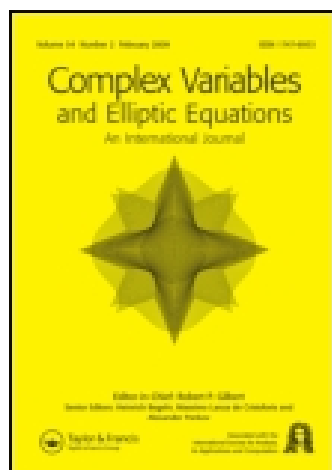


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Regularity up to the boundary for the gradient of solutions of linear elliptic systems with VMO-coefficients and $L^{1,\lambda}$ data

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Regularity up to the boundary for the gradient of solutions of linear elliptic systems with *VMO*-coefficients and $L^{1,\lambda}$ data†

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We prove that if a vector-function f belongs to the Morrey space $L^{1,\lambda}(\Omega, \mathbb{R}^N)$, with $\Omega \subset \mathbb{R}^n$, $n \geq 3$, $N \geq 2$, $\lambda \in [0, n-2]$, then there exists a unique very weak solution u of the system

$$\begin{cases} -D_i(A_{ij}(x)D_j u) = f & \text{in } \Omega, \\ u \in W_0^{1,1}(\Omega, \mathbb{R}^N), \end{cases}$$

such that Du belongs to the space $L^{q,n-q(n-\lambda-1)}(\Omega, \mathbb{R}^{nN})$ for any $q \in [1, \frac{n}{n-1}]$, provided the matrix of coefficients (A_{ij}) has $L^\infty \cap VMO$ entries.

Keywords: Elliptic systems; *VMO*-coefficients; L^1 -data

AMS Subject Classifications: 35J25; 35D10

1. Introduction

This article is devoted to the study of existence and regularity of solutions to the Dirichlet problem associated to the system¹

$$\begin{cases} A(u) \equiv -D_i(A_{ij}(x)D_j u) = f, \\ u \in W_0^{1,1}(\Omega, \mathbb{R}^N), \end{cases} \quad (1)$$

where Ω is an open bounded subset of \mathbb{R}^n ($n \geq 3$) with C^1 -boundary, A an elliptic operator with *VMO*-coefficients and f belongs to the Morrey space $L^{1,\lambda}(\Omega, \mathbb{R}^N)$, $\lambda \in [0, n-2]$.

In a previous article [1] we established the local regularity of the very weak solution to the aforementioned problem in a suitable Morrey space; it is the aim of this article to extend that result up to the boundary of the domain Ω .

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†Dedicated to Franco Nicolosi on his 70th birthday.

We point out that the extension of the regularity property up to the boundary of the domain requires a new decomposition of the solution in a neighbourhood of a boundary point and for this purpose we will follow the idea of [2].

The study of linear elliptic equations ($N = 1$) with L^1 (or measure) right-hand side and bounded coefficients was started by Stampacchia [3,4] and was later treated by many authors and by different approaches while, for elliptic systems ($N \geq 2$), several existence results were obtained under additional structural conditions: a short survey of known results was given in [1].

In this article we consider linear systems with *VMO* coefficients without further structural conditions and prove existence and regularity results for very weak solutions (briefly called Stampacchia solutions).

An important ingredient in our approach is the so called A-harmonic approximation Lemma of Duzaar and Steffen [5] (see also [6,7]), a new method allowing for a rapid and elegant implementation of certain comparison procedures.

A description of such a method has been given in the article [1].

We remark that recent regularity results in Morrey spaces of the type $L^{1,\lambda}$ are in the papers [8–12].

This article is organized as follows: we start with notations and a few auxiliary results in Section 2. In Section 3 we recall known [1,13] Morrey spaces regularity result saying that for $f \equiv D_i g_i$, with $g_i \in L^{2,\lambda}(\Omega, \mathbb{R}^N)$, the gradient Du of the solution u to the problem (1) belongs to the same space $L^{2,\lambda}(\Omega, \mathbb{R}^{nN})$.

This assertion allows us to state the existence of the Stampacchia solution to (1) for any $f \in L^1(\Omega, \mathbb{R}^N)$ in Section 4.

An analogue of Saint-Venant's principle for solutions of (1) with $f \equiv 0$ is given in Section 5. Finally, in Section 6 these results, combined with a Campanato-type approach, yield to the local regularity of Du in a suitable Morrey space.

2. Some notations and auxiliary results

In \mathbb{R}^n ($n \geq 3$), with generic point $x = (x_1, x_2, \dots, x_n)$, we shall denote by Ω a bounded open nonempty set with diameter d_Ω and C^1 -boundary $\partial\Omega$.

For $\rho > 0$ and $x_o \in \mathbb{R}^n$ we define

$$\begin{aligned} B(x_o, \rho) &= \{x \in \mathbb{R}^n : |x - x_o| < \rho\}, \\ \Omega(x_o, \rho) &= \Omega \cap B(x_o, \rho), \\ d(x_o, \partial\Omega) &= \text{dist}(x_o, \partial\Omega). \end{aligned}$$

If $y_o = (y_{o1}, \dots, y_{on-1}, 0)$ we define

$$\begin{aligned} B^+(y_o, \rho) &= \{x \in B(y_o, \rho) : x_n > 0\}, \\ \Gamma(y_o, \rho) &= \{x \in B(y_o, \rho) : x_n = 0\}. \end{aligned}$$

Moreover, if $u \in L^1(\Omega(x_o, \rho), \mathbb{R}^N)$ we denote by

$$u_{\Omega(x_o, \rho)} = \frac{1}{|\Omega(x_o, \rho)|} \int_{\Omega(x_o, \rho)} u(x) dx,$$

where $|\Omega(x_o, \rho)|$ is the n -dimensional Lebesgue measure of $\Omega(x_o, \rho)$.

Definition 2.1 (Morrey space) Let $q \geq 1$ and $0 \leq \lambda < n$. By $L^{q,\lambda}(\Omega, \mathbb{R}^N)$ we denote the linear space formed by the vector-functions $u \in L^q(\Omega, \mathbb{R}^N)$ for which

$$\|u\|_{L^{q,\lambda}(\Omega)} = \sup_{x_o \in \Omega, 0 < \rho \leq d_\Omega} \left\{ \rho^{-\lambda} \int_{\Omega(x_o, \rho)} |u(x)|^q dx \right\}^{1/q} < +\infty,$$

$L^{q,\lambda}(\Omega, \mathbb{R}^N)$ equipped with the above norm is a Banach space.

Definition 2.2 (Campanato space) Let $q \geq 1$ and $0 \leq \lambda < n + q$. By $\mathcal{L}^{q,\lambda}(\Omega, \mathbb{R}^N)$ we denote the space of all vector-functions $u \in L^q(\Omega, \mathbb{R}^N)$ such that

$$[u]_{\mathcal{L}^{q,\lambda}(\Omega)} = \sup_{x_o \in \Omega, 0 < \rho \leq d_\Omega} \left\{ \rho^{-\lambda} \int_{\Omega(x_o, \rho)} |u(x) - u_{\Omega(x_o, \rho)}|^q dx \right\}^{1/q} < +\infty.$$

Moreover, we introduce the notion of BMO and VMO classes.

Definition 2.3 (John–Nirenberg space) Let Q be a cube in \mathbb{R}^n . By $\text{BMO}(Q)$ we denote the space of all functions $u \in L^1(Q, \mathbb{R}^{N^2})$ such that the semi-norm defined by

$$[u]_{\text{BMO}(Q)} = \sup_{\tilde{Q} \subset Q} \frac{1}{|\tilde{Q}|} \int_{|\tilde{Q}|} |u - u_{\tilde{Q}}| dx$$

is finite, where the supremum is taken over all cubes with sides parallel to coordinate axes.

Let us recall that $\mathcal{L}^{q,n}(Q) \cong \text{BMO}(Q) \forall q \geq 1$.

Definition 2.4 (Sarason space) For a matrix-function $w \in L^1(\Omega, \mathbb{R}^{N^2})$ and $r > 0$ we define

$$V(x, r) \equiv \sup_{0 < \rho \leq r} \frac{1}{|\Omega(x, \rho)|} \int_{\Omega(x, \rho)} |w(y) - w_{\Omega(x, \rho)}| dy$$

and we introduce the VMO-continuity modulus for w

$$V(r) \equiv \sup_{x \in \Omega} V(x, r).$$

By VMO we denote the space of all matrix-functions $w \in L^1(\Omega, \mathbb{R}^{N^2})$ such that

$$V(r) < +\infty \quad \text{for all } 0 < r \leq d_\Omega$$

and

$$\lim_{r \rightarrow 0} V(r) = 0.$$

3. $L^{2,\lambda}$ -regularity of Du on $\bar{\Omega}$

If $u: \Omega \rightarrow \mathbb{R}^N$, we set

$$D_i \equiv \frac{\partial}{\partial x_i}, \quad Du = (D_i u^r)_{\substack{i=1, \dots, n \\ r=1, \dots, N}}.$$

Let $A_{ij}(x)$, $i, j=1, 2, \dots, n$, be matrix-functions for which the following conditions be satisfied:

$$\begin{aligned} A_{ij}(x) &= \left(A_{ij}^{rs}(x) \right)_{r,s=1,\dots,N} \in L^\infty(\Omega, \mathbb{R}^{N^2}) \cap VMO, \\ A_{ij}^{rs}(x) &= A_{ji}^{sr}(x) \quad \text{for a.a. } x \in \Omega. \end{aligned} \quad (2)$$

There exist two positive constants Λ_1 and Λ_2 such that

$$\begin{aligned} \Lambda_2 |\xi|^2 &\geq A_{ij}(x) \xi_i \xi_j \geq \Lambda_1 |\xi|^2 \\ \text{for a.a. } x \in \Omega, \forall \xi &= (\xi_i^r) \in \mathbb{R}^{nN}. \end{aligned} \quad (3)$$

For $x \in \overline{\Omega}$, $0 < r \leq d_\Omega$, we set

$$V(x, r) \equiv \sup_{\substack{0 < \rho \leq r \\ i,j=1,2,\dots,n}} \frac{1}{|\Omega(x, \rho)|} \int_{\Omega(x, \rho)} |A_{ij}(y) - (A_{ij})_{\Omega(x, \rho)}| \, dy. \quad (4)$$

In this section we are concerned with regularity of weak solution $u \in W_0^{1,2}(\Omega, \mathbb{R}^N)$ of the problem

$$D_i(A_{ij}(x)D_j u) = D_i g_i \quad \text{in } \Omega, \quad (5)$$

where Ω is an open bounded domain with C^1 boundary, $g_i \in L^{2,\lambda}(\Omega, \mathbb{R}^N)$ and the coefficients satisfy conditions (2) and (3).

THEOREM 3.1 [1] *Let $u \in W_0^{1,2}(\Omega, \mathbb{R}^N)$ be the weak solution to the problem (5), let conditions (2) and (3) be satisfied. Assume that $g_i \in L^{2,\lambda}(\Omega, \mathbb{R}^N)$ for $\lambda \in [0, n[$.*

Then $Du \in L^{2,\lambda}(\Omega, \mathbb{R}^{nN})$ and there exists a positive constant $c = c_V(n, \lambda, \Lambda_1, \Lambda_2, \Omega)^2$ such that the inequality

$$\|Du\|_{L^{2,\lambda}(\Omega)} \leq c \|g\|_{L^{2,\lambda}(\Omega)} \quad (6)$$

holds.

In particular, if

$$\lambda \in]n-2, n[\quad (7)$$

then $u \in C^{0,\gamma}(\overline{\Omega}, \mathbb{R}^N)$, with $\gamma = 1 - \frac{n-\lambda}{2}$, and the inequality

$$[u]_{C^{0,\gamma}(\overline{\Omega})} \leq c \|g\|_{L^{2,\lambda}(\Omega)} \quad (8)$$

holds.

COROLLARY 3.1 *Let $x_o \in \mathbb{R}^n$, $\Omega_R = \{x = x_o + Ry : y \in \Omega\}$, $0 < R \leq 1$ and assume the hypotheses of the Theorem. Then $u \in C^{0,\gamma}(\overline{\Omega_R}, \mathbb{R}^N)$ and there exists a positive constant $c = c_V(n, \lambda, \Lambda_1, \Lambda_2)$, which is independent of R , such that the inequality*

$$[u]_{C^{0,\gamma}(\overline{\Omega_R})} \leq c \|g\|_{L^{2,\lambda}(\Omega_R)} \quad (9)$$

holds.

Proof

The Corollary is true for $R=1$ by the previous theorem.

The rest of the proof follows readily as in the Corollary 3.1 of [1].

The following Lemma is the analogue of Theorem 9.1 ([14] p. 339).

LEMMA 3.1 [1] Let $u \in W^{1,2}(\Omega, \mathbb{R}^N)$ be a solution to Equation (5) where $g_i \in L^{2,\lambda}(\Omega, \mathbb{R}^N)$, with $\lambda \in [0, n[$, and let conditions (2) and (3) be satisfied.

Then there exist two positive constants $c = c(n, \lambda, \Lambda_1, \Lambda_2)$ and $\rho_o = \rho_V(n, \lambda, \Lambda_1, \Lambda_2)$ such that

$$\|Du\|_{L^{2,\lambda}(B(z_o, R/4))} \leq c \left(R^{-\lambda} \|Du\|_{L^2(B(z_o, R))} + \|g\|_{L^{2,\lambda}(\Omega)} \right) \quad (10)$$

for any $z_o \in \Omega$ and $0 < R < \min \{d(z_o, \partial\Omega), \rho_o\}$.

We will recall now the estimates on half ball obtained in [1].

For fixed $y_o = (y_{o1}, y_{o2}, \dots, 0)$ and $R > 0$, let us take into account the system

$$\begin{aligned} D_i(B_{ij}(x)D_j u') &= D_i g_i \quad \text{in } B^+(y_o, R), \\ u' &= 0 \quad \text{on } \Gamma(y_o, R) \end{aligned} \quad (11)$$

under the following structural assumptions:

$$\begin{aligned} B_{ij}(x) &= \left(B_{ij}^{rs}(x) \right)_{r,s=1,\dots,N} \in L^\infty(B^+(y_o, R), \mathbb{R}^{N^2}) \cap VMO, \\ B_{ij}^{rs}(x) &= B_{ji}^{sr}(x) \quad \text{for a.a. } x \in B^+(y_o, R). \end{aligned} \quad (12)$$

There exist two positive constants Λ'_1 and Λ'_2 such that

$$\Lambda'_2 |\xi|^2 \geq B_{ij}(x) \xi_i \xi_j \geq \Lambda'_1 |\xi|^2 \quad \text{for a.a. } x \in B^+(y_o, R), \forall \xi = (\xi_i^r) \in \mathbb{R}^{nN}. \quad (13)$$

We denote by V' the VMO -continuity modulus for the matrix B_{ij} .

Definition 3.1 A vector-function $u' \in W^{1,2}(B^+(y_o, R), \mathbb{R}^N)$ is a weak solution of system (11) if

$$\begin{cases} \int_{B^+(y_o, R)} B_{ij}(x) D_i u' D_j \varphi, dx = \int_{B^+(y_o, R)} D_i g D_j \varphi dx & \forall \varphi \in W_0^{1,2}(B^+(y_o, R), \mathbb{R}^N) \\ u' = 0 & \text{on } \Gamma(y_o, R). \end{cases}$$

The following Lemma is the analogue of Theorem 13.1 ([14], p. 355).

LEMMA 3.2 [1] Let $u' \in W^{1,2}(B^+(y_o, R), \mathbb{R}^N)$ be a solution to problem (11) where $g_i \in L^{2,\lambda}(B^+(y_o, R), \mathbb{R}^N)$, with $\lambda \in [0, n[$, and let conditions (12) and (13) be satisfied.

Then there exist two positive constants $c = c(n, \lambda, \Lambda'_1, \Lambda'_2)$ and $\bar{\rho} = \bar{\rho}_{V'}(n, \lambda, \Lambda'_1, \Lambda'_2)$ such that

$$\|Du'\|_{L^{2,\lambda}(B^+(y_o, R_o))} \leq c \left[(\min\{\bar{\rho}, R - R_o\})^{-\lambda} \|Du'\|_{L^2(B^+(y_o, R))} + \|g\|_{L^{2,\lambda}(B^+(y_o, R))} \right] \quad (14)$$

for any $0 < R_o < R$.

We recall here the proof of the Theorem 3.1 for the reader's convenience, since the procedure will be used later on.

Proof of Theorem 3.1 Since Ω is of class C^1 and bounded (see e.g. [15], p. 305), there exist a positive R and an open finite covering $\{B(\bar{y}^j, R)\}_{j=1,\dots,v}$ of $\partial\Omega$ such that for all

\bar{y}^j there exists a C^1 -function ζ^j , defined on a domain $D \subset \mathbb{R}^{n-1}$ such that with respect to a suitable system of coordinates $\{y_1, \dots, y_n\}$, with the origin at \bar{y}^j :

(a) the set $\partial\Omega \cap \mathcal{B}(\bar{y}^j, R)$ can be represented by an equation of the type

$$y_n = \zeta^j(y_1, \dots, y_{n-1}),$$

(b) each $y \in \Omega \cap \mathcal{B}(\bar{y}^j, R)$ satisfies

$$y_n > \zeta^j(y_1, \dots, y_{n-1}).$$

Without loss of generality we can suppose that the system of coordinates is such that the hyperplane tangent to $\partial\Omega$ at \bar{y}^j has equation $y_n = 0$, that

$$\zeta^j(\bar{y}^j) = D\zeta^j(\bar{y}^j) = 0 \quad (15)$$

and that R is such that $\max_{j=1, \dots, v} \max_{\mathcal{B}(\bar{y}^j, R) \cap \Omega} |D\zeta^j| < 1/2$.

For such domains the portion of boundary within the ball $\mathcal{B}(\bar{y}^j, R)$ can be straightened by means of the smooth transformation³.

$$\begin{cases} \psi_i(y) = y_i - (\bar{y}^j)_i & \text{for } i = 1, 2, \dots, n-1, \\ \psi_n(y) = y_n - \zeta^j(y_1, \dots, y_{n-1}). \end{cases} \quad (16)$$

It turns out that $\psi(y) = (\psi_1(y), \dots, \psi_n(y))$ is a $C^1(\mathcal{B}(\bar{y}^j, R))$ -diffeomorphism verifying the following properties (see e.g. [15], p. 305 or [14], Theorem V, p. 375):

- (i) $\psi(\mathcal{B}(\bar{y}^j, R) \cap \partial\Omega) = \{x \in \mathbb{R}^n : x_n = 0, |x_i| < R, \text{ for } i = 1, \dots, n-1\}$,
- (ii) $\frac{1}{2} |y - \bar{y}^j| \leq |\psi(y)| \leq \frac{3}{2} |y - \bar{y}^j| \quad \forall y \in \mathcal{B}(\bar{y}^j, R) \cap \Omega$,
- (iii) $B^+(0, R/2) \subset \psi(\mathcal{B}(\bar{y}^j, R) \cap \Omega) \subset B^+(0, \frac{3}{2}R)$, $\mathcal{B}(\bar{y}^j, \frac{2}{3}R) \cap \Omega \subset \psi^{-1}(B^+(0, R)) \subset \mathcal{B}(\bar{y}^j, 2R) \cap \Omega$.

If $z \in B^+(0, R)$ we set

$$\begin{aligned} B_{ik}(z) &= A_{rs}(\psi^{-1}(z)) \frac{\partial \psi_i}{\partial y_r}(\psi^{-1}(z)) \frac{\partial \psi_k}{\partial y_s}(\psi^{-1}(z)), \\ g_i(z) &= f_r(\psi^{-1}(z)) \frac{\partial \psi_i}{\partial y_r}(\psi^{-1}(z)), \\ u'(z) &= u(\psi^{-1}(z)), \end{aligned} \quad (17)$$

where we have used the fact that the absolute value of the Jacobian determinant of $\psi^{-1}(z)$ is equal to 1.

Let us observe that Lemma 2.1 of [1] guarantees that the coefficients $B_{ik}(z)$ still satisfy hypothesis (12).

Moreover, from definition (16) and the fact that $\max_{\mathcal{B}(\bar{y}^j, R) \cap \Omega} |D\zeta^j| < 1/2$, it follows that

$$(1/2)^2 \Lambda_1 |\eta|^2 \leq B_{ik} \eta_i \eta_k \leq (3/2)^2 \Lambda_2 |\eta|^2 \quad \forall \eta = (\eta_i) \in \mathbb{R}^{nN}. \quad (18)$$

Thus a change of variables in the system (5) yields

$$\begin{cases} u' \in W^{1,2}(B^+(0, R)), \\ u' = 0 \quad \text{on } \Gamma(0, R), \\ \int_{B^+(0, R)} B_{ik} D_k u' D_i \varphi \, dz = \int_{B^+(0, R)} D_i g D_i \varphi \, dz \quad \forall \varphi \in W_0^{1,2}(B^+(0, R)). \end{cases} \quad (19)$$

To the problem (19) we apply Lemma 3.2 and so we conclude that Du' lies in $L^{2,\lambda}(B^+(0, R_o))$, $R_o \in]0, R[$, with norm estimate (14).

As a consequence, the matrix-function $Du'(\psi(y))$, $y \in \mathcal{B}(\bar{\gamma}^j, r) \cap \Omega$, $r \in]0, \frac{2}{3}R_o[$, belongs to $L^{2,\lambda}(\mathcal{B}(\bar{\gamma}^j, r) \cap \Omega)$ that is, by the chain rule, $Du \in L^{2,\lambda}(\mathcal{B}(\bar{\gamma}^j, r) \cap \Omega)$.

Thus by changing back coordinates in (14) we deduce that

$$\|Du\|_{L^{2,\lambda}(\mathcal{B}(\bar{\gamma}^j, r) \cap \Omega)} \leq c[\|Du\|_{L^2(\Omega)} + \|f\|_{L^{2,\lambda}(\Omega)}], \quad (20)$$

where $c = c_V(n, \lambda, \Lambda_1, \Lambda_2, R, R - R_o)$.

Since R_o is arbitrary, it can be chosen sufficiently close to R so that the family $\{\mathcal{B}(\bar{\gamma}^j, r)\}_{j=1, \dots, v}$ still cover $\partial\Omega$.

On the other hand, set

$$\delta := \min_{\partial\Omega} d\left(x, \mathbb{R}^n \setminus \bigcup_{j=1}^v \mathcal{B}(\bar{\gamma}^j, r)\right) > 0,$$

the open set

$$H = \{x \in \Omega : d(x, \partial\Omega) > \delta/2\} \subset\subset \Omega$$

is such that $H, \mathcal{B}_1, \mathcal{B}_2, \dots, \mathcal{B}_v$ cover $\bar{\Omega}$.

The aforementioned remarks, the use of Corollary 3.2 of [1] and Lax–Milgram Theorem prove the Theorem (see e.g. [14, p. 365, 366] or [16, pp. 252–255]).

4. Existence and uniqueness of the Stampacchia solution

Stampacchia proved in [3,4], by duality method, the existence and uniqueness of the weak solution to Dirichlet boundary problem for elliptic equations with non smooth coefficients and right-hand side measure.

Definition 4.1 Let $f \in L^1(\Omega, \mathbb{R}^N)$. We say that a vector-function $u \in W_0^{1,1}(\Omega, \mathbb{R}^N)$ is a very weak solution (briefly Stampacchia solution) of the system (1) if it satisfies

$$\begin{aligned} \int_{\Omega} u A(\varphi) \, dx &= \int_{\Omega} f \varphi \, dx \\ \forall \varphi \in \Phi &= \{\varphi \in W_0^{1,2}(\Omega, \mathbb{R}^N) \cap C^0(\bar{\Omega}, \mathbb{R}^N) : A(\varphi) \in C^0(\bar{\Omega}, \mathbb{R}^N)\}. \end{aligned} \quad (21)$$

The proof of the existence and uniqueness of the Stampacchia solution to (1) follows the same steps as in papers [1,10,17].

THEOREM 4.1 [1] Let Ω be a bounded domain with C^1 -boundary and $f \in L^1(\Omega, \mathbb{R}^N)$. Let conditions (2) and (3) be satisfied.

Then there exists a unique Stampacchia solution u of problem (1) such that $u \in W_0^{1,q}(\Omega, \mathbb{R}^N)$ for any $q < \frac{n}{n-1}$.

Moreover, there exists a positive constant $c = c_V(n, q, \Lambda_1, \Lambda_2, \Omega)$ such that

$$\|u\|_{W_0^{1,q}(\Omega)} \leq c \|f\|_{L^1(\Omega)}. \quad (22)$$

COROLLARY 4.1 Let $x_o \in \mathbb{R}^n$, $\Omega_R = \{x = x_o + Ry : y \in \Omega\}$, $0 < R \leq 1$ and assume the hypotheses of the Theorem. Then there exists a unique Stampacchia solution u of problem (1) such that $u \in W_0^{1,q}(\Omega_R, \mathbb{R}^N)$ for any $q < \frac{n}{n-1}$.

Moreover, there exists a positive constant $c = c_V(n, q, \Lambda_1, \Lambda_2)$, which is independent of R , such that

$$\|u\|_{W_0^{1,q}(\Omega_R)} \leq c R^{1-n(1-\frac{1}{q})} \|f\|_{L^1(\Omega_R)}. \quad (23)$$

Proof The proof follows readily from Theorem 4.1 of [1] using a standard homotopy argument on Ω and taking into account (9) from Corollary 3.1.

5. Saint-Venant's principle

In this section we consider weak solutions of the homogeneous systems

$$-D_i(A_{ij}(x)D_j v) = 0 \quad \text{in } \Omega. \quad (24)$$

As the right-hand side $g \equiv 0$, Lemmas 3.3 and 3.4 of [1] hold with any $\lambda \geq 0$. For $\lambda > n - 2$ any weak solution u' , $v \in W^{1,2}$ to problems (11) and (24), respectively, is locally Hölder continuous on Ω and $B^+(y_o, R) \cup \Gamma(y_o, R)$, respectively.

Exploiting Lemma 3.2 and arguing as in Lemma 5.1 and Theorem 5.1 of [1] we get the following ‘half-ball version’ of Hölder semi-norm estimate and Saint-Venant principle.

LEMMA 5.1 Let u' be a solution to problem (11), let conditions (12) and (13) be satisfied and assume that $\lambda \in]n - 2, n[$, $\gamma = 1 - \frac{n-\lambda}{2}$, $q \in [1, 2[$.

Then there exists a positive constant $c = c(\bar{\rho}, n, \lambda, \Lambda'_1, \Lambda'_2)^4$ such that it holds

$$[u']_{C^{0,\gamma}(\overline{B^+(y_o, \rho/4)})} \leq c \rho^{n(1/2-1/q)-\lambda/2} \|Du'\|_{L^q(B^+(y_o, \rho))} \quad (25)$$

$$\forall 0 < \rho < \frac{1}{16} R.$$

THEOREM 5.1 (Saint-Venant Principle on B^+) Let u' be a solution to problem (11), let conditions (12) and (13) be satisfied and assume that $\lambda \in]n - 2, n[$, $\gamma = 1 - \frac{n-\lambda}{2}$, $q \in [1, 2[$.

Then, there exist a positive constant c independent of y_o such that, for any weak solution v to system (11), it holds

$$\|Du'\|_{L^q(B^+(y_o, \rho_1))}^q \leq c \left(\frac{\rho_1}{\rho_2}\right)^{n-q+\gamma q} \|Du'\|_{L^q(B^+(y_o, \rho_2))}^q \quad (26)$$

$$\forall 0 \leq \rho_1 \leq \rho_2 < R.$$

6. Global regularity of the Stampacchia solution

First of all let us introduce the truncation operator. For a given constant $k > 0$ we define the cut off function $T_k: \mathbb{R} \rightarrow \mathbb{R}$ as

$$T_k(s) = \begin{cases} s & \text{if } |s| \leq k, \\ k \operatorname{sign}(s) & \text{if } |s| > k. \end{cases}$$

For a vector-function $f = (f^r(x))_{r=1, \dots, N}$, $x \in \Omega$, we define the truncated vector-function $f_k = (T_k(f^r))_{r=1, \dots, N}$ point-wise: for every $x \in \Omega$ the value of f_k at x is just $(T_k(f^r(x)))_{r=1, \dots, N}$.

Throughout this section we shall assume that the right-hand side of (1)

$$f \in L^{1,\lambda}(\Omega, \mathbb{R}^N), \quad \lambda \in [0, n-2].$$

For such a vector-function let us consider a sequence of functions $\{f_k\}_{k \in \mathbb{N}}$ such that

- (i) $f_k \in W^{-1,2}(\Omega, \mathbb{R}^N) \cap L^{1,\lambda}(\Omega, \mathbb{R}^N) \quad \forall k \in \mathbb{N}$,
- (ii) $f_k \rightarrow f$ in $L^1(\Omega, \mathbb{R}^N)$ as $k \rightarrow +\infty$,
- (iii) $\|f_k\|_{L^1(\Omega)} \leq \|f\|_{L^1(\Omega)} \quad \forall k \in \mathbb{N}$,
- (iv) $\|f_k\|_{L^{1,\lambda}(\Omega)} \leq \|f\|_{L^{1,\lambda}(\Omega)} \quad \forall k \in \mathbb{N}$.

An example of a sequence satisfying the above requirements is the sequence $\{T_k(f)\}_{k \in \mathbb{N}}$.

For fixed $k \in \mathbb{N}$, let u_k be the weak solution of the system

$$-D_i(A_{ij}(x)D_j u_k) = f_k \quad \text{in } \Omega \quad (27)$$

that is,

$$\begin{cases} u_k \in W_0^{1,2}(\Omega, \mathbb{R}^N), \\ \int_{\Omega} A_{ij}(x)D_j u_k D_i \varphi \, dx = \int_{\Omega} f_k \varphi \, dx \quad \forall \varphi \in W_0^{1,2}(\Omega, \mathbb{R}^N). \end{cases}$$

As in Section 3 we get the global estimate by combining the local interior estimate, the estimate on half ball and the local flattening of the boundary of Ω .

Let us recall the following local estimate proved in [1].

THEOREM 6.1 [1] *Assume that hypotheses (2), (3) hold and let u_k be the weak solution of problem (27).*

Then

$$Du_k \in L_{loc}^{q,v}(\Omega, \mathbb{R}^{nN}) \quad \forall q \in \left[1, \frac{n}{n-1}\right] \quad \forall k \in \mathbb{N},$$

with $v = n - q(n - \lambda - 1)$, and for all $H \subset \subset \Omega$ there exists a positive constant $c = c_V(n, \lambda, q, \Lambda_1, \Lambda_2, d(\bar{H}, \partial\Omega))$ such that

$$\|Du_k\|_{L^{q,v}(H)} \leq c \left[\|Du_k\|_{L^q(\Omega)} + \|f\|_{L^{1,\lambda}(\Omega)} \right] \quad \forall k \in \mathbb{N}. \quad (28)$$

We now consider the case of a half ball, i.e.

$$\begin{aligned} D_i(B_{ij}(x)D_j u_k) &= f_k && \text{in } B^+(y_o, R), \\ u_k &= 0 && \text{on } \Gamma(y_o, R) \end{aligned} \quad (29)$$

and prove the following theorem.

THEOREM 6.2 *Assume that hypotheses (12), (13) hold and let u_k be the weak solution of problem (29).*

Then

$$Du_k \in L^{q,v}(B^+(y_o, R_o), \mathbb{R}^{nN}) \quad \forall q \in \left[1, \frac{n}{n-1}\right], \quad \forall k \in \mathbb{N},$$

with $v = n - q(n - \lambda - 1)$, and for all $R_o < R$. Moreover, there exists a positive constant $c = c_{v'}(n, \lambda, q, \Lambda'_1, \Lambda'_2, R_o)$ such that

$$\begin{aligned} \|Du_k\|_{L^{q,v}(B^+(y_o, R_o))} &\leq c \left[\|Du_k\|_{L^q(B^+(y_o, R))} \right. \\ &\quad \left. + \|f\|_{L^{1,\lambda}(B^+(y_o, R))} \right] \quad \forall k \in \mathbb{N}. \end{aligned} \quad (30)$$

Proof We will follow the idea of the proof of Theorem 6.1 of [1].

Fix $k \in \mathbb{N}$, $x_o \in \Gamma(y_o, R)$, $\rho \in]0, \min\{1, \bar{\rho}, R - |x_o - y_o|\}^5$ and extend f_k by zero to \mathbb{R}^n .

Let G be a bounded C^1 -domain in $\mathbb{R}^n_+ = \{x = (x', x_n) \in \mathbb{R}^n : x_n > 0\}$ containing $B^+(0, 1)^6$ and, for any positive ρ , denote by

$$G_\rho = \{x = x_o + \rho y : y \in G\}.$$

Then $B^+(x_o, \rho) \subset G_\rho \subset \mathbb{R}^n_+$.

For a cut off function $\eta \in C^\infty(\mathbb{R}^n)$ with $\text{supp } \eta \subset B(0, 1)$; $0 \leq \eta \leq 1$, $\eta \equiv 1$ on $B(0, 1/4)$, put $\varphi(x) = \eta(\frac{x-x_o}{\rho})$ for $x \in G_\rho$ and $g_k(x) = f_k(x)\varphi(x)$ on G_ρ .

Let $w_k \in W^{1,2}_0(G_\rho, \mathbb{R}^{N_\rho})$ be the weak solution of the Dirichlet problem

$$\begin{cases} -D_i(B_{ij}(x)D_j w_k) = g_k & \text{in } G_\rho \\ w_k = 0 & \text{on } \partial G_\rho \end{cases} \quad (31)$$

and observe that for $v_k = u_k - w_k$ we have

$$-D_i(B_{ij}(x)D_j v_k) = 0 \quad \text{in } B^+(y_o, \rho/4).$$

Since any weak solution of the problem (31) is also a very weak solution of the same problem then, by (23) and by item (iv) it follows that, for any $q \in [1, \frac{n}{n-1}]$,

$$\begin{aligned} \|w_k\|_{W^{1,q}(B^+(x_o, \rho))}^q &\leq \|w_k\|_{W^{1,q}(G_\rho)}^q \leq c\rho^{n+q-nq} \|g_k\|_{L^1(G_\rho)}^q \\ &\leq c\rho^{n+q-nq} \|f_k\|_{L^1(B^+(x_o, \rho))}^q. \end{aligned} \quad (32)$$

Gathering together (26) and (32) we deduce that, for any $\sigma < \rho/4$,

$$\begin{aligned} & \|Du_k\|_{L^q(B^+(x_o, \sigma))}^q \\ & \leq c \left[\left(\frac{\sigma}{\rho}\right)^{n-q+\gamma q} \|Dv_k\|_{L^q(B^+(x_o, \rho))}^q + \rho^{n+q+\lambda q-nq} \|f\|_{L^{1,\lambda}(B^+(x_o, \rho))}^q \right] \\ & \leq c \left[\left(\frac{\sigma}{\rho}\right)^{n-q+\gamma q} \|Du_k\|_{L^q(B^+(x_o, \rho))}^q + \rho^{n+q+\lambda q-nq} \|f\|_{L^{1,\lambda}(B^+(x_o, R))}^q \right]. \end{aligned}$$

An application of Lemma 1.1 of [18, p. 7] to the above inequality gives

$$\begin{aligned} & \|Du_k\|_{L^q(B^+(x_o, \sigma))}^q \\ & \leq c \left[\left(\frac{\sigma}{\rho}\right)^{n+q+\lambda q-nq} \|Du_k\|_{L^q(B^+(x_o, \rho))}^q + \sigma^{n+q+\lambda q-nq} \|f\|_{L^{1,\lambda}(B^+(x_o, R))}^q \right]. \quad (33) \end{aligned}$$

The proof can now be completed as in Lemma 3.4 of [1].

Now we are in the position to prove the following theorem.

THEOREM 6.3 *Assume Ω to be a bounded domain with C^1 -boundary and hypotheses (2), (3) to be satisfied.*

Let, moreover, u be the Stampacchia solution of problem (1).

Then

$$Du \in L^{q,v}(\Omega, \mathbb{R}^{nN}), \quad \forall q \in \left[1, \frac{n}{n-1}\right],$$

with $v = n - q(n - \lambda - 1)$, and there exists a positive constant $c = c_V(n, \lambda, q, \Lambda_1, \Lambda_2, \Omega)$ such that

$$\|Du\|_{L^{q,v}(\Omega)} \leq c \left[\|Du\|_{L^q(\Omega)} + \|f\|_{L^{1,\lambda}(\Omega)} \right]. \quad (34)$$

Proof We have already remarked (see Theorem 2.1, formula (22)) that

$$\|Du_k\|_{L^q(\Omega)} \leq c_V(n, q, \Lambda_1, \Lambda_2, \Omega) \|f\|_{L^1(\Omega)} \quad \forall k \in \mathbb{N}, \quad \forall q \in \left[1, \frac{n}{n-1}\right].$$

This information allows us to deduce that there exists a subsequence $\{u_{n_k}\} \subset \{u_k\}$ such that

- (a) $u_{n_k} \rightharpoonup v$ in $W^{1,q}(\Omega, \mathbb{R}^N)$ as $k \rightarrow +\infty \quad \forall q \in [1, \frac{n}{n-1}]$,
- (b) $u_{n_k} \rightarrow v$ in $L^q(\Omega, \mathbb{R}^N)$ and a.e. in Ω as $k \rightarrow +\infty \quad \forall q \in [1, \frac{n}{n-1}]$,
- (c) the function v is a Stampacchia solution of the Dirichlet problem (1).

By the uniqueness of the Stampacchia solution we can conclude that $v = u$.

To achieve the thesis we need only to show that $Du \in L^{q,v}(\Omega)$.

For this purpose let us fix $H \subset \subset \Omega$, $x_o \in H$ and $\rho \in]0, d_H]$.

Since, by (a), we have

$$Du_{n_k} \rightharpoonup Du \quad \text{in } L^q(H(x_o, \rho), \mathbb{R}^N).$$

By virtue of (28) we obtain

$$\begin{aligned}\|Du\|_{L^q(H(x_o, \rho))}^q &\leq \liminf_{k \rightarrow +\infty} \|Du_{n_k}\|_{L^q(H(x_o, \rho))}^q \\ &\leq \rho^v \liminf_{k \rightarrow +\infty} \|Du_{n_k}\|_{L^{q,v}(H)}^q \\ &\leq c [\|Du\|_{L^q(\Omega)} + \|f\|_{L^{1,\lambda}(\Omega)}] \rho^v,\end{aligned}$$

where $c = c_V(n, \lambda, q, \Lambda_1, \Lambda_2, d(\overline{H}, \partial\Omega)) > 0$.

The above inequality proves the estimate in the interior of Ω .

In an analogous manner, as in the proof of the Theorem 3.1 from [1], formula (30) yields the estimate, for any $\rho \in]0, \frac{2}{3}R_o[$ and $R_o \in]0, R[$,

$$\|Du_k\|_{L^q(\mathcal{B}(\overline{\gamma}^j, \rho) \cap \Omega)} \leq c \rho^v [\|Du_k\|_{L^q(\Omega)} + \|f\|_{L^{1,\lambda}(\Omega)}], \quad (35)$$

where $c = c_V(n, \lambda, \Lambda_1, \Lambda_2, R - R_o)$ and $\mathcal{B}(\overline{\gamma}^j, \rho)$ is the generic element of an open finite covering $\{\mathcal{B}(\overline{\gamma}^j, R)\}_{j=1, \dots, v}$ of $\partial\Omega$.

The above two inequalities together with the standard argument of covering and flattening $\partial\Omega$ ends the proof (see Theorem 3.1).

COROLLARY 6.1 *Assume the same hypotheses of Theorem 6.3 and that $\lambda \in]0, n-2[$. Then*

$$u \in L^{\beta, v}(\Omega, \mathbb{R}^N)$$

for all $\beta \in [1, \frac{q(n-\lambda-1)}{n-\lambda-2}]$.

The proof of the Corollary 6.1 is an easy consequence of the following useful Lemma (proved in a slightly different form in [1, Lemma 6.1] and in [9, Lemma 5.1]) applied to each component of u .

LEMMA 6.1 *Let $v \in W_0^{1,p}(\Omega, \mathbb{R})$ such that $Dv \in L^{p,\kappa}(\Omega, \mathbb{R}^n)$, with $\kappa \in]0, n-p[$. Then*

$$v \in L^{p_\kappa, \kappa}(\Omega, \mathbb{R}),$$

where $\frac{1}{p_\kappa} = \frac{1}{p} - \frac{1}{n-\kappa}$.

Moreover, there exists a positive constant $c = c(n, p, \Omega)$ such that

$$\|v\|_{L^{p_\kappa, \kappa}(\Omega)} \leq c [\|Dv\|_{L^p(\Omega)} + \|Dv\|_{L^{p,\kappa}(\Omega)}]. \quad (36)$$

COROLLARY 6.2 [1] *Assume that the hypotheses of Theorem 6.3 is satisfied and suppose that $\lambda = n-2$. Then the solution u of problem (1) belongs to $BMO(Q)$.*

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Notes

1. Einstein's convention will be used throughout this article.
2. As a permanent convention we will denote by $c_V(\dots, \Omega)$ a constant which depends on various parameters, on the coefficients of the system through the smallness of their VMO -continuity modulus and on the geometrical properties of the involved domain Ω .
3. For the sake of simplicity we will drop the index j relative to the diffeomorphism ψ^j .
4. The same $\bar{\rho}$ of Lemma 3.2.
5. The same $\bar{\rho}$ of Lemma 3.4 of [1].
6. For example, set $G = G_1 \cup G_2$ where $G_1 = \{y = [y', y_n] \in \mathbb{R}^n : |y'| < 1, y_n \in]0, 1[\}$ and $G_2 = \{y \in \mathbb{R}^n : \text{there exists } z = [z', 1/2] \text{ with } |z'| = 1 \text{ so that } |z - y| < 1/2\}$.

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