

Local Regularity for Solutions to Divergence Type Elliptic Equations with Advection and Lower-order Terms

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Abstract

We obtain a local regularity result for distributional solutions to elliptic equations of divergence type with advection and lower-order terms that satisfy appropriate growth conditions.

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1 Introduction and Main Result.

Let Ω be a bounded open subset of \mathbb{R}^n . Let us consider elliptic equations of the form

$$-\operatorname{div}\mathcal{A}(x, u, Du(x)) - \operatorname{div}g(x, u) = h(x, u) - \operatorname{div}F(x) + f(x), \quad (1.1)$$

where the vector field $\mathcal{A} : \Omega \times \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a Carathéodory function satisfying the following structure conditions: for a.e. $x \in \Omega$, all $s \in \mathbb{R}$ and all $\xi \in \mathbb{R}^n$,

$$A(x, s, \xi) \cdot \xi \geq C_{A,1}|\xi|^p, \quad (1.2)$$

$$|\mathcal{A}(x, s, \xi)| \leq C_{A,2}|\xi|^{p-1} + C_{A,3}|s|^{p-1} + k_1(x), \tag{1.3}$$

where $0 \leq k_1(x) \in L_{loc}^{r_1}(\Omega)$.

The advection field $g : \Omega \times \mathbb{R} \rightarrow \mathbb{R}^n$ is a Carathéodory function, and for a.e. $x \in \Omega$ and for all $s \in \mathbb{R}$,

$$|g(x, s)| \leq k_2(x) + C_g|s|^{p-1}, \tag{1.4}$$

where $0 \leq k_2(x) \in L_{loc}^{r_2}(\Omega)$.

The Carathéodory function $h : \Omega \times \mathbb{R} \rightarrow \mathbb{R}$ satisfies

$$|h(x, s)| \leq k_3(x) + C_h|s|^{p-1}, \tag{1.5}$$

for a.e. $x \in \Omega$ and all $s \in \mathbb{R}$, where $0 \leq k_3(x) \in L_{loc}^{r_3}(\Omega)$. Finally, we assume $F(x) \in L_{loc}^{r_4}(\Omega, \mathbb{R}^n)$ and $f(x) \in L_{loc}^{r_5}(\Omega)$.

We look for distributional solutions to (1.1) in the following sense:

Definition 1.1 *A distributional solution of (1.1) is a function $u \in W_{loc}^{1,p}(\Omega)$ satisfying*

$$\int_{\Omega} (\mathcal{A}(x, u, Du) + g(x, u)) D\varphi dx = \int_{\Omega} F(x) D\varphi dx + \int_{\Omega} (h(x, u) + f(x)) \varphi dx, \tag{1.6}$$

for all $\varphi \in W^{1,p}(\Omega)$ with compact support.

In [1], Giachetti and Porzio considered distributional solutions $u \in W_{loc}^{1,p}(\Omega)$ to elliptic equation of the form

$$-\operatorname{div} \mathcal{A}(x, u, Du) = -\operatorname{div} F, \tag{1.1}'$$

with Carathéodory function $\mathcal{A} : \Omega \times \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ satisfying the coercivity and growth conditions (1.2) and (1.3), and obtained a local regularity result, see [1, Theorem 5.1]. Some generalizations of the above result can be found in [2-7]. Integrability property is important among the regularity theories of nonlinear elliptic PDEs and systems, see [8-13]. In the present paper, we consider distributional solutions to elliptic equations of type (1.1). The main result of this paper is the following theorem.

Theorem 1.2 *Let $1 < p < n$. Under the previous assumptions, if the exponents r_1, r_2, r_3, r_4 and r_5 satisfy*

$$\frac{p}{p-1} < \min\{r_1, r_2, r_3, r_4, r_5\} < \frac{n}{p-1},$$

then u belongs to $L_{loc}^s(\Omega)$, where $s = [(p-1) \min\{r_1, r_2, r_3, r_4, r_5\}]^*$.

Notice we have restricted ourselves to the case $p < n$ because when $g \geq n$, every function in $W_{loc}^{1,p}(\Omega)$ is trivially in $L_{loc}^s(\Omega)$ by the Sobolev Theorem.

For $x_0 \in \Omega$ and $t \in \mathbb{R}^+$, we denote by $B_t = B_t(x_0)$ the ball of radius t centered at x_0 . For $k > 0$ and a measurable function $u(x)$, we let

$$A_k = \{x \in \Omega : |u(x)| > k\} \quad \text{and} \quad A_{k,t} = A_k \cap B_t.$$

In order to prove Theorem 1.2, we need two lemmas. The first lemma can be found in [1].

Lemma 1.3 *Let $u \in W_{loc}^{1,p}(\Omega)$, $\varphi_0 \in L_{loc}^r(\Omega)$, where $1 < p < n$ and r satisfies $1 < r < \frac{n}{p}$. Assume that the following integral estimate holds:*

$$\int_{A_{k,\sigma}} |Du|^p dx \leq c_0 \left[\int_{A_{k,\gamma}} \varphi_0 dx + (t - \tau)^{-\alpha} \int_{A_{k,\gamma}} |u|^p dx \right],$$

for every $k \in \mathbb{N}$ and $R_0 \leq \sigma < \gamma \leq R_1$, where c_0 is a positive constant that depends only on N, p, r, R_0, R_1 and $|\Omega|$, and α is a real positive constant. Then $u \in L_{loc}^s(\Omega)$, where

$$s = (pr)^*.$$

The following lemma comes from [9].

Lemma 1.4 *Let $f(\tau)$ be a nonnegative bounded function defined for $0 \leq R_0 \leq t \leq R_1$. Suppose that for $R_0 \leq \tau < t \leq R_1$ we have*

$$f(\tau) \leq A(t - \tau)^{-\alpha} + B + \theta f(t),$$

where A, B, α, θ are non-negative constants, and $\theta < 1$. Then there exists a constant c , depending only on α and θ such that for every σ, γ , $R_0 \leq \sigma < \gamma \leq R_1$ we have

$$f(\sigma) \leq c[A(\gamma - \sigma)^{-\alpha} + B].$$

2 Proof of Theorem 1.2.

Let $B_{R_1} \subset\subset \Omega$ and $0 \leq R_0 \leq \tau < t \leq R_1$, be arbitrarily fixed. It is no loss of generality to assume $R_1 < 1$. For $u \in W_{loc}^{1,p}(\Omega)$ a distributional solution of (1.1), we choose $\varphi = \eta(u - T_k(u))$, where η is a cut-off function such that

$$\text{supp} \eta \subset B_t, \quad 0 \leq \eta \leq 1, \quad \eta = 1 \text{ in } B_\tau, \quad \text{and} \quad |D\eta| \leq 2(t - \tau)^{-1},$$

and $T_k(u)$ is the usual truncation of u at level $k > 0$, that is,

$$T_k(u) = \max\{-k, \min\{k, u\}\}.$$

Since

$$D\varphi = D(\eta(u - T_k(u))) = (u - T_k(u))D\eta + \eta D(u - T_k(u)),$$

and $u - T_k(u) = 0$ for $x \in \{|u(x)| \leq k\}$, then (1.6) yields

$$\begin{aligned} & \int_{A_{k,t}} \mathcal{A}(x, Du)\eta D u dx \\ = & - \int_{A_{k,t}} \mathcal{A}(x, Du)(u - T_k(u))D\eta dx - \int_{A_{k,t}} g(x, u) ((u - T_k(u))D\eta + \eta Du) dx \\ & + \int_{A_{k,t}} F(x) ((u - T_k(u))D\eta + \eta Du) dx + \int_{A_{k,t}} h(x, u)\eta(u - T_k(u)) dx \\ & + \int_{A_{k,t}} f(x)\eta(u - T_k(u)) dx \\ = & I_1 + I_2 + I_3 + I_4 + I_5. \end{aligned} \tag{2.1}$$

Using (1.2), the left-hand side of the above equality can be estimated as

$$\int_{A_{k,t}} \mathcal{A}(x, Du)\eta D u dx \geq C_{A,1} \int_{A_{k,t}} \eta |Du|^p dx \geq C_{A,1} \int_{A_{k,\tau}} |Du|^p dx \tag{2.2}$$

Since $|u - T_k(u)| \leq |u|$, then using (1.3), $|I_1|$ can be estimated as

$$\begin{aligned} |I_1| &= \left| - \int_{A_{k,t}} \mathcal{A}(x, Du)(u - T_k(u))D\eta dx \right| \\ &\leq 2 \int_{A_{k,t}} \left(C_{A,2}|Du|^{p-1} + C_{A,3}|u|^{p-1} + k_1(x) \right) \frac{|u|}{t - \tau} dx \\ &\leq 2C_{A,2} \left(\int_{A_{k,t}} |Du|^p dx \right)^{\frac{p-1}{p}} \left(\int_{A_{k,t}} \frac{|u|^p}{(t - \tau)^p} dx \right)^{\frac{1}{p}} \\ &\quad + 2C_{A,3} \int_{A_{k,t}} \frac{|u|^p}{t - \tau} dx + 2 \left(\int_{A_{k,t}} k_1(x)^{\frac{p}{p-1}} dx \right)^{\frac{p-1}{p}} \left(\int_{A_{k,t}} \frac{|u|^p}{(t - \tau)^p} dx \right)^{\frac{1}{p}} \\ &\leq C_{A,2}\varepsilon \int_{A_{k,t}} |Du|^p dx + C(\varepsilon)C_{A,2} \int_{A_{k,t}} \frac{|u|^p}{(t - \tau)^p} dx \\ &\quad + 2C_{A,3} \int_{A_{k,t}} \frac{|u|^p}{(t - \tau)^p} dx + C(\varepsilon) \int_{A_{k,t}} k_1(x)^{\frac{p}{p-1}} dx + \varepsilon \int_{A_{k,t}} \frac{|u|^p}{(t - \tau)^p} dx \\ &= C_{A,2}\varepsilon \int_{A_{k,t}} |Du|^p dx + (C(\varepsilon)C_{A,2} + 2C_{A,3} + \varepsilon) \int_{A_{k,t}} \frac{|u|^p}{(t - \tau)^p} dx \\ &\quad + C(\varepsilon) \int_{A_{k,t}} k_1(x)^{\frac{p}{p-1}} dx, \end{aligned} \tag{2.3}$$

where we have used Hölder inequality, Young inequality and the fact $t < R_1 < 1$, which implies $1 < \frac{1}{t-\tau} < \frac{1}{(t-\tau)^p}$.

Using (1.4), Hölder inequality and Young inequality, $|I_2|$ can be estimated

as

$$\begin{aligned}
|I_2| &= \left| - \int_{A_{k,t}} g(x, u) ((u - T_k(u))D\eta + \eta Du) dx \right| \\
&\leq \int_{A_{k,t}} (k_2(x) + C_g |u|^{p-1}) \left(\frac{2|u|}{t-\tau} + |Du| \right) dx \\
&\leq \left(\int_{A_{k,t}} k_2(x)^{\frac{p}{p-1}} dx \right)^{\frac{p-1}{p}} \left(\int_{A_{k,t}} \left(\frac{2|u|}{t-\tau} + |Du| \right)^p dx \right)^{\frac{1}{p}} \\
&\quad + 2C_g \int_{A_{k,t}} \frac{|u|^p}{t-\tau} dx + C_g \left(\int_{A_{k,t}} |u|^p dx \right)^{\frac{p-1}{p}} \left(\int_{A_{k,t}} |Du|^p dx \right)^{\frac{1}{p}} \\
&\leq (2^p + C_g)\varepsilon \int_{A_{k,t}} |Du|^p dx + (2^p\varepsilon + C_g(C(\varepsilon) + 2)) \int_{A_{k,t}} \frac{|u|^p}{(t-\tau)^p} dx \\
&\quad + C(\varepsilon) \int_{A_{k,t}} k_2(x)^{\frac{p}{p-1}} dx.
\end{aligned} \tag{2.4}$$

$|I_3|$ can be estimated as

$$\begin{aligned}
|I_3| &= \left| - \int_{A_{k,t}} F(x) ((u - T_k(u))D\eta + \eta Du) dx \right| \\
&\leq C(\varepsilon) \int_{A_{k,t}} |F(x)|^{\frac{p}{p-1}} dx + \varepsilon \int_{A_{k,t}} \left(\frac{2|u|}{t-\tau} + |Du| \right)^p dx \\
&\leq C(\varepsilon) \int_{A_{k,t}} |F(x)|^{\frac{p}{p-1}} dx + 2^p\varepsilon \int_{A_{k,t}} \frac{|u|^p}{(t-\tau)^p} dx + 2^p\varepsilon \int_{A_{k,t}} |Du|^p dx.
\end{aligned} \tag{2.5}$$

Using (1.5), Hölder inequality and Young inequality, $|I_4|$ can be estimated as

$$\begin{aligned}
|I_4| &= \left| \int_{A_{k,t}} h(x, u)\eta(u - T_k(u))dx \right| \\
&\leq \int_{A_{k,t}} (k_3(x) + C_h |u|^{p-1})|u|dx \\
&\leq C(\varepsilon) \int_{A_{k,t}} k_3(x)^{\frac{p}{p-1}} dx + (\varepsilon + C_h) \int_{A_{k,t}} \frac{|u|^p}{(t-\tau)^p} dx.
\end{aligned} \tag{2.6}$$

$|I_5|$ can be estimated as

$$\begin{aligned}
|I_5| &= \left| \int_{A_{k,t}} |f(x)|\eta(u - T_k(u))dx \right| \leq \int_{A_{k,t}} |f(x)||u|dx \\
&\leq C(\varepsilon) \int_{A_{k,t}} |f(x)|^{\frac{p}{p-1}} dx + \varepsilon \int_{A_{k,t}} \frac{|u|^p}{(t-\tau)^p} dx.
\end{aligned} \tag{2.7}$$

Combining (2.1)-(2.7) we arrive at

$$\begin{aligned}
& C_{A,1} \int_{A_{k,\tau}} |Du|^p dx \\
\leq & (C_{A,2} + 2^{p+1} + C_g) \varepsilon \int_{A_{k,t}} |Du|^p dx \\
& + (C(\varepsilon)C_{A,2} + 2C_{A,3} + \varepsilon + 2^p \varepsilon + 2^p \varepsilon + C_g(C(\varepsilon) + 2) + 2\varepsilon + C_h) \int_{A_{k,t}} \frac{|u|^p}{(t-\tau)^p} dx \\
& + C(\varepsilon) \int_{A_{k,t}} (k_1(x) + k_2(x) + k_3(x) + |F(x)| + |f(x)|)^{\frac{p}{p-1}} dx
\end{aligned} \tag{2.8}$$

Take ε small enough such that $\frac{(C_{A,2} + 2^{p+1} + C_g)\varepsilon}{C_{A,1}} < 1$, then Lemma 1.4 yields that for every σ, γ , $R_0 \leq \sigma < \gamma \leq R_1$, we have

$$\int_{A_{k,\sigma}} |Du|^p dx \leq C \left[\int_{A_{k,\gamma}} \frac{|u|^p}{(\gamma-\sigma)^p} dx + \int_{A_{k,\gamma}} (k_1(x) + k_2(x) + k_3(x) + |F(x)| + |f(x)|)^{\frac{p}{p-1}} dx \right],$$

where C is a constant depends only on $p, C_{A,1}, C_{A,2}, C_{A,3}, c_g$ and c_h . Theorem 1.2 follows from Lemma 1.3.

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