A STABILITY RESULT IN THE LOCALIZATION OF CAVITIES
IN A THERMIC CONDUCTING MEDIUM

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Abstract. We prove a logarithmic stability estimate for a parabolic inverse problem concerning the localization of unknown cavities in a thermic conducting medium Ω in \( \mathbb{R}^n \), \( n \geq 2 \), from a single pair of boundary measurements of temperature and thermal flux.

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1. INTRODUCTION AND THE MAIN RESULT

In the present paper we are concerned with the study of a problem in thermal imaging. This is a technique used to determine some physical and geometrical proprieties of a thermic conducting medium via boundary measurements of temperature and thermal flux. More precisely we denote by \( \Omega \) a thermic conducting medium, \textit{i.e.} a sufficiently smooth, bounded domain in \( \mathbb{R}^n \), \( n \geq 2 \), and by \( D \) a cavity in \( \Omega \) (\textit{i.e.} \( D \) is a domain compactly contained in \( \Omega \)), of which neither the form nor the position is known. On the other hand we can measure the temperature \( f \) and the thermal flux \( g \) on the boundary of the medium \( \partial \Omega \). The goal is then to identify the cavity \( D \) via the boundary data \( f, g \). This problem can occur in nondestructive tests of materials, for example in detecting the corrosion parts of an aircraft which are inaccessible to direct inspections (see Bryan and Caudill [5–7], and their references).

We denote by \( u(t,x) \) the temperature at the time \( t \) and at the point \( x \in \Omega \setminus D \), \( u_0 \) the initial temperature in \( \Omega \setminus D \), \( f \) the temperature on \( (0,T) \times \partial \Omega \), and \( k(x) \) the anisotropic thermal diffusion coefficient, that is \( k \) is an \( n \times n \) symmetric matrix-valued function in \( \Omega \) satisfying the following conditions:

(i) there exists a constant \( \lambda \geq 1 \), such that for all \( x \in \Omega \), and for all \( \xi \in \mathbb{R}^n \),

\[
\lambda^{-1} |\xi|^2 \leq k(x) \xi \cdot \xi \leq \lambda |\xi|^2 \quad \text{(ellipticity)},
\]

\[ (1.1) \]

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(ii) there exists a constant $\Lambda \geq 0$, such that for all $x, y \in \overline{\Omega}$,

$$|k(x) - k(y)| \leq \Lambda \frac{|x - y|}{R_0} \quad \text{(Lipschitz continuity)},$$

where $R_0$ is a positive constant related to the size of $\Omega$ (see Th. 1.1 and Sect. 2 below for a precise definition).

For $\Omega$, $D$, $k$, $u_0$, $f$ assigned, suppose that $u$ solves the following parabolic problem, which we call the direct problem:

$$
\begin{cases}
  u_t - \text{div}(k(x) \nabla u) = 0 & \text{in } (0, T) \times \Omega \setminus \overline{D}, \\
  u(0) = u_0 & \text{in } \Omega \setminus \overline{D}, \\
  u = 0 & \text{on } (0, T) \times \partial D, \\
  u(t, \sigma) = f(t, \sigma) & \text{on } (0, T) \times \partial \Omega.
\end{cases}
$$

(1.3)

It is well-known that, under reasonable assumptions on the data, problem (1.3) has a unique solution, and that the thermal flux

$$k(\sigma) \nabla u(t, \sigma) \cdot n(\sigma)$$

is well-defined for $(t, \sigma) \in (0, T) \times \partial \Omega$. (Here and in the sequel $n(\sigma)$ denotes the exterior unit normal at $\sigma \in \partial \Omega$.) In the present paper we are interested in the following two problems:

(a) uniqueness result: for any $u_0$, $f$ assigned in (1.3), does the thermal flux $k(\sigma) \nabla u : n_{|(0,T) \times \Gamma}$ on $(0, T) \times \Gamma$ of the corresponding solution $u$ determine uniquely the domain $D$ in $\Omega$?

(b) stability result: for any $u_0$ and $f$ assigned in (1.3), does $D$ depend continuously on the thermal flux $k(\sigma) \nabla u : n_{|(0,T) \times \Gamma}$?

Here and in the sequel $\Gamma$ denotes a relatively open piece of $\partial \Omega$.

We begin by observing that, following a counterexample of Bryan and Caudill [6], uniqueness result (a) can fail without additional hypotheses on the data $u_0$, $f$. In fact let $D_1$, $D_2$ be the following two rectangles in $\mathbb{R}^2$: $D_1 := (0, \pi) \times (0, 2\pi)$, $D_2 := (0, 2\pi) \times (0, \pi)$, and let $\Omega$ be a bounded domain in $\mathbb{R}^2$ containing $D_1$. For $u(t, x_1, x_2) := e^{-2t} \sin x_1 \sin x_2$, let us define the functions $u_1$, $u_2$ as follows: $u_1 := u_{|(0,T) \times \Omega \setminus \overline{D}_1}$, $u_2 := u_{|(0,T) \times \Omega \setminus \overline{D}_2}$. It is clear that $u_1$, $u_2$ are solutions of (1.3), respectively when $D := D_i$, $i = 1, 2$, $k(\sigma) := I_2$ ($I_2$ is the $2 \times 2$ identity matrix). Moreover, $\frac{\partial}{\partial x_1} u_1 = \frac{\partial}{\partial x_2} u_2$ on $(0, T) \times \partial \Omega$. So in this case uniqueness fails.

On the other hand if we assume that in (1.3) the initial temperature $u_0$ is constant (but a priori unknown), then it is not difficult to prove uniqueness result (a) for any datum $f \in C^1([0, T]; H^2(\partial \Omega))$, $f \neq 0$. In fact suppose that there exist two domains $D_1$, $D_2$ (here and in the sequel $\Omega \setminus \overline{D}_i$ is supposed connected) and two constants $c_1$, $c_2$ such that the corresponding solutions $u_i \in C((0, T), H^1(\Omega \setminus D_i)) \cap C^1((0, T), L^2(\Omega \setminus D_i))$ of (1.3), when $D := D_i$, and the initial temperature $u_{i,0} \equiv c_i$, have the same thermal flux on $(0, T) \times \Gamma$, that is

$$k(\sigma) \nabla u_1(t) \cdot n_{\mid \Gamma} = k(\sigma) \nabla u_2(t) \cdot n_{\mid \Gamma} \quad \text{in } H^{-\frac{1}{2}}(\Gamma) \quad \text{for all } t \in (0, T).$$

We denote by $G$ the connected component of $\Omega \setminus (D_1 \cup D_2)$ such that $\partial \Omega \subset \partial G$. Let us define

$$u := u_1 - u_2 \quad \text{in } (0, T) \times G.$$
Then $u$ solves

$$
\begin{cases}
  u_t - \text{div}(k(x)\nabla u) = 0 \text{ in } (0, T) \times G, \\
  u = 0 \text{ on } (0, T) \times \partial \Omega, \\
  k\nabla u \cdot n = 0 \text{ on } (0, T) \times \Gamma.
\end{cases}
$$

By the unique continuation principle (see Lin [15]) it follows that $u \equiv 0$ in $[0, T) \times \overline{G}$, that is

$$
v_1 = u_2 \text{ in } [0, T) \times \overline{G}.
$$

(1.4)

This in particular implies that $c_1 = c_2$. Next let us denote by

$$
v_i := u_{it} \text{ in } [0, T) \times \Omega \setminus \overline{D_i}.
$$

Let assume, for instance, that $D_2 \setminus D_1 \neq \emptyset$. We have that $(\Omega \setminus D_1) \setminus G \neq \emptyset$, and $v_1$ solves

$$
\begin{cases}
  v_{1t} - \text{div}(k(x)\nabla v_1) = 0 \text{ in } (0, T) \times \Omega \setminus \overline{D_1}, \\
  v_1(0) = 0 \text{ in } \Omega \setminus \overline{D_1}, \\
  v_1 = 0 \text{ on } (0, T) \times \partial D_1, \\
  v_1 = f_i \text{ on } (0, T) \times \partial \Omega.
\end{cases}
$$

(1.5)

Let $t_0 \in (0, T]$ be fixed. Multiplying the equation in (1.5) by $v_1$, and integrating by parts over $(0, t_0) \times (\Omega \setminus D_1) \setminus G$, we obtain

$$
\frac{1}{2} \int_{(\Omega \setminus D_1) \setminus G} |v_1(t_0)|^2 \, dx = - \int_0^{t_0} \int_{(\Omega \setminus D_1) \setminus G} k(x)\nabla v_1(t) \cdot \nabla v_1(t) \, dx \, dt + \int_0^{t_0} \int_{\partial((\Omega \setminus D_1) \setminus G)} k\nabla v_1(t) \cdot n v_1(t) \, d\sigma dt
$$

$$
\leq \int_0^{t_0} \int_{\partial((\Omega \setminus D_1) \setminus G)} k\nabla v_1(t) \cdot n v_1(t) \, d\sigma dt.
$$

(1.6)

Since $v_1 \equiv 0$ on $(0, T) \times \partial D_1$, from (1.4) and (1.6) we derive

$$
\int_{(\Omega \setminus D_1) \setminus G} |v_1(t_0)|^2 \, dx = 0 \text{ for all } t_0 \in [0, T].
$$

Hence the unique continuation principle implies $v_1 \equiv 0$ in $[0, T) \times \Omega \setminus D_1$, that is $u_1 \equiv c$ in $[0, T) \times \Omega \setminus D_1$, where $c := c_1 = c_2$. Again, since $u_1 \equiv 0$ on $(0, T) \times \partial D_1$, we derive that $c = 0$, that is $u_1 \equiv 0$ in $[0, T) \times \Omega \setminus D_1$. This implies that $f \equiv 0$ on $(0, T) \times \partial \Omega$, which yields a contradiction. The uniqueness result (a) is then proved.

Concerning the stability result (b), we recall that Vessella [18] proved a continuous dependence of logarithmic type of $D$ from $\frac{\partial}{\partial n} u_{(t_0, t_1)} \times \Gamma$ (here the interval $(t_0, t_1) \subset [0, T]$), in the case where in (1.3) $n = 3$, $k = I_3$ ($I_3$ is the $3 \times 3$ identity matrix), and the temperature $f$ on $(0, T) \times \partial \Omega$ is monotone with respect to the time variable $t$. In [8] Canuto et al. have considered the analogous of problem (1.3), but for Neumann boundary conditions (that is the Dirichlet boundary conditions $u = 0$ on $(0, T) \times \partial D$, $u = f$ on $(0, T) \times \partial \Omega$ appearing in (1.3) are replaced by $k\nabla u \cdot n = 0$ on $(0, T) \times \partial D$, $k\nabla u \cdot n = 0$ on $(0, T) \times \partial D$, $k\nabla u \cdot n = g$ on $(0, T) \times \partial \Omega$ respectively). They proved a continuous dependence of logarithmic type of $D$ from $u_{(0, T)} \times \Gamma$.

The corresponding problem for the elliptic case has been studied too, in a previous paper by Alessandrin et al. [4] who proved a logarithmic stability estimate. Let us point out that, to fix ideas, we have considered in
the present paper the problem of determination of cavities. More generally, we can prove logarithmic stability estimates also when unknown portions of $\partial \Omega$ are to be determined (see [4, 8] for analogous results). Finally we stress that, in the elliptic case, counterexamples by Alessandrini and Rondi [3] show that logarithmic stability is best possible. This suggests that also in the parabolic case stability estimates better than logarithmic cannot be expected.

We give now a list of our \textit{a priori} assumptions on the domains $\Omega$, $D$, and on the boundary datum $f$ in (1.3), under which we shall prove Theorem 1.1.

We assume that $\Omega$ is a bounded domain in $\mathbb{R}^n$ of class
\[
C^{1,1}
\]
with constants $R_0, E$,
\[ (1.7) \]
and that $D$ is a bounded domain in $\mathbb{R}^n$ of class
\[
C^{1,\alpha}, \quad 0 < \alpha \leq 1,
\]
with constants $R_0, E$,
\[ (1.8) \]
such that $D \subset \Omega$, $\text{dist}(\partial D, \partial \Omega) \geq R_0$, and $\Omega \setminus D$ is connected. For a precise definition of (1.7, 1.8) see Definition 2.1 below. Given $M > 0$, we assume:
\[
|\Omega| \leq MR_0^n.
\]
(1.9)
Here and in the sequel $|\Omega|$ denotes the Lebesgue measure of $\Omega$. We observe that (1.7) and (1.8) imply a lower bound on the diameter of $\Omega$ and $D$ respectively. Moreover, by combining (1.7) with (1.9), an upper bound on the diameter of $\Omega$ can also be obtained.

We shall assume the following on the Dirichlet datum $f$:
\[
f \in H^{3/4}(0,T), H^{1/2}(\partial \Omega), \quad f \neq 0,
\]
and, for a given constant $F > 0$,
\[
\frac{\|f\|_{L^2((0,T) \times \partial \Omega)}}{\|f\|_{L^2((0,T) \times \partial \Omega)}} \leq F,
\]
where in order to simplify the notations, here and below $\|f\|_{L^2((0,T) \times \partial \Omega)}$ denotes the norm $\|f\|_{H^{3/4}(0,T),H^{1/2}(\partial \Omega)}$.

We now state the main result of the present paper.

**Theorem 1.1.** Let $\Omega$ be a bounded and connected domain in $\mathbb{R}^n$ of class $C^{1,1}$, with constants $R_0$, $E$, and let $\Gamma$ be a relatively open piece of $\partial \Omega$. Let $k(x)$ be a $n \times n$ symmetric matrix-valued function in $\overline{\Omega}$ satisfying assumptions (1.1, 1.2). Let $D_i$, $i = \{1,2\}$, be two domains of class $C^{1,\alpha}$, $0 < \alpha \leq 1$, with constants $R_0$, $E$, such that $D_i \subset \Omega$, $\text{dist}(\partial D_i, \partial \Omega) \geq R_0$, and $\Omega \setminus D_i$ is connected. Let $f \in H^{3/4}(0,T), H^{1/2}(\partial \Omega))$ satisfy (1.10) such that $u_i \in H^1((0,T),H^1(\Omega\setminus D_i))$ is solution of (1.3) when $D := D_i$, and the initial temperature $u_{i0} = 0$ in $\Omega \setminus D_i$. If
\[
R_0 \left\| k \nabla u_1 \cdot n - k \nabla u_2 \cdot n \right\|_{L^2((0,T) \times \Gamma)} \leq T^{\frac{n}{2}} R_0^{(n-1)/2} \epsilon,
\]
then
\[
d_H(D_1, D_2) \leq C R_0 \left| \ln \left( \frac{T^{\frac{n}{2}} R_0^{(n-1)/2} \epsilon}{\|f\|_{L^2((0,T) \times \partial \Omega)}} \right) \right|^\kappa,
\]
where the constants $C$, $\kappa$ depend on $E$, $\alpha$, $\Lambda$, $R_0^2$, $M$, $F$ only.
We recall that the Hausdorff distance $d_H(D_1, D_2)$ between bounded sets $D_1$ and $D_2$ of $\mathbb{R}^n$ is the number

$$d_H(D_1, D_2) := \max \left\{ \sup_{x \in D_1} \text{dist}(x, D_2), \sup_{x \in D_2} \text{dist}(D_1, x) \right\}.$$ 

The proof of Theorem 1.1 has the same structure of that in [4] (Ths. 2.1, 2.2) and in [8] (Th. 4.1). As a first step we prove a $\ln \ln$-type estimate of the Hausdorff distance between the domains $\Omega_1$, $\Omega_2$ (where $\Omega := \Omega \setminus D_1$), by using as main tools the so-called three spheres and three cylinders inequality for solutions of parabolic equations given in Section 4 (see Ths. 4.1, 4.3, and Cor. 4.2). As a second step, employing in a more refined way the above mentioned inequalities and a geometric lemma (Prop. 5.5), which has been proved in [4], we obtain a logarithmic stability estimate of the Hausdorff distance between $\Omega_1$, $\Omega_2$, which implies, by a simple reasoning, the desired result, i.e. estimate (1.12). The main difference between the stability result established in [8] (Th. 4.1), and our result, i.e. Theorem 1.1, lies in the hypothesis of regularity of the unknown (a part of the boundary $I$ in [8], and a cavity $D$ in our result), which is of class $C^{1,1}$ in [8], and is of class $C^{1,\alpha}$, $0 < \alpha \leq 1$, in our result. This difference on the regularity is a consequence of the strong unique continuation principle at the boundary for elliptic operators established by Adolfsson and Escauriaza [1], which need, for the Neumann case, that the boundary of the domain is of class $C^{1,1}$, while, for the Dirichlet case, it is sufficient that the boundary is of class $C^{1,\alpha}$, $0 < \alpha \leq 1$.

The remainder of the paper is organized as follows: in Section 2 we give some notations and definitions; in Section 3 we introduce the so-called technique of elliptic continuation for solutions of parabolic equations which allow us to define, starting from a solution of a parabolic problem, a solution for a related corresponding elliptic problem. In Section 3 we establish also a Cauchy estimate for the solution of such an elliptic problem. This estimate will be crucial in Section 4 to prove a three cylinders inequality at the boundary for a parabolic equation. In Section 5 we prove some auxiliary propositions which we shall use in Section 6 to prove Theorem 1.1. Finally, the appendix (Sect. 7) contains the proof of Lemma 3.3 and some interpolation and traces inequalities, which we use throughout the paper.

2. NOTATIONS AND DEFINITIONS

We shall fix the space dimension $n \geq 2$ throughout the paper. Therefore we shall omit the dependence of the various quantities on $n$.

We shall use the letter $c$ to denote absolute constants, and the letters $C$, $\bar{C}$ to denote constants depending on some a priori data. The value of the constants may change from line to line, but we have specified their dependence everywhere they appear.

We shall identify $\mathbb{R}^n$ and $\mathbb{C}$.

As usual we shall denote by $x = (x_1, \cdots, x_n)$ a point in $\mathbb{R}^n$ and by $x' = (x_1, \cdots, x_{n-1})$ the first $(n-1)$-components of $x$. $X = (y, x)$ is a point in $\mathbb{R}^{n+1}$, for $x \in \mathbb{R}^n$, whereas $X' = (y, x')$ are the first $n$-components of $X$.

By $B_r(a)$ ($\Delta_r(a)$, $\Delta'_r(a)$, $D_r(a)$ respectively) we shall denote the open ball in $\mathbb{R}^{n+1}$ ($\mathbb{R}^n$, $\mathbb{R}^{n-1}$; $\mathbb{C}$ respectively) centered at $a$, of radius $r$. Sometimes we shall write for brevity $B$, $\Delta$, $\Delta'$, $D$, $D_r(0)$, $\Delta_r(0)$, $\Delta'_r(0)$, $D_r(0)$, respectively. We shall denote by $B^+ = \{ X \in B_r \ s.t. \ y > 0 \}$, $\Delta^+ = \{ x \in \Delta_r \ s.t. \ x_n > 0 \}$.

When dealing with $n + 1$ variables $(y, x)$, we shall denote $\nabla = \nabla_x$, $\text{div} = \text{div}_x$, $D^2 = D^2_x$. Sometimes we shall write $\partial_y w$ instead of $\partial_y^x w$, $w_y$ instead of $\partial_w^y$ and $w_{yy}$ instead of $\partial^2_w$. Similarly, for brevity, we shall write, for example, $\|w(y)\|_{L^2((0, \infty))}$ instead of $\|w(y, \cdot)\|_{L^2(\mathbb{R})}$, and $\int_0^\infty |w(y)|^2 \, dx$ instead of $\int_0^\infty |w(y, x)|^2 \, dx$.

When representing locally a boundary as a graph, it will be convenient to use the following notation:

**Definition 2.1.** Let $\Omega$ be a bounded open set in $\mathbb{R}^n$. We shall say that a portion $\Gamma$ of $\partial \Omega$ is of Lipshitz class (resp. of class $C^{1,\alpha}$, $0 < \alpha \leq 1$) with constants $R_0$, $E > 0$, if, for any $P \in \Gamma$, there exists a rigid transformation...
of coordinates under which we have \( P = 0 \) and
\[
\Omega \cap \Delta_{R_0} = \{ x \in \Delta'_{R_0} \text{ s.t. } x_n > \varphi(x') \},
\]
where \( \varphi \) is a \( C^{0,1} \) function (resp. \( \varphi \) is a \( C^{1,\alpha} \) function) on \( \Delta'_{R_0} \subset \mathbb{R}^{n-1} \) satisfying
\[
\varphi(0) = 0 \quad \text{(and resp. } \varphi(0) = |\nabla\varphi(0)| = 0) \)
and
\[
\|\varphi\|_{C^{0,1}(\Delta'_{R_0})} \leq ER_0 \quad \text{(resp. } \|\varphi\|_{C^{1,\alpha}(\Delta'_{R_0})} \leq ER_0) \quad \square
\]

**Remark 2.2.** We have chosen to normalize all norms in such a way that their terms are dimensionally homogeneous, and coincide with the standard definition when \( R_0 = 1 \) and \( T = 1 \). For instance, the norm appearing above is meant as follows
\[
\|\varphi\|_{C^{1,\alpha}(\Delta'_{R_0})} := \|\varphi\|_{L^\infty(\Delta'_{R_0})} + R_0 \|\nabla\varphi\|_{L^\infty(\Delta'_{R_0})} + R_0^{1+\alpha} [\nabla\varphi]_{\alpha,\Delta'_{R_0}},
\]
where
\[
[\nabla\varphi]_{\alpha,\Delta'_{R_0}} := \sup_{x,y \in \Delta'_{R_0}, x \neq y} \frac{|\nabla\varphi(x) - \nabla\varphi(y)|}{|x - y|^\alpha},
\]
and \(|\cdot|\) is the Euclidean norm. Similarly we shall set
\[
\|u\|_{C^{0,1}((0,T) \times \Omega)} := \|u\|_{L^\infty((0,T) \times \Omega)} + R_0 [u]_{1,(0,T) \times \Omega},
\]
where
\[
[u]_{1,(0,T) \times \Omega} := \sup_{(t,x), (s,x) \in (0,T) \times \Omega} \frac{|u(t,x) - u(s,y)|}{|[t,x] - (s,y)|},
\]
\[
\|u\|_{H^1((0,T),H^1(\Omega))}^2 := \int_0^T \int_\Omega (|u|^2 + (u_t)^2 + R_0^2 |\nabla u|^2)dxdt,
\]
and so on for boundary and trace norms such as \( \|\cdot\|_{L^2((0,T) \times \Omega)}, \|\cdot\|_{H^{1/4}(\Omega)} \).

### 3. Elliptic continuation for solutions of parabolic equations

In this section we introduce the so-called technique of elliptic continuation for solutions of parabolic equations (see Landis and Oleinik [14] or Lin [15]), which can be traced back to the pioneering work by Ito and Yamabe [12], who introduced this technique in 1959 to prove unique continuation properties for solutions of
\[
\partial_t u - \text{div}(k(x)\nabla u) = 0 \quad \text{in } (0,T) \times \Omega'.
\]  

(3.1)

Roughly speaking this technique consists in the following idea: fixing \( t_0 \in (0,T) \), a solution of the parabolic equation (3.1) can be continued to a function \( u(t_0, y, x) \) (for values of \( y \) in an appropriate interval) which
satisfies an elliptic equation in \( y, x \) (see Prop. 3.1 below). In this way many properties of the solutions of elliptic equations can be transferred to solutions of parabolic equations.

Here and below we assume that \( \Omega' \) is a bounded domain in \( \mathbb{R}^n, n \geq 2 \), of class \( C^{1,\alpha}, 0 < \alpha \leq 1 \), with constant \( R_0, E, x_0 \in \partial \Omega', R \in (0, R_0/2] \), and \( t_0 \in (0, T) \). Moreover we suppose that \( k \) is a \( n \times n \) symmetric matrix-valued function in \( \Omega' \) satisfying assumptions (1.1, 1.2) (with \( \Omega \) replaced by \( \Omega' \)), and \( u \in H^1((0,T), H^1(\Omega' \cap \Delta_{2R}(x_0))) \) is a nonidentically zero solution of

\[
\begin{align*}
& \left\{ u_t - \text{div}(k(x)\nabla u) = 0 \right. \\
& \left. \quad \text{in } (0,T) \times (\Omega' \cap \Delta_{2R}(x_0)), \right. \\
& \left. \quad u = 0 \right. \text{ on } (0,T) \times ((\partial \Omega' \cap \Delta_{2R}(x_0)).
\end{align*}
\] (3.2)

The main result in this section is the following:

**Proposition 3.1.** Let \( A := \min \{ \sqrt{\delta}, t_0 \sqrt{a_R} \} \), where \( \delta := \frac{R}{n \pi L}, a_R := \frac{1}{\chi P R}, \) and \( P \) is the Poincaré constant. There exists a function \( w \in C^\infty((-A, A), H^1(\Omega' \cap \Delta_{R/2}(x_0))) \) solution of the following problem

\[
\begin{align*}
& w_{yy} + \text{div}(k(x)\nabla w) = 0 \quad \text{in } (-A, A) \times (\Omega' \cap \Delta_{R/2}(x_0)), \\
& w(0) = u(t_0) \quad \text{in } \Omega' \cap \Delta_{R/2}(x_0), \\
& w_y(0) = 0 \quad \text{in } \Omega' \cap \Delta_{R/2}(x_0), \\
& w = 0 \quad \text{on } (-A, A) \times ((\partial \Omega') \cap \Delta_{R/2}(x_0)).
\end{align*}
\] (3.3)

Moreover, for

\[
\rho := \frac{8}{3} \sqrt{2 \pi \lambda}, \quad \tilde{\rho} := 2 \sqrt{2 \rho},
\] (3.4)

and

\[
\rho := \frac{8}{3} \sqrt{2 \pi \lambda}, \quad \tilde{\rho} := 2 \sqrt{2 \rho},
\]

the following inequality holds:

\[
\int_{(\mathbb{R} \times \Omega') \cap B_r(x_0)} |w|^2 \, dX \leq C \left( \int_{\Omega' \cap \Delta_{\rho/4}(x_0)} |u(t_0)|^2 \, dx \right)^{\frac{1}{2}} \left( \int_{(\mathbb{R} \times \Omega') \cap B_{\tilde{\rho}}(x_0)} |w|^2 \, dX \right)^{1 - \frac{1}{2}}, \quad (3.5)
\]

where \( X_0 \in \mathbb{R}^{n+1} \) is the point \( (0, x_0) \), the constant \( C \geq 1 \) depends on \( \lambda \) only, and \( \tilde{\rho} := \frac{c^2}{1+\alpha}, \beta \in (0, 1) \) depending on \( \alpha \) only.

(We observe that the choice of \( r \) in (3.4) implies that \( \tilde{\rho} < A \)) We recall that \( C^\infty(\mathbb{R}, Z) \) denotes the space of real analytic variable functions with values in a Banach space \( Z \), and \( dX \) (resp. \( dx \)) is the \((n+1)\)-dimensional (resp. \( n \)-dimensional) volume Lebesgue measure.

We precede the proof of Proposition 3.1 by some preliminary lemmas.

**Lemma 3.2.** Under the assumptions of Proposition 3.1, let \( \eta \in C^2[0, +\infty) \) be a cut-off function satisfying:

\[
\eta(t) = \begin{cases} 
1 & \text{for } t \in [0, t_0] \\
\eta' & \text{for } t \in [T, +\infty) 
\end{cases}, \quad \text{and} \quad \eta' \leq \frac{c}{T - t_0}.
\]
There exists a unique solution \( u_1 \in C([0,T), H^1(\Omega' \cap \Delta_{2R}(x_0))) \cap C^1([0,T), L^2(\Omega' \cap \Delta_{2R}(x_0))) \) of the problem:

\[
\begin{cases}
    u_{1t} - \text{div}(k(x)\nabla u_1) = 0 & \text{in } (0, +\infty) \times (\Omega' \cap \Delta_{2R}(x_0)), \\
    u_1(0) = 0 & \text{in } \Omega' \cap \Delta_{2R}(x_0), \\
    u_1 = g & \text{on } (0, +\infty) \times \partial(\Omega' \cap \Delta_{2R}(x_0)),
\end{cases}
\]

where \( g := \eta(t)u \). Moreover, for all \( t \geq 0 \), we have

\[
\| u_1(t) \|_{H^1(\Omega' \cap \Delta_{2R}(x_0))} \leq ce^{-\alpha_1(t-T)+C_1 H},
\]

where \( (t-T)_+ := \max(0, (t-T)) \).

\[
C_1 := \left( \frac{\lambda T}{T-t_0} \left( e^{\frac{T}{T-t_0}} + \frac{R_0^2}{T-t_0} \right) \right)^{\frac{1}{2}},
\]

and

\[
H := \max_{0 \leq t \leq T} \| u(t) \|_{H^1(\Omega' \cap \Delta_{2R}(x_0))}.
\]

(\( \eta' \) denotes the derivative of \( \eta \), and \( a_R \) is as in Prop. 3.1.)

**Proof of Lemma 3.2.** The proof follows step by step, up to the obvious changes, from the proof of Lemma 3.1.2 in [8].

Let us still denote by \( u_1 \) the extension by 0 of \( u_1 \) to \( \mathbb{R} \times (\Omega' \cap \Delta_{2R}(x_0)) \), and let \( \tilde{u}_1(\mu, x) \) be the Fourier transform of \( u_1(t, x) \) with respect to the time variable \( t \), that is

\[
\tilde{u}_1(\mu, x) := \frac{1}{2\pi} \int_{-\infty}^{+\infty} e^{-i\mu t} u_1(t, x) dt.
\]

The following result holds:

**Lemma 3.3.** Under the assumptions of Proposition 3.1, let \( \tilde{u}_1(\mu, x) \) be as above. Then \( \tilde{u}_1 \in C^\omega(\mathbb{R}, H^1(\Omega' \cap \Delta_{2R}(x_0))) \) solves

\[
\begin{cases}
    i\mu \tilde{u}_1 - \text{div}(k(x)\nabla \tilde{u}_1) = 0 & \text{in } \mathbb{R} \times (\Omega' \cap \Delta_{2R}(x_0)), \\
    \tilde{u}_1 = 0 & \text{on } \mathbb{R} \times ((\partial \Omega') \cap \Delta_{2R}(x_0)).
\end{cases}
\]

Moreover

\[
\| \tilde{u}_1(\mu) \|_{H^1(\Omega' \cap \Delta_{R/2}(x_0))} \leq cC_1 H e^{-\sqrt{|\mu|} \delta} \left( T + \frac{1}{a_R/4} \right),
\]

(Here the constants \( c, C_1, H \) are as in Lem. 3.2, and \( \delta := \frac{R}{8 \text{cst}_A} \) is as in Prop. 3.1.)

**Proof of Lemma 3.3.** See the appendix, Section 7.
Lemma 3.4. Under the assumptions of Proposition 3.1, let \( \ell > 0 \), and let \( \rho \in (0, R) \). For \( f \in H^1(\Omega' \cap \Delta_{2\rho}(x_0)) \), assume that \( w \in C^\omega((-2\ell, 2\ell), H^1(\Omega' \cap \Delta_{2\rho}(x_0)) \) solves

\[
\begin{cases}
  w_{yy} + \text{div}(k(x)\nabla w) = 0 & \text{in } (-2\ell, 2\ell) \times (\Omega' \cap \Delta_{2\rho}(x_0)), \\
  w(0) = f & \text{in } \Omega' \cap \Delta_{2\rho}(x_0), \\
  w_y(0) = 0 & \text{in } \Omega' \cap \Delta_{2\rho}(x_0), \\
  w = 0 & \text{on } (-2\ell, 2\ell) \times ((\partial\Omega') \cap \Delta_{2\rho}(x_0)).
\end{cases}
\]

Then, for

\[
\rho_1 = \left( \frac{\pi e \lambda}{\rho^2 + \frac{1}{\rho^2}} \right)^{1/2},
\]

\[
\rho_2 = \min \left\{ \rho_1, \frac{\rho}{4\sqrt{\lambda}} \right\},
\]

\[
\rho_3 = \frac{1}{2}(\rho - \sqrt{\lambda} \rho_2),
\]

and for every \( \rho \in (-\frac{3}{4}\rho_1, \frac{3}{4}\rho_1) \), the following inequality holds:

\[
\int_{\Omega' \cap \Delta_{\rho_3}(x_0)} \left( |w_y(y)|^2 + |\nabla w(y)|^2 \right) \, dx \leq C \left( \|\nabla f\|_{L^2(\Omega' \cap \Delta_{\rho_3}(x_0))}^2 \right)^{\beta} 
\]

\[
\times \left( \frac{1}{\ell \rho^2} \|w\|_{L^2((-2\ell, 2\ell) \times (\Omega' \cap \Delta_{2\rho}(x_0)))}^2 + \|\nabla f\|_{L^2(\Omega' \cap \Delta_{\rho_3}(x_0))}^{21-\beta} \right)^{1-\beta},
\]

where the constant \( C \) depends on \( \lambda \) and \( \ell \rho^{-1} \) only, and \( \beta \) is as in Proposition 3.1.

Proof of Lemma 3.4. We divide the proof into three steps.

Step 1: In this step we prove that the power series

\[
\sum_{j=0}^{+\infty} \partial_y^j w(0) \frac{z^j}{j!}
\]

converges in \( C^{1,\alpha}(\Omega' \cap \Delta_{2\rho}(x_0)) \cap H^2_{\text{loc}}(\Omega' \cap \Delta_{2\rho}(x_0)) \) for every complex number \( z \) such that \( |z| < \rho_1 \). Let us denote \( Q_0 := (-2\ell, 2\ell) \times (\Omega' \cap \Delta_{2\rho}(x_0)), Q_{1} := (-\ell, \ell) \times (\Omega' \cap \Delta_{\rho}(x_0)) \). By a slight modification of the arguments used to prove Lemma 3.3, we obtain

\[
\|\partial_y^j w\|_{L^2(Q_1)}^2 \leq (C_2 j^2)^j \|w\|_{L^2(Q_0)}^2 \quad \text{for every } j \geq 1,
\]

where

\[
C_2 = \pi^2 \lambda \left( \frac{1}{\rho^2} + \frac{1}{\ell^2} \right).
\]

Let us fix \( j \geq 1 \) and let us denote

\[
U(y, x) = \partial_y^j w(y, x) \quad \text{in } (-\ell, \ell) \times (\Omega' \cap \Delta_{\rho}(x_0)).
\]
We have that \( U \in C^\omega((-\ell, \ell), H^1(\Omega' \cap \Delta_\rho(x_0))) \) solves
\[
\begin{aligned}
\begin{cases}
\partial^2_{yy} U + \text{div}(k(x) \nabla U) = 0 & \text{in } (-\ell, \ell) \times (\Omega' \cap \Delta_\rho(x_0)), \\
U = 0 & \text{on } (-\ell, \ell) \times ((\partial \Omega') \cap \Delta_\rho(x_0)).
\end{cases}
\end{aligned}
\tag{3.19}
\]

By standard \( C^{1,\alpha} \) estimates (see Gilbarg and Trudinger [10]) we have
\[
\|U\|_{C^{1,\alpha}((-\frac{\ell}{2}, \frac{\ell}{2}) \times (\Omega' \cap \Delta_{\frac{1}{4}}(x_0)))} \leq \frac{C}{\rho^{\alpha}} \|U\|_{L^2((-\ell, \ell) \times (\Omega' \cap \Delta_{\rho}(x_0)))},
\tag{3.20}
\]
where the constant \( C \) depends on \( E, \alpha, \lambda, \Lambda, R_0/\rho \). From (3.16, 3.18, 3.20) we obtain, for every \( y \in (-\frac{\ell}{4}, \frac{\ell}{4}) \), and for every \( j \geq 1 \),
\[
\|\partial^j_y w(y)\|_{C^{1,\alpha}(\Omega' \cap \Delta_{\frac{1}{4}}(x_0))} \leq \frac{C}{\rho^{\alpha+j}} C_j^2 \|w\|_{L^2(Q_\rho)}.
\tag{3.21}
\]
So (3.21) yields the convergence in \( C^{1,\alpha}(\Omega' \cap \Delta_{\rho}(x_0)) \) of the power series (3.15) in the disk \( D_{\rho_1} \), where \( \rho_1 \) is given by (3.11).

For any \( \varphi \in L^2(\Omega' \cap \Delta_\rho(x_0)) \), let
\[
F(y) := \int_{\Omega' \cap \Delta_\rho(x_0)} w(y) \varphi \, dx.
\]

By (3.16) and by the interpolation inequality (7.10) (see the Appendix) we obtain, for every \( j \geq 1 \),
\[
|F^{(j)}(y)|^2 \leq \frac{C}{\ell} C_j^2 (j + 1)^2 (j + 1)^2 \|w\|_{L^2(Q_\rho)}^2 \|\varphi\|_{L^2(Q_\rho)}^2 \tag{3.22}
\]
for every \( y \in (-\ell, \ell) \), where \( C \) depends on \( \alpha \) and \( \ell \rho^{-1} \) only. Therefore, for every \( j \geq 1 \),
\[
\int_{\Omega' \cap \Delta_\rho(x_0)} |\partial^j_y w(y)|^2 \, dx \leq \frac{C}{\ell} C_j^2 (j + 1)^2 (j + 1)^2 \|w\|_{L^2(Q_\rho)}^2 \tag{3.23}
\]
for every \( y \in (-\ell, \ell) \). Let us fix \( j \geq 1 \) and \( y \in (-\ell, \ell) \), and let us denote
\[
\begin{aligned}
g(y) &= \partial^{j+1} w(y) & \text{in } \Omega' \cap \Delta_\rho(x_0), \tag{3.24} \\
U(y) &= \partial^j_y w(y) & \text{in } \Omega' \cap \Delta_\rho(x_0). \tag{3.25}
\end{aligned}
\]
We have that \( U(y) \in H^1(\Omega' \cap \Delta_\rho(x_0)) \) solves
\[
\begin{aligned}
\begin{cases}
\text{div}(k \nabla U(y)) = -g(y) & \text{in } \Omega' \cap \Delta_\rho(x_0), \\
U(y) = 0 & \text{on } (\partial \Omega') \cap \Delta_\rho(x_0).
\end{cases}
\end{aligned}
\tag{3.26}
\]
From Caccioppoli inequality we have
\[
\|\nabla U(y)\|_{L^2(\Omega' \cap \Delta_{\frac{1}{4}}(x_0))}^2 \leq C \left( \rho^2 \|g(y)\|_{L^2(\Omega' \cap \Delta_{\rho}(x_0))}^2 + \frac{1}{\rho^2} \|U(y)\|_{L^2(\Omega' \cap \Delta_{\rho}(x_0))}^2 \right),
\tag{3.27}
\]
Choosing as test functions \( V(y) = (\eta^2 U_x, (y) \}_{x, i = 1, \ldots, n} \), where \( \eta \) is a cut off function, we obtain, by standard \( H^2_{loc} \) estimates \([10]\), and by (3.27)

\[
\|D^2 U(y)\|_{L^2(\Delta_r(x_0))} \leq C \left( \frac{1}{r^2} + \frac{\Lambda^2}{R_0^2} \right) \left( \rho^2 \|g(y)\|_{L^2(\Omega^\prime \cap \Delta_r(x_0))} + \frac{1}{\rho^2} \|U(y)\|_{L^2(\Omega^\prime \cap \Delta_r(x_0))}^2 \right),
\]

where \( C \) depends on \( \lambda \) only. By (3.23–3.25, 3.27, 3.28) we have, for every \( j \geq 1 \),

\[
\int_{\Delta_r(x_0)} |D^2 \partial_y^j w(y)|^2 \, dx \leq \frac{C}{\ell^2} \left( \frac{1}{\rho^2} + \frac{\Lambda^2}{R_0^2} \right) C^2_j (j + 3)^2 \|w\|_{L^2(\Omega_0)}^2,
\]

\[
\int_{\Delta_r(x_0)} |D^2 \partial_y^j w(y)|^2 \, dx \leq \frac{C}{\ell^2} \left( \frac{1}{\rho^2} + \frac{\Lambda^2}{R_0^2} \right) C^2_j (j + 3)^2 \|w\|_{L^2(\Omega_0)}^2,
\]

where the constant \( C \) in (3.29, 3.30) depends on \( \lambda \) and \( \ell \rho^{-1} \) only. Finally (3.29, 3.30) yield the convergence in \( H^2_{loc}(\Omega^\prime \cap \Delta_{1/\rho}(x_0)) \) of the power series (3.15) in the disk \( D_{\rho_1} \), where \( \rho_1 \) is given by (3.11).

Let us denote, for \( x \in \Omega^\prime \cap \Delta_{1/\rho_1}(x_0) \),

\[ W(z, x) := \sum_{j=0}^{+\infty} \partial_y^j w(0, x) z^j, \quad \text{for } z \in D_{\rho_1}, \]

\[ v(\xi, x) := W(i \xi, x), \quad \text{for } |\xi| < \rho_1. \]

**Step 2:** In this step we prove that for every \( \xi \in (-\rho_2, \rho_2) \) (\( \rho_2 \) as in (3.12)) we have

\[
\int_{\Omega^\prime \cap \Delta_{\rho_2}(x_0)} (|v(\xi)|^2 + k \nabla v(\xi) \cdot \nabla v(\xi)) \, dx \leq \int_{\Omega^\prime \cap \Delta_{\rho_1}(x_0)} |\nabla f|^2 \, dx,
\]

where

\[
\rho(\xi) = \frac{\rho}{2} - \sqrt{\xi}. \]

First, let us observe that \( v \) is real and solves the following hyperbolic initial boundary value problem:

\[
\begin{cases}
  v_{\xi \xi}(\xi) - \text{div}(k \nabla v(\xi)) = 0 & \text{in } (-\rho_1, \rho_1) \times \Omega^\prime \cap \Delta_{\rho_1}(x_0), \\
  v(0, x) = f(x) & \text{in } \Omega^\prime \cap \Delta_{\rho_1}(x_0), \\
  v(0, x) = 0 & \text{in } \Omega^\prime \cap \Delta_{\rho_1}(x_0), \\
  v = 0 & \text{on } (-\rho_1, \rho_1) \times ((\partial \Omega^\prime) \cap \Delta_{\rho_1}(x_0)).
\end{cases}
\]

We shall derive estimate (3.31) from an energy estimate for the problem (3.33). To this aim, let us denote

\[
E(\xi) = \frac{1}{2} \int_{\Omega^\prime \cap \Delta_{\rho_2}(x_0)} (|v(\xi)|^2 + k \nabla v(\xi) \cdot \nabla v(\xi)) \, dx.
\]
Since $\xi \to v(\xi)$ is an analytic function from $(-\rho_1, \rho_1)$ to $C^{1,\alpha}(\Omega' \cap \Delta_{\rho_1}(x_0))$ we have that $\partial_\xi^j v(\xi) \in C^{1,\alpha}(\Omega' \cap \partial\Delta_{\rho(\xi)}(x_0))$ for every $\xi \in (-\rho_2, \rho_2)$ and for every $j \geq 1$, where $\rho_2$ is given by (3.12). For every $\xi \in (-\rho_2, \rho_2)$, by the coarea formula we have the following equality

$$E(\xi) = \frac{1}{2} \int_0^{\rho(\xi)} \int_{\Omega' \cap \partial\Delta_{\rho(\xi)}(x_0)} (|v_\xi(\xi)|^2 + k\nabla v(\xi) \cdot \nabla v(\xi)) d\sigma,$$  \hspace{2cm} (3.35)

where $d\sigma$ is the $(n-1)$-dimensional surface Lebesgue measure. The derivative of $E(\xi)$ is equal to

$$E'(\xi) = \int_0^{\rho(\xi)} d\eta \int_{\Omega' \cap \partial\Delta_{\rho(\xi)}(x_0)} (v_\xi(\xi)v_{\xi\xi}(\xi) + k\nabla v(\xi) \cdot \nabla v_\xi(\xi)) d\sigma$$

$$-\frac{\sqrt{\lambda}}{2} \int_{\Omega' \cap \partial\Delta_{\rho(\xi)}(x_0)} (|v_\xi(\xi)|^2 + k\nabla v(\xi) \cdot \nabla v(\xi)) d\sigma$$

$$= \int_{\Omega' \cap \partial\Delta_{\rho(\xi)}(x_0)} (v_\xi(\xi)v_{\xi\xi}(\xi) + k\nabla v(\xi) \cdot \nabla v_\xi(\xi)) dx$$

$$-\frac{\sqrt{\lambda}}{2} \int_{\Omega' \cap \partial\Delta_{\rho(\xi)}(x_0)} (|v_\xi(\xi)|^2 + k\nabla v(\xi) \cdot \nabla v(\xi)) d\sigma.$$ \hspace{2cm} (3.36)

Moreover, since $v(\xi) \in H^{2,\infty}_{loc}(\Omega' \cap \Delta_{\rho(\xi)}(x_0))$, a simple calculation gives

$$k\nabla v(\xi) \cdot \nabla v_\xi(\xi) = -\text{div}(k\nabla v(\xi)v_\xi + \text{div}(k\nabla v(\xi))) \quad \text{in} \ \Omega' \cap \partial\Delta_{\rho(\xi)}(x_0).$$ \hspace{2cm} (3.37)

So by Green's formula and the fact that $v = 0$ on $(-\rho_1, \rho_1) \times ((\partial\Omega') \cap \Delta_{\rho}(x_0))$, from (3.36, 3.37) we obtain

$$E'(\xi) = \int_{\Omega' \cap \partial\Delta_{\rho(\xi)}(x_0)} k\nabla v(\xi) \cdot \nu v_\xi(\xi) d\sigma - \frac{\sqrt{\lambda}}{2} \int_{\Omega' \cap \partial\Delta_{\rho(\xi)}(x_0)} (|v_\xi(\xi)|^2 + k\nabla v(\xi) \cdot \nabla v(\xi)) d\sigma,$$

where $\nu$ denotes the outer unit normal to $\Omega' \cap \partial\Delta_{\rho(\xi)}(x_0)$. We have

$$|k\nabla v(\xi) \cdot \nu v_\xi(\xi)| \leq (k\nabla v(\xi) \cdot \nabla v(\xi))^{1/2} (k\nu \cdot \nu)^{1/2} |v_\xi(\xi)|$$

$$\leq \frac{\sqrt{\lambda}}{2} (|v_\xi(\xi)|^2 + k\nabla v(\xi) \cdot \nabla v(\xi)).$$

Therefore $E'(\xi) \leq 0$, hence the function $E$ is decreasing, so that $E(\xi) \leq E(0)$ and (3.31) follows.

**Step 3:** In this step we prove the assertion of Lemma 3.4. For every $z \in D_{\rho_1}$ let us set

$$G(z) := \int_{\Omega' \cap \partial\Delta_{\rho_1}(x_0)} (W_2(z)^2 + k\nabla W(z) \cdot \nabla W(z)) dx$$ \hspace{2cm} (3.38)
where $\rho_3$ is defined in (3.13), and let
\[
\epsilon^2 = \int_{\Omega' \cap \Delta \frac{1}{\rho}(x_0)} k \nabla f \cdot \nabla f \, dx.
\] (3.39)

Let $\rho'_1 \in (0, \rho_1)$. By (3.23) and (3.27) we obtain
\[
|G(z)| \leq \frac{C}{\ell \rho^2 (1 - \rho'_1 \rho_1^{-1})^s} \|w\|^2_{L^2(Q_0)}, \quad \text{for every } z \in D_{\rho'},
\] (3.40)

where $C$ depends on $\lambda$ and $\ell \rho^{-1}$ only. On the other side (3.31) gives
\[
|G(i \xi)| \leq \epsilon^2, \quad \text{for every } \xi \in (-\rho_2, \rho_2).
\] (3.41)

From (3.40, 3.41) and the analytic continuation estimate (see Isakov [11]) we obtain
\[
G(y) = \int_{\Omega' \cap \Delta \rho_1(x_0)} \left( w(y)^2 + k \nabla w(y) \cdot \nabla w(y) \right) dx \leq \frac{1}{(1 - \rho'_1 \rho_1^{-1})^s} \left( \int_{\Omega' \cap \Delta \frac{1}{\rho}(x_0)} k \nabla f \cdot \nabla f \, dx \right)^{\omega(0,y)}
\times \left( \frac{C}{\ell \rho^2} \|w\|^2_{L^2(Q_0)} + \int_{\Omega' \cap \Delta \frac{1}{\rho}(x_0)} k \nabla f \cdot \nabla f \, dx \right)^{1 - \omega(0,y)},
\] (3.42)

where $\omega(y, \xi)$ is the harmonic measure of $\{i \xi \text{ s.t. } \xi \in (-\rho_1, \rho_1)\}$ with respect to $\{y + i \xi \in \mathbb{C} \text{ s.t. } y^2 + \xi^2 = (\rho'_1)^2\}$ and $C$ depends on $\lambda$ and $\ell \rho^{-1}$ only. Now, let us choose $\rho'_1 = \frac{2}{3} \rho_1$, so that $\frac{2}{3} \rho_1 < \rho'_1 < \rho_1$. We have that $\omega(0, y) \geq \beta > 0$ for every $y \in (-\frac{2}{3} \rho_1, \frac{2}{3} \rho_1)$, where $\beta$ depends on $\lambda$ and $\Lambda$ only. Therefore estimate (3.14) follows by (3.42).

The proof of Lemma 3.4 is complete. \hfill \Box

We are now in a position to prove Proposition 3.1.

**Proof of Proposition 3.1.** Let us define
\[
w_1(y, x) := \frac{1}{2\pi} \int_{-\infty}^{+\infty} e^{i \eta \mu} u_1(\mu, x) \cosh(\sqrt{-\mu y}) \, d\mu,
\]

where $u_1$ has been introduced in (3.9). By (3.10) it follows that $w_1(y) \in H^1(\Omega' \cap \Delta R_2(x_0))$, for $y \in (-\sqrt{2} \delta, \sqrt{2} \delta)$. Moreover $w_1 \in C^\infty((-\sqrt{2} \delta, \sqrt{2} \delta), H^1(\Omega' \cap \Delta R_2(x_0)))$ and solves
\[
\begin{cases}
  w_{1yy} + \text{div}(k(x) \nabla w_1) = 0 & \text{in } (-\sqrt{2} \delta, \sqrt{2} \delta) \times (\Omega' \cap \Delta R_2(x_0)), \\
  w_1(0) = u_1(t_0) & \text{in } \Omega' \cap \Delta R_2(x_0), \\
  w_{1y}(0) = 0 & \text{in } \Omega' \cap \Delta R_2(x_0), \\
  w_1 = 0 & \text{on } (-\sqrt{2} \delta, \sqrt{2} \delta) \times ((\partial \Omega') \cap \Delta R_2(x_0)).
\end{cases}
\]
By the classical theory of semigroups (see for example Pazy [17]) we know that there exists a unique \( u_2 \in C((0,T), H^1(\Omega' \cap \Delta_{2R}(x_0))) \cap C^1([0,T), L^2(\Omega' \cap \Delta_{2R}(x_0))) \) solution of the problem

\[
\begin{cases}
    u_{2t} - \text{div}(k(x) \nabla u_2) = 0 & \text{in } (0, +\infty) \times (\Omega' \cap \Delta_{2R}(x_0)), \\
    u_2(0) = u(0) & \text{in } \Omega' \cap \Delta_{2R}(x_0), \\
    u_2 = 0 & \text{on } (0, +\infty) \times \partial(\Omega' \cap \Delta_{2R}(x_0)).
\end{cases}
\]

We have that \( u(t_0) = u_1(t_0) + u_2(t_0) \).

Next let \((\mu_j)_{j=1}^{+\infty}, (\varphi_j)_{j=1}^{+\infty}\) be respectively the (negatives) eigenvalues (in nonincreasing order) and the corresponding eigenfunctions of the problem

\[
\begin{cases}
    \text{div}(k \nabla \varphi_j) = \mu_j \varphi_j & \text{in } \Omega' \cap \Delta_{2R}(x_0), \\
    \varphi_j = 0 & \text{on } \partial(\Omega' \cap \Delta_{2R}(x_0)),
\end{cases}
\]

\[\int_{\Omega' \cap \Delta_{2R}(x_0)} |\varphi_j|^2 \, dx = 1.\]

Since \((\varphi_j)_{j=1}^{+\infty}\) is an Hilbertian basis in \( L^2(\Omega' \cap \Delta_{2R}(x_0)) \), we have

\[
u_2(t) = \sum_{j=1}^{+\infty} \alpha_j e^{\mu_j t} \varphi_j \quad \text{in } L^2(\Omega' \cap \Delta_{2R}(x_0)), \tag{3.43}\]

where \( \alpha_j := \int_{\Omega' \cap \Delta_{2R}(x_0)} u(0) \varphi_j \, dx \). Let us define

\[
\nu_2(y, x) := \sum_{j=1}^{+\infty} \alpha_j e^{\mu_j t_0} \varphi_j(x) \cosh \left( \sqrt{|\mu_j|} y \right). \tag{3.44}\]

Since, for all \( j \geq 1 \),

\[
c_1 |\mu_j| \leq \|\varphi_j\|_{H^1(\Omega' \cap \Delta_{2R}(x_0))} \leq c_2 |\mu_j|,
\]

where the constants \( c_1, c_2 \) depend on \( \lambda \) only,

\[
|\mu_j| \sim C j^{\frac{2}{p}} \quad \text{as } j \to +\infty,
\]

where the constant \( C \) depends on \( \lambda, \Lambda, |\Omega'| \) (see for example Courant and Hilbert [9]), and \( a_R \leq |\mu_j| \) for all \( j \in \mathbb{N} \), we have that for \( y \in (-t_0 \sqrt{a_R}, t_0 \sqrt{a_R}) \) the series in (3.44) converges to \( \nu_2(y) \) in \( H^1(\Omega' \cap \Delta_{2R}(x_0)) \).

Therefore \( \nu_2 \in C^\omega((t_0 \sqrt{a_R}, t_0 \sqrt{a_R}), H^1(\Omega' \cap \Delta_{2R}(x_0))) \), and solves

\[
\begin{cases}
    \text{\nu}_{2yy} + \text{div}(k(x) \nabla \nu_2) = 0 & \text{in } (-t_0 \sqrt{a_R}, t_0 \sqrt{a_R}) \times (\Omega' \cap \Delta_{2R}(x_0)), \\
    \nu_2(0) = \nu_2(t_0) & \text{in } \Omega' \cap \Delta_{2R}(x_0), \\
    \nu_2(y) = 0 & \text{in } \Omega' \cap \Delta_{2R}(x_0), \\
    \nu_2 = 0 & \text{on } (-t_0 \sqrt{a_R}, t_0 \sqrt{a_R}) \times (\partial(\Omega') \cap \Delta_{2R}(x_0)).
\end{cases}
\]
Defining \( w := w_1 + w_2 \), we have that \( w \in C^{\omega}((-A, A), H^1(\Omega' \cap \Delta_{R/2}(x_0))) \) (where \( A := \min \{ \sqrt{2\delta}, t_0 \sqrt{\rho R} \} \), and solves (3.3).

Let us choose

\[
\rho = \ell = \frac{8}{3} \sqrt{2\pi} \rho r
\]

in estimate (3.14). This choice gives \( \rho_1 = \frac{8}{3} \rho r, \rho_1 \) as in (3.13). Moreover we have

\[
(\mathbb{R} \times \Omega') \cap B_r(X_0) \subset \left( -\frac{3}{8} \rho_1, \frac{3}{8} \rho_1 \right) \times (\Omega' \cap \Delta_{\rho_1}(x_0)),
\]

and

\[
(-2\ell, 2\ell) \times (\Omega' \cap \Delta_{2\rho}(x_0)) \subset (\mathbb{R} \times \Omega') \cap B_\rho(X_0).
\]

Integrating both the sides of inequality (3.14) on \((0, r)\) for \( f := u(t_0) \), we obtain, by the inclusions (3.45, 3.46),

\[
\int_{(\mathbb{R} \times \Omega') \cap B_r(X_0)} |\nabla w|^2 \, dX \leq C r \left( \frac{1}{r^3} \| w \|^2_{L^2((\mathbb{R} \times \Omega') \cap B_r(X_0))} + \| \nabla u(t_0) \|^2_{L^2(\Omega' \cap \Delta_{\rho_1}(x_0))} \right)^{1-\beta} \| \nabla u(t_0) \|^2_{L^2(\Omega' \cap \Delta_{\rho_1}(x_0))}^{\beta},
\]

where \( C \) only depends on \( \lambda \). By standard \( C^{1, \alpha} \) elliptic estimates [10], we get

\[
\rho^{1+\alpha} \| \nabla w \|_{\alpha, (\mathbb{R} \times \Omega') \cap B_{\rho/3}(X_0)} \leq \frac{C}{\rho^{1+\alpha}} \| w \|^2_{L^2((\mathbb{R} \times \Omega') \cap B_\rho(X_0))} \quad \text{for every } \alpha \in (0, 1],
\]

where \( C \) depends on \( \alpha, \lambda, A \) only, and by (7.11) we obtain

\[
\rho^2 \int_{\Omega' \cap \Delta_{\rho/4}(x_0)} |\nabla u(t_0)|^2 \, dx \leq C \left( \int_{\Omega' \cap \Delta_{\rho/4}(x_0)} |u(t_0)|^2 \, dx \right)^{\frac{\alpha}{1+\alpha}} \times \left( \int_{\Omega' \cap \Delta_{\rho/4}(x_0)} |u(t_0)|^2 \, dx + \frac{1}{\rho} \| w \|^2_{L^2((\mathbb{R} \times \Omega') \cap B_\rho(X_0))} \right)^\frac{\alpha}{1+\alpha},
\]

where \( C \) depends on \( \alpha, \lambda, A \) only. By (7.12) and by Caccioppoli inequality we have

\[
\int_{\Omega' \cap \Delta_{\rho/4}(x_0)} |u(t_0)|^2 \, dx \leq \frac{C}{\rho} \left( \int_{(\mathbb{R} \times \Omega') \cap B_\rho(X_0)} |w|^2 + \rho |\nabla w|^2 \right) \, dX \leq \frac{C}{\rho} \int_{(\mathbb{R} \times \Omega') \cap B_\rho(X_0)} |w|^2 \, dX,
\]

where \( C \) depends on \( \lambda \) only. By (3.48, 3.49) we have

\[
\rho^2 \int_{\Omega' \cap \Delta_{\rho/4}(x_0)} |\nabla u(t_0)|^2 \, dx \leq C \left( \int_{\Omega' \cap \Delta_{\rho/4}(x_0)} |u(t_0)|^2 \, dx \right)^{1+\alpha} \left( \frac{1}{\rho} \| w \|^2_{L^2((\mathbb{R} \times \Omega') \cap B_\rho(X_0))} \right)^\frac{\alpha}{1+\alpha},
\]
where $C$ depends on $\alpha$, $\lambda$, $A$ only. By (3.49, 3.50) we have

$$\rho^2 \int_{\Omega' \cap \Delta_{\rho/4}(x_0)} |\nabla w(t_0)|^2 \, dx \leq C \rho \|w\|_{L^2(\Omega' \cap B_\rho(x_0))}^2,$$

(3.51)

where $C$ depends on $\alpha$, $\lambda$, $A$ only. By (3.47, 3.50) and (3.51), we obtain

$$\int_{(\mathbb{R} \times \Omega')} |\nabla w|^2 \, dX \leq C_\rho \left( \frac{1}{r^2} \int_{\Omega' \cap \Delta_{\rho/4}(x_0)} |u(t_0)|^2 \, dx \right)^{\frac{\beta}{2}} \left( \frac{1}{r^3} \|w\|_{L^2(\Omega' \cap B_\rho(x_0))}^2 \right)^{1-\frac{\beta}{2}},$$

(3.52)

where $C$ depends on $\alpha$, $\lambda$, $A$ only, and $\beta = \frac{2a}{1+\alpha}$. By (7.13, 3.52, 3.49) we have

$$\int_{(\mathbb{R} \times \Omega')} |w|^2 \, dX \leq C_\rho \left( \frac{1}{r^2} \int_{\Omega' \cap \Delta_{\rho/4}(x_0)} |u(t_0)|^2 \, dx \right)^{\frac{\beta}{2}} \left( \frac{1}{r^3} \|w\|_{L^2(\Omega' \cap B_\rho(x_0))}^2 \right)^{1-\frac{\beta}{2}},$$

where $C$ depends on $\alpha$, $\lambda$, $A$ only.

The proof of Proposition 3.1 is complete. \hfill \square

4. A THREE CYLINDERS INEQUALITY AT THE BOUNDARY FOR A PARABOLIC EQUATION

The main result in the present section is the following three spheres inequality and three cylinders inequality at the boundary:

**Theorem 4.1** (Three spheres inequality and three cylinders inequality at the boundary). Let $\Omega'$ be a bounded domain in $\mathbb{R}^n$, of class $C^{1,\alpha}$, $0 < \alpha \leq 1$, with constants $R_0$, $E$, and let $k$ be a $n \times n$ symmetric matrix-valued function in $\Omega'$ satisfying assumptions (1.1, 1.2) (with $\Omega$ replaced by $\Omega'$). Let $x_0 \in \partial \Omega'$, and let $R \in (0, R_0/2]$. Assume that $u \in H^1((0, T), H^1(\Omega'))$ is a nonidentically zero solution of the following problem

$$\begin{cases}
  u_t - \text{div}(k(x) \nabla u) = 0 & \text{in } (0, T) \times \Omega', \\
  u = 0 & \text{on } (0, T) \times ((\partial \Omega') \cap \Delta_{2R}(x_0)).
\end{cases}$$

(4.1)

Let $t_0 \in (0, T)$, and let $A := \min \{ \sqrt{2h}, t_0 \sqrt{a_R} \}$, where $\delta$, $a_R$ are as in Proposition 3.1. There exist constants $\theta^* \in (0, 1]$, $C_4 \geq \frac{1}{2}$, with $\theta^*/R_0$, $C_4$ depending on $E$ and $\alpha$ only, such that for any three numbers $r_1$, $r_2$, $r_3$ verifying

$$0 < r_1 < r_2 < \frac{r_3}{6C_4A},$$
where \( r_3 < \min\{\theta^* A, \delta\} \), the following three spheres inequality holds:

\[
\int_{\Omega' \cap \Delta_{r_2}(x_0)} |u(t_0)|^2 \, dx \leq \tilde{C} \left( \frac{r_3}{r_2} \right)^{n+2} \left( \int_{\Omega' \cap \Delta_{r_1}(x_0)} |u(t_0)|^2 \, dx \right)^\gamma \left( \frac{12 C_4 \lambda r_2 r_3}{(6 C_4 \lambda r_2 - r_3)^2} \right)^{1-\tau} \left( 1 + \frac{T^2}{R^4} \right)^2 H^2 \right)^{1-\gamma}.
\]

(4.2)

The constant \( \tilde{C} \geq 1 \) depends on \( E, \alpha, \lambda, \Lambda, \frac{T}{r_0}, \frac{R^2}{l_0} \), only, and \( H := \max_{0 \leq t \leq T} \|u(t)\|_{H^1(\Omega' \cap \Delta_{2R}(x_0))} \). Moreover \( \gamma \in (0, 1) \), \( \tau := \frac{\beta_0}{1 + \alpha_0} \), \( \alpha_0 := \ln \left( \frac{1}{2} + \frac{r_3}{12 C_4 \lambda r_2} \right) \), \( \beta_0 := e^{C(\frac{\alpha_0}{\tau})} \lambda \ln \left( \frac{12 C_4 \lambda r_2^{2}}{r_1} \right) \),

where \( r_1 := \frac{3r_0}{64 e^{\lambda r_2}} \) and \( C \) depends on \( E, \alpha, \lambda, \Lambda \) only.

Let \( t_0 \in (sT, (1-s)T) \), for some fixed \( s \in (0, \frac{1}{2}) \), and let \( A_1 := \min\{\sqrt{2\delta}, sT \sqrt{\alpha} R \} \). There exist constants \( \theta^*, C_4 \) such that for any three numbers \( r_1, r_2, r_3, r_3 < \min\{\theta^* A_1, \delta\} \) \( (\theta^*, C_4, r_1, r_2 \) as above), the following three cylinders inequality holds:

\[
\int_{(sT, (1-s)T)} \int_{\Omega' \cap \Delta_{r_2}(x_0)} |u|^2 \, dx \, dt \leq \tilde{C} \left( \frac{r_3}{r_2} \right)^{n+2} \left( \int_{sT}^{(1-s)T} \int_{\Omega' \cap \Delta_{r_1}(x_0)} |u|^2 \, dx \, dt \right)^\gamma \times \left( \frac{12 C_4 \lambda r_2 r_3}{(6 C_4 \lambda r_2 - r_3)^2} \right)^{1-\tau} \left( 1 + \frac{T^2}{R^4} \right)^2 H^2 \right)^{1-\gamma},
\]

(4.4)

where the constant \( \tilde{C} \geq 1 \) depends on \( E, \alpha, \lambda, \Lambda, \frac{1}{T}, \frac{R^2}{T^2} \), only, and \( C, H, \gamma \) are as above (with \( \alpha \) replaced by \( A_1 \) in (4.3)).

If we suppose moreover that in (4.1) \( u(0) = 0 \) in \( \Omega' \), then the following result holds:

**Corollary 4.2** (Three spheres inequality and three cylinders inequality at the boundary when \( u(0) = 0 \)). Under the assumptions of Theorem 4.1 assume that \( u \in H^1((0, T), H^1(\Omega')) \) is a nonidentically zero solution of the following problem

\[
\begin{cases}
  u_t - \text{div}(k(x)\nabla u) = 0 & \text{in } (0, T) \times \Omega', \\
  u(0) = 0 & \text{in } \Omega', \\
  u = 0 & \text{on } (0, T) \times ((\partial \Omega') \cap \Delta_{3R}(x_0)).
\end{cases}
\]

(4.5)

There exist constants \( \theta^*, C_4 \) such that for any three numbers \( r_1, r_2, r_3, r_3 < \theta^* \delta \) \( (\theta^*, C_4, r_1, r_2 \) as in Th. 4.1), the following three spheres inequality holds:

\[
\int_{\Omega' \cap \Delta_{r_2}(x_0)} |u(t_0)|^2 \, dx \leq \tilde{C} \left( \frac{r_3}{r_2} \right)^{n+2} \left( \int_{\Omega' \cap \Delta_{r_1}(x_0)} |u(t_0)|^2 \, dx \right)^\gamma \left( \frac{12 C_4 \lambda r_2 r_3}{(6 C_4 \lambda r_2 - r_3)^2} \right)^{1-\tau} \left( 1 + \frac{T^2}{R^4} \right)^2 H^2 \right)^{1-\gamma}.
\]

(4.6)

uniformly in \( t_0 \in (0, \frac{T}{2}) \), where \( \tilde{C} \geq 1 \) depends on \( E, \alpha, \lambda, \Lambda, \frac{R^2}{T^2} \) only, and \( C, H, \gamma \), are as in Theorem 4.1 (with \( A \) replaced by \( \sqrt{2\delta} \) in (4.3)).
For any three numbers $r_1, r_2, r_3$ as above, the following three cylinders inequality holds:

$$
\int_0^{T/2} \int_{\Omega'(\Delta_{r_2}(x_0))} |u|^2 \, dx \, dt \leq \frac{C}{r_3} \left( \frac{r_3}{r_2} \right)^n \left( \int_0^{T/2} \int_{\Omega'(\Delta_{r_1}(x_0))} |u|^2 \, dx \, dt \right) \gamma \\
\times \left( 12C_4 \lambda r_2 r_3 \right)^{1-\gamma} \left( T \left( 1 + \frac{T^2}{R^4} \right)^2 H^2 \right)^{1-\gamma},
$$

(4.7)

where the constants $\tilde{C}$, $C$, $H$, $\gamma$, are as above.

We recall also the following three spheres and three cylinders inequality at the interior when $u(0) = 0$ established in [8].

**Theorem 4.3** (Three spheres inequality and three cylinders inequality at the interior). Let $\Omega'$ be a bounded and connected domain in $\mathbb{R}^n$, and let $k$ be a $n \times n$ symmetric matrix-valued function satisfying assumptions (1.1, 1.2) (with $\Omega$ replaced by $\Omega'$). Let $x_0 \in \Omega'$, and let $R > 0$ be such that $\Delta_{2R}(x_0) \subset \Omega'$. Assume that $u \in H^1((0,T), H^1_{loc}(\Omega'))$ is a nonidentically zero solution of the problem:

$$
\begin{cases}
  u_t - \text{div}(k(x) \nabla u) = 0 & \text{in } (0,T) \times \Omega', \\
  u(0) = 0 & \text{in } \Omega'.
\end{cases}
$$

(4.8)

There exists $\theta^* \in (0,1]$ depending on $\lambda$ and $\Lambda$, such that for any three numbers $r_1, r_2, r_3$ verifying

$$0 < r_1 < r_2 < \frac{r_3}{6\lambda},$$

$r_3 < \theta^* \delta$, the following three spheres inequality holds:

$$
\int_{\Delta_{r_2}(x_0)} |u(t_0)|^2 \, dx \leq \frac{C}{r_3 - r_2} \left( \frac{r_3}{r_2} \right)^C \left( \int_{\Delta_{r_1}(x_0)} |u(t_0)|^2 \, dx \right) \gamma \left( 1 + \frac{T^2}{R^4} \right)^{1-\gamma},
$$

(4.9)

uniformly in $t_0 \in (0, \frac{T}{4})$, where $\tilde{C} \geq 1$ depends on $\lambda, \Lambda, \frac{r_2}{r_1}$ only, $H := \max_{0 \leq t \leq T} \|u(t)\|_{H^1(\Delta_{2R}(x_0))}$, $\gamma \in (0,1)$, $\gamma := \beta \tau, \beta$ as in Proposition 3.1, and

$$\tau := \frac{\alpha_0}{\alpha_0 + \beta_0}, \quad \alpha_0 := \ln \left( \frac{1}{2} + \frac{r_3}{6\lambda r_2} \right), \quad \beta_0 := C \ln \left( \frac{6\lambda r_2}{r_1} \right),$$

where $r_1 := \frac{3\lambda}{\text{dist}_{\lambda}}$, and $C > 0$ depends on $\lambda$ and $\Lambda$ only.

For any three numbers $r_1, r_2, r_3$ as above, the following three cylinders inequality holds:

$$
\int_0^{T/2} \int_{\Delta_{r_2}(x_0)} |u|^2 \, dx \, dt \leq \frac{C}{r_3 - r_2} \left( \frac{r_3}{r_2} \right)^C \left( \int_0^{T/2} \int_{\Delta_{r_1}(x_0)} |u|^2 \, dx \, dt \right) \gamma \left( T \left( 1 + \frac{T^2}{R^4} \right)^2 H^2 \right)^{1-\gamma},
$$

(4.10)

where the constants $\tilde{C}, H, \gamma$, are as above.
In order to prove Theorem 4.1 we proceed in the following way. We begin by establishing a three spheres inequality at the boundary for the function \( w \) defined in Proposition 3.1, solution of the following elliptic equation

\[
w_{yy} + \text{div}(k(x)\nabla w) = 0 \quad \text{in} \quad (-A, A) \times (\Omega' \cap \Delta_{R/2}(x_0)),
\]

and satisfying the following Cauchy and boundary conditions:

\[
\begin{aligned}
&w(0) = u(t_0) \quad \text{in} \quad \Omega' \cap \Delta_{R/2}(x_0), \\
&w_y(0) = 0 \quad \text{in} \quad \Omega' \cap \Delta_{R/2}(x_0), \\
&w = 0 \quad \text{on} \quad (-A, A) \times ((\partial\Omega') \cap \Delta_{R/2}(x_0)),
\end{aligned}
\]

where \( u \) is solution of (4.1), and \( t_0 \in (0, T) \) is a fixed time. Once a three spheres inequality at the boundary for \( w \) is at hand (see Prop. 4.4 below), we derive inequality (4.2) by using Cauchy estimate (3.5), and a suitable trace inequality for \( w \).

We begin by establishing a three spheres inequality at the boundary for \( w \). More precisely we prove the following:

**Proposition 4.4.** Under the assumptions of Theorem 4.1, let \( w \) be solution of (4.11, 4.12). For any three numbers \( r_1, r_2, r_3 \) verifying

\[
0 < r_1 < r_2 < \frac{r_3}{2C_4\lambda}, \quad r_3 < \theta^* A
\]

(\( \theta^*, C_4, A \) as in Th. 4.1), the following inequality holds:

\[
\int_{(R \times \Omega') \cap B_{r_2}(X_0)} |w|^2 \, dX \leq \tilde{C} \left( \frac{r_3}{r_2} \right)^{n+1} \left( \int_{(R \times \Omega') \cap B_{r_1}(X_0)} |w|^2 \, dX \right)^{\tau'} \times \left( \frac{4C_4\lambda r_2 r_3}{(2C_4\lambda r_2 - r_3)^2} \int_{(R \times \Omega') \cap B_{r_2}(X_0)} |w|^2 \, dX \right)^{1-\tau'},
\]

where

\[
\tau' := \frac{\alpha_0'}{\alpha_0' + \beta_0'}, \quad \alpha_0' := \ln \left( \frac{1}{2} + \frac{r_3}{4C_4\lambda r_2} \right), \quad \beta_0' := e^{\frac{\alpha_0 r_3}{\beta_0}} \ln \left( 4\lambda C_4 \frac{r_2}{r_1} \right),
\]

and the constants \( \tilde{C}, C \) depend on \( E, \alpha, \lambda, \Lambda \) only.

We recall that \( B_r(X_0) \) is the ball in \( R^{n+1} \) of center \( X_0 \) and radius \( r \), \( X_0 \in R^{n+1} \) is the point \((0, x_0)\), and \( dX \) is the \((n+1)\)-dimensional volume Lebesgue measure.

In order to prove Proposition 4.4 we need some auxiliary results. First of all let us introduce the following notations. We denote by \( \Theta \) a domain in \( R^{n+1} \) such that \( \partial \Theta \) is of Lipschitz class with constants \( r_0, L \). Assume that \( 0 \in \partial \Theta \). For some \( \rho > 0 \), let \( \tilde{w} \) be a nonidentically zero solution of the problem

\[
\begin{aligned}
\text{div}(\tilde{K}(X)\nabla \tilde{w}) &= 0 \quad \text{in} \quad \Theta \cap B_\rho, \\
\tilde{w} &= 0 \quad \text{on} \quad (\partial \Theta) \cap B_\rho,
\end{aligned}
\]

(4.14)
where $\tilde{K}(X) := (\tilde{K}_{ij}(X))_{1 \leq i, j \leq n+1}$ is an $(n+1) \times (n+1)$ symmetric matrix-valued function in $\Theta$, satisfying the following assumptions:

(i) there exists a constant $\lambda_0 \geq 1$ such that for all $X \in \Theta$, and all $\xi \in \mathbb{R}^{n+1}$
\[ \lambda_0^{-1} |\xi|^2 \leq \tilde{K}(X) \xi \cdot \xi \leq \lambda_0 |\xi|^2 ; \quad (4.15) \]

(ii) $\tilde{K}(0) = I_{n+1} ;$ \quad (4.16)

(iii) for all $X \in (\partial \Theta) \cap B_{\rho}$
\[ \tilde{K}(X) X \cdot n \geq 0 ; \quad (4.17) \]

(iv) for $0 < \alpha \leq 1$, there exists a constant $c > 0$ such that for all $X \in \Theta$
\[ \left| \tilde{K}(X) - \tilde{K}(0) \right| \leq c \frac{|X|^\alpha}{r_0^\alpha} , \quad \left| \nabla \tilde{K}(X) \right| \leq c \frac{|X|^{\alpha-1}}{r_0^\alpha} . \quad (4.18) \]

(Here $I_{n+1}$ denotes the $(n+1) \times (n+1)$ identity matrix, and $n$ is the outer unit normal at $(\partial \Theta) \cap B_{\rho}$.) Under assumptions (4.15–4.18), we prove a three spheres inequality at the boundary for a nonidentically zero solution $\tilde{w}$ of (4.14). More precisely the following result holds:

**Lemma 4.5.** Let $\Theta$ be a domain in $\mathbb{R}^{n+1}$ such that $\partial \Theta$ is of Lipschitz class with constants $r_0, L$. Assume that $0 \in \partial \Theta$, and, under assumptions (4.15–4.18), let $\tilde{w}$ be a nonidentically zero solution of (4.14). There exists a positive constant $\tilde{C}$, $C \in (0, r]$ with $\tilde{C}$ depending on $r_0, L, \lambda_0$ only, such that for any three numbers $r_1, r_2, r_3$ verifying
\[ 0 < r_1 < r_2 < r_3 < \tilde{C} , \]

the following inequality holds:
\[ \int_{\Theta \cap B_{r_2}} |\tilde{w}|^2 \, dX \leq \tilde{C} \left( \frac{r_3}{r_2} \right)^{n+1} \left( \int_{\Theta \cap B_{r_1}} |\tilde{w}|^2 \, dX \right)^s \left( \frac{2r_2 r_3}{(r_2 - r_3)^2} \int_{\Theta \cap B_{r_3}} |\tilde{w}|^2 \, dX \right)^{1-s} , \quad (4.19) \]

where the constants $\tilde{C}, C$ depend on $\lambda_0, \alpha, c, \frac{\alpha}{\alpha+\beta}$ only, and
\[ s := \frac{\alpha_1}{\alpha_1 + \beta_1} , \quad \alpha_1 := \ln \left( \frac{1}{2} + \frac{r_3}{2r_2} \right) , \quad \beta_1 := e^{\frac{c}{\alpha}} \ln \frac{2r_2}{r_1} . \]

The proof of Lemma 4.5 is based on the following result due to Adolfsson and Escauriaza [1].
Lemma 4.6. Under the assumptions of Lemma 4.5, let \( \tilde{w} \) be a nonidentically zero solution of (4.14). For \( r \in (0, \rho) \), let us define the following functions:

\[
\begin{align*}
H(r) &:= \frac{1}{r^n} \int_{\Theta \cap \partial B_r} \mu |\tilde{w}|^2 \, d\sigma, \\
D(r) &:= \frac{1}{r^{n-1}} \int_{\Theta \cap B_r} \tilde{K}(X) \nabla \tilde{w} \cdot \nabla \tilde{w} \, dX, \\
N(r) &:= \frac{D(r)}{H(r)},
\end{align*}
\]

where \( \mu(X) := \tilde{K}(X) X \cdot X \frac{1}{|X|^2} \). There exist positive constants \( \tau, C, \tilde{C} \) as in Lem. 4.5), such that

(i) \( r^n H(r) \) is a nondecreasing function of \( r \in (0, \tau) \); \hspace{1cm} (4.20)

(ii) \[ |H'(r) - \frac{2}{r} D(r)| \leq C \frac{\alpha}{r_0} r^{\alpha - 1} H(r) \quad \text{for } r \in (0, \tau); \hspace{1cm} (4.21) \]

(iii) \[ N'(r) \geq -C \frac{\alpha}{r_0} r^{\alpha - 1} N(r) \quad \text{for } r \in (0, \tau). \hspace{1cm} (4.22) \]

(Here \( d\sigma \) denotes the \( n \)-dimensional surface Lebesgue measure, and \( H' \) (resp. \( N' \)) the derivative of \( H \) (resp. of \( N \)).)

Proof of Lemma 4.5. First of all we observe that multiplying (4.22) by \( e^{C \frac{\alpha}{r_0} N(r)} \) we have

\[
0 \leq (N'(r) + C \frac{\alpha}{r_0} r^{\alpha - 1} N(r)) e^{C \frac{\alpha}{r_0} N(r)} = \frac{d}{dr} \left( e^{C \frac{\alpha}{r_0} N(r)} \right).
\]

This implies that \( e^{C \frac{\alpha}{r_0} N(r)} N(r) \) is a nondecreasing function of \( r \in (0, \tau) \). Hence

\[
N(r) \leq e^{C \frac{\alpha}{r_0} N(s)} N(s) \quad \text{for all } r, s, \ 0 < r \leq s < \tau. \hspace{1cm} (4.23)
\]

Dividing (4.21) by \( H(r) \), integrating over \( (r_1, r_2) \), and using (4.23) we have

\[
\ln \frac{H(r_2)}{H(r_1)} \leq C \frac{1}{r_0^\alpha} (r_2^\alpha - r_1^\alpha) + 2e^{C \frac{\alpha}{r_0} N(r_2)} \ln \frac{r_2}{r_1}. \hspace{1cm} (4.24)
\]

Similarly, dividing (4.21) by \( H(r) \), integrating over \( (r_2, r_3) \), and using (4.23) we obtain

\[
\ln \frac{H(r_3)}{H(r_2)} \geq -C \frac{1}{r_0^\alpha} (r_3^\alpha - r_2^\alpha) + 2e^{-C \frac{\alpha}{r_0} N(r_2)} \ln \frac{r_3}{r_2}. \hspace{1cm} (4.25)
\]
Hence (4.24, 4.25) imply
\[
\frac{\ln \frac{H(r_2)}{H(r_1)}}{\ln \frac{r_2}{r_1}} \leq e^{2C \frac{r_2}{r_1}} \left( \frac{C \frac{1}{r_0}(r_2^2 - r_1^2)}{\ln \frac{r_2}{r_1}} + \frac{C \frac{1}{r_0}(r_3^2 - r_2^2)}{\ln \frac{r_3}{r_2}} + \frac{\ln \frac{H(r_3)}{H(r_2)}}{\ln \frac{r_3}{r_2}} \right) .
\] (4.26)

Multiplying both terms of (4.26) by \(\ln \left(\frac{r_2}{r_1}\right)\ln \left(\frac{r_3}{r_2}\right)\), and by the inequality:
\[
\left(\frac{r_3}{r_2}\right)^{r_2^2 - r_1^2} \left(\frac{r_1}{r_2}\right)^{r_3^2 - r_2^2} \leq \left(\frac{r_3}{r_1}\right)^{r_3^2},
\]
we obtain
\[
\left(\frac{H(r_2)}{H(r_1)}\right)^{\ln \frac{r_2}{r_1}} \leq \left(\frac{r_3}{r_1}\right)^{\alpha_1} e^{\frac{2C \frac{r_2}{r_1}}{\ln \frac{r_2}{r_1}}} \left(\frac{H(r_3)}{H(r_2)}\right)^{\alpha_1} e^{\frac{2C \frac{r_3}{r_1}}{\ln \frac{r_3}{r_1}}} ,
\] (4.27)

Therefore (4.27) yields
\[
H(r_2) \leq \left(\frac{r_3}{r_1}\right)^{\alpha'} H(r_1)^{s'} H(r_3)^{1-s'},
\] (4.28)
where
\[
s' := \frac{\alpha_1}{\alpha_1 + \beta_1}, \quad \alpha_1 := \ln \frac{r_1}{r_2}, \quad \beta_1 := e^{\frac{2C \frac{r_2}{r_1}}{\ln \frac{r_2}{r_1}}},
\]
and
\[
\alpha' := \frac{C \frac{r_3^2}{\ln \frac{r_3}{r_1}} e^{\frac{2C \frac{r_2}{r_1}}{\ln \frac{r_2}{r_1}}}}{\alpha_1 + \beta_1}.
\]

Now by (4.28) with \(r_1, r_2, r_3\) replaced by \(\frac{r_1}{2}, r_2, \frac{r_1 + r_3}{2}\) respectively, it follows that
\[
H(r_2) \leq \left(\frac{r_2 + r_3}{r_1}\right)^{\alpha} \left(\frac{H(r_2)}{H(\frac{r_1}{2})}\right)^{s} H\left(\frac{r_2 + r_3}{2}\right)^{1-s},
\] (4.29)
where
\[
s := \frac{\alpha_1}{\alpha_1 + \beta_1}, \quad \alpha_1 := \ln \frac{r_2 + r_3}{2r_2}, \quad \beta_1 := e^{\frac{2C \frac{r_2}{r_1}}{\ln \frac{r_2}{r_1}}},
\]
and
\[
\alpha := \frac{C \frac{r_3^2}{\ln \frac{r_3}{r_1}} e^{\frac{2C \frac{r_2}{r_1}}{\ln \frac{r_2}{r_1}}}}{\alpha_1 + \beta_1}.
\]

We recall that the classical trace inequality yields, for \(r \leq \rho\),
\[
\int_{\Theta \cap \partial B_z} |\tilde{w}|^2 \, d\sigma \leq c \left( \frac{2}{r} \int_{\Theta \cap B_z} |\tilde{w}|^2 \, dX + \frac{r}{2} \int_{\Theta \cap B_z} |
\nabla \tilde{w}|^2 \, dX \right),
\] (4.30)
and that the Caccioppoli inequality gives
\[ \int_{\Theta \cap \partial B_{r'}} |\nabla \tilde{w}|^2 dX \leq C \frac{1}{(r - r')^2} \int_{\Theta \cap B_r} |\tilde{w}|^2 dX \text{ for } r' < r \leq \rho, \] (4.31)

where the constant \( C \) depends on \( \lambda_0 \) only. So by (4.30) for \( r = r_1, r = \frac{r_2 + r_3}{2} \) and by (4.31) we get
\[ \int_{\Theta \cap \partial B_{\frac{r_2 + r_3}{2}}} |\tilde{w}|^2 d\sigma \leq C \frac{1}{r_1} \int_{\Theta \cap B_{r_1}} |\tilde{w}|^2 dX, \] (4.32)

and
\[ \int_{\Theta \cap \partial B_{\frac{r_2 + r_3}{2}}} |\tilde{w}|^2 d\sigma \leq C \frac{r_2 + r_3}{(r_2 - r_3)^2} \int_{\Theta \cap B_{r_3}} |\tilde{w}|^2 dX, \] (4.33)

respectively, where the constant \( C \) depends on \( \lambda_0 \) only.

Next we rewrite (4.29) as follows:
\[ H(r_2) \leq \left( \frac{r_2 + r_3}{r_1} \right)^a \left( \frac{2}{r_1} \right)^{ns} \left( \frac{2}{r_2 + r_3} \right)^{n(1-s)} \left( \int_{\Theta \cap \partial B_{\frac{r_2 + r_3}{2}}} |\tilde{w}|^2 d\sigma \right)^s \left( \int_{\Theta \cap B_{r_3}} |\tilde{w}|^2 dX \right)^{1-s}. \]

So, by the definition of \( H \), we have
\[ H(r_2) \leq \left( \frac{r_2 + r_3}{r_1} \right)^a \left( \frac{2}{r_1} \right)^{ns} \left( \frac{2}{r_2 + r_3} \right)^{n(1-s)} \left( \int_{\Theta \cap \partial B_{\frac{r_2 + r_3}{2}}} |\tilde{w}|^2 d\sigma \right)^s \left( \int_{\Theta \cap B_{r_3}} |\tilde{w}|^2 dX \right)^{1-s}. \]

Therefore using (4.32, 4.33) we obtain
\[ H(r_2) \leq C \left( \frac{r_2 + r_3}{r_1} \right)^a \left( \frac{2}{r_1} \right)^{ns} \left( \frac{2}{r_2 + r_3} \right)^{n(1-s)} \left( \int_{\Theta \cap \partial B_{r_1}} |\tilde{w}|^2 dX \right)^s \left( \int_{\Theta \cap B_{r_3}} |\tilde{w}|^2 dX \right)^{1-s}, \] (4.34)

where the constant \( C \) depends on \( \lambda_0 \) only. Now since from (4.20) we know that \( r^\mu H(r) \) is a nondecreasing function of \( r \in (0, \infty) \), equation (4.34) yields
\[ \eta^\mu H(\eta) \leq C r_2^\mu \left( \frac{r_2 + r_3}{r_1} \right)^a \left( \frac{2}{r_1} \right)^{ns} \left( \frac{2}{r_2 + r_3} \right)^{n(1-s)} \left( \int_{\Theta \cap \partial B_{r_1}} |\tilde{w}|^2 dX \right)^s \left( \int_{\Theta \cap B_{r_3}} |\tilde{w}|^2 dX \right)^{1-s}, \]

for \( \eta \leq r_2 \). Finally, integrating over \((0, r_2)\), a simple calculation gives:
\[ \int_{\Theta \cap B_{r_2}} |\tilde{w}|^2 dX \leq \int_0^{r_2} \eta^\mu H(\eta) d\eta \leq C \left( \frac{r_2}{r_1} \right)^a \left( \frac{2}{r_1} \right)^{(n+1)s} \left( \int_{\Theta \cap B_{r_1}} |\tilde{w}|^2 dX \right)^s \left( \int_{\Theta \cap B_{r_3}} |\tilde{w}|^2 dX \right)^{1-s}. \] (4.35)
where the constant $C$ depends on $\lambda_0$ only. We complete the proof of Lemma 4.5 by proving that the ratios $\left(\frac{r_3}{r_1}\right)^a, \left(\frac{r_2}{r_1}\right)^{(n+1)s}$ in (4.35) are bounded. In fact the term $\left(\frac{r_3}{r_1}\right)^a$ can be bounded in the following way:

$$\left(\frac{r_3}{r_1}\right)^a = \exp\left(\frac{C}{r_0^a} e^{2C\frac{r_3}{r_1}} \left(\ln \frac{r_3}{r_2} + \ln \frac{r_2}{r_1}\right)\right) \leq \exp\left(\frac{C}{r_0^a} e^{2C\frac{r_1}{r_1}}\right).$$

Finally we increase the term $\left(\frac{r_2}{r_1}\right)^{(n+1)s}$ as follows:

$$\left(\frac{r_2}{r_1}\right)^{(n+1)s} = \exp\left((n+1) \ln \frac{r_2}{r_1} + \ln \frac{r_3}{r_2} + \ln \frac{r_2}{r_1}\right) \leq \left(\frac{r_3}{r_2}\right)^{(n+1)}.$$

The proof of Lemma 4.5 is complete.

We are now in a position to prove Proposition 4.4.

**Proof of Proposition 4.4.** We shall follow the main lines of the proof of Theorem 0.4 in [1]. The idea is to construct a $C^{1,\alpha}$ diffeomorphism $\Phi$ from $\Theta \cap B_{\theta_2,\lambda}$ to $(\mathbb{R} \times \Omega') \cap B_{\theta_1,\lambda}(X_0)$, for a suitable domain $\Theta \subset \mathbb{R}^{n+1}$, and some constants $\theta_1, \theta_2 \in (0, 1]$, showing that $\tilde{w}(Z) := w(\Phi(Z))$ satisfies the assumptions of Lemma 4.5 and hence inequality (4.19). From (4.19) one derives a similar inequality for $w$.

First of all, up to a rigid motion, we can suppose that $X_0 = 0$, and

$$(\mathbb{R} \times \Omega') \cap B_{2R} := \{X \in B_{2R} \text{ s.t. } x_n > \varphi(x')\}$$

(as usual $X \in \mathbb{R}^{n+1}$ is the point $(y, x)$, and $x' := (x_1, \cdots, x_{n-1})$ are the first $(n-1)$-components of $x \in \mathbb{R}^n$) where $\varphi$ is a $C^{1,\alpha}$ function on $\Delta'_{2R} \subset \mathbb{R}^{n-1}$ satisfying

$$\varphi(0) = |\nabla \varphi(0)| = 0,$$

and

$$\|\varphi\|_{C^{1,\alpha}(\Delta_{2R}')} \leq ER_0.$$

Next let us denote by

$$K(X) := \begin{pmatrix} 1 & 0 \\ 0 & k(x) \end{pmatrix}$$

the $(n+1) \times (n+1)$ matrix-valued function in $\mathbb{R} \times \Omega'$, and by $w(X)$ the solution of:

$$\begin{cases}
\text{div}_X(K(X)\nabla_X w) = 0 & \text{in } (-A, A) \times \Omega' \cap \Delta_{R/2}, \\
w(0, x) = u(t_0, x) & \text{in } \Omega' \cap \Delta_{R/2}, \\
w_y(0, x) = 0 & \text{in } \Omega' \cap \Delta_{R/2}, \\
w = 0 & \text{on } (-A, A) \times (\partial\Omega' \cap \Delta_{R/2}),
\end{cases}
$$

(4.36)
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where we recall that \( A := \min \{ \sqrt{2\delta}, t_0 \sqrt{a_R} \} \), \( \delta := \frac{R}{8\pi \lambda} \), and \( a_R := \frac{1}{\lambda c \rho R^2} \), \( c \) being the Poincaré constant.

Two cases can happen: either

1. \( K(0) = I_{n+1} \) (\( I_{n+1} \) is the \((n + 1) \times (n + 1)\) identity matrix), or
2. \( K(0) \neq I_{n+1} \).

We begin by studying case (i), that is we suppose that \( K(0) = I_{n+1} \). Let us denote by \( Z = (z_0, \ldots, z_n) \) the new variable in \( \mathbb{R}^{n+1} \), and by \( Z' = (z_0, \cdots, z_{n-1}) \) the first \( n \)-components of \( Z \). For \( C_3 := \frac{3(2^\alpha - 1)^2 E}{(\alpha \ln 2)^2} \), let us define

\[
\Phi(Z) := (Z', z_n + \frac{C_3}{R_0^\alpha} |Z|^{\alpha + 1}),
\]

that is

\[
\begin{align*}
\Phi_0(Z) &:= z_0, \\
\Phi_1(Z) &:= z_1, \\
&\vdots \\
\Phi_n(Z) &:= z_n + \frac{C_3}{R_0^\alpha} |Z|^{\alpha + 1}.
\end{align*}
\]

Moreover we denote by

\[
\Theta := \left\{ Z \in B_A, \text{s.t. } z_n > \varphi(z') - \frac{C_3}{R_0^\alpha} |Z|^{\alpha + 1} \right\},
\]

where \( z' = (z_1, \cdots, z_{n-1}) \) are the first \((n - 1)\)-components of \( z = (z_1, \cdots, z_n) \). Following the computations in [1], we have that there exist \( \theta_1, \theta_2 \in (0, 1] \) with \( \theta_1/R_0, \theta_2/R_0 \) only depending on \( E \) and \( \alpha \), such that \( \Phi \in C^{1, \alpha}(B_{\theta_2 A}, \mathbb{R}^n) \) satisfies

\[
\begin{align*}
\Phi &\left( Z', \varphi(z') - \frac{C_3}{R_0^\alpha} |Z|^{\alpha + 1} \right) = (Z', \varphi(z')), \\
\Phi(\Theta \cap B_{\theta_2 A}) &\subset (\mathbb{R} \times \Omega') \cap B_{\theta_1 A}, \\
\frac{1}{2} |Z| \leq |\Phi(Z)| \leq C_4 |Z| &\quad \forall Z \in B_{\theta_2 A}, \\
\frac{1}{2^{\alpha + 1}} \leq |\text{det } D\Phi(Z)| \leq 2 &\quad \forall Z \in B_{\theta_2 A}, \\
(\partial \Theta) \cap B_{\theta_2 A} &\text{ is of Lipschitz class with constants } \theta_2 A, L,
\end{align*}
\]

where the constants \( C_4 \) in (4.37) and \( L \) in (4.39) depend on \( E \) and \( \alpha \) only.

Now, let us denote

\[
\tilde{u}(Z) := u(\Phi(Z)),
\]

and

\[
\tilde{K}(Z) := |\text{det } D\Phi(Z)| (D\Phi^{-1})(\Phi(Z)) K(\Phi(Z))(D\Phi^{-1})^\ast(\Phi(Z)),
\]
where \((D\Phi^{-1})^*\) denotes the transpose matrix of \(D\Phi^{-1}\). One can verify that \(\tilde{w}\) solves

\[
\begin{cases}
\text{div}(\tilde{K}(Z)\nabla \tilde{w}) = 0 & \text{in } \Theta \cap B_{\theta_2 A}, \\
\tilde{w} = 0 & \text{on } (\partial \Theta) \cap B_{\theta_2 A},
\end{cases}
\]  

(4.40)

and that \(\tilde{K}\) satisfies the following properties:

(i) for all \(Z \in \Theta\), and all \(\xi \in \mathbb{R}^{n+1}\)

\[
\frac{1}{8} \lambda^{-1} |\xi|^2 \leq \tilde{K}(Z) \xi \cdot \xi \leq 8 \lambda |\xi|^2;
\]

(ii) \(\tilde{K}(0) = I_{n+1};\)

(iii) for all \(Z \in (\partial \Theta) \cap B_{\theta_2 A}\)

\[
\tilde{K}(Z) Z \cdot n \geq 0;
\]

(iv) there exists a constant \(C > 0\) only depending on \(E, \lambda, \Lambda\) such that for all \(Z \in \Theta\)

\[
\left| \nabla \tilde{K}(Z) \right| \leq C \frac{\alpha}{R_0} |Z|^\alpha -1, \quad \left| \tilde{K}(Z) - \tilde{K}(0) \right| \leq C \frac{\alpha}{R_0} |Z|^\alpha.
\]

(4.40d)

(As usual \(n\) denotes the unit outer normal to \((\partial \Theta) \cap B_{\theta_2 A}\). Hence we can apply Lemma 4.5 to solution \(\tilde{w}\) of (4.40) with \(r_0 = \rho = \theta_2 A, \lambda_0 = \lambda, c = C\). Then there exists \(\theta^* \in (0, \theta_2]\), with \(\theta^*/\theta_2\) only depending on \(E\) and \(\alpha\), such that for any three numbers \(r_1, r_2, r_3\) satisfying

\[
0 < r_1 < r_2 < \frac{r_3}{2C_4}, \quad r_3 < \theta^* A,
\]

inequality (4.19) holds for \(\tilde{w}\) with radii respectively \(\frac{r_1}{C_4}, 2r_2, \frac{r_3}{C_4}\), that is

\[
\int_{\Theta \cap B_{2r_2}} |\tilde{w}|^2 dZ \leq \tilde{C} \left( \frac{r_3}{r_2} \right)^{n+1} \left( \int_{\Theta \cap B_{r_1/c_4}} |\tilde{w}|^2 dZ \right)^{r''} \left( \frac{4C_4 r_2 r_3}{(2C_4 r_2 - r_3)^2} \int_{\Theta \cap B_{r_3/c_4}} |\tilde{w}|^2 dZ \right)^{1-r''},
\]

(4.41)

where

\[
\tau'': = \frac{a''}{a'' + \beta''}, \quad a'': = \ln \left( 1 + \frac{r_3}{4C_4 r_2} \right), \quad \beta'': = e^{C_4 A \frac{\alpha}{R_0}} \ln \frac{4C_4 r_2}{r_1},
\]

(4.42)

and the constants \(\tilde{C}, C\) depend on \(E, \alpha, \lambda, \Lambda\) only.

Next we decrease \(\int_{\Theta \cap B_{2r_2}} |\tilde{w}|^2 dZ\) in the left hand side of (4.41) in terms of \(\int_{(\mathbb{R} \times \Omega') \cap B_{r_2}} |w|^2 dX\), and we increase \(\int_{\Theta \cap B_{r_j/c_4}} |\tilde{w}|^2 dZ, j = 1, 3\), in the right hand side of (4.41) in terms of \(\int_{(\mathbb{R} \times \Omega') \cap B_{r_j}} |w|^2 dX\). We begin by observing that from (4.37) we have

\[
(\mathbb{R} \times \Omega') \cap B_{r/2} \subset \Phi(\Theta \cap B_r) \subset (\mathbb{R} \times \Omega') \cap B_{C_4 r}, \quad \forall r \leq \theta_2 A.
\]

(4.43)
Hence from (4.38), and the left hand side of (4.43) we have
\[
\int_{\Theta \cap B_{r_2}} |\hat{w}|^2 \, dZ = \int_{\Phi(\Theta \cap B_{r_2})} |w|^2 |\det D\Phi^{-1}(X)| \, dX \geq \frac{1}{2} \int_{(\mathbb{R} \times \Omega') \cap B_{r_2}} |w|^2 \, dX.
\] (4.44)

Similarly from (4.38), and the right hand side of (4.43) we have, for \( j = 1, 3 \),
\[
\int_{\Theta \cap B_{r_2}/c_1} |\hat{w}|^2 \, dZ = \int_{\Phi(\Theta \cap B_{r_2}/c_1)} |w|^2 |\det D\Phi^{-1}(X)| \, dX \leq 2^{n+1} \int_{(\mathbb{R} \times \Omega') \cap B_{r_j}} |w|^2 \, dX.
\] (4.45)

Finally (4.41, 4.44, 4.45) yield
\[
\int_{(\mathbb{R} \times \Omega') \cap B_{r_2}} |w|^2 \, dX \leq C \left( \frac{r_3}{r_2} \right)^{n+1} \left( \int_{(\mathbb{R} \times \Omega') \cap B_{r_1}} |w|^2 \, dX \right)^{1-\tau'} \left( \frac{4C_4 r_2 r_3}{(2C_4 r_2 - r_3)^2} \int_{(\mathbb{R} \times \Omega') \cap B_{r_3}} |w|^2 \, dX \right)^{\tau'},
\]

where the constant \( \tilde{C} \) depends on \( E, \alpha, \lambda, \Lambda \) only.

Now we treat case (ii), that is we assume that \( K(0) \neq I_{n+1} \). We can consider a linear transformation \( S : \mathbb{R}^{n+1} \rightarrow \mathbb{R}^{n+1} \) such that, setting \( \tilde{K}(X) = \frac{SK(X)S^T}{|\det S|} \), we have \( K(0) = I_{n+1} \). We have that, under such a transformation, the modified coefficient \( \tilde{K} \), the transformed domain \( S((-A,A) \times (\Omega' \cap \Delta_{R/2})) \) and the transformed boundary portion \( S((-A,A) \times ((\partial \Omega') \cap \Delta_{R/2})) \) satisfy assumptions analogous to Proposition 4.4, with constants which are dominated by the a priori constants \( \lambda, \Lambda, R_0, E \), up to multiplicative factors which only depend on \( \lambda \). We also have that the ellipsoids \( S((\mathbb{R} \times \Omega') \cap B_r) \) for \( r < \frac{1}{\sqrt[n]{4}} A \), satisfy
\[
(\mathbb{R} \times \Omega') \cap B_{\frac{r}{\sqrt[n]{4}}} \subset S((\mathbb{R} \times \Omega') \cap B_r) \subset (\mathbb{R} \times \Omega') \cap B_{\frac{r}{\sqrt[n]{4}}},
\] (4.46)

Therefore, by a change of variables, using the result just proved when \( K(0) = I_{n+1} \), we obtain
\[
\int_{(\mathbb{R} \times \Omega') \cap B_{r_2}} |w|^2 \, dX \leq \tilde{C} \left( \frac{r_3}{r_2} \right)^{n+1} \left( \int_{(\mathbb{R} \times \Omega') \cap B_{r_1}} |w|^2 \, dX \right)^{1-\tau'} \left( \frac{4C_4 \lambda r_2 r_3}{(2C_4 \lambda r_2 - r_3)^2} \int_{(\mathbb{R} \times \Omega') \cap B_{r_3}} |w|^2 \, dX \right)^{\tau'},
\]

where
\[
\tau' := \frac{\alpha_0}{\alpha_0' + \beta_0'}, \quad \alpha_0 := \ln \left( \frac{1}{2} + \frac{r_3}{4C_4 \lambda r_2} \right), \quad \beta_0 := e^{-\beta_0} \ln \left( \frac{4C_4 \lambda r_2}{r_1} \right),
\]

and the constants \( \tilde{C}, C \) depend on \( E, \alpha, \lambda, \Lambda \) only.

The proof of Proposition 4.4 is complete. \( \square \)

Now we prove Theorem 4.1.

**Proof of Theorem 4.1.** Let \( r_1, r_2, r_3 \) be three numbers satisfying
\[
0 < r_1 < r_2 < \frac{r_3}{6C_4 A},
\]
where \( r_3 < \min \{ \theta^*, A, \delta \} \). Let us define \( \tilde{r}_1 := \frac{3r_3}{6\epsilon \pi} \). Using the three spheres inequality at the boundary (4.13) for \( w \) with radii \( \tilde{r}_1, 3r_2, r_3 \), we have

\[
\int_{(\mathbb{R} \times \Omega')} |w|^2 \, dX \leq \tilde{C} \left( \frac{r_3}{r_2} \right)^{n+1} \left( \int_{(\mathbb{R} \times \Omega') \cap B_{r_2}(X_0)} |w|^2 \, dX \right) \tau \times \left( \frac{12C_4 \lambda r_2 r_3}{(6C_4 \lambda r_2 - r_3)^2} \int_{(\mathbb{R} \times \Omega') \cap B_{r_2}(X_0)} |w|^2 \, dX \right)^{1-\tau}, \tag{4.47}
\]

where

\[
\tau := \frac{\alpha_0}{\alpha_0 + \beta_0}, \quad \alpha_0 := \ln \left( \frac{1}{2} + \frac{r_3}{12C_4 \lambda r_2} \right), \quad \beta_0 := e^{\frac{\theta^*}{2\pi} \lambda r_2} \ln \left( \frac{12C_4 \lambda r_2}{\tilde{r}_1} \right),
\]

the constants \( \tilde{C}, C \) depend on \( E, \alpha, \lambda, \Lambda \) only, and the constant \( C_4 \geq \frac{1}{2} \) depends on \( E \) and \( \alpha \) only. Recalling the Cauchy estimate (3.5) for \( w \) established in Proposition 3.1, with \( r = \tilde{r}_1, \rho = \frac{3}{4}\sqrt{2\pi} \epsilon \lambda \tilde{r}_1, \tilde{\rho} = 2\sqrt{2}\rho \), we obtain

\[
\int_{(\mathbb{R} \times \Omega') \cap B_{\tilde{r}_1}(X_0)} |w|^2 \, dX \leq C \tilde{r}_1 \left( \int_{\Omega' \cap \Delta_{\rho/4}(x_0)} |u(t_0)|^2 \, dx \right) \left( \frac{1}{\tilde{r}_1} \int_{(\mathbb{R} \times \Omega') \cap B_{\rho}(X_0)} |w|^2 \, dX \right)^{1-\overline{\beta}},
\]

where the constant \( C \geq 1 \) depends on \( \lambda \) only, and \( \overline{\beta} := \frac{\alpha \beta}{1+\alpha} \). Hence (4.47) becomes (since \( \frac{1}{4} < r_1 \), and \( \tilde{\rho} < r_3 \))

\[
\int_{(\mathbb{R} \times \Omega') \cap B_{r_2}(X_0)} |w|^2 \, dX \leq \tilde{C} \left( \frac{r_3}{r_2} \right)^{n+1} r_1^{-\overline{\beta} \tau} \left( \int_{\Omega' \cap \Delta_{r_1}(x_0)} |u(t_0)|^2 \, dx \right) \tau^{-\overline{\beta} \tau} \times \left( \frac{12C_4 \lambda r_2 r_3}{(6C_4 \lambda r_2 - r_3)^2} \right)^{1-\tau} \left( \int_{(\mathbb{R} \times \Omega') \cap B_{r_2}(X_0)} |w|^2 \, dX \right)^{1-\overline{\beta} \tau}, \tag{4.48}
\]

where the constant \( \tilde{C} \) depends on \( E, \alpha, \lambda, \Lambda \) only. Next we decrease \( \int_{(\mathbb{R} \times \Omega') \cap B_{r_2}(X_0)} |u(t_0)|^2 \, dx \) in the left hand side of (4.48) in terms of \( \int_{\Omega' \cap \Delta_{r_1}(x_0)} |u(t_0)|^2 \, dx \). By inequality (7.12) (see the Appendix) for \( F(y, x) = w(y, x) \), \( \rho = r_2, r = 2r_2 \), and by Caccioppoli inequality we have

\[
\int_{\Omega' \cap \Delta_{r_2}(x_0)} |u(t_0)|^2 \, dx \leq C \frac{1}{r_2} \int_{(\mathbb{R} \times \Omega') \cap B_{3r_2}(X_0)} |w|^2 \, dX, \tag{4.49}
\]

where the constant \( C \) depends on \( \lambda \) only. Finally we increase the integral \( \int_{(\mathbb{R} \times \Omega') \cap B_{r_2}(X_0)} |w|^2 \, dX \) in the right hand side of (4.48) in terms of the \textit{a priori} data. We recall that \( w(y, x) := w_1(y, x) + w_2(y, x) \), where \( w_1(y, x) := \)}
\[ \frac{1}{2\pi} \int_{-\infty}^{+\infty} e^{it_0 \mu} \mathcal{W}_1(\mu, x) \cosh(\sqrt{-\mu} y) \, d\mu, \quad \text{and} \quad w_2(y, x) := \sum_{j=1}^{+\infty} \alpha_j e^{it_0 \varphi_j(x)} \cosh(\sqrt{|\mu_j|} y) \] (see Prop. 3.1). Since \(|y| < \min \{\theta^* A, \delta\}\), using (3.10) we have, for \(y \geq 0\),

\[
\|w_1(y)\|_{L^2(\Omega' \cap \Delta_{r_3}(x_0))} \leq \|w_1(y)\|_{H^1(\Omega' \cap \Delta_{r_3}(x_0))} \leq \frac{1}{2\pi} \int_{-\infty}^{+\infty} \mathcal{W}_1(\mu) \left| \cosh(\sqrt{-\mu} y) \right| \, d\mu 
\leq CC_1 H \left( T + \frac{1}{aR/4} \right) \frac{1}{\delta^2(1 - 1/\sqrt{2})^2}, \tag{4.50}
\]

where the constant \(C\) depends on \(\lambda\) only, and \(C_1\), defined in (3.8), depends on \(\lambda, \frac{T}{T-t_0}, \frac{R_3}{T-t_0}\) only. Inequality (4.50) implies (recalling that \(w_1(y, x)\) is even in \(y\), \(\delta := \frac{R}{8\pi \lambda}\) and \(aR := \frac{1}{x_{cR}}\))

\[
\int_{(\mathbb{R} \times \Omega') \cap B_{r_3}(x_0)} |w_1|^2 \, dX \leq 2 \int_0^{r_3} \|w_1(y)\|^2_{L^2(\Omega' \cap \Delta_{r_3}(x_0))} \, dy \leq CC_1^2 r_3 H^2 \left( \frac{T^2}{R^4} + 1 \right)^2. \tag{4.51}
\]

Similarly, for \(y \geq 0\) we have (since \(|y| < \min \{\theta^* A, \delta\}\))

\[
\|w_2(y)\|^2_{L^2(\Omega' \cap \Delta_{r_3}(x_0))} \leq \|w_2(y)\|^2_{L^2(\Omega' \cap \Delta_{2r_3}(x_0))} \leq \int_{\Omega' \cap \Delta_{2r_3}(x_0)} |u(0)|^2 \, dx \leq H^2. \tag{4.52}
\]

Therefore (4.52) implies

\[
\int_{(\mathbb{R} \times \Omega') \cap B_{r_3}(x_0)} |w_2|^2 \, dX \leq 2 \int_0^{r_3} \|w_2(y)\|^2_{L^2(\Omega' \cap \Delta_{r_3}(x_0))} \, dy \leq 2r_3 H^2. \tag{4.53}
\]

Hence (4.48, 4.49, 4.51, 4.53) yield

\[
\int_{\Omega' \cap \Delta_{r_3}(x_0)} |u(t_0)|^2 \, dx \leq \tilde{C} \left( \frac{r_3}{r_2} \right)^{n+2} \int_{\Omega' \cap \Delta_{r_3}(x_0)} |u(t_0)|^2 \, dx \left( \frac{12C_4 \lambda r_2 r_3}{(6C_4 \lambda r_2 - r_3)^2} \right)^{1-\tau} \left( 1 + \frac{T^2}{R^4} \right)^2 H^2 \tag{4.54}
\]

that is (4.2), where the constant \(\tilde{C} \geq 1\) depends on \(E, \alpha, \lambda, \Lambda, \frac{T}{T-t_0}, \frac{R_3}{T-t_0}\) only.

Now if we suppose that \(t_0 \in (sT, (1-s)T)\), for some fixed \(s \in (0, \frac{1}{2})\), then (4.54) holds uniformly in \((sT, (1-s)T)\). So integrating (4.54) over the interval \((sT, (1-s)T)\), and using H"older inequality, we obtain

\[
\int_{sT}^{(1-s)T} \int_{\Omega' \cap \Delta_{r_3}(x_0)} |u|^2 \, dx \, dt \leq \tilde{C} \left( \frac{r_3}{r_2} \right)^{n+2} \left( \frac{(1-s)T}{sT} \right) \int_{sT}^{(1-s)T} \int_{\Omega' \cap \Delta_{r_3}(x_0)} |u|^2 \, dx \, dt \times \left( \frac{12C_4 \lambda r_2 r_3}{(6C_4 \lambda r_2 - r_3)^2} \right)^{1-\tau} \left( T \left( 1 + \frac{T^2}{R_0^4} \right)^2 H^2 \right)^{1-\tilde{C}_r},
\]
where the constant $\tilde{C} \geq 1$ depends on $E, \alpha, \lambda, \Lambda, \frac{R_0^2}{T}$ only, which, putting $\gamma := \beta \tau$, conclude the proof of Theorem 4.1.

We conclude this section by proving Corollary 4.2.

Proof of Corollary 4.2. The proof follows step by step from the proof of Theorem 4.1, by observing that $w_2(y, x) \equiv 0$. □

5. Auxiliary propositions

In the present section we give a sequence of propositions which we shall use in the next section to prove Theorem 1.1. The proofs of these propositions are very similar to those of the corresponding Neumann case studied in [8]. Therefore the reader interested in more complete and detailed proofs can see [8], and also [4].

In what follows $\Omega$ is a bounded domain in $\mathbb{R}^n, n \geq 2$, satisfying assumptions (1.7, 1.9), and $D_i, i = 1, 2$, are two domains satisfying (1.8) such that $D_i \subset \Omega, \text{dist}(\partial \Omega, \partial D_i) \geq R_0$, and $\Omega \backslash D_i$ is connected. Moreover we shall denote $\Omega_i := \Omega \backslash D_i$, and $G$ the connected component of $\Omega_1 \cap \Omega_2$ s.t. $\partial \Omega \subset \partial G$.

Proposition 5.1 (Stability estimates of continuation from Cauchy data on time-like surfaces). Under the assumptions of Theorem 1.1, let $u := u_1 - u_2$ in $(0, T) \times G$. There exists a constant $\bar{\tau}, \tau \in (0, 1)$, depending on $\lambda$ and $\Lambda$ only, such that we have

$$\|u(t_0)\|_{L^2(\Delta_{\bar{\tau}^2}(P_2))} \leq CR_0^\frac{\tau}{2}\left(\frac{\|f\|_{1/4, 1/2}}{T^{1/2}R_0^{(n-1)/2}}\right)^{\tau/3},$$

(5.1)

uniformly in $t_0 \in [0, T/2]$. Here $\bar{R} := R_0 \frac{R_0}{16(1 + E^2)}; P_2 := P_1 - \frac{R_0}{16\sqrt{1 + E^2}}n$ (n denotes the outer unit normal at $P_1 \in \partial \Omega$), the constant $C$ depends on $E, \lambda, \Lambda, \frac{R_0^2}{T}$ only, and

$$\tilde{\tau} := \left(\frac{T^{1/2}R_0^{(n-1)/2}}{\|f\|_{1/4, 1/2}}\right)^{\tau/2}.$$ (5.2)

Proof of Proposition 5.1. By Theorem 3.3.1 in [8], we know that if

$$R_0 \left\| \frac{\partial}{\partial n} u \right\|_{H^{1/4}(0, T), H^{1/2}(\Gamma)} \leq T^{1/2}R_0^{(n-1)/2} \tilde{\tau},$$

then

$$\|u(t_0)\|_{L^2(\Delta_{\bar{\tau}^2}(P_2))} \leq CR_0^\frac{\tau}{2}\left(\frac{\|f\|_{1/4, 1/2}}{T^{1/2}R_0^{(n-1)/2}}\right)^{1-\tau}\tilde{\tau}^\tau,$$

(5.3)

uniformly in $t_0 \in [0, T/2]$, where the constant $C \geq 1$ depends on $E, \lambda, \Lambda, \frac{R_0^2}{T}$ only. The aim is then to estimate $\left\| \frac{\partial}{\partial n} u \right\|_{H^{1/4}(0, T), H^{1/2}(\Gamma)}$ in terms of $\left\| \frac{\partial}{\partial n} u \right\|_{L^2((0, T) \times \Gamma)}$ and the a priori data. We observe that the functions $u,$
$u_t$, $u_{tt}$ satisfy

$$
\begin{cases}
  u_t - \text{div}(k(x) \nabla u) = 0 & \text{in} \ (0, T) \times G, \\
  u(0) = 0 & \text{in} \ G, \\
  u = 0 & \text{in} \ (0, T) \times \partial \Omega.
\end{cases}
$$

Hence we may apply boundedness estimates (see for example Ladyzhenskaja et al. [13]) obtaining

$$
\|u_t\|_{L^\infty((0, T) \times G)} \leq CT^{-\frac{1}{2}}R_0^{-\frac{1}{2}}f^{1/4, 1/2}, \tag{5.4}
$$

$$
\|u_{tt}\|_{L^\infty((0, T) \times G)} \leq CT^{-\frac{3}{2}}R_0^{-\frac{1}{2}}f^{1/4, 1/2}, \tag{5.5}
$$

where $C$ depends on $E$, $\alpha$, $\lambda$, $\Lambda$, $\frac{R_0^2}{T}$ only. We may think at $u(t)$ as solution of

$$
\begin{cases}
  \text{div}(k(x) \nabla u(t)) = u_t(t) & \text{in} \ G, \\
  u(t) = 0 & \text{on} \ \partial \Omega.
\end{cases}
$$

Similarly, we may think at $u_t(t)$ as solution of

$$
\begin{cases}
  \text{div}(k(x) \nabla u_t(t)) = u_{tt}(t) & \text{in} \ G, \\
  u_t(t) = 0 & \text{on} \ \partial \Omega.
\end{cases}
$$

By $L^p$ regularity estimates (see [10]), by (5.4, 5.5), by trace inequalities and by the immersion of $W^{1-1/p, p}(\Gamma)$ in $H^{1-1/p}(\Gamma)$, for $p > 2$, we have

$$
\sup_{t \in [0, T]} \left( R_0 \left\| \frac{\partial}{\partial n} u(t) \right\|_{H^{1-1/p}(\Gamma)} + R_0 T \left\| \frac{\partial}{\partial n} u_t(t) \right\|_{H^{1-1/p}(\Gamma)} \right) \leq CT^{-1/2}\|f\|_{1/4, 1/2}^{1/3},
$$

where $C$ depends on $E$, $\lambda$, $\Lambda$, $\frac{R_0^2}{T}$ only. Therefore

$$
R_0 \left\| \frac{\partial}{\partial n} u \right\|_{H^{\alpha/2}(0, T), H^\alpha(\Gamma)} \leq C \|f\|_{1/4, 1/2}^{1/3}, \tag{5.6}
$$

with $\alpha := 1 - 1/p > 1/2$, where $C$ depends on $E$, $\lambda$, $\Lambda$, $\frac{R_0^2}{T}$ only. By interpolation (see Lions and Magenes [16]), we have

$$
\left\| \frac{\partial}{\partial n} u \right\|_{H^{1/4}(0, T), H^{1/2}(\Gamma)} \leq C \left( \left\| \frac{\partial}{\partial n} u \right\|_{H^{\alpha/2}(0, T), H^\alpha(\Gamma)} \right)^{1-\theta} \left\| \frac{\partial}{\partial n} u \right\|_{L^2((0, T) \times \Gamma)}^{\theta}, \tag{5.7}
$$

where $\theta$ is given by $(1 - \theta)\alpha = 1/2$. By (1.11, 5.6) and (5.7), choosing $p = 4$, we obtain

$$
R_0 \left\| \frac{\partial}{\partial n} u \right\|_{H^{1/4}(0, T), H^{1/2}(\Gamma)} \leq C \|f\|_{1/4, 1/2}^{1/3} \left( \frac{T^{1/2}R_0^{(n-1)/2}}{\|f\|_{1/4, 1/2}} \right)^{1/3},
$$
where $C$ depends on $E$, $\lambda$, $\Lambda$, $\frac{R_0^2}{\rho}$ only. Finally by (5.3) we derive

$$
\|u(t_0)\|_{L^2(\Delta_{\Omega}(p_2))} \leq CR_0^\frac{2}{n} \left( \frac{\|f\|_{L^1(\Omega\setminus D)}}{T^{1/2}R_0^{(n-1)/2}} \right) e^{\gamma/3}
$$

uniformly in $t_0 \in [0,T/2]$, where $C$ depends on $E$, $\lambda$, $\Lambda$, $\frac{R_0^2}{\rho}$ only.

The proof of Proposition 5.1 is complete.

\[\square\]

**Proposition 5.2** (Stability estimate of continuation from Cauchy data). (I) Under the assumptions of Theorem 1.1, let $f \in H^{3/4}((0,T),H^{1/2}(\partial\Omega))$ be such that $u_i \in H^1((0,T),H^1(\Omega\setminus D_i))$, $i = 1, 2$, is solution of (1.3) when $D := D_1$, and the initial temperature $u_{i0} = 0$ in $\Omega\setminus D_i$. Then the following inequality holds

$$
\int_0^{T/2} \int_{\Omega\setminus G} |u_i|^2 \, dx \, dt \leq R_0 \|f\|_{L^1(\Omega\setminus D)}^2 \omega \left( \frac{T^{1/2}R_0^{(n-1)/2}}{\|f\|_{L^1(\Omega\setminus D)}^2} \right),
$$

(5.8)

where $\omega$ is an increasing continuous function on $[0, \infty)$ which satisfies

$$
\omega(t) \leq C(\ln |\ln t|)^{-\frac{1}{2}}, \quad \text{for every } t < e^{-1},
$$

where $C$ depends on $E$, $\alpha$, $\lambda$, $\Lambda$, $\frac{R_0^2}{\rho}$, $M$ only.

(II) Moreover if we suppose that there exist positive constants $r_0$, $L$, $R_0 \in (0, R_0]$, such that $\partial G$ is of Lipschitz class with constants $r_0$, $L$, then (5.8) holds with $\omega$ given by

$$
\omega(t) \leq C|\ln t|^{-\nu}, \quad \text{for every } t < e^{-1},
$$

(5.9)

where $C$, $\nu$ depend on $E$, $\alpha$, $\lambda$, $\Lambda$, $\frac{R_0^2}{\rho}$, $M$, $L$, $R_0/r_0$ only.

The proof of Proposition 5.2 will be given at the end of this section.

In the sequel, for $\rho > 0$ and $A$ a bounded domain in $\mathbb{R}^n$, we shall denote

$$
A_\rho := \{x \in A \text{ s.t. dist}(x, \mathbb{R}^n) > \rho\},
$$

(5.10)

where $A^c := \mathbb{R}^n \setminus A$, i.e. the complementary of $A$.

**Proposition 5.3** (Stability estimate of continuation from the interior). Let $f \in H^{3/4}((0,T),H^{1/2}(\partial\Omega))$ satisfy (1.10) such that $u_i \in H^1((0,T),H^1(\Omega\setminus D_i))$ is solution of (1.3) when $D := D_1$, and the initial temperature $u_{i0} = 0$ in $\Omega\setminus D_i$. Then, for every $\rho > 0$ and every $x_1 \in (\Omega_1)_\rho$, we have

$$
\int_0^{T/2} \int_{\Delta_\rho(x_1)} |u_i|^2 \, dx \, dt \geq CR_0 \|f\|_{L^1(\Omega\setminus D)}^2,
$$

(5.11)

where $C$ depends on $E$, $\alpha$, $\lambda$, $\Lambda$, $\frac{R_0^2}{\rho}$, $M$, $F$, $R_0/\rho$ only.

**Proof of Proposition 5.3.** The proof follows from Proposition 4.3 in [4], and from Proposition 5.5 in [8], up to obvious changes.

At this stage, we recall the notion of modified distance introduced in [4].
Definition 5.4. We call modified distance between bounded domains \( \Omega_1 \) and \( \Omega_2 \) in \( \mathbb{R}^n \) the number

\[
d_m(\Omega_1, \Omega_2) = \max \left\{ \sup_{x \in \partial \Omega_1} \text{dist}(x, \Omega_2), \sup_{x \in \partial \Omega_2} \text{dist}(\Omega_1, x) \right\}.
\]

Notice that obviously we have

\[
d_m(\Omega_1, \Omega_2) \leq d_H(\Omega_1, \Omega_2),
\]

but, in general, \( d_m \) does not dominate the Hausdorff distance, and indeed it does not satisfy the axioms of a distance function. This is made clear by the following example: \( \Omega_1 := B_1(0), \Omega_2 := B_1(0) \setminus B_{1/2}(0) \). In this case \( d_m(\Omega_1, \Omega_2) = 0 \), whereas \( d_H(\Omega_1, \Omega_2) = 1/2 \).

Proposition 5.5. Let \( \Omega_1, \Omega_2 \) be bounded domains satisfying (3.7). There exist positive numbers \( d_0, r_0, r_0 \in (0, R_0] \), for which the ratios \( d_0/R_0, r_0/R_0 \) only depend on \( E \) and \( \alpha \), such that if we have

\[
d_H(\Omega_1, \Omega_2) \leq d_0,
\]

then the following facts hold:

(i) any connected component \( G \) of \( \Omega_1 \cap \Omega_2 \) has boundary of Lipschitz class with constants \( r_0, L \), where \( r_0 \) is as above and \( L > 0 \) only depends on \( E \) and \( \alpha \);
(ii) there exists an absolute constant \( c > 0 \) such that

\[
d_H(\Omega_1, \Omega_2) \leq cd_m(\Omega_1, \Omega_2).
\]

Proof of Proposition 5.5. The proof is contained in [4].

In the proof of Proposition 5.2 we shall need to approximate the domains \( \Omega_r \) with regularized domains, say \( \tilde{\Omega}_r \), for \( r > 0 \). To this aim let us recall the following result, which was obtained in [4] (Lem. 5.3).

Lemma 5.6 (Regularized domains). Let \( \Omega \) be a bounded domain such that \( \partial \Omega \) is of Lipschitz class with constants \( R_0, E \). There exists a family of regularized domains \( \tilde{\Omega}_h \subset \Omega \), for \( 0 < h \leq aR_0 \), having \( C^1 \) boundary such that

\[
\tilde{\Omega}_h \subset \tilde{\Omega}_{h_1}, \quad 0 < h_1 \leq h_2,
\]

\[
\gamma_0 h \leq \text{dist}(x, \partial \Omega) \leq \gamma_1 h, \quad \text{for every } x \in \partial \tilde{\Omega}_h,
\]

\[
|\Omega \setminus \tilde{\Omega}_h| \leq \gamma_2 M R_0^{n-1} h,
\]

\[
|\partial \tilde{\Omega}_h|_{n-1} \leq \gamma_3 M R_0^{n-1} h,
\]

for every \( x \in \partial \tilde{\Omega}_h \) there exists \( y \in \partial \Omega \) s.t.

\[
|y - x| = \text{dist}(x, \partial \Omega),
\]

where \( a, \gamma_i, i = 0, 1, 2, 3 \), are positive constants depending on \( E, \alpha \) only.

(Here \(| \cdot |_{n-1}\) denotes the surface measure.)

We are now in a position to prove Proposition 5.2.

Proof of Proposition 5.2. For \( r < R_0 \), let us denote

\[
\mathcal{U}^r = \left\{ x \in \Omega \setminus D \text{ s.t. } \text{dist}(x, \partial \Omega) < r \right\}.
\]
From regularity estimates for solutions of parabolic equations [13], we have, for \( i = 1, 2, \)
\[
\|u_i\|_{C^{1,\alpha}([0,T] \times \overline{(\Omega_i \cup G \cap \Omega_0)})} \leq C T^{-1/2} R_0^{-(n-1)/2} \|f\|_{1/4,1/2},
\]  
(5.16)
\[
\|u_1 - u_2\|_{C^{1,\alpha}([0,T] \times \overline{\Omega_0})} \leq C T^{-1/2} R_0^{-(n-1)/2} \|f\|_{1/4,1/2},
\]  
(5.17)
where \( C > 0 \) depends on \( E, \alpha, \lambda, \Lambda, \frac{R_0^2}{\mu}, M \) only.

We prove Proposition 5.2 for \( i = 1, \) the case \( i = 2 \) being analogous.

**Proof of Part (I).** With no loss of generality we can assume that \( \tilde{\epsilon} \leq \tilde{\mu}, \) where \( \tilde{\epsilon} \) is defined in (5.2), and \( \tilde{\mu}, 0 < \tilde{\mu} < \epsilon^{-1}, \) is a constant only depending on \( E, \alpha, \lambda, \Lambda, M, \) which will be chosen later on, since, otherwise, equation (5.8) becomes trivial. Let \( \tilde{\theta} = \min\{a, \frac{a}{|\log(1+|x\|)|}\}, \) where \( a, \gamma_1 \) have been introduced in Lemma 5.7.

We have that \( \tilde{\theta} \) depends on \( E \) and \( \alpha \) only. Let \( \tilde{r} := \theta R_0 \) and let
\[
\Sigma_{\gamma_1 r} = \{x \in G \text{ s.t. } \text{dist}(x, \partial \Omega) = \gamma_1 \tilde{r}\}.
\]
For \( r \leq \tilde{r}, \) let \( \overline{V_r} \) be the connected component of \( \overline{\Omega_{1,r}} \cap \overline{\Omega_{2,r}} \) whose closure contains \( \Sigma_{\gamma_1 r}. \) We have
\[
\Omega_1 \setminus G \subset [(\Omega_1 \setminus \overline{\Omega_{1,r}}) \setminus G] \cup [\overline{\Omega_{1,r}} \setminus \overline{V_r}],
\]
\[
\partial(\overline{\Omega_{1,r}} \setminus \overline{V_r}) = \overline{\Gamma_{1,r}} \cup \overline{\Gamma_{2,r}},
\]
where \( \overline{\Gamma_{1,r}} \) is the part of boundary contained in \( \partial \overline{\Omega_{1,r}}, \) and \( \overline{\Gamma_{2,r}} \) is the part contained in \( \partial \overline{\Omega_{2,r}} \cap \partial \overline{V_r}. \) Therefore we have
\[
\int_{0}^{T/2} \int_{\Omega_1 \setminus G} |u_1|^2 \, dz \, dt \leq \int_{0}^{T/2} \int_{(\Omega_1 \setminus \overline{\Omega_{1,r}}) \setminus G} |u_1|^2 \, dz \, dt + \int_{0}^{T/2} \int_{\overline{\Omega_{1,r}} \setminus \overline{V_r}} |u_1|^2 \, dz \, dt.
\]  
(5.18)
By (5.16) and (5.13) we have
\[
\int_{0}^{T/2} \int_{(\Omega_1 \setminus \overline{\Omega_{1,r}}) \setminus G} |u_1|^2 \, dz \, dt \leq C r \|f\|_{1/4,1/2}^2,
\]  
(5.19)
where \( C \) depends on \( E, \alpha, \lambda, \Lambda, \frac{R_0^2}{\mu}, M \) only. By the divergence theorem, we have, for \( \tau \in (0,T/2), \)
\[
\frac{1}{2} \int_{\Omega_{1,r} \setminus \overline{V_r}} |u_1(\tau)|^2 \, dx \leq \int_{0}^{T/2} \int_{\overline{\Gamma_{1,r}} \cup \overline{\Gamma_{2,r}}} \nabla u_1 \cdot \mathbf{n} u_1 \, d\sigma \, dt.
\]
Hence, integrating over the interval \( (0,T/2), \) we obtain
\[
\int_{0}^{T/2} \int_{\Omega_{1,r} \setminus \overline{V_r}} |u_1|^2 \, dz \, dt \leq T \int_{0}^{T/2} \int_{\overline{\Gamma_{1,r}} \cup \overline{\Gamma_{2,r}}} |\nabla u_1 \cdot \mathbf{n} u_1| \, d\sigma \, dt.
\]  
(5.20)
Let $x \in \overline{\Gamma}_{1,r}$. By (5.15, 5.12) there exists $y \in \partial D_1$ such that $|x - y| = \text{dist}(x, \partial D_1) \leq \gamma_1 r$. Since $u_1 \equiv 0$ on $(0, T) \times \partial D_1$, from (5.16) it follows that

$$|u_1(t, x)| = |u_1(t, x) - u_1(t, y)| \leq CT^{-1/2} R_0^{-\alpha/2} \frac{r}{R_0} \|f\|_{1/4, 1/2}$$  \hspace{1cm} (5.21)

uniformly in $t \in [0, T/2]$, and $x \in \overline{\Gamma}_{1,r}$, where $C$ depends on $E$, $\alpha$, $\Lambda$, $\frac{E^2}{\Lambda^2}$, $M$ only. Similarly, for $x \in \overline{\Gamma}_{2,r}$, there exists $y \in \partial D_2$ such that $|x - y| \leq \gamma_1 r$. Since $u_2 \equiv 0$ on $(0, T) \times \partial D_2$, by (5.16) it follows that

$$|u_1(t, x)| \leq |u(t, x)| + CT^{-1/2} R_0^{-\alpha/2} \frac{r}{R_0} \|f\|_{1/4, 1/2}$$  \hspace{1cm} (5.22)

uniformly in $t \in [0, T/2]$, and $x \in \overline{\Gamma}_{1,r}$, where $C$ depends on $E$, $\alpha$, $\Lambda$, $\frac{E^2}{\Lambda^2}$, $M$ only. (5.16, 5.13, 5.18–5.22) yield

$$\int_0^{T/2} \int_{\Omega \setminus \mathcal{G}} |u(t)|^2 \, dx \, dt \leq CR_0 \|f\|_{1/4, 1/2} + R_0^{(n+1)/2} \|u\|_{L^\infty(\{0, T/2\} \times \mathcal{V}_r)},$$  \hspace{1cm} (5.23)

where the constant $C$ depends on $E$, $\alpha$, $\Lambda$, $\frac{E^2}{\Lambda^2}$, $M$ only.

In order to estimate $\|u\|_{L^\infty(\{0, T/2\} \times \mathcal{V}_r)}$, we shall make use of Proposition 5.1. So let $(\overline{\mathcal{F}}, \overline{\mathcal{V}})$ be such that $|u(\overline{\mathcal{F}}, \overline{\mathcal{V}})| = \|u\|_{L^\infty(\{0, T/2\} \times \mathcal{V}_r)}$. Since $\min(\text{dist}(P_2, \partial \Omega_1), \text{dist}(P_2, \partial \Omega_2)) \geq \frac{R_0}{16(1 + E^2)} \geq \gamma_1 r$, we have that $P_2 \in \mathcal{V}_r$, where $P_2$ has been introduced in Proposition 5.1. Let $\varphi$ be an arc in $\mathcal{V}_r$ joining $\overline{\mathcal{F}}$ to $P_2$. Let us define $\{x_i\}, i = 1, \ldots, s$, as follows: $x_1 = P_2$, $x_{i+1} = \varphi(t_i)$, where $t_i = \max\{t \text{ s.t. } |\varphi(t) - x_i| = \frac{\theta^*}{2 \cdot 16 \pi^3 E^2} \}$ if $|x_i - \mathcal{F}| > \frac{\theta^*}{2 \cdot 16 \pi^3 E^2}$, otherwise let $i = s$ and stop the process ($\theta^*$ is the constant defined in Th. 4.3). By construction, the balls $\Delta_{2\gamma_0 r}(x_i)$ are pairwise disjoint $|x_{i+1} - x_i| = \frac{\theta^*}{2 \cdot 16 \pi^3 E^2}$, for $i = 1, \ldots, s-1$, $|x_s - \mathcal{F}| \leq \frac{\theta^*}{2 \cdot 16 \pi^3 E^2}$. Hence we have $s \leq S\left(\frac{2 \theta^*}{\pi^3 E^2}\right)^n$, with $S$ only depending on $E$, $\alpha$. 

At this stage, since $\Delta_{2\gamma_0 r}(P_2) \subset G$, by iterated application of the three spheres inequality at the interior (4.9) for $t_0 = \overline{\mathcal{F}}$, with radii

$$r_1 := \frac{\theta^*}{2 \cdot 24 \cdot 16 \pi^3 E^2}, \quad r_2 := \frac{\theta^*}{2 \cdot 8 \cdot 16 \pi^3 E^2}, \quad r_3 := \frac{\theta^*}{2 \cdot 16 \pi^3 E^2},$$

we have

$$\|u(\overline{\mathcal{F}})\|^2_{L^2(\Delta_{2\gamma_0 r}(\mathcal{F}))} \leq C \left(\|u(\overline{\mathcal{F}})\|^2_{L^2(\Delta_{\gamma_0 r}(P_2))}\right)^{\gamma^*} \left(\frac{1}{R_0} \left(1 + \frac{T^2}{r^2}\right) \|f\|^2_{1/4, 1/2}\right)^{1-\gamma^*},$$  \hspace{1cm} (5.24)

where $C \geq 1$ depends on $E$, $\alpha$, $\Lambda$, $\frac{E^2}{\Lambda^2}$ only, $\gamma \in (0, 1)$ depends on $\lambda$ and $\Lambda$ only. (In (4.9) we have used the estimate $H^2 \leq C \frac{E^2}{\Lambda^2} \|f\|^2_{1/4, 1/2}$, the constant $C$ depending on $E$, $\alpha$, $\Lambda$ only, see for example [13].) By (5.1) we obtain

$$\|u(\overline{\mathcal{F}})\|^2_{L^2(\Delta_{2\gamma_0 r}(\mathcal{F}))} \leq C \frac{1}{R_0} \left(1 + \frac{T^2}{r^2}\right)^{1-\gamma^*} \|f\|^2_{1/4, 1/2} \frac{\theta^*}{\pi^3 E^2},$$  \hspace{1cm} (5.25)
where the constant $C \geq 1$ depends on $E$, $\alpha$, $\lambda$, $\Lambda$, $\frac{R^2}{T}$ only. Let us recall now the following interpolation inequality

$$\|v\|_{L^\infty(\Delta_\rho)} \leq C \left( \left( \int_{\Delta_\rho} |v|^2 \, dx \right)^{\frac{n}{n+\alpha}} + \frac{1}{\rho^{\alpha/2}} \left( \int_{\Delta_\rho} |v|^2 \, dx \right)^{1/2} \right),$$

(5.26)

which holds for any function $v \in C^{0,\alpha}(\Delta_\rho)$ defined in the ball $\Delta_\rho \subset \mathbb{R}^n$ and for any $\alpha$, $0 < \alpha \leq 1$. By applying (5.26) to $u(\overline{T})$ in $\Delta_{\gamma_1}(\overline{T})$, with $\alpha = 1$, by (5.25) and (5.17) we have

$$|u(\overline{T}, x)| \leq C \frac{1}{R_0^{(n+1)/2}} \left( \frac{R_0}{r} \right)^\alpha \left( 1 + \frac{T^2}{r^4} \right)^{(1-\gamma')/2} \|f\|_{1/4, 1/2} \bar{\gamma}' \gamma',$$

(5.27)

where $C$ depends on $E$, $\alpha$, $\lambda$, $\Lambda$, $\frac{R^2}{T}$ only, and $\gamma' := \frac{2}{n(S+1/\gamma)}$, $\gamma' \in (0, 1)$. From $r \leq \tilde{\theta} R_0$, we have that $r \leq CT^{-\frac{3}{4}}$, with $C$ depending on $E$, $\lambda$, $\Lambda$, $\frac{R^2}{T}$ only. Therefore we can estimate

$$1 + \frac{T^2}{r^4} \leq C \left( \frac{R_0}{r} \right)^4,$$

where $C$ depends on $E$, $\lambda$, $\Lambda$, $\frac{R^2}{T}$ only. By substituting (5.27) in (5.23), and by the above inequality, we have

$$\int_0^{T/2} \int_{\Omega_1 \setminus G} |u_1|^2 \, dx \, dt \leq C R_0 \|f\|_{1/4, 1/2}^2 \left( \frac{r}{R_0} + \left( \frac{R_0}{r} \right)^{(n+1)/2} \tilde{\gamma}' \gamma' \right),$$

(5.28)

where $C$ depends on $E$, $\alpha$, $\lambda$, $\Lambda$, $\frac{R^2}{T}$, $M$ only.

Let us set $\check{\mu} := \exp \left\{ -\frac{1}{T} \exp \left( \frac{2S \ln |\gamma|}{S} \right) \right\}$, $\hat{\mu} := \min\{\check{\mu}, \exp(-\frac{1}{\gamma_T})\}$. We have that $\check{\mu} < e^{-1}$ and it depends on $E$, $\alpha$, $\lambda$, $\Lambda$, $M$ only. Let $\tilde{\varepsilon} \leq \check{\mu}$ and let

$$r(\tilde{\varepsilon}) := R_0 \left( \frac{2(S+1) \ln |\gamma|}{\ln |\ln \tilde{\varepsilon}'|} \right)^{1/n}.$$

Since $r(\tilde{\varepsilon})$ is increasing in $(0, e^{-1})$ and since $r(\check{\mu}) \leq r(\tilde{\varepsilon}) = R_0 \tilde{\theta}$, inequality (5.28) is applicable when $r = r(\tilde{\varepsilon})$ and we obtain

$$\int_0^{T/2} \int_{\Omega_1 \setminus G} |u_1|^2 \, dx \, dt \leq C R_0 \|f\|_{1/4, 1/2}^2 \left( \ln |\ln \tilde{\varepsilon}'| \right)^{-1/n},$$

where $C$ depends on $E$, $\alpha$, $\lambda$, $\Lambda$, $\frac{R^2}{T}$, $M$ only. On the other hand, since $\tilde{\varepsilon} \leq \exp(-\frac{1}{\gamma_T})$, we have that $\ln \gamma' \geq -\frac{1}{2} \ln |\ln \tilde{\varepsilon}|$, so that

$$\ln |\ln \tilde{\varepsilon}'| \geq \frac{1}{2} \ln |\ln \tilde{\varepsilon}|.$$

The proof of Part (I) is complete.
Proof of Part (II). By the divergence theorem we have
\[
\frac{T}{2} \int_0^T \int_{\Omega \setminus G} |u_1|^2 \, dx dt \leq T \int_0^T \int_{\Gamma_1 \cup \Gamma_2} |k \nabla u_1 \cdot n u_1| \, d\sigma dt,
\]
(5.29)
where \( \Gamma_1 \) is a part of \( \partial D_1 \) and \( \Gamma_2 \) is a part of \( \partial D_2 \). Since \( u_1 = 0 \) on \( [0, T] \times \partial D_i, i = 1, 2 \), by (5.17), and the fact that \( |\Gamma_i| \leq CR_0^{n-1} \), \( C \) depending on \( E, \alpha, M \) only (see [2], Lem. 2.8), we have
\[
\frac{T}{2} \int_0^T \int_{\Omega \setminus G} |u_1|^2 \, dx dt \leq CR_0^{(n+3)/2} \|f\|_{1/4,1/2} \max_{(0,T) \times \partial G} |u|,
\]
where \( u = u_1 - u_2 \) in \( (0, T) \times G \), and \( C \) depends on \( E, \alpha, \Lambda, R_0^2, T \), \( M \) only. Arguing as in the proof of Proposition 5.4 in [7], up to obvious changes, we obtain (5.9).

The proof of Proposition 5.2 is complete. \( \square \)

6. Proof of Theorem 1.1

Our task in this section is to prove Theorem 1.1. Before doing so, we need to establish the following preliminary:

Proposition 6.1. Under the assumptions of Theorem 1.1, suppose that
\[
\max_{i \in \{1,2\}} \int_0^T \int_{\Omega_i \setminus G} |u_i|^2 \, dx dt \leq \eta,
\]
Then
\[
d_H(\Omega_1, \Omega_2) \leq CR_0 \left( \frac{\eta}{R_0 \|f\|_{1/4,1/2}^2} \right)^\theta,
\]
(6.1)
where the constants \( C \) and \( \theta \) depend on \( E, \alpha, \Lambda, R_0^2, M, F \) only.

Once this result is at hand we can prove Theorem 1.1.

Proof of Theorem 1.1. We divide the proof into two steps.

Step 1: By Proposition 5.2 Part (I), and Proposition 6.1 we have
\[
d_H(\Omega_1, \Omega_2) \leq CR_0 \left( \ln \left[ \ln \left( \frac{T^{1/2} R_0^{(n-1)/2} \epsilon}{\|f\|_{1/4,1/2}} \right) \right] \right)^{-\theta/n},
\]
(6.2)
where \( C, \theta \) depend on \( E, \alpha, \Lambda, R_0^2, M, F \) only. Let \( \epsilon_0 \) be such that, for \( \epsilon \leq \epsilon_0 \), the following inequality holds
\[
CR_0 \left( \ln \left[ \ln \left( \frac{T^{1/2} R_0^{(n-1)/2} \epsilon}{\|f\|_{1/4,1/2}} \right) \right] \right)^{-\theta/n} \leq d_0,
\]
(6.3)
where \( d_0 \) is the positive constant introduced in Proposition 5.5. Hence, equations (6.2) and (6.3) yield
\[
d_H(\Omega_1, \Omega_2) \leq d_0.
\] (6.4)

By Proposition 5.5 we know that (6.4) implies that \( G \) is of Lipschitz class (we recall that \( G \) is the connected component of \( \Omega_1 \cap \Omega_2 \) such that \( \partial \Omega \subseteq \partial G \)). Therefore, by Proposition 5.2 Part (II), we can improve (6.2) and we obtain
\[
d_H(\Omega_1, \Omega_2) \leq CR_0 \left| \ln \left( \frac{T^{1/2}R_0^{n-1/2}}{\|f\|_{1/4,1/2}} \right) \right|^{-\kappa}.
\] (6.5)

**Step 2:** In this step we prove the assertion of Theorem 1.1. In order to simplify the notations, let us denote
\[d := d_H(D_1, D_2), \quad \text{and} \quad \delta := d_H(\Omega_1, \Omega_2).\]

First we observe that, by the definition of \( \delta \), we have
\[(D_1)_\delta \subset D_2,
\]
where the set \((D_1)_\delta\) is defined in (5.10). So
\[D_1 \setminus D_2 \subset D_1 \setminus (D_1)_\delta,
\]
and
\[|D_1 \setminus D_2| \leq |D_1 \setminus (D_1)_\delta| \leq CR_0^{n-1} \delta,
\]
\(C\) depending on \( E, \alpha, M \) only (see [2], Lem. 2.8). Similarly we have
\[|D_2 \setminus D_1| \leq CR_0^{n-1} \delta,
\]
and so
\[|D_1 \Delta D_2| \leq CR_0^{n-1} \delta. \] (6.6)

Without loss of generality, let \( x_0 \in D_1 \) be such that \( d = \text{dist}(x_0, D_2) \). Up to a rigid motion, we can suppose that \( x_0 = (0, x_{0n}) \). Then is not difficult to prove that
\[C(x_0, R_0/2) := \left\{ x \in \mathbb{R}^n \text{ s.t. } \frac{E}{R_0} |x' - x'_0| < x_n - x_{0n}, |x - x_0| < R_0/2 \right\},
\]
that is the intersection of the ball \( \Delta_{R_0/2}(x_0) \) with the cone having vertex \( x_0 \), and axis in the \( x_n \)-direction, is contained in \( D_1 \). Since
\[\Delta_d(x_0) \subset (\mathbb{R}^n \setminus D_2),
\]
then
\[(\Delta_d(x_0) \cap C(x_0, R_0/2)) \subset D_1 \setminus D_2.
\]

Hence (6.6) implies
\[|\Delta_d(x_0) \cap C(x_0, R_0/2)| \leq CR_0^{n-1} \delta. \] (6.7)
Let $c$ be an absolute constant such that

$$|C(x_0, R_0)| = cR_0^n.$$ 

If we suppose that

$$\delta < \frac{c}{2^n} R_0,$$

then (6.7) yields that $d < \frac{R_0}{2}$. In fact if $d \geq \frac{R_0}{2}$, then

$$c(R_0/2)^n = |\Delta_d(x_0) \cap C(x_0, R_0/2)| \leq CR_0^{n-1} \delta < c(R_0/2)^n,$$

which leads a contradiction. Then $\Delta_d(x_0) \cap C(x_0, R_0/2) = C(x_0, d)$, and

$$cd^n = |\Delta_d(x_0) \cap C(x_0, R_0/2)| \leq CR_0^{n-1} \delta.$$ 

Hence

$$d_H(D_1, D_2) \leq CR_0 \left| \ln \left( \frac{T^{1/2} R_0^{(n-1)/2} \epsilon}{\|f\|_{1/4, 1/2}} \right) \right|^{-\frac{n}{2}},$$

where $C$, $\kappa$ depend on $E$, $\alpha$, $\lambda$, $\Lambda$, $\frac{R_0}{2}$, $M$, $F$ only. The proof of Theorem 1.1 is complete. \(\square\)

Now we prove Proposition 6.1.

**Proof of Proposition 6.1.** Let $d_m$ be the modified distance between $\Omega_1$ and $\Omega_2$ introduced in Definition 5.4. In the sequel we shall denote

$$d_m := d_m(\Omega_1, \Omega_2).$$

(We recall that $\delta := d_H(\Omega_1, \Omega_2)$.) We begin by establishing (6.1) for $d_m$. Without loss of generality, assume that

$$\int_0^{T/2} \int_{\Omega \setminus G} |u_1|^2 \, dx \, dt \leq \eta. \quad (6.8)$$

Two cases can occur: either

(I) $d_m < \frac{\theta^* R_0}{2}$, or

(II) $d_m \geq \frac{\theta^* R_0}{2}$,

where $\theta^*$ is the constant introduced in Theorem 4.1.

We begin by studying case (I). Without loss of generality let $x_0 \in \partial \Omega_1$ be such that

$$d_m = \text{dist}(x_0, \Omega_2).$$

By using the three cylinders inequality at the boundary (4.7) for $u = u_1$, with radii

$$r_1 := d_m \frac{1}{\sqrt{16C_4e\pi \lambda^2}}, \quad r_2 := \frac{\theta^* R_0}{2 \sqrt{16C_4e\pi \lambda^2}}, \quad r_3 := \frac{\theta^* R_0}{2 \sqrt{16e\pi \lambda}},$$
we have
\[
\int_0^{T/2} \int_{\Omega_1 \cap \Delta_{r_2}(x_0)} |u_1|^2 \, dx \, dt \leq C \left( \int_0^{T/2} \int_{\Omega_1 \cap \Delta_{r_1}(x_0)} |u_1|^2 \, dx \, dt \right)^\gamma \left( R_0 \|f\|_{1/4,1/2}^2 \right)^{1-\gamma},
\]
(6.9)
where the constant \( C \geq 1 \) depends on \( E, \alpha, \lambda, \Lambda, R_2 \), only, and \( \gamma \in (0, 1) \) depends on \( E, \alpha, \lambda, \Lambda \) only. (In (4.5) \( 2R \) is replaced by \( R_0 \) and in (4.7) \( H^2 \) is replaced by \( H^2 \leq C R_0 \|f\|_{1/4,1/2}^2, C \) depending on \( E, \alpha, \lambda \) only.)

Now let \( \overline{d} := \frac{r_0}{1+\sqrt{1+E^2}}, x := x_0 - \overline{d} \sqrt{1+E^2} \mathbf{n} \), where \( \mathbf{n} \) denotes the outer normal at \( x_0 \in \partial \Omega_1 \). We have
\[
\Delta_{\overline{d}}(x) \subset (\Omega_1 \cap \Delta_{r_2}(x_0)).
\]
(6.10)
By (6.10), and (5.11) we have
\[
\int_0^{T/2} \int_{\Omega_1 \cap \Delta_{r_2}(x_0)} |u_1|^2 \, dx \, dt \geq CR_0 \|f\|_{1/4,1/2}.
\]
(6.11)
where the constant \( C \) depends on \( E, \alpha, \lambda, \Lambda, R_2 \), only. Now (6.8), and the fact that \( r_1 < d_m \), yield
\[
\eta \geq \int_0^{T/2} \int_{\Omega_1 \cap \Delta_{r_1}(x_0)} |u_1|^2 \, dx \, dt.
\]
(6.12)
So by (6.9, 6.11, 6.12) we have
\[
1 \leq C \left( \frac{\eta}{R_0 \|f\|_{1/4,1/2}^2} \right)^\gamma,
\]
(6.13)
where the constant \( C \) depends on \( E, \alpha, \lambda, \Lambda, R_2 \), \( M, F \), only. If \( \frac{\eta}{R_0 \|f\|_{1/4,1/2}^2} < 1 \) a simple calculation gives
\[
d_m \leq CR_0 \left( \frac{\eta}{R_0 \|f\|_{1/4,1/2}^2} \right)^\theta,
\]
(6.14)
where the constants \( C \) and \( \theta \) depend on \( E, \alpha, \lambda, \Lambda, R_2 \), \( M, F \), only. On the other hand if \( \frac{\eta}{R_0 \|f\|_{1/4,1/2}^2} \geq 1 \), since
\[
d_m \leq CR_0,
\]
(6.15)
where \( C \) depends on \( E \) and \( M \) only, equation (6.14) follows trivially.

Now we consider case (II), that is we assume that \( \frac{r_2 R_2}{2} \leq d_m \). As above we have
\[
(\Omega_1 \cap \Delta_{\overline{d}}(x)) \subset (\Omega_1 \cap \Delta_{r_2}(x_0)) \subset (\Omega_1 \cap \Delta_{d_m}(x_0)) \subset \Omega_1 \setminus G,
\]
and

$$\eta \geq \int_{0}^{T/2} \int_{\Omega_{1} \cap \Delta_{x}(r)} |u_{1}|^2 \, dx \, dt \geq CR_{0} \|f\|_{1/4,1/2}^2,$$  \hspace{1cm} (6.16)$$

where the constant $C$ depends on $E$, $\alpha$, $\lambda$, $\Lambda$, $R_{0}$, $M$, $F$ only. Hence (6.14) follows trivially from (6.16) and (6.15).

Without loss of generality let $x_{0} \in \Omega_{1}$, $x_{0} \not\in \partial \Omega_{1}$, be such that

$$\delta = \text{dist}(x_{0}, \Omega_{2}).$$

Denoting by

$$h := \text{dist}(x_{0}, \partial \Omega_{1}),$$

let us distinguish the following three cases:

(i) $h \leq \frac{\delta}{2}$;

(ii) $h > \frac{\delta}{2}$ and $h > \frac{d_{0}}{2}$;

(iii) $h > \frac{\delta}{2}$ and $h \leq \frac{d_{0}}{2}$,

where $d_{0}$ is the constant defined in Proposition 5.4.

If case (i) occurs, taking $z_{0} \in \partial \Omega_{1}$ such that $h = |x_{0} - z_{0}|$, and taking $y_{0} \in \Omega_{2}$ such that $\delta = |x_{0} - y_{0}|$, by the triangular inequality we have

$$\delta \leq h + |y_{0} - z_{0}| \leq 2d_{m},$$

so that (6.1) follows from (6.14).

If case (ii) occurs let us set

$$d_{1} := \min \left\{ \frac{\delta}{2}, \frac{d_{0}}{2} \right\}.$$  \hspace{1cm} (6.17)$$

By using the three cylinders inequality (4.10) for $u := u_{1}$, with radii

$$r_{1} := \frac{\theta^{*}}{2} \cdot \frac{d_{1}}{7 \cdot 32e\pi \lambda^{2}}, \quad r_{2} := \frac{\theta^{*}}{2} \cdot \frac{d_{0}}{7 \cdot 32e\pi \lambda^{2}}, \quad r_{3} := \frac{\theta^{*}}{2} \cdot \frac{d_{0}}{32e\pi \lambda},$$

and by the bound $H^{2} \leq CR_{0} \|f\|_{1/4,1/2}^2$, we have

$$\int_{0}^{T} \int_{\Delta_{x_{0}}(r_{0})} |u_{1}|^2 \, dx \, dt \leq C \left( \int_{0}^{T} \int_{\Delta_{x_{0}}(r_{0})} |u_{1}|^2 \, dx \, dt \right)^{\gamma} \left( R_{0} \|f\|_{1/4,1/2}^2 \right)^{(1-\gamma)},$$  \hspace{1cm} (6.18)$$

where the constant $C \geq 1$ depends on $E$, $\alpha$, $\lambda$, $\Lambda$, $\frac{R_{0}}{T}$, only, and $\gamma \in (0, 1)$ depends on $\lambda$ and $\Lambda$ only. Repeating the same arguments in order to obtain (6.14), we derive

$$d_{1} \leq CR_{0} \left( \frac{\eta}{R_{0} \|f\|_{1/4,1/2}^2} \right)^{\theta},$$  \hspace{1cm} (6.18)$$
where the constants $C$ and $\theta$ depend on $E$, $\alpha$, $\Lambda$, $\frac{p^2}{2}$, $M$, $F$ only. Now, if $d_1 = \frac{\delta}{2}$, the thesis follows. On the other hand if $d_1 = \frac{\delta}{2}$, then (6.1) follows trivially since
\[
\frac{\delta}{d_0} \leq C,
\]
where $C$ depends on $E$, $\alpha$, $M$ only.

Finally, if case (iii) occurs, that is $\delta \leq d_0$, by Proposition 5.5 we know that there exists an absolute constant $c$ such that
\[
\delta \leq cd_m.
\]
Hence (6.1) follows from (6.14).

The proof of Proposition 6.1 is complete. \qed

7. Appendix

Proof of Lemma 3.3. Let us denote, for every $\mu, \xi \in \mathbb{R}$, $x \in \Omega' \cap \Delta_{2R}(x_0)$
\[
v(\mu; \xi, x) := e^{i\sqrt{|\mu|} \xi \widetilde{u}_1(\mu, x)}.
\]
For every $\mu \in \mathbb{R} \setminus \{0\}$, the function $v(\mu)$ solves the uniformly elliptic problem
\[
\begin{cases}
  i\text{sgn}(\mu)v_{\xi\xi}(\mu) + \text{div}(k(x)\nabla v(\mu)) = 0 & \text{in } \mathbb{R} \times (\Omega' \cap \Delta_{2R}(x_0)), \\
v(\mu) = 0 & \text{on } \mathbb{R} \times ((\partial \Omega') \cap \Delta_{2R}(x_0)).
\end{cases}
\]
Let us denote $a_j := 2 - \frac{j}{m}$, for every $j \in \{0, 1, \ldots, m\}$, and $m \in \mathbb{N}$. Moreover, let
\[
h_j(s) := \begin{cases}
  0 & \text{if } |s| > a_j, \\
  \frac{1}{2} \left( 1 + \cos \left( \frac{\pi(a_{j+1} - s)}{a_{j+1} - a_j} \right) \right) & \text{if } a_{j+1} \leq |s| \leq a_j, \\
  1 & \text{if } |s| < a_{j+1},
\end{cases}
\]
and
\[
v_j(\mu) := \frac{\partial^j v(\mu)}{\partial \xi_j}.
\]
We have that $v_j(\mu)$ solves
\[
\begin{cases}
  i\text{sgn}(\mu)v_{\xi\xi}(\mu) + \text{div}(k(x)\nabla v_j(\mu)) = 0 & \text{in } \mathbb{R} \times (\Omega' \cap \Delta_{2R}(x_0)), \\
v_j(\mu) = 0 & \text{on } \mathbb{R} \times ((\partial \Omega') \cap \Delta_{2R}(x_0)).
\end{cases}
\]
Multiplying equation in (7.2) by $\overline{v_j(\mu)}\eta_j^2$, where
\[
\eta_j(\xi, x) := h_j\left( \frac{|\xi|}{R} \right)h_j\left( \frac{|x|}{R} \right),
\]
and integrating over \( D_j(x_0) := (-a_j R, a_j R) \times (\Omega' \cap \Delta_{\alpha_j R}(x_0)) \), we obtain

\[
\left( \int_{D_j(x_0)} k(x) \nabla v_j(\mu) \cdot \nabla \overline{v_j(\mu)} |\eta_j|^2 \, dx \, d\xi \right)^2 + \left( \int_{D_j(x_0)} \left| \frac{\partial v_j(\mu)}{\partial \xi} \right|^2 |\eta_j|^2 \, dx \, d\xi \right)^2 \leq \frac{8 \lambda^2 \pi^4 m^4}{R^4} \left( \int_{D_j(x_0)} |v_j(\mu)|^2 \, dx \, d\xi \right)^2.
\]

Therefore, for every \( j \in \{0, 1, ..., m\} \) we obtain

\[
\int_{D_{j+1}(x_0)} |v_{j+1}(\mu)|^2 \, dx \, d\xi \leq \frac{\sqrt{8 \lambda^2 \pi^2 m^2}}{R^2} \int_{D_j(x_0)} |v_j(\mu)|^2 \, dx \, d\xi.
\] (7.3)

By iteration of (7.3) for \( j = 0, ..., m - 1 \), we have

\[
\int_{-R}^{R} \int_{\Omega' \cap \Delta_{\alpha_j R}(x_0)} |v_m(\mu)|^2 \, dx \, d\xi \leq 4 R \left( \frac{\sqrt{8 \lambda^2 \pi^2 m^2}}{R^2} \right)^m \int_{\Omega' \cap \Delta_{\alpha_{m} R}(x_0)} |\overline{u_1}(\mu)|^2 \, dx.
\] (7.4)

Now, let us estimate the integral on the right hand side of (7.4). By (3.7) we obtain

\[
\|\overline{u_1}(\mu)\|_{L^2(\Omega' \cap \Delta_{\alpha_{m} R}(x_0))}^2 \leq \frac{1}{4\pi} \left( \int_{-\infty}^{+\infty} \|u_1(t)\|_{L^2(\Omega' \cap \Delta_{\alpha_{m} R}(x_0))} \, dt \right)^2 \leq c C_1^2 H^2 \left( T + \frac{1}{a_R} \right)^2 .
\]

Therefore, by (7.4), we have, for every \( \mu \in \mathbb{R} \setminus \{0\} \), and for every \( m \in \mathbb{N} \),

\[
\int_{-R}^{R} \int_{\Omega' \cap \Delta_{\alpha_j R}(x_0)} |v_m(\mu)|^2 \, dx \, d\xi \leq c R C_1^2 H^2 \left( T + \frac{1}{a_R} \right)^2 \left( \frac{\sqrt{8 \lambda^2 \pi^2 m^2}}{R^2} \right)^m.
\] (7.5)

Moreover by Caccioppoli inequality we have

\[
\int_{-R}^{R} \int_{\Omega' \cap \Delta_{R/2}(x_0)} |\nabla_x v_m(\mu)|^2 \, dx \, d\xi \leq \frac{C}{R^2} \int_{-R}^{R} \int_{\Omega' \cap \Delta_{R/2}(x_0)} |v_m(\mu)|^2 \, dx \, d\xi,
\]

where the constant \( C \) depends on \( \lambda \) only. So from (7.5) it follows that

\[
\int_{-R}^{R} \int_{\Omega' \cap \Delta_{R/2}(x_0)} |\nabla_x v_m(\mu)|^2 \, dx \, d\xi \leq \frac{C C_1^2 H^2}{R} \left( T + \frac{1}{a_R} \right)^2 \left( \frac{\sqrt{8 \lambda^2 \pi^2 m^2}}{R^2} \right)^m,
\] (7.6)

where the constant \( C \) depends on \( \lambda \) only.

For fixed \( \mu \in \mathbb{R} \setminus \{0\} \) and \( \varphi \in L^2(\Omega' \cap \Delta_{R/2}(x_0), \mathbb{C}) \), let us denote

\[
F(\xi) := \int_{\Omega' \cap \Delta_{\alpha_j R}(x_0)} \partial_i v(\mu; \xi, x) \overline{\varphi(x)} \, dx \quad \text{for } i = 1, \cdots n.
\]
By the interpolation inequality (7.10), and by inequality (7.6) we have
\[ |F^{(m)}(\xi)| \leq cC_{C}H \left( T + \frac{1}{aR} \right) (2\lambda(m + 1))^m \|\varphi\|_{L^2(I \cap \Delta_{R/2}(x_0))}, \]  
(7.7)

By using inequality (7.7) for every \( m \in \mathbb{N} \) and the power series of \( F \) at any point \( \xi \) such that \( \Re \xi \in (-R/2, R/2), \Im \xi = 0 \), we have that the function \( F \) can be analytically extended to the rectangle \( \{ \xi \in \mathbb{C} \text{ s.t. } \Re \xi \in (-R/2, R/2), \Im \xi \in (-\bar{\rho}, \bar{\rho}) \} \), where \( \bar{\rho} := \frac{R}{\pi}\pi R \). We continue to denote by \( F \) the analytic extension of \( F \). In particular, choosing \( \xi = -i\delta \), where \( \delta := \frac{R}{\pi\pi R} \), by (3.7) we obtain the estimate
\[ |F(-i\delta)| \leq cC_{1} H \left( T + \frac{1}{aR/4} \right) \|\varphi\|_{L^2(I \cap \Delta_{R/2}(x_0))}. \]  
(7.8)

On the other side, by the definition of \( v \), we have
\[ F(-i\delta) = \int_{\Omega' \cap \Delta_{R/2}(x_0)} e^{\sqrt{|\mu|} \delta} \partial_{\mu} \bar{u}_1(\mu, x)\varphi(x) dx \text{ for } i = 1, \ldots, n, \]  
(7.9)

so that by choosing \( \varphi(x) = \partial_{\mu} \bar{u}_1(\mu, x) \) in (7.9) we obtain (3.10) from (7.8).

The proof of Lemma 3.3 is complete. \( \square \)

**Interpolation and trace inequalities**

Given an interval \( I \) in \( \mathbb{R} \), and \( f \in H^1(I) \), we have
\[ \|f\|_{L^\infty(I)} \leq c \left( |I| \|f'\|_{L^2(I)}^2 + \frac{1}{|I|} \|f\|_{L^2(I)}^2 \right)^{1/2}, \]  
(7.10)

where \( |I| \) denotes the length of the interval \( I \).

\[ \left( \frac{1}{\rho^{m-2}} \int_{\Delta_{\rho}} |\nabla f(x)|^2 dx \right)^{1/2} \leq C \left( \rho^{1+\alpha} |\nabla f|_{\alpha, \Delta_{\rho}} \right) \left( \frac{1}{\rho^{\alpha}} \int_{\Delta_{\rho}} |f(x)|^2 dx \right)^{1/2+\alpha} + \left( \frac{1}{\rho^{\alpha}} \int_{\Delta_{\rho}} |f(x)|^2 dx \right)^{1/2}, \]  
(7.11)

where \( \rho < \rho' < 2\rho \), \( 0 < \alpha < 1 \) and \( C \) depends on \( \alpha \) only.

For every \( \rho < r \), we have
\[ \int_{\Delta_{\rho}} |F(0, x)|^2 dx \leq c \left( \frac{r}{r^2 - \rho^2} \int_{B_r^+} |F(X)|^2 dX + r \int_{B_r^+} |F_y(X)|^2 dX \right). \]  
(7.12)

For every \( h > 0 \), we have
\[ \int_{\Delta_{\rho}} |F(0, x)|^2 dx \leq c \left( \frac{1}{h} \int_{\Delta_{\rho}} |F(0, y)|^2 dy + h \int_{\Delta_{\rho}} |F_y(0, x)|^2 dx \right). \]  
(7.13)
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\[
\int_{B_r^+} |F(X)|^2 dX \leq c \left( r \int_{\Delta_r} |F(0,x)|^2 dx + r^2 \int_{B_r^+} |F_y(X)|^2 dX \right). 
\]

(7.14)

\[
\int_0^h \int_{\Delta_r} |F(y,x)|^2 dxdy \leq c \left( h \int_{\Delta_r} |F(0,x)|^2 dx + h^2 \int_0^h \int_{\Delta_r} |F_y(y,x)|^2 dydx \right). 
\]

(7.15)

REFERENCES


