

p -ラプリアンを含む精密化された加藤の不等式とその応用

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1 Introduction

Ω : a bounded domain of \mathbf{R}^N ($N \geq 1$).

1.1 The Classical Convex type inequality

Lemma 1 Let $u \in L^1_{\text{loc}}(\Omega)$ s.t. $\Delta u \in L^1_{\text{loc}}(\Omega)$, then $\Delta|u|$ and Δu^+ are Radon measures and we have

$$\Delta|u| \geq \text{sgn}(u)\Delta u \quad \text{in } D'(\Omega), \quad (1)$$

$$\Delta u^+ \geq \chi_{[u \geq 0]}\Delta u \quad \text{in } D'(\Omega), \quad (2)$$

where $\text{sgn}(s) = 1$ if $s > 0$, -1 if $s < 0$ and zero at $s = 0$ $u^+ = \max[u, 0]$.

1.2 The classical Concave type inequality

Definition 1 (Truncation) : $T_k(s) : \mathbf{R} \rightarrow \mathbf{R}$ a truncation function

$$T_k(s) := k, \text{ if } s \geq k; s, \text{ if } -k < s < k; -k, \text{ if } s \leq -k. \quad (3)$$

Lemma 2 Assume that $u \in L^1_{\text{loc}}(\Omega)$, $\Delta u \in L^1_{\text{loc}}(\Omega)$ and $u \geq 0$ a.e. in Ω . Then, for any $k \geq 0$ we have

$$\Delta(T_k(u)) \leq \chi_{[0 \leq u \leq k]}\Delta u \quad \text{in } D'(\Omega), \quad (4)$$

where $\chi_S(x)$ is a characteristic function of $S \subset \mathbf{R}$.

Moreover, when Δu can be replaced by $\Delta_p u$ under additional assumptions on distributional derivatives of $u \in L^1_{\text{loc}}(\Omega)$. Here, p -Laplace operator is defined by $\Delta_p u = \text{div}(|\nabla u|^{p-2}\nabla u)$.

2 Main Aim

Consider a class of second order elliptic operators \mathcal{A} including Δ_p and establish improved Kato's inequalities when $\mathcal{A}u$ is a Radon measure.

$$\mathcal{A}u = \text{div } A(x, \nabla u), \quad (5)$$

where $A : \Omega \times \mathbf{R}^N \mapsto \mathbf{R}^N$ satisfies the following assumptions for some positive numbers c_1, c_2 and c_3 :

1. The function $x \mapsto A(x, \xi)$ is bounded measurable for $\forall \xi \in \mathbf{R}^N$,

2. The function $\xi \mapsto A(x, \xi)$ is continuous for a.e. $x \in \Omega$,

3.

$$|A(x, \xi) - A(x, \eta)| \leq c_2(|\xi| + |\eta|)^{p-2}|\xi - \eta|, \quad \forall \xi, \eta \in \mathbf{R}^N, \text{ a.e. } x \in \Omega,$$

4.

$$(A(x, \xi) - A(x, \eta)) \cdot (\xi - \eta) \geq c_3(|\xi| + |\eta|)^{p-2}|\xi - \eta|^2, \quad \forall \xi, \eta \in \mathbf{R}^N, \text{ a.e. } x \in \Omega,$$

5.

$$A(x, \lambda\xi) = \lambda|\lambda|^{p-2}A(x, \xi), \quad \text{for all } \lambda \in \mathbf{R}, \lambda \neq 0.$$

Definition 2 ($M(\Omega)$: the space of Radon measure):

$\mu \in M(\Omega) \iff$ For every open set $\omega \subset \subset \Omega$, $\exists C_\omega > 0$ s.t. $|\int_\omega \varphi d\mu| \leq C_\omega \|\varphi\|_{L^\infty}$, for $\forall \varphi \in C_0^\infty(\omega)$.

3 Decomposition of Radon measures

For any $\mu \in M(\Omega)$, μ can be uniquely decomposed as a sum of two Radon measures on Ω (see e.g. [6, 9]) : $\mu = \mu_d + \mu_c$, where

$$\begin{cases} \mu_d(A) = 0 & \text{for any Borel set } A \subset \Omega \text{ s.t } C_p(A, \Omega) = 0, \\ |\mu_c|(\Omega \setminus F) = 0 & \text{for some Borel set } F \subset \Omega \text{ s.t } C_p(F, \Omega) = 0. \end{cases}$$

Definition 3 (A p -capacity relative to Ω) For each compact set $K \subset \Omega$, $C_p(K, \Omega) = \inf\{\int_{\Omega} |\nabla \varphi|^p : \varphi \in C_0^\infty(\Omega), \varphi \geq 1 \text{ in some nbd of } K\}$.

4 Definition of admissible class

Definition 4 (Admissible class in $W_{loc}^{1,p^*}(\Omega)$) Let $p^* = \max(1, p-1)$. A function $u \in W_{loc}^{1,p^*}(\Omega)$ is said to be admissible iff $\mathcal{A}u \in M(\Omega)$ and there exists a sequence $\{u_n\}_{n=1}^\infty \subset W_{loc}^{1,p}(\Omega) \cap L^\infty(\Omega)$ s.t:

1. $u_n \rightarrow u$ a.e. in Ω , $u_n \rightarrow u$ in $W_{loc}^{1,p^*}(\Omega)$ as $n \rightarrow \infty$.
2. $\mathcal{A}u_n \in L_{loc}^1(\Omega)$ ($n = 1, 2, \dots$) and

$$\sup_n |\mathcal{A}u_n|(\omega) = \sup_n \int_{\omega} |\mathcal{A}u_n| < \infty \quad \text{for every } \omega \subset\subset \Omega. \quad (6)$$

5 Some results on the admissibility

1. If $u \in W_{loc}^{1,p^*}(\Omega)$ is admissible $\implies u^+ = \max[u, 0]$, $u^- = \max[-u, 0]$, $T_k(u)$ are admissible.
2. $T_k(u) \in W_{loc}^{1,p}(\Omega)$ for $\forall k > 0$. Moreover, given $\omega \subset\subset \omega' \subset\subset \Omega$, $\exists C > 0$ independent on u s.t

$$\int_{\omega} |\nabla T_k(u)|^p \leq Ck \left(\int_{\omega'} |\Delta_p u| + \int_{\omega'} |\nabla u|^{p-1} \right)$$

3. When $p = 2$ and $\mathcal{A} = \Delta$, $u \in W_{loc}^{1,1}(\Omega)$, $\Delta u \in M(\Omega) \implies u$ is admissible.
4. $u \in W_0^{1,p}(\Omega)$, $\mathcal{A}u \in M(\Omega) \implies u$ is admissible.

6 Counter-example due to J.Serrin

Let Ω be a unit ball $B_1 = \{x \in R^N : |x| < 1\}$, and set

$$a_{i,j} = \delta_{i,j} + (a-1) \frac{x_i x_j}{r^2}, \quad (r = |x|), \quad \mathcal{B}u = \sum_{j,k=1}^N \frac{\partial}{\partial x_j} \left(a_{j,k}(x) \frac{\partial u}{\partial x_k} \right) = 0. \quad (7)$$

$$U(x) = x_1 r^{-\alpha}, \quad \text{where } \alpha = \frac{N}{2} + \sqrt{\left(\frac{N}{2} - 1\right)^2 + \frac{N-1}{a}}. \quad (8)$$

Proposition 1 Assume that $a > 1$. Then $U \in W_{loc}^{1,1}(B_1)$ and $\mathcal{B}U = 0$ in $D'(B_1)$. But U is not admissible, and $\mathcal{B}(U^+)$ is not a Radon measure. (Note that If $a > 1 \implies N-1 < \alpha < N$.)

7 Main results and Applications

7.1 Improved Concave type inequality

Theorem 1

Assume $u \in W_{loc}^{1,p^*}(\Omega)$ and u is admissible. If $u \geq 0$ a.e. in Ω , then $\Delta_p(T_k(u))$ is a Radon measure for every $k > 0$, and

$$\Delta_p(T_k(u)) \leq (\Delta_p u)^+. \quad (9)$$

7.2 Application to Strong Maximum Principle

Theorem 2 Assume $u \in W_{\text{loc}}^{1,p^*}(\Omega)$, $u \geq 0$ a.e. and u is admissible. Then

1. There exists a quasicontinuous function (w.r.t. C_p) $\tilde{u} : \Omega \mapsto \mathbf{R}$ such that $u = \tilde{u}$ a.e. in Ω .
2. Assume that $-\Delta_p u \geq 0$ in Ω in the sense of measures. If $\tilde{u} = 0$ on some $K \subset \Omega$ with $C_p(K, \Omega) > 0$, then $u = 0$ a.e. in Ω .

Remark 7.1 $-\Delta_p u$ can be replaced by $-\Delta_p u + au^q$, where $0 \leq a \in L_{\text{loc}}^1(\Omega)$ and $q \geq p - 1$.

7.3 Convex type Kato's inequality

Theorem 3 Let Φ be a C^1 convex function s.t $0 \leq \Phi' < \infty$. Assume $u \in W_{\text{loc}}^{1,p^*}(\Omega)$ and u is admissible. Then

$$\Delta_p \Phi(u) \geq \Phi'(u)^{p-1} (\Delta_p u)_d - \|\Phi'\|_{L^\infty(\mathbf{R})} (\Delta_p u)_c^- \quad \text{in } D'(\Omega). \quad (10)$$

Corollary 1

$$\Delta_p(u^+) \geq \chi_{[u \geq 0]} (\Delta_p u)_d - (\Delta_p u)_c^- \quad \text{in } D'(\Omega), \quad (11)$$

$$\Delta_p |u| \geq \text{sgn}(u) (\Delta_p u)_d - |\Delta_p u|_c \quad \text{in } D'(\Omega). \quad (12)$$

Example 1 $u = |x|^\alpha$ for $\alpha = (p - N)/(p - 1)$ and $0 \in \Omega$.

1. u satisfies $\Delta_p u = \alpha |\alpha|^{p-2} c_N \delta$, If $p > 2 - 1/N$, then $|\nabla u| \in L_{\text{loc}}^1(\Omega)$ and u is admissible.
2. $\Delta_p(u^+) = \chi_{[u \geq 0]} (\Delta_p u)_d - (\Delta_p u)_c^- \quad \text{in } D'(\Omega)$.

7.4 Inverse maximum principle

Theorem 4 (IMP) Assume $u \in W_{\text{loc}}^{1,p^*}(\Omega)$, $u \geq 0$ and u is admissible. Then we have

$$(-\Delta_p u)_c \geq 0 \quad \text{on } \Omega. \quad (13)$$

Corollary 2 Assume the same assumptions in Theorem 3. Then, $(-\Delta_p(u^+))_c = (-\Delta_p u)_c^+ \quad \text{on } \Omega$.

Theorem 5 (Application of IMP) Suppose that u is admissible. Then $\text{supp } \mu_c^\pm \subset \{x : u = \pm\infty\}$ for $\mu = -\Delta_p u$.

Remark 7.2 If $u \in W_{\text{loc}}^{1,p^*}(\Omega)$ is an admissible solution of $-\Delta_p u = \mu \in M(\Omega)$, then u is also a (local) renormalized solution of $-\Delta_p u = \mu$.

8 Existence of admissible solution

Theorem 6 Assume that $\mu \in M(\Omega)$ and $|\mu|(\Omega) < \infty$. Then

$$\begin{cases} -\Delta_p u = \mu, & \text{in } \Omega, \\ u = 0, & \text{on } \Omega. \end{cases} \quad (14)$$

has an admissible solution in $W_0^{1,p^*}(\Omega)$.

Lemma 3 Let $\{\mu_n\}$ satisfy $\sup_n |\mu_n|(\Omega) < \infty$ and $\{u_n\}$ be admissible. Assume that

$$\begin{cases} -\Delta_p u_n = \mu_n, & \text{in } \Omega, \\ u_n = 0, & \text{on } \Omega. \end{cases} \quad (15)$$

holds for $n \in \mathbf{N}$. Then, up to a subsequence, $u_n \rightarrow \exists u \in W_0^{1,p^*}(\Omega)$ s.t. u is admissible and satisfy (14) for $\exists \mu$.

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