

# Lecture Notes in Mathematics

2045

**Editors:**

J.-M. Morel, Cachan

B. Teissier, Paris

For further volumes:

<http://www.springer.com/series/304>



**FONDAZIONE  
CIME  
ROBERTO CONTI**

CENTRO INTERNAZIONALE MATEMATICO ESTIVO  
INTERNATIONAL MATHEMATICAL SUMMER CENTER

Fondazione C.I.M.E., Firenze

C.I.M.E. stands for *Centro Internazionale Matematico Estivo*, that is, International Mathematical Summer Centre. Conceived in the early fifties, it was born in 1954 in Florence, Italy, and welcomed by the world mathematical community: it continues successfully, year for year, to this day.

Many mathematicians from all over the world have been involved in a way or another in C.I.M.E.'s activities over the years. The main purpose and mode of functioning of the Centre may be summarised as follows: every year, during the summer, sessions on different themes from pure and applied mathematics are offered by application to mathematicians from all countries. A Session is generally based on three or four main courses given by specialists of international renown, plus a certain number of seminars, and is held in an attractive rural location in Italy.

The aim of a C.I.M.E. session is to bring to the attention of younger researchers the origins, development, and perspectives of some very active branch of mathematical research. The topics of the courses are generally of international resonance. The full immersion atmosphere of the courses and the daily exchange among participants are thus an initiation to international collaboration in mathematical research.

C.I.M.E. Director

Pietro ZECCA

Dipartimento di Energetica "S. Stecco"

Università di Firenze

Via S. Marta, 3

50139 Florence

Italy

e-mail: zecca@unifi.it

C.I.M.E. Secretary

Elvira MASCOLO

Dipartimento di Matematica "U. Dini"

Università di Firenze

viale G.B. Morgagni 67/A

50134 Florence

Italy

e-mail: mascolo@math.unifi.it

For more information see CIME's homepage: <http://www.cime.unifi.it>

CIME activity is carried out with the collaboration and financial support of:

- INdAM (Istituto Nazionale di Alta Matematica)
- MIUR (Ministero dell'Università e della Ricerca)

John Lewis • Peter Lindqvist  
Juan J. Manfredi • Sandro Salsa

# Regularity Estimates for Nonlinear Elliptic and Parabolic Problems

Cetraro, Italy 2009

Editors:  
Ugo Gianazza  
John Lewis

John Lewis  
University of Kentucky  
Lexington, KY  
USA

Juan J. Manfredi  
University of Pittsburgh  
PA, USA

Peter Lindqvist  
Norwegian University of  
Science and Technology  
Trondheim, Norway

Sandro Salsa  
Politecnico di Milano  
Italy

ISBN 978-3-642-27144-1 e-ISBN 978-3-642-27145-8

DOI 10.1007/978-3-642-27145-8

Springer Heidelberg Dordrecht London New York

Lecture Notes in Mathematics ISSN print edition: 0075-8434

ISSN electronic edition: 1617-9692

Library of Congress Control Number: 2012933109

Mathematics Subject Classification (2010): 5J70, 35J75, 35J92, 35K65, 35K67, 35K86, 35K92, 35Q91,  
35R11, 35R35, 49K20, 49N60

© Springer-Verlag Berlin Heidelberg 2012

This work is subject to copyright. All rights are reserved, whether the whole or part of the material is concerned, specifically the rights of translation, reprinting, reuse of illustrations, recitation, broadcasting, reproduction on microfilm or in any other way, and storage in data banks. Duplication of this publication or parts thereof is permitted only under the provisions of the German Copyright Law of September 9, 1965, in its current version, and permission for use must always be obtained from Springer. Violations are liable to prosecution under the German Copyright Law.

The use of general descriptive names, registered names, trademarks, etc. in this publication does not imply, even in the absence of a specific statement, that such names are exempt from the relevant protective laws and regulations and therefore free for general use.

Printed on acid-free paper

Springer is part of Springer Science+Business Media ([www.springer.com](http://www.springer.com))

# Preface

This volume collects the notes of the CIME course **Regularity Estimates for Nonlinear Elliptic and Parabolic Problems** held in Cetraro (Italy) on June 22–27, 2009. The school consisted in five series of lectures, delivered by

Emmanuele DiBenedetto (Vanderbilt University, Nashville, USA)

John Lewis (University of Kentucky, Lexington, USA)

Peter Lindqvist (Norwegian University of Science and Technology, Trondheim, Norway)

Juan J. Manfredi (University of Pittsburgh, Pittsburgh, USA)

Sandro Salsa (Politecnico di Milano, Milano, Italy).

The issue of regularity has obviously played a central role in the theory of Partial Differential Equations, almost since its inception, and despite the tremendous development, it still remains a very fruitful research field.

In particular regularity estimates for degenerate and singular elliptic and parabolic equations have developed considerably in the last years, in many unexpected and challenging directions.

Because of all these recent results, it seemed timely to trace an overview that would highlight emerging trends and issues of this fascinating research topic in a proper and effective way.

The course aimed at showing the deep connections among all these topics and at opening new research directions, through the contribution of leading experts in all these fields.

*Emmanuele DiBenedetto* gave a course on

*Introduction to Regularity Theory*

*for Degenerate Parabolic Equations in Divergence Form*

discussing some techniques recently introduced to investigate the local and global behavior of solutions to degenerate parabolic equations when their principal part fails to be coercive. The equations have to be regarded in their own intrinsic geometry, and the solutions have a limited degree of regularity. DiBenedetto showed how identifying regularity classes as functions

of the degenerate and/or singular structure of the equation is part of an emerging theory which promises to yield an understanding of degeneracy and/or singularity in Partial Differential Equations. Unfortunately there are no notes of this course.

The course of *John Lewis* on

*Applications of Boundary Harnack Inequalities  
for  $p$ -Harmonic Functions and Related Topics*

discussed applications of recent work and techniques concerning the boundary behavior of positive  $p$ -harmonic functions vanishing on a portion of the boundary of Lipschitz, chord arc, and Reifenberg flat domains. At first fundamental properties of  $p$ -harmonic functions and elliptic measure were presented. Then the dimension of  $p$ -harmonic measure was dealt with. The final part of the course first considered boundary Harnack inequalities and the Martin boundary problem in Reifenberg flat and Lipschitz domains, and at the end uniqueness and regularity both in free boundary and inverse type problems.

*Peter Lindqvist* presented in his course

*Regularity of Supersolutions*

a general theory for supersolutions of the  $p$ -Laplace Equation. Indeed the regularity theory for *solutions* to the parabolic  $p$ -laplacian is a well-developed topic, but when it comes to (semicontinuous) *supersolutions* and *subsolutions* a lot remains to be done. Supersolutions are often auxiliary tools as in the celebrated Perron method, for example, but they are also interesting in their own right. Therefore, the lectures were entirely focused on this important issue.

*Juan J. Manfredi* delivered a series of lectures on

*Introduction to random Tug-of-War games and PDEs*

providing an introduction to the connection between the theory of stochastic tug-of-war games and nonlinear equations of  $p$ -Laplacian type in the Euclidean and discrete cases. The fundamental contributions of Kolmogorov, Ito, Kakutani, Doob, Hunt, Lévy, and many others have shown the profound and powerful connection between classical linear potential theory and probability theory. The idea behind the classical interplay is that harmonic functions and martingales share a common cancellation property that can be expressed by using mean value properties. In his lectures, Manfredi showed how this approach turns out to be very useful in the nonlinear theory as well.

*Sandro Salsa* taught a course on

*The Problems of the Obstacle in Lower Dimension  
and for the Fractional Laplacian*

giving a somewhat self-contained presentation of the results concerning the analysis of the solution and the free boundary of the thin obstacle problem and more generally of the obstacle for the fractional Laplacian. He started from the thin obstacle problem, considering the case of *zero obstacle*. In

this case, the main ideas and tools were clearly seen and developed without too many technicalities and in a somewhat self-contained fashion. Later, he extended the results on the optimal regularity and the analysis of the *regular part* of the free boundary to the general case for  $(-\Delta)^s$ .

This series of lectures attracted approximately 50 participants, largely PhD students or post-docs, and also senior researchers; we are sure that this CIME course was rich of useful suggestions and ideas for inspiring new developments, and opening new research prospects in the near future.

We wish to thank all the lecturers for their active participation and their valuable contribution, and the CIME foundation, in particular the director Prof. Pietro Zecca and the secretary Prof. Elvira Mascolo, for their helpful support and for the organization of such a remarkable event in Cetraro.

Pavia, Italy  
Lexington, KY

*Ugo Gianazza*  
*John Lewis*





# Contents

<b>Applications of Boundary Harnack Inequalities for <math>p</math> Harmonic Functions and Related Topics .....</b>	<b>1</b>
J. Lewis	
1 Outline of the Course .....	1
1.1 Ode to the $p$ Laplacian .....	1
1.2 My Introduction to $p$ Harmonic Functions .....	2
2 Basic Estimates for the $p$ Laplacian .....	2
2.1 $p$ Harmonic Functions in NTA Domains.....	4
2.2 The $p$ Laplacian and Elliptic PDE.....	6
2.3 Degenerate Elliptic Equations .....	7
3 $p$ Harmonic Measure .....	9
3.1 $p$ Harmonic Measure in Simply Connected Domains .....	15
3.2 Preliminary Reductions for Theorem 2.6 .....	15
3.3 Proof of Theorem 2.8 .....	16
3.4 The Final Proof .....	19
3.5 $p$ Harmonic Measure in Space .....	21
3.6 Open Problems for $p$ Harmonic Measure .....	22
4 Boundary Harnack Inequalities and the Martin Boundary Problem for $p$ Harmonic Functions .....	23
4.1 History of Theorem 3.1 .....	24
4.2 Proof of Step 1 .....	26
4.3 Proof of Step 2 .....	27
4.4 Proof of Step 3 .....	30
4.5 Proof of Step 4 and Theorem 3.1 .....	33
4.6 More on Boundary Harnack Inequalities .....	37
4.7 The Martin Boundary Problem .....	38
4.8 Proof of Theorem 3.9 .....	42
4.9 Further Remarks .....	46

5	Uniqueness and Regularity in Free Boundary:	
	Inverse Type Problems .....	46
5.1	History of Theorem 4.1 .....	46
5.2	Proof of Theorem 4.1 .....	49
5.3	Further Uniqueness Results .....	50
5.4	Boundary Regularity of $p$ Harmonic Functions .....	51
5.5	Proof of Theorem 4.3 .....	52
5.6	Proof of Theorem 4.4 .....	55
5.7	Proof of Theorem 4.5 .....	57
5.8	Regularity in a Lipschitz Free Boundary Problem .....	59
5.9	History of Theorem 4.11 .....	60
5.10	Proof of Theorem 4.11 .....	60
5.11	Enlargement of the Cone of Monotonicity in the Interior .....	61
5.12	Enlargement of the Cone of Monotonicity at the Free Boundary .....	61
5.13	An Application of Theorem 4.11 .....	63
5.14	Proof of (161) .....	65
5.15	Closing Remarks .....	68
	References .....	69
	<b>Regularity of Supersolutions</b> .....	73
	Peter Lindqvist	
1	Introduction .....	73
2	The Stationary Equation .....	78
3	The Evolutionary Equation .....	91
3.1	Definitions .....	92
3.2	Bounded Supersolutions .....	94
3.3	Unbounded Supersolutions .....	102
3.4	Reduction to Zero Boundary Values .....	109
4	Weak Supersolutions are Semicontinuous .....	111
5	The Equation with Measure Data .....	122
6	Pointwise Behaviour .....	123
6.1	The Stationary Equation .....	123
6.2	The Evolutionary Equation .....	125
	References .....	130
	<b>Introduction to Random Tug-of-War Games and PDEs</b> .....	133
	Juan J. Manfredi	
1	Introduction .....	133
2	Probability Background .....	133
3	The $p$ -Laplacian Gambling House .....	141
4	$p$ -harmonious Functions .....	144
5	Directed Trees .....	147
6	Epilogue .....	150
	References .....	151

<b>The Problems of the Obstacle in Lower Dimension and for the Fractional Laplacian</b>	153
Sandro Salsa	
1 Introduction	153
2 The Zero Obstacle Problem	160
2.1 Setting of the Problem	160
2.2 Lipschitz Continuity and Semiconvexity	162
2.3 Local $C^{1,\alpha}$ Estimate	166
2.4 Optimal Regularity for Tangentially Convex Global Solutions	170
2.5 Almgren's Frequency Formula	173
2.6 Asymptotic Profiles and Optimal Regularity	177
2.7 Lipschitz Continuity of the Free Boundary at Stable Points	180
2.8 Boundary Harnack Principles and $C^{1,\alpha}$ Regularity of the Free Boundary at Stable Points	183
2.9 Structure of the Singular Set	188
3 Obstacle Problem for the Fractional Laplacian	201
3.1 Construction of the Solution and Basic Properties	202
3.2 Lipschitz Continuity, Semiconvexity and $C^{1,\alpha}$ Estimates	203
3.3 Thin Obstacle for the Operator $L_a$ : Local $C^{1,\alpha}$ Estimates	204
3.4 Minimizers of the Weighted Rayleigh Quotient and a Monotonicity Formula	206
3.5 Optimal Regularity for Tangentially Convex Global Solutions	207
3.6 Frequency Formula	211
3.7 Blow-up Sequences and Optimal Regularity	217
3.8 Nondegenerate Case: Lipschitz Continuity of the Free Boundary	225
3.9 Boundary Harnack Principles and $C^{1,\alpha}$ Regularity of the Free Boundary	227
Appendix A: The Fractional Laplacian	231
Definition and Basic Properties	231
Supersolutions and comparison	232
Appendix B: The Operator $L_a$	234
Definition and Preliminary Facts	234
Harnack inequality, Liouville theorem and mean value property	236
Poincaré inequalities	240
Appendix C: Relation between $(-\Delta)^s$ and $L_a$	240
References	243
<b>List of Participants</b>	245