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An integral estimate for weak solutions to some quasilinear elliptic systems

FRANCESCO LEONETTI

Abstract. We prove an integral estimate for weak solutions to some quasilinear elliptic systems; such an estimate provides us with the following regularity result: weak solutions are bounded.

Keywords: quasilinear elliptic systems, weak solutions, integral estimates, regularity

Classification: 35J60, 35B45, 35D10

Let Ω be a bounded open subset of \mathbb{R}^n and $u \in \mathbb{R}^N$; let us fix a real number $q \geq 2$; we set

$$(1) \quad V(u) = (1 + |u|^2)^{1/2}, \quad W(u) = V^{(q-2)/2}(u) u.$$

We are concerned with weak solutions $u : \Omega \rightarrow \mathbb{R}^N$ to the quasilinear system

$$(2) \quad - \sum_{i=1}^n D_i \left(V^{q-2}(u(x)) \sum_{j=1}^n \sum_{\beta=1}^N A_{ij}^{\alpha\beta}(x, u(x)) D_j u^\beta(x) \right) = 0$$

$\forall x \in \Omega, \forall \alpha = 1, \dots, N$, where the coefficients $A_{ij}^{\alpha\beta}$ are elliptic, that is, there exist positive constants m, M such that

$$(3) \quad m|\xi| \leq \sum_{i,j=1}^n \sum_{\alpha,\beta=1}^N A_{ij}^{\alpha\beta}(x, u) \xi_j^\beta \xi_i^\alpha \leq M|\xi|^2$$

$\forall \xi \in \mathbb{R}^{nN}, \forall u \in \mathbb{R}^N, \forall x \in \Omega$. Quasilinear elliptic systems, considered just before, arise, when we deal with the integral functional

$$(4) \quad \int_{\Omega} \left(1 + |Dv(x)|^2 \right)^{q/2} dx$$

and we write the Euler equation: after an integration by parts, we get a system of type (2), (3), in which u is the gradient of the minimizer v of (4): [G], [M].

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In order to develop the regularity theory in Campanato's spaces $\mathfrak{L}^{P,\lambda}$, we need good estimates for solutions to some particular systems, namely those in which the coefficients $A_{ij}^{\alpha\beta}(x, u)$ are constant:

$$(5) \quad A_{ij}^{\alpha\beta}(x, u) \equiv A_{ij}^{\alpha\beta}.$$

This is the way, followed in the past, for dealing with the case $q = 2$ [G] and the case of nonlinear systems of a different type [C1]. Throughout this paper, we are concerned with systems (2), (3), in which the coefficients $A_{ij}^{\alpha\beta}$ are constant, that is, (5) holds. Before stating the estimate, we must say what we mean when we talk about "weak solutions" to the elliptic systems (2), (3), (5): we agree that $u : \Omega \rightarrow \mathbb{R}^N$ is a weak solution to (2), (3), (5), if

$$(6) \quad u \in H^{1,2}(\Omega), \quad V^{q-2}(u)|u|^2 \in L^1(\Omega), \quad V^{q-2}(u)|Du|^2 \in L^1(\Omega)$$

and

$$(7) \quad \int_{\Omega} V^{q-2}(u(x)) \sum_{i,j=1}^n \sum_{\alpha,\beta=1}^N A_{ij}^{\alpha\beta} D_j u^\beta(x) D_i \phi^\alpha(x) dx = 0$$

for each test function $\phi : \Omega \rightarrow \mathbb{R}^N$ such that

$$(8) \quad \phi \in H^{1,2}(\Omega), \quad V^{q-2}(u)|\phi|^2 \in L^1(\Omega), \quad V^{q-2}(u)|D\phi|^2 \in L^1(\Omega).$$

Let us call ${}^*H_0^{1,2}(\Omega; u)$ the set of all ϕ verifying (8). Campanato proved the following estimate:

Theorem 1 (Campanato [C2]). *Let u be a weak solution to (2), (3), (5); if the coefficients $A_{ij}^{\alpha\beta}$ satisfy*

$$(9) \quad A_{ij}^{\alpha\beta} = \delta_{ij} \delta^{\alpha\beta},$$

then

$$(10) \quad \int_{B(x^0, r)} |W(u)|^2 dx \leq \left(\frac{r}{s}\right)^n \int_{B(x^0, s)} |W(u)|^2 dx$$

$\forall x^0 \in \Omega, \forall r, s : 0 < r \leq s < \text{dist}(x^0, \partial\Omega)$; where $\delta_{ij}, \delta^{\alpha\beta}$ are Kronecker's symbols ($\delta_{ij} = 1$, if $i = j$ and $\delta_{ij} = 0$, if $i \neq j$), $B(x^0, \sigma) = \{x \in \mathbb{R}^N : |x - x^0| < \sigma\}$ and $W(u)$ is defined in (1).

In the next lines we will prove the following

Theorem 2. Let u be a weak solution to (2), (3), (5); if the coefficients $A_{ij}^{\alpha\beta}$ satisfy

$$(11) \quad A_{ij}^{\alpha\beta} = a_{ij} b^{\alpha\beta}$$

for every $i, j = 1, \dots, n$ and for every $\alpha, \beta = 1, \dots, N$, where $a_{ij}, b^{\alpha\beta}$ are real numbers such that there exist positive constants ν, L for which

$$(12) \quad \nu|\eta|^2 \leq \sum_{i,j=1}^n a_{ij} \eta_j \eta_i \leq L|\eta|^2 \quad \forall \eta \in \mathbb{R}^n,$$

$$(13) \quad a_{ij} = a_{ji} \quad \forall i, j = 1, \dots, n,$$

$$(14) \quad \det(b^{\alpha\beta}) \neq 0,$$

then, for $c = (L/\nu)^n$, we have

$$(15) \quad \int_{B(x^0, r)} |W(u)|^2 dx \leq c \left(\frac{r}{s}\right)^n \int_{B(x^0, s)} |W(u)|^2 dx$$

$\forall x^0 \in \Omega, \forall r, s : 0 < r \leq s < \text{dist}(x^0, \partial\Omega)$.

Remark. The inequality (15) tells us that $|W(u)|^2$ is locally bounded; since $|u| \leq |W(u)|$ (because of (1) and $q \geq 2$), we get that u is locally bounded, too.

PROOF OF THEOREM 2: We will prove Theorem 2 by reducing to the case treated by Campanato in this way:

Step 1. We get rid of the matrix $(b^{\alpha\beta})$ by using the new test function $\psi = {}^t b \phi$, where ${}^t b$ is the transpose of the matrix $b = (b^{\alpha\beta})$.

Step 2. We find a linear transformation $G : \mathbb{R}^n \longrightarrow \mathbb{R}^n$ such that its Jacobian matrix diagonalizes the matrix $a = (a_{ij}) : JGa {}^t JG = Id$.

Step 3. We consider the new function $v = u \circ G^{-1}$; we prove that v satisfies the hypotheses of Campanato's Theorem 1.

Step 4. We write the estimate (10) for v .

Step 5. We come back to u by changing variables and we get the estimate (15).

The previous technique, consisting in diagonalizing the matrix and changing variables, has been employed in [FH], [L]. Now we will exploit all the details. Since $b^{\alpha\beta}$ is constant, we have

$$(16) \quad \sum_{\alpha, \beta} b^{\alpha\beta} D_j u^\beta D_i \phi^\alpha = \sum_{\beta} D_j u^\beta D_i \left(\sum_{\alpha} b^{\alpha\beta} \phi^\alpha \right);$$

we set $\psi^\beta = \sum_{\alpha=1}^N b^{\alpha\beta} \phi^\alpha$; since we assumed $\det(b^{\alpha\beta}) \neq 0$, we have

$$(17) \quad \psi \in {}^* H_0^{1,2}(\Omega; u) \iff \phi \in {}^* H_0^{1,2}(\Omega; u).$$

We recall that u satisfies (7) with $A_{ij}^{\alpha\beta} = a_{ij}b^{\alpha\beta}$: by means of (16) and (17), we get

$$(18) \quad \int_{\Omega} V^{q-2}(u(x)) \sum_{i,j=1}^n a_{ij} \sum_{\alpha,\beta=1}^N D_j u^{\beta}(x) D_i \psi^{\beta}(x) dx = 0$$

for every $\psi \in {}^*H_0^{1,2}(\Omega; u)$. Now we are looking at the matrix $a = (a_{ij})$: it is real, symmetric and positive, so we can find an orthonormal basis for \mathbb{R}^n consisting of eigenvectors of the matrix a : let w^1, w^2, \dots, w^n be such a basis where each w^s has the scalar components w_j^s , $j = 1, \dots, n$. Let λ^s be the real positive (because of the ellipticity (12)) eigenvalue corresponding to the eigenvector w^s ; let us consider the following linear transformation $G : \mathbb{R}^n \rightarrow \mathbb{R}^n$, where every component G_s is defined in this way:

$$G_s(x) = \sum_{j=1}^n (\lambda^s)^{-1/2} w_j^s x_j.$$

Let $JG = (JG_{rs})$ $r, s = 1, \dots, n$ be the Jacobian matrix of the linear transformation G ; such a matrix diagonalizes the matrix $a = (a_{ij})$, that is,

$$(19) \quad \sum_{i,j=1}^n JG_{ri} a_{ij} JG_{sj} = \delta_{rs} \quad \forall r, s = 1, \dots, n;$$

moreover, we have

$$(20) \quad L^{-n/2} \leq |\det JG| \leq \nu^{-n/2},$$

$$(21) \quad \frac{1}{L} |x - y|^2 \leq |G(x) - G(y)|^2 \leq \frac{1}{\nu} |x - y|^2 \quad \forall x, y \in \mathbb{R}^n.$$

We set $v = u \circ G^{-1}$ and we get $v \in H^{1,2}(G(\Omega))$, $V^{q-2}(v)|v|^2 \in L^1(G(\Omega))$, $V^{q-2}(v)|Dv|^2 \in L^1(G(\Omega))$. We set $z = \psi \circ G^{-1}$, $x = G^{-1}(y)$ and we change the variables in (18): we get

$$(22) \quad \int_{G(\Omega)} V^{q-2}(v(y)) \sum_{r,s=1}^n \left(\sum_{i,j=1}^n JG_{ri} a_{ij} JG_{sj} \right) \sum_{\beta=1}^N D_s v^{\beta}(y) \cdot D_r z^{\beta}(y) dy = 0$$

$$\forall z \in {}^*H_0^{1,2}(G(\Omega); v).$$

We agree that $Du, D\psi$ mean derivatives with respect to x of u and ψ , while Dv, Dz mean derivatives with respect to y of v and z . Since JG diagonalizes the matrix a , that is, (19) holds, we have proved that v satisfies

$$(23) \quad \int_{G(\Omega)} V^{q-2}(v) \sum_{s=1}^n \sum_{\beta=1}^N D_s v^{\beta} D_s z^{\beta} dy = 0 \quad \forall z \in {}^*H_0^{1,2}(G(\Omega); v).$$

So we can apply Campanato's Theorem 1:

$$(24) \quad \int_{B(y^0, t)} |W(v)|^2 dy \leq \left(\frac{t}{R}\right)^n \int_{B(y^0, R)} |W(v)|^2 dy,$$

$\forall y^0 \in G(\Omega), \forall t, R : 0 < t \leq R < \text{dist}(y^0, \partial G(\Omega)).$

Let x^0 belong to Ω and let r, R satisfy $0 < r \leq \sqrt{\nu}R \leq \sqrt{L}R < \text{dist}(x^0, \partial\Omega)$, where ν and L are the constants in the ellipticity assumption (12); in this case $R < \text{dist}(G(x^0), \partial G(\Omega))$ and, using (20), (21), (24), we get

$$\begin{aligned} \int_{B(x^0, r)} |W(u)|^2 dx &\leq L^{n/2} \int_{B(G(x^0), r/\sqrt{\nu})} |W(u)|^2 dx \leq \\ &\leq L^{n/2} \left(\frac{r/\sqrt{\nu}}{R}\right)^n \int_{B(G(x^0), R)} |W(v)|^2 dy \leq \\ &\leq L^{n/2} \left(\frac{r/\sqrt{\nu}}{R}\right)^n \nu^{-n/2} \int_{B(x^0, \sqrt{L}R)} |W(u)|^2 dx = \\ &= \left(\frac{L}{\nu}\right)^n \left(\frac{r}{\sqrt{L}R}\right)^n \int_{B(x^0, \sqrt{L}R)} |W(u)|^2 dx. \end{aligned}$$

We have proved the following inequality

$$(25) \quad \int_{B(x^0, \sqrt{L}R)} |W(u)|^2 dx \leq \left(\frac{L}{\nu}\right)^n \left(\frac{r}{\sqrt{L}R}\right)^n \int_{B(x^0, \sqrt{L}R)} |W(u)|^2 dx$$

for $x^0 \in \Omega$ and $0 < r \leq \sqrt{\nu}R \leq \sqrt{L}R < \text{dist}(x^0, \partial\Omega)$.

It is easy to check that (25) still remains true when $\sqrt{\nu}R < r \leq \sqrt{L}R$, so the previous inequality (25) holds for $0 < r \leq \sqrt{L}R < \text{dist}(x^0, \partial\Omega)$. We set $s = \sqrt{L}R$ and we get our thesis (15):

$$\int_{B(x^0, r)} |W(u)|^2 dx \leq \left(\frac{L}{\nu}\right)^n \left(\frac{r}{s}\right)^n \int_{B(x^0, s)} |W(u)|^2 dx.$$

□

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