

# Bounded weak solutions to elliptic PDE with data in Orlicz spaces

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The Nonstandard Seminar



# Acknowledgments

Joint work with Scott Rodney, Cape Breton University



# Basic notation

Hereafter:

- $\Omega$  bounded, open, connected set in  $\mathbb{R}^n$
- $Q = Q(x)$   $n \times n$ , positive semidefinite, measurable matrix function
- $v$  a weight: non-negative, measurable function
- $Lip_0(\Omega)$  Lipschitz functions with compact support in  $\Omega$



# Trudinger's theorem

## Theorem (Trudinger, 1973)

Let  $f \in L^q(\Omega)$ ,  $q > \frac{n}{2}$ ,  $Q$  uniformly elliptic, and let  $u$  be a non-negative weak (sub)solution of

$$\begin{cases} -\operatorname{Div}(Q\nabla u) = f & x \in \Omega, \\ u = 0 & x \in \partial\Omega. \end{cases}$$

Then

$$\|u\|_{L^\infty(\Omega)} \leq C \|f\|_{L^q(\Omega)}.$$



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# The proof

Standard proof (e.g. Gilbarg & Trudinger) uses Moser iteration.

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# Sharpness

Theorem is sharp: take  $Q = I$  and let  $q = \frac{n}{2}$ . Then

$$f(x) = |x|^{-2} \log(e + |x|^{-1})^{-1} \in L^q(B(0, 1))$$

but solution  $u$  unbounded at origin.





# Our questions

- Sharper version of Trudinger's theorem in scale of Orlicz spaces
- Improve size of bound
- Extend to degenerate elliptic operators



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# First generalization

Theorem (DCU-SR 2020, Cianchi 1999)

Let  $f \in L^A(\Omega)$ ,  $A(t) = t^{\frac{n}{2}} \log(e + t)^q$ ,  $q > \frac{n}{2}$ ,  $Q$  uniformly elliptic, and let  $u$  be a non-negative weak (sub)solution of

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# Result almost sharp

Above counter-example satisfies  $f \in L^A(B(0, 1))$  for  $q < \frac{n}{2} - 1$ .

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# Entropy bump

The quantity

$$\frac{\|f\|_{L^A(\Omega)}}{\|f\|_{L^{\frac{n}{2}}(\Omega)}}$$

is an “*entropy bump*” (Treil & Volberg); measures how close/far  $f$  is from an  $L^{\frac{n}{2}}$  function.



# General PDE

We consider the Dirichlet problem

$$\begin{cases} -v^{-1} \operatorname{Div}(Q\nabla u) = f & x \in \Omega, \\ u = 0 & x \in \partial\Omega. \end{cases}$$

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# Key hypotheses

- $v \in L^1(\Omega)$
- $|Q(x)|_{op} = \sup\{|Q(x)\xi| : \xi \in \mathbb{R}^n, |\xi| = 1\} \leq kv(x)$
- for all  $\psi \in Lip_0(\Omega)$

$$\left( \int_{\Omega} |\psi(x)|^{2\sigma} v(x) dx \right)^{\frac{1}{2\sigma}} \leq C_0 \left( \int_{\Omega} |\sqrt{Q(x)} \nabla \psi(x)|^2 dx \right)^{\frac{1}{2}}$$



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# Muckenhoupt weights

Fabes, Kenig, Serapioni 1982:

$$[v]_{A_2} = \sup_B \frac{1}{|B|} \int_B v(x) dx \frac{1}{|B|} \int_B v(x)^{-1} dx < \infty,$$

$$\lambda v(x) |\xi|^2 \leq \langle Q(x)\xi, \xi \rangle \leq \Lambda v(x) |\xi|^2$$



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# $p$ -admissible pairs

Chanillo, Wheeden 1985:

$u(x) \leq v(x)$  a.e.,  $v$  doubling,  $u \in A_2$

there exists  $\sigma > 1$  such that for  $B_1 \subset B_2 \subset \Omega$ ,

$$\frac{r(B_1)}{r(B_2)} \left( \frac{v(B_1)}{v(B_2)} \right)^{\frac{1}{2\sigma}} \leq C \left( \frac{u(B_1)}{u(B_2)} \right)^{\frac{1}{2}}$$

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# Solution space

$QH_0^1(v; \Omega)$  is the closure of  $Lip_0(\Omega)$  with respect to norm

$$\begin{aligned} \|\psi\|_{QH_0^1(v; \Omega)} &= \|\psi\|_{L^2(v; \Omega)} + \|\nabla\psi\|_{L_Q^2(\Omega)} \\ &= \left( \int_{\Omega} |\psi|^2 v \, dx \right)^{\frac{1}{2}} + \left( \int_{\Omega} |\sqrt{Q(x)} \nabla\psi|^2 \, dx \right)^{\frac{1}{2}} \end{aligned}$$



# Weak gradients

Each element of  $QH_0^1(\nu; \Omega)$  is equivalence class of Cauchy sequences.

Associate to each a unique pair  $\mathbf{u} = (u, \mathbf{g})$  converging in  $L^2(\nu; \Omega) \times L_Q^2(\Omega)$ .

Define  $\nabla u = \mathbf{g}$  to be weak gradient of  $u$ .

$(u, \nabla u)$  satisfy the degenerate Sobolev inequality.





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# Weak solutions

$\mathbf{u} = (u, \nabla u) \in QH_0^1(v; \Omega)$  is weak solution of Dirichlet problem if

$$\int_{\Omega} \nabla \psi(x) \cdot Q(x) \nabla u(x) \, dx = \int_{\Omega} f(x) \psi(x) v(x) \, dx$$

for every  $\psi \in Lip_0(\Omega)$ .

By approximation argument, can take  $(h, \nabla h) \in QH_0^1(v; \Omega)$  as test functions



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# Main result I

## Theorem (DCU-SR 2020)

Let  $f \in L^A(v; \Omega)$ ,  $A(t) = t^{\sigma'} \log(e + t)^q$ ,  $q > \sigma'$ , and let  $\mathbf{u} = (u, \nabla u) \in QH_0^1(v; \Omega)$  be a non-negative weak (sub)solution of Dirichlet problem. Then

$$\|\mathbf{u}\|_{L^\infty(v; \Omega)} \leq C \|f\|_{L^A(v; \Omega)}.$$



# Main result II

## Theorem (DCU-SR 2020)

Let  $f \in L^A(v; \Omega)$ ,  $A(t) = t^{\sigma'} \log(e + t)^q$ ,  $q > \sigma'$ , and let  $\mathbf{u} = (u, \nabla u) \in QH_0^1(v; \Omega)$  be a non-negative weak (sub)solution of Dirichlet problem. Then

$$\|\mathbf{u}\|_{L^\infty(v; \Omega)} \leq \|f\|_{L^{\sigma'}(\Omega)} \left( 1 + \log \left( 1 + \frac{\|f\|_{L^A(\Omega)}}{\|f\|_{L^{\sigma'}(\Omega)}} \right) \right)$$



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Could not make Moser iteration work!

Open problem: make Moser iteration work in this setting.





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# Step 1: Technical obstacle

Prove pairs  $(u, \nabla u) \in QH_0^1(v; \Omega)$  behave like classical weak gradients.

Key place to use hypothesis  $|Q|_{op} \leq kv$ .



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## Step 2: Apply Sobolev inequality

For each  $r > 0$ , define

$$\phi = \phi_r(u) = (u - r)_+.$$

Let  $S(r) = \{x : u(x) > r\}$ . Then

$$(\phi, \nabla \phi) = ((u - r)_+, \chi_{S(r)} \nabla u) \in QH_0^1(\Omega).$$

By Sobolev inequality and definition of weak (sub)solution with  $\phi$  as test function

$$\|\phi\|_{L^{2\sigma}(v; \Omega)}^2 \leq C_0 \|f\|_{L^{(2\sigma)'}(v; \Omega)} \|\phi\|_{L^{2\sigma}(v; S(r))}$$



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## Step 3: Use Orlicz space properties

By generalized Hölder's inequality and definition of Orlicz norm, for  $s > r$

$$\begin{aligned}
 v(\mathcal{S}(s))^{\frac{1}{2\sigma}}(s-r) &\leq \|\phi\|_{L^{2\sigma}(v;\Omega)} \\
 &\leq C\|f\|_{L^{(2\sigma)'}(v;\mathcal{S}(r))} \\
 &\leq C\|f\|_{L^A(v;\Omega)}\|\chi_{\mathcal{S}(r)}\|_{L^B(v;\Omega)} \\
 &\leq C\|f\|_{L^A(v;\Omega)}\frac{v(\mathcal{S}(r))^{\frac{1}{2\sigma}}}{\log(e+(v(\mathcal{S}(r))))^{-1}q\left(\frac{(2\sigma)'}{\sigma}\right)}
 \end{aligned}$$



## Step 4: Moser iteration

Define

$$C_k = \tau_0 \|f\|_{L^A(v;\Omega)} \left( 1 - \frac{1}{(k+1)^\epsilon} \right)$$

Goal to show

$$v(\mathcal{S}(\tau_0 \|f\|_{L^A(v;\Omega)})) = \lim_{k \rightarrow \infty} v(\mathcal{S}(C_k)) = 0.$$



## Step 5: Iteration formula

Let  $m_k = -\log(v(S(C_k)))$ .

Let  $s = C_{k+1}$ ,  $r = C_k$ . Fix  $\epsilon = \frac{q}{\sigma'} - 1 > 0$

Then

$$m_{k+1} \geq \log\left(\frac{\epsilon T_0}{C}\right) + \log\left(\frac{m_k}{k+2}\right)^{\frac{2\sigma q}{\sigma'}} + m_k$$





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## Step 6: Induction argument

By induction, there exists  $\tau_0 > 0$  (very large) such that

$$m_k \geq m_0 + k$$

Therefore

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# Step 1: Exponential integrability

Theorem (DCU-SR 2020, Xu 2011, Cianchi 1999)

Let  $\|f\|_{L^{\sigma'}(v;\Omega)} = 1$  and let  $u$  be (bounded) solution of Dirichlet problem. Then for  $\gamma > 0$  (very small)

$$\int_{\Omega} e^{\gamma u(x)} v(x) dx \leq M,$$

where  $M = (\gamma, C_0, v(\Omega))$  is independent of  $u$ .

Need first theorem to apply this result!



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## Step 2: Auxiliary Dirichlet problem

Let  $h = e^{\frac{\gamma u}{\rho}}$  and  $w = h - 1$ . Then

$$(w, \frac{\gamma}{\rho} h \nabla u) \in QH_0^1(v; \Omega)$$

is a weak (sub)solution to

$$\begin{cases} -v^{-1} \operatorname{Div}(Q \nabla w) = \frac{\gamma}{\rho} h f & x \in \Omega, \\ w = 0 & x \in \partial\Omega. \end{cases}$$



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Assume  $\|f\|_{L^{\sigma'}(V;\Omega)} = 1$ .

Repeat Moser iteration and induction argument on auxiliary solution  $w$  to conclude

$$\|w\|_{L^\infty(V;\Omega)} = e^{C\|u\|_{L^\infty(V;\Omega)}} \leq \tau_0(1 + \|f\|_{L^A(V;\Omega)}).$$

Hence,

$$\|u\|_{L^\infty(V;\Omega)} \leq C \log(1 + \|f\|_{L^A(V;\Omega)}) + C.$$





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# Additional Results

Rodney & MacDonald (undergraduate honors thesis) have extended this result to the most general degenerate linear elliptic operator with first order and zero order terms.



# Future work

## Possible generalizations:

- Prove sharp result (Cianchi 1999)
- Extend to parabolic equations (Xu to appear)
- Extend to other function spaces:  $L^{p(\cdot)}(v; \Omega)$ , grand Lebesgue spaces
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**Dziękuję Ci!**  
**Thank You!**



**Roll Tide!**

