname{div}(A\nabla u)=f\in L^p(\Omega)$ , where  $p>\frac{N}{2}$ . Then  $u\in L^\infty_{loc}(\Omega)$  and, with a finite constant depending only on 0< R<1 and p,

$$||u||_{L^{\infty}(B_R(0))} \le C(||f||_{L^q(\Omega)} + ||u||_{L^1(\Omega)}).$$

B **Theorem** (local  $C^{\alpha}$  regularity; **De Giorgi**, Nash, Ladyzhenskaya, Uraltseva, **Moser**,...) There exists some  $0<\alpha<1$  depending only on p and the ellipticity constants of A such that the above u belongs to  $C^{\alpha}_{loc}(\Omega)$  and satisfies, with a finite constant C depending only on R and p

$$|u(x) - u(y)| \le C(||f||_{L^{q}(\Omega)} + ||u||_{L^{1}(\Omega)}), \forall x, y \in B_{R}(0).$$

## (i) Wente estimates. Compensation phenomena

Useful references: [1], [2], [7, Section 10.3]

 $oxed{A}$  **Theorem** (Wente) Let  $\Omega \in C^{1,1}$  be a bounded domain in  $\mathbb{R}^2$ , and let  $F \in H^1(\Omega; \mathbb{R}^2)$ . Then the problem

$$\begin{cases} -\Delta u = \det(JF) & \text{in } \Omega \\ u = 0 & \text{on } \partial\Omega \end{cases}$$

has a (unique) weak solution  $u \in H^1_0(\Omega)$ . In addition, we have  $u \in C(\overline{\Omega})$  and, for some finite constant independent of F, we have the *Wente estimates* 

$$\|u\|_{\infty} + \|\nabla u\|_2 \le C\|\nabla F\|_2.$$

B For the record:

**Theorem** (Fefferman, Stein, Coifman, Lions, Meyer, Semmes) If  $F \in W^{1,N}_c(\mathbb{R}^N;\mathbb{R}^N)$ , and we set  $u := E * [\det(JF)]$ , then  $D^2u \in L^1(\mathbb{R}^N)$  and, with a finite constant independent of F and of its support,

$$\left\|D^2 u\right\|_1 \le C \|\nabla F\|_N.$$

# References

[1] Haïm Brezis and Jean-Michel Coron. Multiple solutions of *H*-systems and Rellich's conjecture. *Comm. Pure Appl. Math.*, 37(2):149–187, 1984.

- [2] Ronald Coifman, Pierre-Louis Lions, Yves Meyer, and Stephen Semmes. Compensated compactness and Hardy spaces. *J. Math. Pures Appl.* (9), 72(3):247–286, 1993.
- [3] Lawrence C. Evans and Ronald F. Gariepy. *Measure theory and fine properties of functions*. Studies in Advanced Mathematics. CRC Press, Boca Raton, FL, 1992.
- [4] David Gilbarg and Neil S. Trudinger. Elliptic partial differential equations of second order, volume 224 of Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin, second edition, 1983.
- [5] Qing Han and Fanghua Lin. *Elliptic partial differential equations*, volume 1 of *Courant Lecture Notes in Mathematics*. New York University, Courant Institute of Mathematical Sciences, New York; American Mathematical Society, Providence, RI, 1997.
- [6] Lars Hörmander. The analysis of linear partial differential operators. I, volume 256 of Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin, second edition, 1990. Distribution theory and Fourier analysis.
- [7] Petru Mironescu. Fine properties of functions: an introduction. http://math.univ-lyon1.fr/~mironescu/resources/introduction\_fine\_properties\_functions\_2005.pdf, 2005.
- [8] Petru Mironescu. Sobolev spaces. Elliptic equations (Partial lecture notes). http://math.univ-lyon1.fr/~mironescu/resources/sobolev\_spaces\_elliptic\_equations\_2010.pdf, 2010.
- [9] Augusto C. Ponce. *Elliptic PDEs, measures and capacities*, volume 23 of *EMS Tracts in Mathematics*. European Mathematical Society (EMS), Zürich, 2016. From the Poisson equations to nonlinear Thomas-Fermi problems.
- [10] James Serrin. Pathological solutions of elliptic differential equations. *Ann. Scuola Norm. Sup. Pisa Cl. Sci.* (3), 18:385–387, 1964.