

THE REGULARITY OF SOLUTIONS TO SOME VARIATIONAL PROBLEMS, INCLUDING THE p -LAPLACE EQUATION FOR $2 \leq p < 3$

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Abstract. We consider the higher differentiability of solutions to the problem of minimizing

$$\int_{\Omega} [L(\nabla v(x)) + g(x, v(x))] dx \quad \text{on } u^0 + W_0^{1,p}(\Omega)$$

where $L(\xi) = l(|\xi|) = \frac{1}{p}|\xi|^p$ and $u^0 \in W^{1,p}(\Omega)$. We show that, for $2 \leq p < 3$, under suitable regularity assumptions on g , there exists a solution u to the Euler–Lagrange equation associated to the minimization problem, such that

$$\nabla u \in W_{\text{loc}}^{1,2}(\Omega).$$

In particular, for $g(x, u) = f(x)u$ with $f \in W^{1,2}(\Omega)$ and $2 \leq p < 3$, any $W^{1,p}(\Omega)$ weak solution to the equation

$$\operatorname{div}(|\nabla u|^{p-2}\nabla u) = f$$

is in $W_{\text{loc}}^{2,2}(\Omega)$.

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1. INTRODUCTION

We consider the regularity, in the sense of the higher differentiability, of solutions to the problem of minimizing

$$\int_{\Omega} [L(\nabla v(x)) + g(x, v(x))] dx \quad \text{on } u^0 + W_0^{1,p}(\Omega) \tag{1.1}$$

where $L(\xi) = l(|\xi|) = \frac{1}{p}|\xi|^p$ and $u^0 \in W^{1,p}(\Omega)$. As it is well known, for $p = 2$, under reasonable assumptions on the term g , there exists a solution u to the Euler–Lagrange equation associated to (1.1) that belongs to $W_{\text{loc}}^{2,2}(\Omega)$; however, whenever $p > 2$, the matrix of the second derivatives of L vanishes at 0, an obstacle to establishing that the gradient of a solution u is a Sobolev function.

The regularity of solutions to minimization problems with a Lagrangian L growing like $\frac{1}{p}|\xi|^p$ or, more precisely, to their Euler–Lagrange equations, has been known since the work of Ladyzhenskaya and Ural'tseva [10]; however,

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in their work, the Lagrangians are defined near the origin so as to satisfy a strict ellipticity condition of the kind

$$\sum_{i,j} \frac{\partial L^i}{\partial \xi_j} v_i v_j \geq \nu |v|^2$$

with $\nu > 0$, thus removing the degeneracy at the origin ($L(\xi) = \frac{1}{p}|\xi|^p$ does not satisfy this condition for $p > 2$); the same approach has been used since (*cf.*, for instance, [7] and, for different regularity results, [8, 15, 16]); hence, the assumptions on L used in establishing the regularity of solutions to problem (1.1) in the case of p -growth, do not apply to $L(\xi) = \frac{1}{p}|\xi|^p$, unless $p = 2$.

The purpose of the present paper is to show that, for $L(\xi) = \frac{1}{p}|\xi|^p$ and $2 \leq p < 3$, under suitable regularity assumptions on g (Assumption 2.1 below), there exists a solution u to the Euler–Lagrange equation associated to the minimization of (1.1), such that

$$\nabla u \in W_{\text{loc}}^{1,2}(\Omega).$$

In particular, for $g(x, u) = f(x)u$ with $f \in W^{1,2}(\Omega)$ and $2 \leq p < 3$, any $W^{1,p}(\Omega)$ weak solution to the equation

$$\operatorname{div}(|\nabla u|^{p-2} \nabla u) = f \tag{1.2}$$

is in $W_{\text{loc}}^{2,2}(\Omega)$. Our assumption on f is stronger than the assumption required for the case $p = 2$ [13]. Hence, to extend the regularity result to $2 < p < 3$, we pay the price of assuming more regularity on f .

When $f = 0$, a solution to (1.2) is a p -harmonic function, and properties of such functions have been extensively studied (see, *e.g.*, [1, 2, 4, 5, 12, 14]). Still, it seems that the regularity we present in this paper is not known even in this case.

Our proof is based on a variation that is a nonlinear function of $|\nabla u|$, suited to contrast the fact that the matrix of the second derivatives of L tends to zero. The proof fails at $p = 3$, since in this case the required function of $|\nabla u|$ would have to grow like the logarithm, that is unbounded near the origin.

For semilinear problems, in particular for $L(\xi) = \frac{1}{p}|\xi|^p$, a recent comprehensive survey of pointwise estimates for the gradient of a solution (hence, different from our results) is presented in [9].

2. NOTATIONS AND PRELIMINARY RESULTS

The transpose of a is a^T ; the dimension of the space is N and $\Omega \subset \mathbb{R}^N$; $|\Omega|$ is the measure of Ω . For a fixed coordinate direction e_s , we set $\delta_{he_s} u$ to be the difference quotient of the function u , defined by $\delta_{he_s} u(x) = \frac{u(x+he_s) - u(x)}{h}$. For a variation η to be defined, D_η is such that $|\nabla \eta(x)| \leq D_\eta$ and $\operatorname{supp} \eta$ is the support of η . By H_v we mean the Hessian matrix of the function v .

The assumptions on g are:

Assumption 2.1. There exist $\tau \in L^1(\Omega)$ and a non-negative $\lambda_g \in L^2(\Omega)$ such that, for a.e. $x \in \Omega$ and every u , we have

- (i) $g(x, u) \geq \tau(x) - \lambda_g(x)|u|$
- (ii) $g_u(x, u) = f(x) + G(u)$, with $f \in W^{1,2}(\Omega)$ and G uniformly Lipschitzian of Lipschitz constant A_G and differentiable except at most finitely many values.

Under the assumptions on g , the composition of g_u with a Sobolev function v is a Sobolev function and $\nabla g_u(x, v(x)) = \nabla f(x) + G'(v(x)) \cdot \nabla v(x)$.

The purpose of this paper is to prove the following result:

Theorem 2.2. *Let Ω be a bounded open subset of \mathbb{R}^N , let $L(\xi) = \frac{1}{p}|\xi|^p$ for $2 \leq p < 3$.*

i) *Let g satisfy Assumption 2.1; then, there exist u , a solution to the Euler–Lagrange equation, i.e. such that*

$$\int_{\Omega} [\langle \nabla L(\nabla u(x)), \nabla \eta(x) \rangle + g_u(x, u(x))\eta(x)] dx = 0$$

for every $\eta \in C_c^1(\Omega)$, such that $\nabla u \in W_{loc}^{1,2}(\Omega)$

ii) *Let f be in $W^{1,2}(\Omega)$ and let u be a $W^{1,p}(\Omega)$ weak solution to the equation*

$$\operatorname{div}(|\nabla u|^{p-2} \nabla u) = f;$$

then u is in $W_{loc}^{2,2}(\Omega)$.

Under some additional assumptions, mainly when g is convex in the variable v (in particular, g linear in v), a solution to the Euler–Lagrange equation is actually a solution to the minimization problem (1.1).

The Proof is based on (a modification of) Nirenberg’s method and will also depend on approximating L by the following auxiliary Lagrangian. For $\tau < 1 < T$ and $t \geq 0$, set

$$l_{\tau,T}(t) = \begin{cases} \frac{1}{2}\tau^{p-2}t^2 + \left(\frac{1}{p} - \frac{1}{2}\right)\tau^p & \text{for } 0 \leq t < \tau \\ \frac{1}{p}|t|^p & \text{for } 0 \leq t < T \\ \frac{1}{p}T^p + T^{p-1}(t - T) + \frac{1}{2}(p - 1)T^{p-2}(t - T)^2 & \text{for } t \geq T \end{cases}$$

so that, for $t \geq 0$,

$$\frac{1}{2}(p - 1)t^2 - (p - 2)t - \frac{3 - p}{2} + \frac{1}{p} = \frac{1}{p} + (t - 1) + \frac{1}{2}(p - 1)(t - 1)^2 \leq l_{\tau,T}(t) \leq l(t) \tag{2.1}$$

and

$$l'_{\tau,T}(t) = \begin{cases} \tau^{p-2}t & \text{for } 0 \leq t < \tau \\ t^{p-1} & \text{for } \tau \leq t \leq T \\ T^{p-1}(2 - p) + (p - 1)T^{p-2}t & \text{for } t \geq T; \end{cases}$$

set also $L_{\tau,T}(\xi) = l_{\tau,T}(|\xi|)$.

Let $u^{\tau,T}$ be a solution to the problem of minimizing

$$\int_{\Omega} [L_{\tau,T}(\nabla v(x)) + g(x, v(x))] dx \quad \text{on } u^0 + W_0^{1,2}(\Omega). \tag{2.2}$$

The Lagrangian $L_{\tau,T}(|\xi|)$ is of quadratic growth; moreover, it satisfies a “quadratic strict convexity condition” in the sense that, for a positive constant ν , we have

$$\langle \nabla L(z_1) - \nabla L(z_2), z_1 - z_2 \rangle \geq \nu|z_1 - z_2|^2; \tag{2.3}$$

hence (see [6]) we have that, for each i , both $u^{\tau,T} \in W_{loc}^{2,2}(\Omega)$ and $\frac{l'_{\tau,T}(|\nabla u^{\tau,T}|)}{|\nabla u^{\tau,T}|} u^{\tau,T}_{x_i} \in W_{loc}^{1,2}(\Omega)$.

In order to prove Theorem 2.2 we shall need the following Lemmas.

Lemma 2.3. *Let Ω and g as in Theorem 2.2; let $u^{\tau,T}$ be a solution to the minimization of (2.2); let $\phi \in W^{1,2}(\Omega)$ with support compactly contained in Ω . Then, for $s = 1, \dots, N$, we have*

$$\int_{\Omega} \left\langle \frac{d}{dx_s} \nabla L_{\tau,T}(\nabla u^{\tau,T}), \nabla \phi \right\rangle = \int_{\Omega} \left(\frac{d}{dx_s} g_u(\cdot, u^{\tau,T}) \right) \phi$$

Proof.

a) We have that $\nabla u^{\tau,T}$ is in $W_{\text{loc}}^{1,2}(\Omega)$, so that $\frac{d}{dx_i} |\nabla u^{\tau,T}| = \left\langle \frac{\nabla u^{\tau,T}}{|\nabla u^{\tau,T}|}, \nabla u_{x_i}^{\tau,T} \right\rangle$. The map

$$\frac{l'_{\tau,T}(t)}{t} = \begin{cases} \tau^{p-2} & \text{for } 0 \leq t < \tau \\ t^{p-2} & \text{for } \tau \leq t \leq T \\ \frac{T^{p-1}(2-p)}{t} + (p-1)T^{p-2} & \text{for } t \geq T \end{cases}.$$

is (uniformly) Lipschitzian and it is not differentiable only at $t = \tau$ and $t = T$; then, as it is known, the map $x \rightarrow \frac{l'_{\tau,T}(|\nabla u^{\tau,T}(x)|)}{|\nabla u^{\tau,T}(x)|}$ is a Sobolev function with

$$\begin{aligned} \frac{d}{dx_i} \frac{l'_{\tau,T}(|\nabla u^{\tau,T}(x)|)}{|\nabla u^{\tau,T}(x)|} &= \left[\left(\frac{l'_{\tau,T}(t)}{t} \right)' \circ |\nabla u^{\tau,T}(x)| \right] \left\langle \frac{\nabla u^{\tau,T}}{|\nabla u^{\tau,T}|}, \nabla u_{x_i}^{\tau,T} \right\rangle \\ &= \begin{cases} 0 & \text{for } |\nabla u^{\tau,T}(x)| \leq \tau \\ (p-2)|\nabla u^{\tau,T}(x)|^{p-3} \left\langle \frac{\nabla u^{\tau,T}}{|\nabla u^{\tau,T}|}, \nabla u_{x_i}^{\tau,T} \right\rangle & \text{for } \tau \leq |\nabla u^{\tau,T}(x)| \leq T \\ \left(\frac{T^{p-1}(p-2)}{|\nabla u^{\tau,T}(x)|^2} \right) \left\langle \frac{\nabla u^{\tau,T}}{|\nabla u^{\tau,T}|}, \nabla u_{x_i}^{\tau,T} \right\rangle & \text{otherwise.} \end{cases} \quad (2.4) \end{aligned}$$

Then

$$\frac{d}{dx_i} \left[\frac{l'_{\tau,T}(|\nabla u^{\tau,T}(x)|)}{|\nabla u^{\tau,T}(x)|} \cdot \nabla u^{\tau,T}(x) \right] = \frac{l'_{\tau,T}(|\nabla u^{\tau,T}(x)|)}{|\nabla u^{\tau,T}(x)|} \nabla u_{x_i}^{\tau,T}(x) + \left(\frac{d}{dx_i} \frac{l'_{\tau,T}(|\nabla u^{\tau,T}(x)|)}{|\nabla u^{\tau,T}(x)|} \right) \nabla u^{\tau,T}(x). \quad (2.5)$$

Both terms above are in $L^2_{\text{loc}}(\Omega)$: in fact, $\frac{l'_{\tau,T}(t)}{t}$ is bounded and, from (2.4), the absolute value of the second term is at most $|\nabla u_{x_i}|$. Hence, $\nabla L_{\tau,T}(\nabla u^{\tau,T})$ is in $W_{\text{loc}}^{1,2}(\Omega)$.

b) Under the assumptions of the Lemma, the Euler–Lagrange equation holds for $u^{\tau,T}$ in the sense that, for $\psi \in W^{1,2}(\Omega)$ with support compactly contained in Ω , we have

$$\int_{\Omega} [\langle \nabla L_{\tau,T}(\nabla u^{\tau,T}), \nabla \psi \rangle + g_u(x, u^{\tau,T}) \psi] dx = 0.$$

For h sufficiently small, and $s = 1, \dots, N$, consider the variation $\psi = \delta_{-he_s} \phi$ to obtain

$$\begin{aligned} \int_{\Omega} \left\langle \frac{\nabla L_{\tau,T}(\nabla u^{\tau,T}(x + he_s)) - \nabla L_{\tau,T}(\nabla u^{\tau,T}(x))}{h}, \nabla \phi(x) \right\rangle dx \\ = \int_{\Omega} g_u(x, u^{\tau,T}(x)) \frac{\phi(x - he_s) - \phi(x)}{-h} dx = \int_{\Omega} (\delta_{h, e_s} g_u(x, u^{\tau,T})) \phi dx. \quad (2.6) \end{aligned}$$

Since $\nabla L_{\tau,T}(\nabla u^{\tau,T})$ is in $W^{1,2}(B(\text{supp } \psi, |h|))$, we obtain that the family $(\frac{\nabla L_{\tau,T}(\nabla u^{\tau,T}(x + he_i)) - \nabla L_{\tau,T}(\nabla u^{\tau,T}(x))}{h})_h$ is bounded in $L^2(B(\text{supp } \psi, |h|))$ and we can assume the existence of a sequence (h_n) such that

$$\frac{\nabla L_{\tau,T}(\nabla u^{\tau,T}(x + h_n e_i)) - \nabla L_{\tau,T}(\nabla u^{\tau,T}(x))}{h_n} \rightharpoonup \frac{d}{dx_i} \nabla L_{\tau,T}(\nabla u^{\tau,T})$$

so that the left hand side of (2.6) converges to $\int_{\Omega} \left\langle \frac{d}{dx_s} \nabla L_{\tau,T}(\nabla u^{\tau,T}), \nabla \phi \right\rangle$.

We also have, from Assumption 2.1, that $g_u(x, u^{\tau, T})$ is in $W^{1,2}(\Omega)$ and hence that the family $(\delta_{h, e_s} g_u(x, u^{\tau, T}))_h$ is bounded; then we can assume that along the sequence (h_n) , we have that $\delta_{h_n, e_s} g_u(x, u^{\tau, T}) \rightharpoonup \frac{d}{dx_s} g_u(x, u^{\tau, T})$, thus proving the Lemma. \square

Lemma 2.4. *There exists K (independent of τ, T), such that $\|\nabla u^{\tau, T}\|_{L^2(\Omega)} \leq K$ and $\|u^{\tau, T}\|_{L^2(\Omega)} \leq K$.*

Proof. Choose β such that $2\beta P^2 = \frac{p-1}{8}$ and call k_0 the resulting constant $V + \frac{1}{2\beta} \int |f|^2 + 2\beta P^2 \int |\nabla w^0|^2$. We obtain

$$\frac{3}{8}(p-1) \int |\nabla u^{\tau, T}|^2 \leq 2 \frac{(p-2)^2}{p-1} |\Omega| + \frac{1}{8}(p-1) \int |\nabla u^{\tau, T}|^2 + k_0$$

so that $\frac{1}{4}(p-1) \int |\nabla u^{\tau, T}|^2 \leq 2 \frac{(p-2)^2}{p-1} |\Omega| + k_0$; hence, there exists k_1 such that

$$\int |\nabla u^{\tau, T}|^2 \leq k_1.$$

From this, making use of $w^0 \in W^{1,2}$ and of Poincaré's inequality, we infer that for some k_2 , we also have $\int_{\Omega} |u^{\tau, T}|^2 \leq k_2$. The constants k_1, k_2 are independent of τ, T .

a) Call P the Poincaré constant in $W_0^{1,2}(\Omega)$; we have $\int |u^{\tau, T}|^2 = \int |w^0 - (u^{\tau, T} - w^0)|^2 \leq 2 \int |w^0|^2 + 2P^2 \int |\nabla(u^{\tau, T} - w^0)|^2 \leq 2 \int |w^0|^2 + 4P^2 \int |\nabla u^{\tau, T}|^2 + 4P^2 \int |\nabla w^0|^2$. From Assumption 2.1 and from $\lambda_g |u^{\tau, T}| \leq \frac{1}{2\beta} \lambda_g^2 + \frac{1}{2} \beta |u^{\tau, T}|^2$, for a constant β to be fixed, we obtain

$$\int_{\Omega} g(x, u^{\tau, T}) \geq \int \tau - \frac{1}{2\beta} \int (\lambda_g)^2 - \frac{1}{2} \beta 4P^2 \left[\int |\nabla u^{\tau, T}|^2 + \int |\nabla w^0|^2 \right]. \quad (2.7)$$

b) From (2.1) we have

$$\begin{aligned} V &= \int_{\Omega} [L(\nabla u(x)) + g(x, u(x))] dx \geq \int_{\Omega} [L_{\tau, T}(\nabla u(x)) + g(x, u(x))] dx \\ &\geq \int_{\Omega} [L_{\tau, T}(\nabla u^{\tau, T}(x)) + g(x, u^{\tau, T}(x))] dx. \end{aligned}$$

Hence, again from (2.1) and from Assumption 2.1,

$$\begin{aligned} \int_{\Omega} \left[\frac{1}{2}(p-1) |\nabla u^{\tau, T}|^2 - (p-2) |\nabla u^{\tau, T}| - \frac{3-p}{2} + \frac{1}{p} \right] &\leq V - \int_{\Omega} g(x, u^{\tau, T}) \leq V - \int \tau + \int \lambda_g |u^{\tau, T}| \\ &\leq V + \int -\tau + \frac{1}{2\beta} \int (\lambda_g)^2 + 2\beta P^2 \int |\nabla u^{\tau, T}|^2 + 2\beta P^2 \int |\nabla w^0|^2 \end{aligned}$$

that gives, since $-\frac{3-p}{2} + \frac{1}{p} > 0$ for $p > 2$,

$$\left[\frac{p-1}{2} - 2\beta P^2 \right] \int |\nabla u^{\tau, T}|^2 \leq \int (p-2) |\nabla u^{\tau, T}| + V - \int \tau + \frac{1}{2\beta} \int (\lambda_g)^2 + 2\beta P^2 \int |\nabla w^0|^2$$

Choose β such that $2\beta P^2 = \frac{p-1}{8}$ and call k_0 the resulting constant $V - \int \tau + \frac{1}{2\beta} \int (\lambda_g)^2 + 2\beta P^2 \int |\nabla w^0|^2$. We obtain

$$\frac{3}{8}(p-1) \int |\nabla u^{\tau, T}|^2 \leq 2 \frac{(p-2)^2}{p-1} |\Omega| + \frac{1}{8}(p-1) \int |\nabla u^{\tau, T}|^2 + k$$

so that $\frac{1}{4}(p-1) \int |\nabla u^{\tau, T}|^2 \leq 2 \frac{(p-2)^2}{p-1} |\Omega| + k$; hence, there exists k_1 such that

$$\int |\nabla u^{\tau, T}|^2 \leq k_1.$$

From this, making use of $w^0 \in W^{1,2}$ and of Poincaré's inequality, we infer that for some k_2 , we also have $\int_{\Omega} |u^{\tau, T}|^2 \leq k_2$. The constants k_1, k_2 are independent of τ, T . \square

3. PROOF OF THEOREM 1

Proof. Since the case $p = 2$ is well known, we shall assume that $2 < p < 3$.

a) From (2.5) we have

$$\begin{aligned} \frac{d}{dx_s} \left(\frac{u'_{\tau,T}(|\nabla u^{\tau,T}|)}{|\nabla u^{\tau,T}|} u_{x_i}^{\tau,T} \right) &= \begin{cases} \tau^{p-2} u_{x_i x_s}^{\tau,T} \\ (p-2) |\nabla u^{\tau,T}|^{p-3} \left\langle \frac{\nabla u^{\tau,T}}{|\nabla u^{\tau,T}|}, \nabla u_{x_s}^{\tau,T} \right\rangle u_{x_i}^{\tau,T} + |\nabla u^{\tau,T}|^{p-2} u_{x_i x_s}^{\tau,T} \\ \frac{T^{p-1}(p-2)}{|\nabla u^{\tau,T}|^2} \left\langle \frac{\nabla u^{\tau,T}}{|\nabla u^{\tau,T}|}, \nabla u_{x_s}^{\tau,T} \right\rangle u_{x_i}^{\tau,T} + \left(\frac{T^{p-1}(2-p)}{|\nabla u^{\tau,T}|} + (p-1)T^{p-2} \right) u_{x_i x_s}^{\tau,T} \end{cases} \\ &= \begin{cases} \tau^{p-2} u_{x_i x_s}^{\tau,T}, \\ |\nabla u^{\tau,T}|^{p-2} \left[(p-2) \left\langle \frac{\nabla u^{\tau,T}}{|\nabla u^{\tau,T}|}, \nabla u_{x_s}^{\tau,T} \right\rangle \frac{u_{x_i}^{\tau,T}}{|\nabla u^{\tau,T}|} + u_{x_i x_s}^{\tau,T} \right], \\ \frac{T^{p-2}(p-2)}{|\nabla u^{\tau,T}|} \left[T \left\langle \frac{\nabla u^{\tau,T}}{|\nabla u^{\tau,T}|}, \nabla u_{x_s}^{\tau,T} \right\rangle \frac{u_{x_i}^{\tau,T}}{|\nabla u^{\tau,T}|} + \left(-T + \frac{p-1}{p-2} |\nabla u^{\tau,T}| \right) u_{x_i x_s}^{\tau,T} \right], \end{cases} \end{aligned} \tag{3.1}$$

for $|\nabla u^{\tau,T}| < \tau$, for $\tau \leq |\nabla u^{\tau,T}| < T$ and for $|\nabla u^{\tau,T}| > T$ respectively.

b) Set

$$\lambda_{\tau,T}(t) = \begin{cases} \tau^{2-p} & \text{for } |t| < \tau \\ t^{2-p} & \text{for } \tau \leq |t| \leq T \\ \frac{t}{T^{p-2}(p-2)[-T + \frac{p-1}{p-2}t]} & \text{for } t \geq T; \end{cases}$$

$\lambda_{\tau,T}$ is globally Lipschitzian and differentiable except at $t = \tau$; then, since $x \rightarrow |\nabla u^{\tau,T}(x)|$ is in $W_{loc}^{1,2}(\Omega)$, the function $x \rightarrow \lambda_{\tau,T}(|\nabla u^{\tau,T}(x)|)$ is in $W_{loc}^{1,2}(\Omega)$ and

$$\frac{d}{dx_i} \lambda_{\tau,T}(|\nabla u^{\tau,T}|) = \begin{cases} 0 & \text{for } |\nabla u^{\tau,T}(x)| < \tau \\ (2-p) |\nabla u^{\tau,T}|^{1-p} \left\langle \frac{\nabla u^{\tau,T}}{|\nabla u^{\tau,T}|}, \nabla u_{x_i}^{\tau,T} \right\rangle & \text{for } \tau < |\nabla u^{\tau,T}| < T \\ \frac{-1}{T^{p-3}(p-2) \left(-T + \frac{p-1}{p-2} |\nabla u^{\tau,T}| \right)^2} \left\langle \frac{\nabla u^{\tau,T}}{|\nabla u^{\tau,T}|}, \nabla u_{x_i}^{\tau,T} \right\rangle & \text{for } |\nabla u^{\tau,T}| \geq T. \end{cases}$$

Then, the map

$$x \rightarrow \gamma_{\tau,T}^s(x) = \lambda_{\tau,T}(|\nabla u^{\tau,T}(x)|) u_{x_s}^{\tau,T}(x)$$

is in $W_{loc}^{1,2}(\Omega)$ and

$$|\gamma_{\tau,T}^s(x)| \leq \begin{cases} \tau^{3-p} & \text{for } |\nabla u^{\tau,T}(x)| < \tau \\ |\nabla u^{\tau,T}(x)|^{3-p} & \text{for } \tau < |\nabla u^{\tau,T}(x)| < T \\ |\nabla u^{\tau,T}(x)| & \text{for } |\nabla u^{\tau,T}(x)| \geq T. \end{cases} \tag{3.2}$$

Moreover,

$$\begin{aligned} \frac{d}{dx_i} \gamma_{\tau, T}^s &= \begin{cases} \tau^{2-p} u_{x_s x_i}^{\tau, T} (2-p) |\nabla u^{\tau, T}|^{2-p} \left\langle \frac{\nabla u^{\tau, T}}{|\nabla u^{\tau, T}|}, \nabla u_{x_i}^{\tau, T} \right\rangle \frac{u_{x_s}^{\tau, T}}{|\nabla u^{\tau, T}|} + |\nabla u^{\tau, T}|^{2-p} u_{x_s x_i}^{\tau, T} \\ \frac{1}{T^{p-2}(p-2)} \left[\frac{-T}{\left(-T + \frac{p-1}{p-2} |\nabla u^{\tau, T}|\right)^2} \left\langle \frac{\nabla u^{\tau, T}}{|\nabla u^{\tau, T}|}, \nabla u_{x_i}^{\tau, T} \right\rangle u_{x_s}^{\tau, T} + \left(\frac{|\nabla u^{\tau, T}|}{-T + \frac{p-1}{p-2} |\nabla u^{\tau, T}|} \right) u_{x_s x_i}^{\tau, T} \right] \end{cases} \\ &= \begin{cases} \tau^{2-p} u_{x_s x_i}^{\tau, T}, \\ |\nabla u^{\tau, T}|^{2-p} \left[u_{x_s x_i}^{\tau, T} - (p-2) \left\langle \frac{\nabla u^{\tau, T}}{|\nabla u^{\tau, T}|}, \nabla u_{x_i}^{\tau, T} \right\rangle \frac{u_{x_s}^{\tau, T}}{|\nabla u^{\tau, T}|} \right], \\ \frac{|\nabla u^{\tau, T}|}{T^{p-2}(p-2) \left(-T + \frac{p-1}{p-2} |\nabla u^{\tau, T}|\right)} \left[u_{x_s x_i}^{\tau, T} - \frac{T}{\left(-T + \frac{p-1}{p-2} |\nabla u^{\tau, T}|\right)} \left\langle \frac{\nabla u^{\tau, T}}{|\nabla u^{\tau, T}|}, \nabla u_{x_i}^{\tau, T} \right\rangle \frac{u_{x_s}^{\tau, T}}{|\nabla u^{\tau, T}|} \right], \end{cases} \end{aligned} \quad (3.3)$$

for $|\nabla u^{\tau, T}| < \tau$, for $\tau \leq |\nabla u^{\tau, T}| < T$ and for $|\nabla u^{\tau, T}| > T$ respectively.

c) From (3.1) and (3.3) we have

$$\begin{aligned} &\frac{d}{dx_s} \left(\frac{l'_{\tau, T}(|\nabla u^{\tau, T}|)}{|\nabla u^{\tau, T}|} u_{x_i}^{\tau, T} \right) \cdot \frac{d}{dx_i} \gamma_{\tau, T}^s = u_{x_i x_s}^2, \text{ for } |\nabla u^{\tau, T}| \leq \tau; \\ &= \left(u_{x_s x_i} - (p-2) \left\langle \frac{\nabla u^{\tau, T}}{|\nabla u^{\tau, T}|}, \nabla u_{x_i}^{\tau, T} \right\rangle \frac{u_{x_s}^{\tau, T}}{|\nabla u^{\tau, T}|} \right) \\ &\quad \times \left((p-2) \left\langle \frac{\nabla u^{\tau, T}}{|\nabla u^{\tau, T}|}, \nabla u_{x_s}^{\tau, T} \right\rangle \frac{u_{x_i}^{\tau, T}}{|\nabla u^{\tau, T}|} + u_{x_i x_s} \right), \text{ for } \tau \leq |\nabla u^{\tau, T}| \leq T; \\ &= \frac{1}{\left(-T + \frac{p-1}{p-2} |\nabla u^{\tau, T}|\right)} \left[u_{x_s x_i}^{\tau, T} - \frac{T}{\left(-T + \frac{p-1}{p-2} |\nabla u^{\tau, T}|\right)} \left\langle \frac{\nabla u^{\tau, T}}{|\nabla u^{\tau, T}|}, \nabla u_{x_i}^{\tau, T} \right\rangle \frac{u_{x_s}^{\tau, T}}{|\nabla u^{\tau, T}|} \right] \\ &\quad \times \left[T \left\langle \frac{\nabla u^{\tau, T}}{|\nabla u^{\tau, T}|}, \nabla u_{x_s}^{\tau, T} \right\rangle \frac{u_{x_i}^{\tau, T}}{|\nabla u^{\tau, T}|} + \left(-T + \frac{p-1}{p-2} |\nabla u^{\tau, T}|\right) u_{x_i x_s}^{\tau, T} \right], \text{ for } |\nabla u^{\tau, T}| > T. \end{aligned}$$

For future use, notice that, summing over s , we have

$$\begin{aligned} &\sum_{i,s} \frac{d}{dx_s} \left(\frac{l'_{\tau, T}(|\nabla u^{\tau, T}|)}{|\nabla u^{\tau, T}|} u_{x_i}^{\tau, T} \right) \cdot \frac{d}{dx_i} \gamma_{\tau, T}^s \\ &= \begin{cases} |H_u|^2 & \text{for } |\nabla u^{\tau, T}| \leq \tau \\ |H_u|^2 - (p-2)^2 \left(\frac{\nabla u^{\tau, T}}{|\nabla u^{\tau, T}|} H_u \frac{\nabla u^{\tau, T}}{|\nabla u^{\tau, T}|} \right)^2 & \text{for } \tau \leq |\nabla u^{\tau, T}| \leq T \\ |H_u|^2 - \left(\frac{T}{-T + \frac{p-1}{p-2} |\nabla u^{\tau, T}|} \right)^2 \left(\frac{\nabla u^{\tau, T}}{|\nabla u^{\tau, T}|} H_u \frac{\nabla u^{\tau, T}}{|\nabla u^{\tau, T}|} \right)^2 & \text{for } |\nabla u^{\tau, T}| \geq T \end{cases} \end{aligned}$$

so that

$$\sum_{i,s} \frac{d}{dx_s} \frac{l'_{\tau,T}(|\nabla u^{\tau,T}|)}{|\nabla u^{\tau,T}|} u_{x_i}^{\tau,T} \cdot \frac{d}{dx_i} \gamma_{\tau,T}^s \geq \begin{cases} |H_u|^2, & \text{for } |\nabla u^{\tau,T}| \leq \tau \\ (1 - (p-2)^2)|H_u|^2, & \text{for } \tau \leq |\nabla u^{\tau,T}| \leq T \\ (p-2)|H_u|^2, & \text{for } |\nabla u^{\tau,T}| \geq T; \end{cases} \quad (3.4)$$

then, setting $\mu = \min\{p-2, (1 - (p-2)^2)\}$, so that $\mu > 0$ since $p < 3$, we have

$$\sum_{i,s} \left(\frac{d}{dx_s} \frac{l'_{\tau,T}(|\nabla u^{\tau,T}|)}{|\nabla u^{\tau,T}|} u_{x_i}^{\tau,T} \cdot \frac{d}{dx_i} \gamma_{\tau,T}^s \right) \geq \mu |H_u|^2. \quad (3.5)$$

d) Let x^0 and δ^0 be such that $B(x^0, 4\delta^0) \subset\subset \Omega$. Let $\eta \in C_0^\infty(B(x^0, 2\delta^0))$ be such that $0 \leq \eta \leq 1$ and that $\eta(x) = 1$ for $x \in B(x^0, \delta^0)$; then the map $\phi = \eta^2 \cdot \gamma_{\tau,T}^s$ is in $W^{1,2}(\Omega)$ with support compactly contained in Ω and $\nabla \phi = 2\eta \nabla \eta \gamma_{\tau,T}^s + \eta^2 \nabla \gamma_{\tau,T}^s$.

From Lemma 2.3, we infer that, for every s ,

$$\int_{\Omega} \sum_i \left(\frac{d}{dx_s} \left(\frac{l'_{\tau,T}(|\nabla u^{\tau,T}|)}{|\nabla u^{\tau,T}|} u_{x_i}^{\tau,T} \right) \right) \left(\eta^2 \frac{d}{dx_i} \gamma_{\tau,T}^s + 2\eta \eta_{x_i} \gamma_{\tau,T}^s \right) dx = G_s, \quad (3.6)$$

where $G_s = \int_{\Omega} \eta^2 \left(\frac{d}{dx_s} g_u(\cdot, u^{\tau,T}) \right) \gamma_{\tau,T}^s dx$; summing over s the previous equations, from (3.4) we obtain

$$\begin{aligned} \int_{\Omega} \eta^2 \mu |H_{u^{\tau,T}}|^2 dx &\leq \int_{\Omega} \eta^2 \sum_{i,s} \left(\left(\frac{d}{dx_s} \frac{l'_{\tau,T}(|\nabla u^{\tau,T}|)}{|\nabla u^{\tau,T}|} u_{x_i}^{\tau,T} \right) \cdot \frac{d}{dx_i} \gamma_{\tau,T}^s \right) dx \\ &= - \sum_{i,s} \int_{\Omega} 2\eta \eta_{x_i} \gamma_{\tau,T}^s \frac{d}{dx_s} \left(\frac{l'_{\tau,T}(|\nabla u^{\tau,T}|)}{|\nabla u^{\tau,T}|} u_{x_i}^{\tau,T} \right) dx + \sum_s G_s. \end{aligned} \quad (3.7)$$

e) On the other hand we have

$$\begin{aligned} &\left(\frac{d}{dx_s} \left(\frac{l'_{\tau,T}(|\nabla u^{\tau,T}|)}{|\nabla u^{\tau,T}|} u_{x_i}^{\tau,T} \right) \right) \gamma_{\tau,T}^s \\ &= \begin{cases} u_{x_i x_s}^{\tau,T} u_{x_s}^{\tau,T} \\ \left((p-2) \left\langle \frac{\nabla u^{\tau,T}}{|\nabla u^{\tau,T}|}, \nabla u_{x_s}^{\tau,T} \right\rangle \frac{u_{x_i}^{\tau,T}}{|\nabla u^{\tau,T}|} + u_{x_i x_s}^{\tau,T} \right) u_{x_s}^{\tau,T} \\ \left(\left\langle \frac{\nabla u^{\tau,T}}{|\nabla u^{\tau,T}|}, \nabla u_{x_s}^{\tau,T} \right\rangle \frac{T u_{x_i}^{\tau,T}}{|\nabla u^{\tau,T}|} + \left(-T + \frac{p-1}{p-2} |\nabla u^{\tau,T}| \right) u_{x_i x_s}^{\tau,T} \right) \left(\frac{1}{-T + \frac{p-1}{p-2} |\nabla u^{\tau,T}|} \right) u_{x_s}^{\tau,T} \end{cases} \end{aligned}$$

respectively for $|\nabla u^{\tau,T}| < \tau$, for $\tau \leq |\nabla u^{\tau,T}| < T$ and for $|\nabla u^{\tau,T}| > T$. Then we obtain

$$\begin{aligned} &\sum_{i,s} 2\eta \eta_{x_i} \left(\frac{d}{dx_s} \left(\frac{l'_{\tau,T}(|\nabla u^{\tau,T}|)}{|\nabla u^{\tau,T}|} u_{x_i}^{\tau,T} \right) \right) \gamma_{\tau,T}^s \\ &= \begin{cases} 2\eta (\nabla \eta^T H_{u^{\tau,T}} \nabla u^{\tau,T}) \\ 2\eta \left[(\nabla \eta^T H_{u^{\tau,T}} \nabla u^{\tau,T}) + (p-2) \left(\frac{\nabla u^{\tau,T}}{|\nabla u^{\tau,T}|} H_{u^{\tau,T}} \frac{\nabla u^{\tau,T}}{|\nabla u^{\tau,T}|} \right) \langle \nabla u^{\tau,T}, \nabla \eta \rangle \right] \\ 2\eta \left[(\nabla \eta^T H_{u^{\tau,T}} \nabla u^{\tau,T}) + \frac{T}{-T + \frac{p-1}{p-2} |\nabla u^{\tau,T}|} \left(\frac{\nabla u^{\tau,T}}{|\nabla u^{\tau,T}|} H_{u^{\tau,T}} \frac{\nabla u^{\tau,T}}{|\nabla u^{\tau,T}|} \right) \langle \nabla u^{\tau,T}, \nabla \eta \rangle \right] \end{cases} \end{aligned}$$

and, for a constant α to be fixed, we have

$$\sum_{i,s} 2\eta\eta_{x_i} \left(\frac{d}{dx_s} \left(\frac{l'_{\tau,T}(|\nabla u^{\tau,T}|)}{|\nabla u^{\tau,T}|} u_{x_i}^{\tau,T} \right) \right) \gamma_{\tau,T}^s \leq \begin{cases} \alpha\eta^2 |H_{u^{\tau,T}}|^2 + \frac{1}{\alpha} D_\eta^2 |\nabla u^{\tau,T}|^2 \\ \alpha\eta^2 |H_{u^{\tau,T}}|^2 + \frac{1}{\alpha} D_\eta^2 |\nabla u^{\tau,T}|^2 + (p-2)[\alpha\eta^2 |H_{u^{\tau,T}}|^2 + \frac{1}{\alpha} D_\eta^2 |\nabla u^{\tau,T}|^2] \\ \alpha\eta^2 |H_{u^{\tau,T}}|^2 + \frac{1}{\alpha} D_\eta^2 |\nabla u^{\tau,T}|^2 + (p-2) [\alpha\eta^2 |H_{u^{\tau,T}}|^2 + \frac{1}{\alpha} D_\eta^2 |\nabla u^{\tau,T}|^2] \end{cases}$$

so that, for some constant $C(p)$, we have

$$\sum_{i,s} 2\eta\eta_{x_i} \left(\frac{d}{dx_s} \left(\frac{l'_{\tau,T}(|\nabla u^{\tau,T}|)}{|\nabla u^{\tau,T}|} u_{x_i}^{\tau,T} \right) \right) \gamma_{\tau,T}^s \leq C(p) \left[\alpha\eta^2 |H_{u^{\tau,T}}|^2 + \frac{1}{\alpha} D_\eta^2 |\nabla u^{\tau,T}|^2 \right] \tag{3.8}$$

f) It is left to estimate

$$\sum_s |G_s| = \sum_s \left| \int_\Omega \eta^2 \left(\frac{d}{dx_s} g_u(\cdot, u^{\tau,T}) \right) \gamma_{\tau,T}^s dx \right| = \sum_s \left| \int f(\eta^2 \frac{d}{dx_s} \gamma_{\tau,T}^s + 2\eta\eta_{x_s} \gamma_{\tau,T}^s) \right|.$$

We have $\frac{d}{dx_s} g_u(x, u^{\tau,T}) = \frac{d}{dx_s} f(x) + G'(u^{\tau,T}(x)) \frac{d}{dx_s} u^{\tau,T}(x)$; from the estimate (independent of τ, T) for $\|\nabla u^{\tau,T}\|_{L^2(\Omega)}$ of Lemma 2.4 and the estimate for $|\gamma_{\tau,T}^s|$ in (3.2), we obtain that, for some k_1 , $\|\gamma_{\tau,T}^s\|_{L^2(\Omega)} \leq k_1$; we also have that

$$\left\| G'(u^{\tau,T}(x)) \frac{d}{dx_s} u^{\tau,T}(x) \right\|_{L^2(\Omega)} \leq A_G K$$

and hence, for some K_G , we obtain

$$\sum_s |G_s| \leq K_G. \tag{3.9}$$

g) From (3.6)–(3.8) and (3.9) we obtain

$$\int_\Omega \eta^2 \mu |H_{u^{\tau,T}}|^2 dx \leq C(p) \int_\Omega [\alpha\eta^2 |H_{u^{\tau,T}}|^2 + \frac{1}{\alpha} D_\eta^2 |\nabla u^{\tau,T}|^2] dx + K_G. \tag{3.10}$$

Choose α so that $C(p)\alpha = \frac{1}{2}\mu$. Recalling the estimate of Lemma 2.4 for $\|\nabla u^{\tau,T}\|_{L^2(\Omega)}$, we obtain that, for a constant H (independent of τ, T), we have

$$\int_\Omega \eta^2 |H_{u^{\tau,T}}|^2 dx \leq H. \tag{3.11}$$

h) Set $\tau = \frac{1}{n}$ and $T = n$; set also $u^{\frac{1}{n},n} = u^n$ and $L^{\frac{1}{n},n} = L^n$. Recalling the estimates of Lemma 2.4, we can assume that

$$\int_{B(x^0, \delta^0)} |\nabla u^n|^2 \leq K^2 \tag{3.12}$$

and

$$\int_{B(x^0, \delta^0)} |H_{u^n}|^2 \leq K^2. \tag{3.13}$$

Then, the family $(\nabla u^n)_n$ is contained in a compact subset of $L^2(B(x^0, \delta^0))$.

Consider $\left(\frac{l'_n(|\nabla u^n|)}{|\nabla u^n|}u^n\right)_n$. From (3.1) we have

$$\left|\frac{d}{dx_s}\left(\frac{l'_n(|\nabla u^n|)}{|\nabla u^n|}u^n\right)\right| \leq \begin{cases} |u^n_{x_i x_s}| & \text{for } |\nabla u^n| < \tau \\ |\nabla u^n|^{p-2} [(p-2)|\nabla u^n_{x_s}| + |u^n_{x_i x_s}|] & \text{for } \tau \leq |\nabla u^n| < T \\ n^{p-2}(p-2) [|\nabla u^n_{x_s}| + |u^n_{x_i x_s}|] & \text{for } |\nabla u^n| > T. \end{cases}$$

We can write

$$|\nabla u^n|^{p-2}|\nabla u^n_{x_s}| \leq \frac{p-2}{p-1}|\nabla u^n|^{p-1} + \frac{1}{p-1}|\nabla u^n_{x_s}|^{p-1}$$

and

$$|\nabla u^n|^{p-2}|u^n_{x_i x_s}| \leq \frac{p-2}{p-1}|\nabla u^n|^{p-1} + \frac{1}{p-1}|u^n_{x_i x_s}|^{p-1}.$$

Since $\int_{B(x^0, \delta^0)} [|\nabla u^n|^{p-1}]^{\frac{2}{p-1}} = \int_{\Omega} |\nabla u^n|^2$, and, similarly, $\int_{B(x^0, \delta^0)} [|\nabla u^n_{x_s}|^{p-1}]^{\frac{2}{p-1}} = \int_{\Omega} |\nabla u^n_{x_s}|^2$ and the same for $|u^n_{x_i x_s}|^{p-1}$, from (3.13) and (3.12), we can assume that, for some constant K_p , independent of n , we have that, for $i = 1, \dots, N$,

$$\int_{B(x^0, \delta^0)} \left| \nabla \left(\frac{l'_n(|\nabla u^n|)}{|\nabla u^n|} u^n \right) \right|^{\frac{2}{p-1}} \leq K_p$$

and, since $\frac{2}{p-1} > 1$, that the family $\left(\frac{l'_n(|\nabla u^n|)}{|\nabla u^n|} \nabla u^n\right)_n$ is contained in a compact subset of $L^{\frac{2}{p-1}}(B(x^0, \delta^0))$.

The arbitrariness of x_0 allows us to extend the previous results from $B(x^0, \delta^0)$ to any $\omega \subset\subset \Omega$.

i) We claim that u is a solution to the Euler–Lagrange equation, *i.e.*, that, for every $\eta \in C_c^1(\Omega)$,

$$\int_{\Omega} [\langle \nabla L(\nabla u(x)), \nabla \eta(x) \rangle + g_u(x, u(x))\eta(x)] dx = 0.$$

Fix $\eta \in C_c^1(\Omega)$. There exists a subsequence (n_ν) such that $u^{n_\nu} \rightarrow u$ in $L^2(\text{supp } \eta)$, that $\nabla u^{n_\nu} \rightarrow \nabla u$ in $L^2(\text{supp } \eta)$ and pointwise a.e., and that $\frac{l'_{n_\nu}(|\nabla u^{n_\nu}|)}{|\nabla u^{n_\nu}|} \nabla u^{n_\nu} \rightarrow d$ in $L^{\frac{2}{p-1}}(\text{supp } \eta)$. Moreover, we have that

$$\int_{\Omega} [\langle \nabla L^{n_\nu}(\nabla u^{n_\nu}), \nabla \eta \rangle + g_u(x, u^{n_\nu})\eta] dx = 0$$

and that $g_u(x, u) = f(x) + G(u)$, where G is uniformly Lipschitzian of Lipschitz constant Λ_G . Then, from $\int_{\Omega} |g_u(x, u^{n_\nu}) - g_u(x, u)| dx \leq \Lambda_G \int_{\Omega} |u^{n_\nu} - u| dx$ we obtain

$$\int_{\Omega} [\langle d, \nabla \eta \rangle + g_u(x, u)\eta] dx = 0$$

and we have to show that $d = \nabla L(\nabla u)$.

Fix x such that $\nabla u^{n_\nu}(x) \rightarrow \nabla u(x)$. When $\nabla u(x) \neq 0$, there exists a ball $B(\nabla u(x), \varepsilon)$ such that for ν sufficiently large, $\nabla L^{n_\nu}(\xi) = \nabla L(\xi)$ for every $\xi \in B(\nabla u(x), \varepsilon)$, so that $d(x) = \lim \nabla L(\nabla u^{n_\nu}) = \nabla L(\nabla u(x))$; when $\nabla u(x) = 0$, we can assume that $|\nabla u^{n_\nu}| \leq 1$; fix arbitrarily τ , then $l'_{n_\nu}(|\nabla u^{n_\nu}|) \leq |\nabla u^{n_\nu}| \cdot \max\{\tau^{p-2}, |\nabla u^{n_\nu}|^{p-2}\}$, thus proving the claim.

This proves statement i) of the Theorem 2.2.

j) To prove statement ii), first notice that, in this case, a solution u to the Euler–Lagrange equation is a solution to the problem of minimizing

$$\int_{\Omega} [L(\nabla v(x)) + f(x)v(x)] dx \quad \text{on } u + W_0^{1,p}(\Omega) :$$

in fact, the problem is jointly convex in $(\nabla v, v)$. We claim that, for this problem, uniqueness of solutions holds. Once this claim is proved, part i) will apply to u .

Proof of this claim: let u and w be solutions to the minimization problem; then, for every $\eta \in C_c^1(\Omega)$, we have

$$\int_{\Omega} \langle |\nabla u|^{p-2} \nabla u - |\nabla w|^{p-2} \nabla w, \nabla \eta \rangle dx = 0.$$

Since $|\nabla u|^{p-2} \nabla u - |\nabla w|^{p-2} \nabla w \in L^q$ and $u - w \in W_0^{1,p}$, by approximating $u - w$ with a sequence in $C_c^1(\Omega)$, we obtain

$$\int_{\Omega} \langle |\nabla u|^{p-2} \nabla u - |\nabla w|^{p-2} \nabla w, \nabla u - \nabla w \rangle dx = 0.$$

On the other hand, from [3, 11], we have, for any ξ_1 and ξ_2 , that

$$\langle |\xi_1|^{p-2} \xi_1 - |\xi_2|^{p-2} \xi_2, \xi_1 - \xi_2 \rangle \geq 2^{2-p} |\xi_1 - \xi_2|^p$$

and hence that

$$\int_{\Omega} 2^{2-p} |\nabla u - \nabla w|^p dx = 0$$

that implies that $u = w$. □

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