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On very weak solutions of a class of nonlinear elliptic systems

MENITA CAROZZA, ANTONIA PASSARELLI DI NAPOLI*

Abstract. In this paper we prove a regularity result for very weak solutions of equations of the type $-\operatorname{div} A(x, u, Du) = B(x, u, Du)$, where A, B grow in the gradient like t^{p-1} and $B(x, u, Du)$ is not in divergence form. Namely we prove that a very weak solution $u \in W^{1,r}$ of our equation belongs to $W^{1,p}$. We also prove global higher integrability for a very weak solution for the Dirichlet problem

$$\begin{cases} -\operatorname{div} A(x, u, Du) = B(x, u, Du) & \text{in } \Omega, \\ u - u_o \in W^{1,r}(\Omega, \mathbb{R}^m). \end{cases}$$

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1. Introduction

Let us consider equations of the type

$$(1.1) \quad -\operatorname{div} A(x, u, Du) = B(x, u, Du),$$

where $x \in \Omega$, a bounded open subset of \mathbb{R}^n , $n \geq 2$, $u : \Omega \rightarrow \mathbb{R}^m$, $m \geq 1$ and $A : \Omega \times \mathbb{R}^m \times \mathbb{R}^{mn} \rightarrow \mathbb{R}$ and $B : \Omega \times \mathbb{R}^m \times \mathbb{R}^{mn} \rightarrow \mathbb{R}^n$ are Carathéodory functions such that

$$(H1) \quad |A(x, u, z)| \leq c_1 + c_2|u|^{p-1} + c_3|z|^{p-1},$$

$$(H2) \quad \langle A(x, u, z), z \rangle \geq |z|^p - c_4|u|^p - c_5$$

and

$$(H3) \quad |B(x, u, z)| \leq c_6 + c_7|u|^{p-1} + c_8|z|^{p-1},$$

where c_i , $i = 1, \dots, 8$, and c are positive constants.

The previous assumptions allow us to give the following

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Definition 1.1. A mapping $u \in W_{loc}^{1,r}(\Omega, \mathbb{R}^m)$, $\max\{1, p - 1\} \leq r < p$, is called a very weak solution of the equation (1.1) if

$$\int_{\Omega} [A(x, u, Du)D\Phi - B(x, u, Du)\Phi] dx = 0$$

for all $\Phi \in W^{1, \frac{r}{r-p+1}}(\Omega, \mathbb{R}^m)$ with compact support.

The main result is the following

Theorem 1.2. Let the assumptions (H1)–(H3) hold. Then there exists an exponent $r_1 = r_1(m, n, p)$, $\max\{1, p - 1\} < r_1 < p$, such that if $u \in W_{loc}^{1,r}(\Omega, \mathbb{R}^m)$, $r_1 \leq r < p$, is a very weak solution of the equation (1.1), then $u \in W_{loc}^{1,p}(\Omega, \mathbb{R}^m)$.

The theory of very weak solutions of equations of type (1.1) with the right hand-side in divergence form has been initiated by T. Iwaniec and C. Sbordone in [IS]. For that type of equations they proved that if r is sufficiently close to p , then a very weak solution really is a solution (see [I], [IS]). The main tool they used is the Hodge decomposition and later other authors used the same technique to approach similar problems (see [GLS], [M1]). In our case (the right hand-side of (1.1) is not in divergence form) the Hodge decomposition seems to be not useful. In proving Theorem 1.2 we follow the techniques of Lewis (see [Le], [M2]) using the theory about the Hardy-Littlewood maximal function and the A_p -weights. A fundamental tool in our proof is the choice of a suitable test function, involving level sets of maximal function defined by using a Lemma due to Acerbi and Fusco (see [AF] and Lemma 2.5 below). Another fundamental tool is a well known Hedberg estimate (see [H] and Lemma 2.6 below).

Remark 1.3. With the same techniques we can reobtain Theorem 1.2 for equations of the following type

$$-\operatorname{div}(w(x) A(x, u, Du)) = w(x) B(x, u, Du)$$

with $w(x)$ an A_p -weight (see [Mu] and Definition 2.1).

Remark 1.4. Note that the Euler-Lagrange system of the functional

$$(1.2) \quad I(u) = \int_{\Omega} [|Du|^p + |u|^p + a(x)] dx$$

is of type (1.1). Then Theorem 1.2 says also that a weak minimum of the functional (1.2) (see [IS], [M2]) really is a minimum. Instead for the general functional

$$I(u) = \int_{\Omega} f(x, u, Du) dx,$$

where f grows as $|Du|^p$, the Euler-Lagrange system has the right hand-side not in divergence form but growing with respect to the gradient as t^p . So that, unfortunately, Theorem 1.2 does not recover the previous general case.

Moreover, we consider the boundary value problem

$$(1.3) \quad \begin{cases} -\operatorname{div} A(x, u, Du) = B(x, u, Du) & \text{in } \Omega \\ u - u_o \in W^{1,r}(\Omega, \mathbb{R}^m), \end{cases}$$

where Ω is a bounded open subset of \mathbb{R}^n with Lipschitz boundary and A and B verify the assumptions (H1)–(H3). We will prove the global higher integrability of Du , with u solution of the problem (1.3). More precisely, we will prove the following:

Theorem 1.5. *Let (H1)–(H3) hold and assume $u_o \in W^{1,p}(\Omega, \mathbb{R}^m)$. Then there exists an exponent $r_1 = r_1(m, n, p), \max\{1, p - 1\} < r_1 < p$ such that if $u \in W^{1,r}(\Omega, \mathbb{R}^m)$, $r_1 \leq r < p$, is a very weak solution of the Dirichlet problem (1.3), then $u \in W^{1,p}(\Omega, \mathbb{R}^m)$.*

2. Preliminaries

In this section we introduce notations, definitions and preliminary results.

Let $B(x, r) = \{y \in \mathbb{R}^n : |y - x| < r\}$ and $|B(x, r)|$ denote its Lebesgue measure. For a measurable function f on \mathbb{R}^n we set

$$f_{x,r} = \frac{\int_{B(x,r)} |f(y)| dy}{|B(x,r)|} = \frac{1}{|B(x,r)|} \int_{B(x,r)} |f(y)| dy.$$

Denote the Hardy-Littlewood maximal function of f by

$$Mf(x) = \sup_{r>0} \int_{B(x,r)} |f(y)| dy$$

and set

$$M^k f(x) = M^{k-1}(Mf)(x) \quad \text{for } k \geq 2.$$

Definition 2.1. For $1 < p < \infty$, we say that a nonnegative measurable function $a \in L^1_{loc}(\mathbb{R}^n)$ is in the Muckenhoupt class A_p , or is an A_p -weight if and only if the quantity

$$A_p(a) = \sup_{x \in \mathbb{R}^n, r > 0} \left(\int_{B(x,r)} a \right) \left(\int_{B(x,r)} a^{-\frac{1}{p-1}} \right)^{p-1}$$

is finite.

Now let us list some lemmas useful in the sequel.

Lemma 2.2. *Let $1 < p < \infty$. There exists a positive constant $c = c(n, p)$ such that for any $0 < 2\delta < p - 1$, the function $(Mf)^{-\delta}$ is an A_p -weight and the quantity $A_p((Mf)^{-\delta})$ is less or equal to c for all $f \in L^1(\mathbb{R}^n)$, $f \neq 0$.*

For the proof see [Do], [Le] and [T].

We also recall the following well known theorem about A_p -weights (see [Mu])

Theorem 2.3. *For $1 < p < \infty$ and $a \in A_p$, there exists a positive constant $c = c(p, n, A_p(a))$ such that*

$$\int_{\mathbb{R}^n} a(x)(Mf(x))^p dx \leq c \int_{\mathbb{R}^n} a(x)|f(x)|^p dx$$

for all $f \in L^p(\mathbb{R}^n, a)$.

Moreover we will use the following lemmas.

Lemma 2.4. *Let $1 < p < \infty$, $x_0 \in \mathbb{R}^n$, $r > 0$ and $B = B(x_0, r)$. If $f \in W^{1,p}(B)$ then there exists $c = c(n, p)$ such that for any $x \in B$*

$$|f(x) - f_{x_0,r}| \leq c r M(|Df|_{\chi_B})(x),$$

where χ_B is the characteristic function of B .

Lemma 2.5. *Let $\lambda > 0$, $1 < q < \infty$, $x_0 \in \mathbb{R}^n$ and $r > 0$. Suppose $f \in W^{1,q}(\mathbb{R}^n)$, $\text{supp } f \subset B(x_0, r)$ and*

$$F(\lambda) = \{x : M(|Df|)(x) \leq \lambda\} \cap B(x_0, 2r) \neq \emptyset.$$

Then $f|_{F(\lambda)}$ has an extension to \mathbb{R}^n , denoted by $v = v(\cdot, \lambda)$, such that

- (i) $v = f$ on $F(\lambda)$,
- (ii) $\text{supp } v \subset B(x_0, 2r)$,
- (iii) $v \in W^{1,\infty}(\mathbb{R}^n)$ with $\|v\|_{\infty} \leq c \lambda r$ and $\|Dv\|_{\infty} \leq c \lambda$.

PROOF: See [AF] and [Le]. □

The following lemma is a result due to Hedberg (see [H]).

Lemma 2.6. *Let u be a function in $W_0^{1,p}(\Omega)$ and Ω a bounded open subset of \mathbb{R}^n . Set*

$$I(|Du|)(x) = \int_{\Omega} |Du|(y)|x - y|^{1-n} dy.$$

Then, the following estimate holds

$$u(x) \leq c I(|Du|)(x) \leq c M(|Du|)(x) \text{ a.e.}$$

where c is a positive constant depending on the dimension n and on the Lebesgue measure of Ω .

PROOF: See [H] and [GT]. □

Finally, we need the theorem (see [G] and [Gi])

Theorem 2.7. *Let $R > 0$, $q > 1$ and $g \in L^q(B(x_0, R))$ be such that*

$$\int_{B(x, \frac{r}{8})} |g|^q dx \leq c \left(\int_{B(x, r)} |g| dx \right)^q + \vartheta \int_{B(x, r)} |g|^q dx + \tilde{c}$$

for $0 < \vartheta < 1$ and $x \in B(x_0, R/2)$, $0 < r \leq R/8$.

Then there exists $c' = c'(n, \vartheta, c, q)$ and $\eta = \eta(n, \vartheta, c, q) > 0$ such that if $\tau = q(1 + \eta)$ then

$$\left(\int_{B(x, R/4)} |g|^\tau dx \right)^{\frac{1}{\tau}} \leq c' \left(\int_{B(x, R/2)} |g|^q dx \right)^{1/q} + \tilde{c}.$$

3. Main results

Proof of Theorem 1.2. Let $B = B(x_0, R) \subset \Omega$ for some $R \leq 1$. For fixed $y_0 \in B(x_0, R/2)$ and $0 < \rho < R/8$, let $B_\rho = B(y_0, \rho)$ and $\varphi \in C_0^\infty(B_{2\rho})$ be such that $\varphi = 1$ on B_ρ , $0 \leq \varphi \leq 1$ on $B_{2\rho}$ and $|D\varphi| \leq c \rho^{-1}$.

With $u_{4\rho} = \int_{B_{4\rho}} u(x) dx$, we set $\tilde{u} = (u - u_{4\rho})\varphi$, $E(\lambda) = \{x \in \mathbb{R}^n : M(|D\tilde{u}|) \leq \lambda\}$ and $F_\lambda = E_\lambda \cap B_{4\rho}$.

Since $\text{supp } \tilde{u} \subset B_{2\rho}$, we observe that for $x \in \mathbb{R}^n - B_{3\rho}$

$$(3.1) \quad M(|D\tilde{u}|)(x) \leq c \rho^{-n} \int_{B_{2\rho}} |D\tilde{u}|(y) dy,$$

where c is a constant depending only on the dimension n , and setting

$$\lambda_0 = c \rho^{-n} \int_{B_{2\rho}} |D\tilde{u}|(y) dy,$$

$F(\lambda)$ is not empty for $\lambda > \lambda_0$ and thanks to Lemma 2.5 we can extend the function $\tilde{u}|_{F(\lambda)}$ to whole \mathbb{R}^n .

Let v be the extension of $\tilde{u}|_{F(\lambda)}$. v satisfies the conditions (i)–(iii) (see Lemma 2.5) so that we can consider v as a particular test function in Definition 1.1. By (H1) and (H3) we get

$$\begin{aligned} & \int_{F(\lambda)} [A(x, u, Du) D\tilde{u} - B(x, u, Du) \tilde{u}] dx \\ &= \int_{B_{4\rho} - F(\lambda)} [B(x, u, Du) v - A(x, u, Du) Dv] dx \\ &\leq c \lambda \int_{B_{4\rho} - F(\lambda)} [|Du|^{p-1} + |u|^{p-1} + 1] + \rho[|Du|^{p-1} + |u|^{p-1} + 1] dx. \end{aligned}$$

Multiplying both sides of the previous inequality by $\lambda^{-(1+\delta)}$, where $\delta = p - r$ will be chosen at the end of the proof, and integrating from λ_0 to $+\infty$, we have

$$\begin{aligned}
 (3.2) \quad & \int_{\lambda_0}^{+\infty} \lambda^{-(1+\delta)} d\lambda \int_{B_{4\rho}} [A(x, u, Du) D\tilde{u} - B(x, u, Du) \tilde{u}] \chi_{\{M(|D\tilde{u}|) \leq \lambda\}} dx \\
 & \leq c \int_{\lambda_0}^{+\infty} \lambda^{-\delta} d\lambda \int_{B_{4\rho-F(\lambda)}} [(|Du|^{p-1} + |u|^{p-1} + 1) + \rho(|Du|^{p-1} + |u|^{p-1} + 1)] dx.
 \end{aligned}$$

Interchanging the order of integration, the left hand side of (3.2) becomes

$$\begin{aligned}
 (3.3) \quad & \int_{B_{4\rho-E(\lambda_0)}} [A(x, u, Du) D\tilde{u} - B(x, u, Du) \tilde{u}] dx \int_{M(|D\tilde{u}|)}^{+\infty} \lambda^{-(1+\delta)} d\lambda \\
 & + \int_{\lambda_0}^{+\infty} \lambda^{-(1+\delta)} d\lambda \int_{E(\lambda_0)} [A(x, u, Du) D\tilde{u} - B(x, u, Du) \tilde{u}] dx \\
 & = \frac{1}{\delta} \int_{B_{4\rho-E(\lambda_0)}} [A(x, u, Du) D\tilde{u} - B(x, u, Du) \tilde{u}] M(|D\tilde{u}|)^{-\delta} dx \\
 & + \frac{\lambda_0^{-\delta}}{\delta} \int_{E(\lambda_0)} [A(x, u, Du) D\tilde{u} - B(x, u, Du) \tilde{u}] dx \\
 & \equiv \frac{1}{\delta} J_1 + \frac{\lambda_0^{-\delta}}{\delta} J_2.
 \end{aligned}$$

Let us recall that $\text{supp } \tilde{u} \subset B_{2\rho}$, $\tilde{u} = u$ on B_ρ and $B_{4\rho} - E(\lambda_0) = B_{4\rho} - F(\lambda_0)$, so we have

$$\begin{aligned}
 (3.4) \quad J_1 &= \int_{B_{4\rho}} [A(x, u, Du)] D\tilde{u} - B(x, u, Du) \tilde{u}] M(|D\tilde{u}|)^{-\delta} dx \\
 & - \int_{F(\lambda_0)} [A(x, u, Du)] D\tilde{u} - B(x, u, Du) \tilde{u}] M(|D\tilde{u}|)^{-\delta} dx \\
 & = \int_{B_{2\rho-B_\rho}} [A(x, u, Du) D\tilde{u} - B(x, u, Du) \tilde{u}] M(|D\tilde{u}|)^{-\delta} dx \\
 & - \int_{F(\lambda_0)} [A(x, u, Du) D\tilde{u} - B(x, u, Du) \tilde{u}] M(|D\tilde{u}|)^{-\delta} dx \\
 & + \int_{B_\rho} [A(x, u, Du) Du - B(x, u, Du) u] M(|D\tilde{u}|)^{-\delta} dx.
 \end{aligned}$$

By (3.2), (3.3) and (3.4) we obtain

$$\begin{aligned}
 & \frac{1}{\delta} \int_{B_\rho} [A(x, u, Du) Du - B(x, u, Du) u] M(|D\tilde{u}|)^{-\delta} dx \\
 & \leq \frac{1}{\delta} \int_{F(\lambda_0)} [A(x, u, Du) D\tilde{u} - B(x, u, Du) \tilde{u}] M(|D\tilde{u}|)^{-\delta} dx
 \end{aligned}$$

$$\begin{aligned}
 & + \frac{1}{\delta} \int_{B_{2\rho} - B_\rho} [B(x, u, Du) \tilde{u} - A(x, u, Du) D\tilde{u}] M(|D\tilde{u}|)^{-\delta} dx \\
 & + \frac{\lambda_0^{-\delta}}{\delta} \int_{E(\lambda_0) \cap B_{2\rho}} [B(x, u, Du) \tilde{u} - A(x, u, Du) D\tilde{u}] dx \\
 & + c \int_{\lambda_0}^{+\infty} \lambda^{-\delta} d\lambda \int_{B_{4\rho} - F(\lambda)} [|Du|^{p-1} + |u|^{p-1} + 1] dx.
 \end{aligned}$$

Moreover, since $\lambda_0^{-\delta} \leq M(|D\tilde{u}|)^{-\delta}$ on $E(\lambda_0)$, using (H1),(H2),(H3) and multiplying by δ we obtain

$$\begin{aligned}
 & \int_{B_\rho} (|Du|^p) M(|D\tilde{u}|)^{-\delta} dx \\
 & \leq c \int_{E(\lambda_0) \cap B_{2\rho}} |(D\tilde{u} + \tilde{u})| (|Du|^{p-1} + |u|^{p-1} + 1) M(|D\tilde{u}|)^{-\delta} dx \\
 & + c \int_{B_{2\rho} - B_\rho} (|D\tilde{u}| |Du|^{p-1} + |D\tilde{u}| |u|^{p-1} + |D\tilde{u}|) M(|D\tilde{u}|)^{-\delta} dx \\
 & + c \int_{B_{2\rho}} (|\tilde{u}| |Du|^{p-1} + |\tilde{u}| |u|^{p-1} + |\tilde{u}| + c) M(|D\tilde{u}|)^{-\delta} dx \\
 & + c\delta \int_{\lambda_0}^{+\infty} \lambda^{-\delta} d\lambda \int_{B_{4\rho}} (|Du|^{p-1} + |u|^{p-1} + 1) \chi_{\{M(|D\tilde{u}) > \lambda\}} dx.
 \end{aligned}$$

We write the previous relation as

$$(3.5) \quad I_0 \leq c[I_1 + I_2 + I_3] + c\delta I_4.$$

To simplify the presentation we will estimate the integrals $I_i, i = 1, 2, 3, 4$ at the end of this section.

Conclusion.

By the estimates of the integrals I_i below, we get

$$\begin{aligned}
 (3.6) \quad I_0 & \leq c \left(\eta^{1-\delta} + \delta^{1-\delta} + \frac{\delta}{1-\delta} \right) \int_{B_{4\rho}} |Du|^{p-\delta} dx \\
 & + c(\eta^{1-p} + \eta^{\frac{1}{1-p}} + \delta^{-\delta}) \rho^n \left(\int_{B_{4\rho}} |Du|^t \right)^{\frac{p-\delta}{t}} \\
 & + c\delta^{-\delta} \int_{B_{2\rho} \setminus B_{\frac{\rho}{2}}} |Du|^{p-\delta} dx + c\rho^n.
 \end{aligned}$$

Observe that by Lemma 2.4

$$|u(x) - u_{4\rho}| \leq c\rho[M(|Du|\chi_{B_{4\rho}})] \text{ for any } x \in B_{4\rho}$$

and then

$$(3.7) \quad |D\tilde{u}| \leq |Du| + c[M(|Du|\chi_{B_{4\rho}})].$$

Since $\tilde{u} = u$ on B_ρ , we see that for $x \in B_{\frac{\rho}{2}}$

$$\begin{aligned} M(|D\tilde{u}|) &\leq M(|Du|\chi_{B_\rho}) + c \int_{B_{4\rho}} |D\tilde{u}| \, dx \\ &\leq M(|Du|\chi_{B_\rho}) + c \int_{B_{4\rho}} [M(|Du|\chi_{B_{4\rho}})] \, dx. \end{aligned}$$

On the other hand, setting

$$H = \{x \in B_{\frac{\rho}{2}} : M(|Du|\chi_{B_\rho})(x) \geq c \int_{B_{4\rho}} M(|Du|\chi_{B_{4\rho}})(x) \, dx\}$$

we have

$$M(|D\tilde{u}|)(x) \leq cM(|Du|\chi_{B_\rho})(x) \quad \text{on } H.$$

Then

$$\begin{aligned} &\int_{B_\rho} |Du|^p M(|D\tilde{u}|)^{-\delta} \geq c \int_{B_\rho} M(|Du|\chi_{B_\rho})^p M(|D\tilde{u}|)^{-\delta} \\ &\geq c \int_H M(|Du|\chi_{B_\rho})^p M(|D\tilde{u}|)^{-\delta} \geq c \int_H M(|Du|\chi_{B_\rho})^p M(|Du|\chi_{B_\rho})^{-\delta} \, dx \\ &= c \int_{B_{\frac{\rho}{2}}} M(|Du|\chi_{B_\rho})^{p-\delta} \, dx - c \int_{B_{\frac{\rho}{2}} \setminus H} M(|Du|\chi_{B_\rho})^{p-\delta} \, dx \\ &\geq c \int_{B_{\frac{\rho}{2}}} |Du|^{p-\delta} - c\rho^n \left(\int_{B_{4\rho}} M(|Du|\chi_{B_{4\rho}}) \, dx \right)^{p-\delta} \\ &\geq c \int_{B_{\frac{\rho}{2}}} |Du|^{p-\delta} - c\rho^n \left(\int_{B_{4\rho}} M(|Du|\chi_{B_{4\rho}})^t \, dx \right)^{\frac{p-\delta}{t}} \\ &\geq c \int_{B_{\frac{\rho}{2}}} |Du|^{p-\delta} - c\rho^n \left(\int_{B_{4\rho}} |Du|^t \, dx \right)^{\frac{p-\delta}{t}}, \end{aligned}$$

where we applied Lemma 2.2 and Muckenhoupt's Theorem in the first and last inequality, in previous estimate. Since we will apply Sobolev-Poincaré inequality in the estimates of I_i , we have to choose $(p - \delta)_* \leq t \leq p - \delta$, where as usual $(p - \delta)_* = \frac{n(p-\delta)}{n+p-\delta}$. Then we have

$$(3.8) \quad \begin{aligned} I_0 &= \int_{B_\rho} |Du|^p M(|D\tilde{u}|)^{-\delta} \\ &\geq c \int_{B_{\frac{\rho}{2}}} |Du|^{p-\delta} - c\rho^n \left(\int_{B_{4\rho}} |Du|^t \, dx \right)^{\frac{p-\delta}{t}}. \end{aligned}$$

From inequalities (3.6) and (3.8) it follows that

$$\begin{aligned} & \int_{B_{\frac{\rho}{2}}} |Du|^{p-\delta} dx \\ & \leq c \left(\eta^{1-\delta} + \delta^{1-\delta} + \frac{\delta}{1-\delta} \right) \int_{B_{4\rho}} |Du|^{p-\delta} dx \\ & \quad + c(\eta^{1-p} + \delta^{-\delta} + \eta^{\frac{1}{1-p}}) \rho^n \left(\int_{B_{4\rho}} |Du|^t \right)^{\frac{p-\delta}{t}} \\ & \quad + c\delta^{-\delta} \int_{B_{2\rho} \setminus B_{\frac{\rho}{2}}} |Du|^{p-\delta} dx + c\rho^n. \end{aligned}$$

Now, applying the ‘‘hole filling’’, we add the quantity

$$c \delta^{-\delta} \int_{B_{\frac{\rho}{2}}} |Du|^{p-\delta} dx$$

to both sides of the previous inequality and we get

$$\begin{aligned} & \int_{B_{\frac{\rho}{2}}} |Du|^{p-\delta} dx \\ & \leq \frac{c}{c\delta^{-\delta} + 1} \left(\eta^{1-\delta} + \delta^{-\delta} + \delta^{1-\delta} + \frac{\delta}{1-\delta} \right) \int_{B_{4\rho}} |Du|^{p-\delta} dx \\ & \quad + \hat{c} \left(\int_{B_{4\rho}} |Du|^t \right)^{\frac{p-\delta}{t}} + \tilde{c}. \end{aligned}$$

Notice that there exist $0 < \delta_1 < 1$ and $0 < \eta_1 < 1$ such that if $0 < \delta < \delta_1$ and $0 < \eta < \eta_1$,

$$\frac{c}{c\delta^{-\delta} + 1} \left(\eta^{1-\delta} + \delta^{-\delta} + \delta^{1-\delta} + \frac{\delta}{1-\delta} \right) \leq \vartheta < 1.$$

From the estimates above we have for $0 < \delta < \delta_1$ and $0 < \eta < \eta_1$

$$\begin{aligned} & \int_{B_{\rho/2}} |Du|^{p-\delta} dx \\ & \leq \vartheta \int_{B_{4\rho}} |Du|^{p-\delta} dx + \hat{c} \left(\int_{B_{4\rho}} |Du|^t dx \right)^{\frac{p-\delta}{t}} + \tilde{c}, \end{aligned}$$

where \hat{c} depends on m, n, p but not on δ .

The result follows from Theorem 2.6 with an argument similar to the one of [GLS].

Now let us estimate the integrals I_i , $i = 1, 2, 3, 4$.

Estimate of I_1 .

$$\begin{aligned}
 I_1 &= \int_{E(\lambda_0) \cap B_{2\rho}} (|D\tilde{u}| + |\tilde{u}|)(|Du|^{p-1} + |u|^{p-1} + 1)M(|D\tilde{u}|)^{-\delta} dx \\
 &\leq c \int_{E(\lambda_0) \cap B_{2\rho}} (|Du|^{p-1} + |u|^{p-1} + 1)M(|D\tilde{u}|)^{1-\delta} dx
 \end{aligned}$$

by Lemma 2.6.

Let us suppose $0 < \eta \leq \frac{1}{2}$ and $|Du| \geq \eta^{-1}\lambda_0$, then at $x \in E(\lambda_0)$ we have

$$(3.9) \quad M(|D\tilde{u}|) \leq \lambda_0 \leq |Du|\eta$$

and, therefore,

$$(3.10) \quad |Du|^{p-1}M(|D\tilde{u}|)^{1-\delta} \leq \eta^{1-\delta}|Du|^{p-\delta}.$$

On the other hand, if $x \in E(\lambda_0)$ and $|Du| < \eta^{-1}\lambda_0$ we get

$$(3.11) \quad |Du|^{p-1}M(|D\tilde{u}|)^{1-\delta} \leq \eta^{1-p}\lambda_0^{p-\delta}.$$

Then by (3.10), (3.11) in $E(\lambda_0) \cap B_{2\rho}$ we have

$$|Du|^{p-1}M(|D\tilde{u}|)^{1-\delta} \leq c(\eta^{1-p}\lambda_0^{p-\delta} + \eta^{1-\delta}|Du|^{p-\delta}).$$

By the definition of λ_0 and formula (3.7), we note that

$$\begin{aligned}
 \eta^{1-p}\lambda_0^{p-\delta} &\leq c \eta^{1-p} \left(\int_{B_{4\rho}} M(|Du|\chi_{B_{4\rho}}) dx \right)^{p-\delta} \\
 (3.12) \quad &\leq c\eta^{1-p} \left(\int_{B_{4\rho}} M(|Du|\chi_{B_{4\rho}})^t dx \right)^{\frac{p-\delta}{t}},
 \end{aligned}$$

where $(p - \delta)_* = \frac{n(p-\delta)}{n+p-\delta} \leq t < p - \delta$. Finally, by the estimates above and the Hardy-Littlewood theorem we get

$$\begin{aligned}
 I_1 &\leq c \eta^{1-\delta} \int_{B_{4\rho}} |Du|^{p-\delta} dx + c \eta^{1-p}\rho^n \left(\int_{B_{4\rho}} |Du|^t dx \right)^{\frac{p-\delta}{t}} \\
 &\quad + \int_{E(\lambda_0) \cap B_{2\rho}} (|u|^{p-1} + 1)M(|D\tilde{u}|)^{1-\delta} dx.
 \end{aligned}$$

On the other hand, for $0 < \eta \leq \frac{1}{2}$ and $|u| \geq \eta^{-1}\lambda_0$, we have for $x \in E(\lambda_0)$

$$|u|^{p-1}M(|D\tilde{u}|)^{1-\delta} \leq |u|^{p-\delta}\eta^{1-\delta}\lambda_0^{\delta-1}M(|D\tilde{u}|)^{1-\delta} \leq \eta^{1-\delta}|u|^{p-\delta}.$$

If $|u| < \eta^{-1}\lambda_0$, we have

$$|u|^{p-1}M(|D\tilde{u}|)^{1-\delta} \leq c\eta^{1-p}\lambda_0^{p-1}\lambda_0^{1-\delta} = c\eta^{1-p}\lambda_0^{p-\delta}.$$

Therefore, by estimate (3.12) above,

$$\begin{aligned} \int_{E(\lambda_0) \cap B_{2\rho}} |u|^{p-1}M(|D\tilde{u}|)^{1-\delta} \\ \leq c\eta^{1-p}\rho^n \left(\int_{B_{4\rho}} |Du|^t dx \right)^{\frac{p-\delta}{t}} + c\eta^{1-\delta} \int_{E(\lambda_0) \cap B_{2\rho}} |u|^{p-\delta} \end{aligned}$$

with $t < p - \delta$. Moreover using Young inequality we have that

$$\begin{aligned} \int_{E(\lambda_0) \cap B_{2\rho}} M(|D\tilde{u}|)^{1-\delta} dx &\leq \int_{B_{4\rho}} M(|D\tilde{u}|)^{1-\delta} dx \\ &\leq c\eta^{1-\delta} \int_{B_{4\rho}} M(|D\tilde{u}|)^{p-\delta} dx + c\eta^{\frac{-(1-\delta)^2}{p-1}} \rho^n \\ &\leq c\eta^{1-\delta} \int_{B_{4\rho}} [M^2(|Du\chi_{B_{4\rho}}|)]^{p-\delta} dx + c\eta^{\frac{1}{1-p}} \rho^n \\ &\leq c\eta^{1-\delta} \int_{B_{4\rho}} |Du|^{p-\delta} dx + c\eta^{\frac{1}{1-p}} \rho^n. \end{aligned}$$

Therefore

$$(3.13) \quad I_1 \leq c\eta^{1-p}\rho^n \left(\int_{B_{4\rho}} |Du|^t dx \right)^{\frac{p-\delta}{t}} + c\eta^{1-\delta} \int_{B_{4\rho}} |Du|^{p-\delta} dx + c\eta^{\frac{1}{1-p}} \rho^n.$$

Estimate of I_2 .

We have now to estimate the integral

$$\begin{aligned} (3.14) \quad I_2 &\leq \int_{B_{2\rho} \setminus B_\rho} |D\tilde{u}||Du|^{p-1}M(|D\tilde{u}|)^{-\delta} dx \\ &+ \int_{B_{2\rho} \setminus B_\rho} |D\tilde{u}||u|^{p-1}M(|D\tilde{u}|)^{-\delta} dx \\ &+ \int_{B_{2\rho} \setminus B_\rho} |D\tilde{u}|M(|D\tilde{u}|)^{-\delta} dx = c(J + JJ + JJJ). \end{aligned}$$

Let D_1 be the set of all $x \in B_{2\rho} \setminus B_\rho$ such that

$$M(|D\tilde{u}|)(x) \leq \delta M(|Du|_{\chi_{B_{4\rho}}})(x)$$

and set $D_2 = (B_{2\rho} - B_\rho) - D_1$. Then

$$\begin{aligned} J &\leq \int_{D_1} |D\tilde{u}| |Du|^{p-1} M(|D\tilde{u}|)^{-\delta} dx + \int_{D_2} |\varphi| |Du|^p M(|D\tilde{u}|)^{-\delta} dx \\ &\quad + \frac{c}{\rho} \int_{D_2} |u - u_{4\rho}| |Du|^{p-1} M(|D\tilde{u}|)^{-\delta} dx. \end{aligned}$$

Next, from the definition of D_1 and the Hardy-Littlewood maximal theorem, we get

$$\begin{aligned} &\int_{D_1} |D\tilde{u}| |Du|^{p-1} M(|D\tilde{u}|)^{-\delta} dx \\ &\leq \int_{D_1} M(|D\tilde{u}|)^{1-\delta} |Du|^{p-1} dx \leq c\delta^{1-\delta} \int_{B_{4\rho}} |Du|^{p-\delta} dx. \end{aligned}$$

On the other hand, since $M(|Du|_{\chi_{B_{4\rho}}})(x) \geq (|Du|_{\chi_{B_{4\rho}}})(x)$, we have

$$\begin{aligned} &\int_{D_2} |\varphi| |Du|^p M(|D\tilde{u}|)^{-\delta} dx \\ &\leq \delta^{-\delta} \int_{D_2} |Du|^{p-\delta} dx \leq \delta^{-\delta} \int_{B_{2\rho}-B_\rho} |Du|^{p-\delta} dx. \end{aligned}$$

Finally, by Young's inequality, we obtain

$$\begin{aligned} &\int_{D_2} \frac{|u - u_{4\rho}|}{\rho} |Du|^{p-1} M(|D\tilde{u}|)^{-\delta} dx \leq \delta^{-\delta} \int_{D_2} \frac{|u - u_{4\rho}|}{\rho} |Du|^{p-1-\delta} dx \\ &\leq \delta^{-\delta} \int_{D_2} |Du|^{p-\delta} dx + c \int_{B_{4\rho}} \left(\frac{|u - u_{4\rho}|}{\rho} \right)^{p-\delta} dx \\ &\leq \delta^{-\delta} \int_{B_{2\rho}-B_\rho} |Du|^{p-\delta} dx + c \rho^n \left(\int_{B_{4\rho}} |Du|^t dx \right)^{\frac{p-\delta}{t}}, \end{aligned}$$

where $(p - \delta)_* = \frac{n(p-\delta)}{n+p-\delta} \leq t < p - \delta$.

Then, by the previous estimates we can conclude that

$$\begin{aligned} (3.15) \quad J &\leq c \delta^{1-\delta} \int_{B_{4\rho}} |Du|^{p-\delta} dx \\ &\quad + c \delta^{-\delta} \int_{B_{2\rho}-B_\rho} |Du|^{p-\delta} dx + c \rho^n \left(\int_{B_{4\rho}} |Du|^t dx \right)^{\frac{p-\delta}{t}}. \end{aligned}$$

To estimate JJ we remark that by Young inequality and (3.7)

$$\begin{aligned}
 JJ &\leq \int_{B_{2\rho} \setminus B_\rho} |u|^{p-1} M(|D\tilde{u}|)^{1-\delta} dx \\
 &\leq c\eta^{1-\delta} \int_{B_{2\rho} \setminus B_\rho} M(|D\tilde{u}|)^{p-\delta} dx + c\eta^{\frac{-(1-\delta)^2}{p-1}} \left(\int_{B_{2\rho} \setminus B_\rho} |u|^{p-\delta} dx \right) \\
 (3.16) \quad &\leq c\eta^{1-\delta} \int_{B_{2\rho} \setminus B_\rho} [M^2(|Du\chi_{B_{4\rho}}|)]^{p-\delta} dx + c\eta^{\frac{1}{1-p}} \left(\int_{B_{2\rho} \setminus B_\rho} |u|^{p-\delta} dx \right) \\
 &\leq c\eta^{1-\delta} \int_{B_{4\rho}} |Du|^{p-\delta} dx + c\eta^{\frac{1}{1-p}} \left(\int_{B_{2\rho} \setminus B_\rho} |u|^{p-\delta} dx \right) \\
 &\leq c\eta^{1-\delta} \int_{B_{4\rho}} |Du|^{p-\delta} dx + c\eta^{\frac{1}{1-p}} \rho^n \left(\int_{B_{4\rho}} |Du|^t dx \right)^{\frac{p-\delta}{t}},
 \end{aligned}$$

where $0 < \eta < \frac{1}{2}$. Arguing as in the previous estimate we have

$$\begin{aligned}
 JJJ &\leq \int_{B_{2\rho} \setminus B_\rho} M(|D\tilde{u}|)^{1-\delta} dx \\
 (3.17) \quad &\leq c\eta^{1-\delta} \int_{B_{2\rho} \setminus B_\rho} M(|D\tilde{u}|)^{p-\delta} dx + c\eta^{\frac{-(1-\delta)^2}{p-1}} \rho^n \\
 &\leq c\eta^{1-\delta} \int_{B_{2\rho} \setminus B_\rho} [M^2(|Du\chi_{B_{4\rho}}|)]^{p-\delta} dx + c\eta^{\frac{1}{1-p}} \rho^n \\
 &\leq c\eta^{1-\delta} \int_{B_{4\rho}} |Du|^{p-\delta} dx + c\eta^{\frac{1}{1-p}} \rho^n.
 \end{aligned}$$

Then from (3.15), (3.16), (3.17) we get

$$\begin{aligned}
 (3.18) \quad I_2 &\leq c(\delta^{1-\delta} + \eta^{1-\delta}) \int_{B_{4\rho}} |Du|^{p-\delta} dx + c\eta^{\frac{1}{1-p}} \rho^n \left(\int_{B_{4\rho}} |Du|^t dx \right)^{\frac{p-\delta}{t}} \\
 &\quad + c\delta^{-\delta} \int_{B_{2\rho} \setminus B_\rho} |Du|^{p-\delta} dx + c\eta^{\frac{1}{1-p}} \rho^n.
 \end{aligned}$$

Estimate of I_3 .

Using Lemma 2.6 and Young’s inequality we have that

$$\begin{aligned}
 I_3 &\leq \int_{B_{2\rho}} (|\tilde{u}||Du|^{p-1} + |\tilde{u}||u|^{p-1} + |\tilde{u}|)M(|D\tilde{u}|)^{-\delta} dx \\
 &\leq \int_{B_{2\rho}} (|\tilde{u}|^{1-\delta}|Du|^{p-1} + |\tilde{u}|^{p-\delta} + |\tilde{u}|^{1-\delta}) dx \\
 (3.19) \quad &\leq c\eta^{1-\delta} \int_{B_{2\rho}} (|D\tilde{u}|)^{p-\delta} dx + c(\eta^{\frac{-(1-\delta)^2}{p-1}} + 1) \left(\int_{B_{2\rho}} |\tilde{u}|^{p-\delta} dx \right) + c\rho^n \\
 &\leq c\eta^{1-\delta} \int_{B_{4\rho}} |Du|^{p-\delta} dx + c(\eta^{\frac{1}{1-p}} + 1) \left(\int_{B_{2\rho}} |u|^{p-\delta} dx \right) + c\rho^n \\
 &\leq c\eta^{1-\delta} \int_{B_{4\rho}} |Du|^{p-\delta} dx + c\eta^{\frac{1}{1-p}} \rho^n \left(\int_{B_{4\rho}} |Du|^t dx \right)^{\frac{p-\delta}{t}} + c\rho^n,
 \end{aligned}$$

where $0 < \eta < \frac{1}{2}$.

Estimate of I_4 .

By using Lemma (2.6) and the Hardy-Littlewood maximal theorem, we get

$$\begin{aligned}
 I_4 &= \int_{B_{4\rho}} |Du|^{p-1} + |u|^{p-1} \left(\int_{\lambda_0}^{M(|D\tilde{u}|)} \lambda^{-\delta} d\lambda \right) dx \\
 (3.20) \quad &\leq \frac{1}{1-\delta} \int_{B_{4\rho}} |Du|^{p-1} M(|D\tilde{u}|)^{1-\delta} dx + \frac{1}{1-\delta} \int_{B_{4\rho}} |u|^{p-1} M(|D\tilde{u}|)^{1-\delta} dx \\
 &\leq \frac{c}{1-\delta} \int_{B_{4\rho}} |Du|^{p-\delta} dx + \frac{c}{1-\delta} \int_{B_{4\rho}} |u|^{p-\delta} dx \\
 &\leq \frac{c}{1-\delta} \int_{B_{4\rho}} |Du|^{p-\delta} dx.
 \end{aligned}$$

Proof of Theorem 1.5. First, let us remark that we have only to prove the regularity near the boundary $\partial\Omega$, since the local higher integrability result has been proved in Theorem 1.2. For $z \in \mathbb{R}^n$, let us introduce the following notations:

$$\begin{aligned}
 Q_R(z) &= \{x \in \mathbb{R}^n : |x_i - z_i| < R, i = 1, \dots, n\}, \\
 Q_R^+(z) &= \{x \in Q_R(z) : x_n > 0\}, \\
 Q_R^-(z) &= \{x \in Q_R(z) : x_n < 0\}, \\
 \Gamma_R(z) &= \{x \in Q_R(z) : x_n = 0\}.
 \end{aligned}$$

The compactness of $\bar{\Omega}$ implies that it is possible to recover $\partial\Omega$ with a finite number of neighborhoods V of its points. For every such neighborhood V , there exists a Lipschitz continuous function G , with Lipschitz inverse, such that

$$G(V) = Q_1(0), \quad G(V \cap \Omega) = Q_1^+(0), \quad G(V \cap \mathbb{R}^n \setminus \bar{\Omega}) = Q_1^-(0), \quad G(V \cap \partial\Omega) = \Gamma_1(0).$$

Setting $\bar{u}(y) = u(G^{-1}(y))$, it is standard to prove that \bar{u} solves the equation

$$\int_{Q^+} \mathcal{A}(x, \bar{u}, D\bar{u}) D\Phi \, dx = \int_{Q^+} \mathcal{B}(x, \bar{u}, D\bar{u}) \Phi \, dx \quad \forall \Phi \in W^{1, \frac{r}{r-p+1}}(Q^+),$$

where \mathcal{A}, \mathcal{B} are Carathéodory functions which verify the assumptions (H1)–(H3). Let us consider $x_0 \in \partial\Omega$ and a cube $Q = Q(x_0, R)$ for some $R \leq 1$. For fixed $y_0 \in Q(x_0, R/2)$ and $0 < \rho < R/8$, let $Q\rho = B(y_0, \rho)$ and $\varphi \in C_0^\infty(Q_{2\rho})$ be such that $\varphi = 1$ on $Q\rho$, $0 \leq \varphi \leq 1$ on $Q_{2\rho}$ and $|D\varphi| \leq c \rho^{-1}$.

With $(\bar{u} - \bar{u}_o)_{4\rho} = \int_{Q_{4\rho}} \bar{u}(x) - \bar{u}_o(x) \, dx$, we set $\tilde{w} = ((\bar{u} - \bar{u}_o) - (\bar{u} - \bar{u}_o)_{4\rho})\varphi$, $E(\lambda) = \{x \in \mathbb{R}^n : M(|D\tilde{w}|) \leq \lambda\}$ and $F_\lambda = E_\lambda \cap Q_{4\rho}$.

Since $\text{supp } \tilde{w} \subset Q_{2\rho}$, for $x \in \mathbb{R}^n - Q_{3\rho}$ we observe that

$$M(|D\tilde{w}|)(x) \leq c \rho^{-n} \int_{Q_{2\rho}} |D\tilde{w}|(y) \, dy = \lambda_0.$$

$F(\lambda)$ is not empty for $\lambda > \lambda_0$ and thanks to Lemma 2.5 we can extend the function $\tilde{w}|_{F(\lambda)}$ to whole \mathbb{R}^n .

Let Φ be the extension of $\tilde{w}|_{F(\lambda)}$. Φ satisfies the conditions (i)–(iii) (see Lemma 2.5) so that we can consider Φ as a particular test function. After the choice of that test function the proof can be achieved arguing as in Theorem 1.2.

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