

ON THE LOCAL HÖLDER CONTINUITY OF THE INVERSE OF THE p -LAPLACE OPERATOR

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ABSTRACT. We prove an interpolation type inequality between C^α , L^∞ and L^p spaces and use it to establish the local Hölder continuity of the inverse of the p -Laplace operator: $\|(-\Delta_p)^{-1}(f) - (-\Delta_p)^{-1}(g)\|_{C^1(\bar{\Omega})} \leq C\|f - g\|_{L^\infty(\Omega)}$, for any f and g in a bounded set in $L^\infty(\Omega)$.

1. INTRODUCTION

Let Ω be a bounded domain in \mathbb{R}^N with $C^{1,\gamma}$ boundary and $1 < p < \infty$. Consider the Dirichlet problem

$$(1.1) \quad \begin{cases} -\Delta_p u &= f, \text{ in } \Omega, \\ u &= 0, \text{ on } \partial\Omega, \end{cases}$$

where $-\Delta_p(u) = -\operatorname{div}(|\nabla u|^{p-2}\nabla u)$ is the p -Laplace operator. The solution u to (1.1) is unique for a given f in $L^\infty(\Omega)$. It follows from regularity results in [1] and [2] that the inverse of the p -Laplace operator

$$(1.2) \quad L := (-\Delta_p)^{-1} : L^\infty(\Omega) \rightarrow C^{1,\alpha}(\bar{\Omega})$$

is a continuous and compact mapping for some $0 < \alpha < 1$. We write $u = Lf$ if u solves (1.1) in the weak sense (see (2.1) for the definition of weak solutions).

In this paper we study the Hölder continuity of the operator L . It is straightforward (as we will see in section 2) to obtain $\|Lf - Lg\|_\infty \leq C\|f - g\|_\infty^{\frac{1}{p-1}}$, for p large, by using Sobolev embedding theorems. However, if we want to estimate the $C^1(\bar{\Omega})$ norm of $(Lf - Lg)$ in terms of $\|f - g\|_\infty$, then Sobolev embeddings do not give the result. It is so because $W^{1,p}(\Omega)$ is not a subset of $C^1(\bar{\Omega})$. Our idea is to establish an interpolation inequality between $C^{1,\alpha}(\bar{\Omega})$, $C^1(\bar{\Omega})$ and $W^{1,p}(\Omega)$. Such an inequality together with the compactness of the operator L gives us an estimate for $\|Lf - Lg\|_{C^1}$ and thus shows that L is locally Hölder continuous. We use the

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following notations:

$$\begin{aligned}
\alpha, \beta, \gamma & : \text{positive constants in } (0, 1). \\
U & : \text{an open set in } \mathbb{R}^N. \\
\Omega & : \text{an open bounded domain in } \mathbb{R}^N \text{ with } C^{1,\gamma} \text{ boundary.} \\
c, r, \theta & : \text{positive constants depending only on the universal} \\
& \quad \text{parameters such as } N, p, \Omega. \\
c(M) & : \text{a constant depending on } M \text{ and possibly on} \\
& \quad \text{the universal parameters.} \\
C^\alpha(\bar{U}), C^\alpha(\mathbb{R}^N) & : \{u : |u|_\alpha := \sup_{x \neq y} \frac{|u(x) - u(y)|}{|x - y|^\alpha} < \infty\}. \\
\|u\|_{C^{0,\alpha}} = \|u\|_{0,\alpha} & = \|u\|_\infty + |u|_\alpha. \\
C^1(\bar{U}), C^1(\mathbb{R}^N) & : \{u : \nabla u \text{ is continuous}\}. \\
\|u\|_{C^1} = \|u\|_{1,0} & = \|\nabla u\|_\infty + \|u\|_\infty.
\end{aligned}$$

We denote by $\|\cdot\|_{1,\alpha}$ and $\|\cdot\|_q$ the norms in $C^{1,\alpha}$ and L^q , $1 \leq q \leq \infty$, respectively. The spaces $W_0^{1,p}$ and $W^{1,p}$, $1 < p < \infty$, are used in the standard way.

Our first result is about an interpolation inequality in \mathbb{R}^N .

Theorem 1.1. *Given $0 < \alpha < 1$ and $1 \leq q < \infty$, there exist constants c and $0 < \theta < 1$ (depending only on N, p and α) such that for any u in $C^\alpha(\mathbb{R}^N) \cap L^q(\mathbb{R}^N)$,*

$$(1.3) \quad \|u\|_\infty \leq c \|u\|_{0,\alpha}^{1-\theta} \|u\|_q^\theta.$$

Next, we establish the inequality (1.3) for an open set U in \mathbb{R}^N . It is possible if U satisfies the cone property (see definition 3.1).

Theorem 1.2. *Let U be an open set in \mathbb{R}^N such that U satisfies the cone property. Given $0 < \alpha < 1$ and $1 \leq q < \infty$, there exist constants c and $0 < \theta < 1$ such that for any u in $C^\alpha(\bar{U}) \cap L^q(U)$*

$$(1.4) \quad \|u\|_\infty \leq c \|u\|_{0,\alpha}^{1-\theta} \|u\|_q^\theta.$$

An immediate consequence of theorem 1.2 is the interplay between $C^{1,\alpha}(\bar{U})$, $C^1(\bar{U})$ and $W^{1,p}(U)$.

Corollary 1.3. *Let U be an open set in \mathbb{R}^N such that U satisfies the cone property. There exist constants $c > 0$ and $0 < \theta < 1$ such that for any $u \in C^{1,\alpha}(\bar{U}) \cap W^{1,p}(U)$,*

$$(1.5) \quad \|u\|_{1,0} \leq c \|u\|_{1,\alpha}^{1-\theta} \|u\|_{W^{1,p}}^\theta.$$

Inequality (1.5) is the key result which is used to show the Hölder continuity of the operator L defined by (1.2). Let B_M^∞ be a ball in $L^\infty(\Omega)$ with radius $M > 0$. By compactness, the image $L(B_M^\infty)$ is a bounded set in $C^{1,\alpha}(\bar{\Omega})$.

Theorem 1.4. *Given $M > 0$, then there exist positive constants $c(M)$ and r such that*

$$(1.6) \quad \|Lf - Lg\|_{1,0} \leq c(M) \|f - g\|_\infty^r,$$

for any f and g in B_M^∞ (i.e. $0 < \|f\|_\infty, \|g\|_\infty < M$).

Theorem 1.4 shows that the operator L , as a mapping from $L^\infty(\Omega)$ to $C^1(\bar{\Omega})$, is locally Hölder continuous if $0 < r < 1$ and is locally Lipschitz continuous if $r \geq 1$.

The rest of the paper is organized as follows. In section 2 we recall preliminary results and study the $\|Lf - Lg\|_\infty$ estimate of problem (1.1). In section 3, we give the proofs of theorem 1.1 and theorem 1.2. Finally in section 4, we establish the Hölder continuity of the operator L by proving theorem 1.4.

2. PRELIMINARY RESULTS

Let us recall the definition of weak solutions to problem (1.1). Given a measurable function f , we say a function u in $W_0^{1,p}(\Omega)$ solves (1.1) in the weak sense provided that

$$(2.1) \quad \int_{\Omega} |\nabla u|^{p-2} \nabla u \nabla v dx = \int_{\Omega} f v dx, \quad \forall v \in W_0^{1,p}(\Omega).$$

Evidently, if f is in $L^q(\Omega)$, for any $q \in [p, \infty]$ then the left hand side of (2.1) is finite for any v in $W_0^{1,p}(\Omega)$. In fact if f is a bounded function, the corresponding solution u is unique and differentiable. The following proposition is a summary of regularity theory of the p -Laplace operator.

Proposition 2.1. *Let f be in $L^q(\Omega)$ for some $q \in [p, \infty]$. Then there exists a unique solution u to problem (1.1), i.e. the inverse p -Laplace operator L is well-defined. Moreover,*

(i) *If $q > N/p$, then u is in $C^{1,\beta}(\Omega)$ locally, i.e. u is of class $C^{1,\beta}$ on any compact subset of Ω .*

(ii) *If $q = \infty$, then u is in $C^{1,\alpha}(\bar{\Omega})$. Furthermore, for any number M positive there exists a constant $c = c(M)$ such that*

$$\|u\|_{1,\alpha} = \|Lf\|_{1,\alpha} \leq c(M),$$

whenever $0 \leq \|f\|_\infty \leq M$.

(iii) *The operator L is continuous and compact from L^∞ to $C^1(\bar{\Omega})$.*

We recall that a mapping is said to be compact if it maps bounded sets to precompact sets.

Proof. The existence of a solution u can be established by minimizing in $W_0^{1,p}(\Omega)$ the functional

$$J(u) = \frac{1}{p} \int_{\Omega} |\nabla u|^p dx - \int_{\Omega} f u dx.$$

The uniqueness of u is a direct consequence of lemma 2.2. Assertion (i) is a special case of the results proved in [1] or in [4] and assertion (ii) is shown by Lieberman in [2]. Finally, due to (ii) the operator L maps bounded sets in $L^\infty(\Omega)$ to bounded sets in $C^{1,\alpha}(\bar{\Omega})$. Consequently, we obtain (iii) by the compact imbedding from $C^{1,\alpha}(\bar{\Omega})$ into $C^1(\bar{\Omega})$. In fact, L is a continuous and compact mapping from $L^\infty(\Omega)$ to $C^{1,\alpha'}(\bar{\Omega})$, for any $0 \leq \alpha' < \alpha$. \square

Let A be the differential mapping of the functional $\frac{1}{p} \int_{\Omega} |\nabla u|^p dx$,

$$(2.2) \quad \begin{aligned} A & : W_0^{1,p}(\Omega) \rightarrow W_0^{1,p}(\Omega)^*, \\ \langle Au, v \rangle & = \int_{\Omega} |\nabla u|^{p-2} \nabla u \nabla v dx, \quad \forall u, v \in W_0^{1,p}(\Omega). \end{aligned}$$

Clearly, $u = Lf$ is equivalent to $\langle Au, \cdot \rangle = \langle f, \cdot \rangle_{L^2}$.

In the proof of theorem 1.4 we use some properties of the operator A . In [3], Lindqvist shows that there exists a constant $c = c(p)$ such that for any vectors x and y in \mathbb{R}^N , one has

$$\begin{aligned} |y|^p &\geq |x|^p + p|x|^{p-2}x \cdot (y-x) + c|x-y|^p, \text{ if } p \geq 2, \\ |y|^p &\geq |x|^p + p|x|^{p-2}x \cdot (y-x) + c\frac{|x-y|^2}{(|x|+|y|)^{2-p}}, \text{ if } 1 < p < 2. \end{aligned}$$

Direct calculations yield the following:

Lemma 2.2. *For any u and v in $W_0^{1,p}(\Omega)$, we have*

$$(2.3) \quad \langle Au - Av, u - v \rangle \geq c(p) \int_{\Omega} |\nabla u - \nabla v|^p dx, \text{ if } p \geq 2,$$

$$(2.4) \quad \langle Au - Av, u - v \rangle \geq c(p) \int_{\Omega} \frac{|\nabla u - \nabla v|^2}{(|\nabla u| + |\nabla v|)^{2-p}} dx, \text{ if } 1 < p < 2.$$

Equalities hold if and only if $u = v$ in Ω .

To motivate our work, let us estimate $\|Lf - Lg\|_{\infty}$. Using (2.3) in lemma 2.2 one can show that for $p > N$,

$$(2.5) \quad \|Lf - Lg\|_{\infty} \leq c\|f - g\|_{\infty}^{\frac{1}{p-1}}.$$

To see this, let $u = Lf$ and $v = Lg$, it follows from (2.3) that

$$c\|u - v\|_{W_0^{1,p}(\Omega)}^p \leq \langle Au - Av, u - v \rangle = \int_{\Omega} (f - g)(u - v),$$

which, by Hölder inequality, implies

$$c\|u - v\|_{W_0^{1,p}(\Omega)}^p \leq \|f - g\|_{\infty} \|u - v\|_{W_0^{1,p}(\Omega)}.$$

As $p > N$, the space $W_0^{1,p}(\Omega)$ is compactly embedded into $L^{\infty}(\Omega)$. Thus, (2.5) follows.

Remark 2.3. (i) As we see from the argument, the constant c in (2.5) does not depend on f and g ; (ii) Using the identity $L(kf) = k^{\frac{1}{p-1}}Lf$, for any $k > 0$, we can easily see from proposition 2.1 - (ii) that there exists a constant c independent of f such that

$$(2.6) \quad \|Lf\|_{1,\alpha} \leq c\|f\|_{\infty}^{\frac{1}{p-1}}.$$

3. INTERPOLATION INEQUALITIES

In this section we establish interpolation inequalities between C^{α} , L^{∞} and L^q in \mathbb{R}^N and in its open subsets.

Proof of theorem 1.1. If $\|u\|_{\infty} = \infty$, there is nothing to prove. Suppose $\|u\|_{\infty} < \infty$, it suffices to show

$$(3.1) \quad |u(0)| \leq c\|u\|_{0,\alpha}^{1-\theta} \|u\|_q^{\theta}.$$

For arbitrary y in \mathbb{R}^N , let $v(x) = u(x+y)$ and use (3.1) to obtain

$$|u(y)| = |v(0)| \leq c\|u\|_{0,\alpha}^{1-\theta} \|u\|_q^{\theta},$$

which implies (1.3).

To see (3.1) we first observe from the triangle inequality that

$$\begin{aligned} |u(0)| &\leq \frac{|(u(x) - u(0))|}{|x|^\alpha} |x|^\alpha + |u(x)|, \\ (3.2) \quad &\leq \|u\|_{0,\alpha} |x|^\alpha + |u(x)|, \quad \forall x \in \mathbb{R}^N. \end{aligned}$$

For any $r > 0$, we integrate both sides of (3.2) over the ball $B_r = B(0, r)$ to get

$$\begin{aligned} \omega r^N |u(0)| &\leq \|u\|_{0,\alpha} \int_{B_r} |x|^\alpha dx + \int_{B_r} |u(x)| dx \\ &\leq \omega \frac{r^{N+\alpha}}{N+\alpha} \|u\|_{0,\alpha} + (\omega r^N)^{1/q'} \|u\|_{L^q(B_r)}, \end{aligned}$$

here ω is the volume of the unit ball in \mathbb{R}^N and $\frac{1}{q'} = 1 - \frac{1}{q}$ if $q > 1$, $\frac{1}{q'} = 0$ if $q = 1$. Thus,

$$\begin{aligned} |u(0)| &\leq \frac{1}{N+\alpha} r^\alpha \|u\|_{0,\alpha} + (\omega r^N)^{-1+1/q'} \|u\|_q \\ &\leq c(r^\alpha \|u\|_{0,\alpha} + \frac{1}{r^\beta} \|u\|_q), \end{aligned}$$

where $c = \max\{\frac{1}{N+\alpha}, \omega^{-1+1/q'}\}$ and $\beta = N(1 - 1/q') > 0$. We note that the above inequality holds for any $r > 0$. We use the fact

$$r^\alpha a + \frac{1}{r^\beta} b = a^{1-\theta} b^\theta, \quad \text{if } r^{\alpha+\beta} = \frac{b}{a} \text{ and } \theta = \frac{\alpha}{\alpha+\beta},$$

to conclude that

$$|u(0)| \leq c \|u\|_{0,\alpha}^{1-\theta} \|u\|_q^\theta,$$

with $\theta = \frac{\alpha}{\alpha+\beta}$.

The main idea in the previous proof is the integration over any ball B_r , with arbitrary radius $r > 0$, of both sides of inequality (3.2). Given U an open set in \mathbb{R}^N , we want to establish (1.4) (in theorem 1.2) by using such an idea. By translation, we can assume 0 is in \bar{U} and thus we obtain (3.2) for any $x \in U$. However, U may not contain all the balls $B_r = B(0, r)$ with arbitrary radius, or U may not even contain any ball B_r at all if 0 is on the boundary of U . As we will see later, it turns out that we only need to integrate on a fixed portion of a ball, namely a cone, and up to a fixed radius r_0 . For this reason, we assume that U satisfies the cone property.

Definition 3.1. We say an open U satisfies the cone property if there is a cone $K(r_0)$ with radius $r_0 > 0$ such that for each point x in \bar{U} we can place inside \bar{U} a cone $K(x, r_0)$, center at x , which is congruent to the cone $K(r_0)$.

Proof of theorem 1.2. It suffices to show, for any x in \bar{U} , that

$$(3.3) \quad |u(x)| \leq c \|u\|_{0,\alpha}^{1-\theta} \|u\|_q^\theta.$$

Following the argument made in the proof of theorem 1.1 we obtain

$$(3.4) \quad |u(x)| \leq \|u\|_{0,\alpha} |y|^\alpha + |u(y)|,$$

for any y in \bar{U} . Let $K(x, r_0)$ be the cone center at x (by definition 3.1). For any $0 < r < r_0$, integrating both sides of (3.4) over the cone $K(r) = K(x, r_0) \cap B(x, r)$

to get

$$\begin{aligned}\omega_K r^N |u(x)| &\leq \|u\|_{0,\alpha} \int_{K(r)} |y|^\alpha dy + \int_{K(r)} |u(y)| dy \\ &\leq \omega_K \frac{r^{N+\alpha}}{N+\alpha} \|u\|_{0,\alpha} + (\omega_K r^N)^{1/q'} \|u\|_{L^q(B_r)},\end{aligned}$$

here $\omega_K = |K(0, 1)|$, the volume of $\frac{1}{r_0} K(r_0)$. Thus there is a constant $c_1 > 0$ such that

$$|u(x)| \leq c_1 (r^\alpha \|u\|_{0,\alpha} + \frac{1}{r^\beta} \|u\|_q),$$

for any $0 < r < r_0$. Let $\theta = \frac{\alpha}{\alpha+\beta}$, we consider two cases.

(i) $\frac{\|u\|_q}{\|u\|_{0,\alpha}} < r_0^{\alpha+\beta}$. By taking $r^{\alpha+\beta} = \frac{\|u\|_q}{\|u\|_{0,\alpha}}$ and substituting into the above inequality we obtain

$$|u(x)| \leq c_1 \|u\|_{0,\alpha}^{1-\theta} \|u\|_q^\theta.$$

(ii) $\frac{\|u\|_q}{\|u\|_{0,\alpha}} \geq r_0^{\alpha+\beta}$. We note that

$$\|u\|_\infty \leq \|u\|_{0,\alpha} \leq \|u\|_{0,\alpha}^{1-\theta} \|u\|_{0,\alpha}^\theta \leq \|u\|_{0,\alpha}^{1-\theta} \|u\|_q^\theta r_0^\alpha.$$

Combining these two cases we conclude (3.3) with $c = \max\{c_1, r_0^\alpha\}$.

We leave the verification of corollary 1.3 to the reader.

4. ON THE LOCAL HÖLDER CONTINUITY OF L

As mentioned in section 1, we assume Ω is a bounded domain in \mathbb{R}^N with $C^{1,\gamma}$ boundary and $1 < p < \infty$. Evidently, Ω satisfies the cone property. Let us recall that $u = Lf$ if and only if $\langle Au, \cdot \rangle = \langle f, \cdot \rangle_{L^2}$ where the operators L and A are defined by (1.2) and by (2.2), respectively.

Proof of theorem 1.4. Let f and g be in B_M^∞ , the ball with radius M in $L^\infty(\Omega)$. We will show that there exist positive constants $r > 0$ and $c = c(M)$ such that

$$(4.1) \quad \|u - v\|_{1,0} \leq c \|f - g\|_\infty^r,$$

where $u = Lf$ and $v = Lg$.

It is clear that

$$(4.2) \quad \langle Au - Av, u - v \rangle = \int_\Omega (f - g)(u - v) dx.$$

We first establish (4.1) for the case $p \geq 2$. By inequality (2.3) in lemma 2.2,

$$c \int_\Omega |\nabla u - \nabla v|^p dx \leq \langle Au - Av, u - v \rangle.$$

Using Hölder's inequality, we can estimate from above the right hand side of (4.2)

$$\int_\Omega (f - g)(u - v) dx \leq c \|f - g\|_\infty \|u - v\|_{W_0^{1,p}}.$$

Thus,

$$(4.3) \quad \|u - v\|_{W_0^{1,p}}^{p-1} \leq c \|f - g\|_\infty.$$

On the other hand, as $u - v$ is in $C^{1,\alpha}(\bar{\Omega})$, it follows from (1.5) in corollary 1.3 that

$$(4.4) \quad \|u - v\|_{1,0} \leq c \|u - v\|_{1,\alpha}^{1-\theta} \|u - v\|_{W_0^{1,p}(\Omega)}^\theta.$$

By the boundedness of L (proposition 2.1-(ii)),

$$(4.5) \quad \|u - v\|_{1,\alpha} \leq \|u\|_{1,\alpha} + \|v\|_{1,\alpha} \leq c(M).$$

Combining (4.3), (4.4) and (4.5) we conclude that

$$\|u - v\|_{1,0} \leq c(M) \|u - v\|_{W_0^{1,p}(\Omega)}^\theta \leq c(M) \|f - g\|_\infty^{\frac{\theta}{p-1}},$$

which is (4.1) with $r = \frac{\theta}{p-1}$.

If $1 < p < 2$, we use inequality (2.4),

$$c(p) \int_\Omega \frac{|\nabla u - \nabla v|^2}{(|\nabla u| + |\nabla v|)^{2-p}} dx \leq \langle Au - Av, u - v \rangle,$$

(4.2) and the boundedness of L to obtain

$$\int_\Omega |\nabla u - \nabla v|^2 dx \leq c(M) \int_\Omega (f - g)(u - v) dx.$$

By Hölder inequality, the analog to (4.3) in this case is

$$(4.6) \quad \|u - v\|_{W_0^{1,2}} \leq c(M) \|f - g\|_\infty.$$

We carry the same argument made in the previous case with $p = 2$ to conclude (4.1).

Remark 4.1. It is not clear to us that L is actually (*globally*) Hölder continuous from $L^\infty(\Omega)$ to $C^1(\bar{\Omega})$. In other words, it may be possible that the constant c in (1.6) and in (4.1) does not depend on M . This is the case if $p = 2$ or if $N = 1$ or if we consider radial solutions of problem (1.1) in the unit ball of \mathbb{R}^N . Also, as we note in remark 2.3, inequalities (2.5) and (2.6) hold globally.

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