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Karakhanyan, A 2008, 'On the Lipschitz regularity of solutions of a minimum problem with free boundary' Interfaces and Free Boundaries, vol. 10, no. 1, pp. 79-86.

On the Lipschitz Regularity of Solutions of a Minimum Problem with Free Boundary

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September 1, 2007

Abstract

In this article under assumption of "small" density for negativity set, we prove local Lipschitz regularity for the one phase minimization problem with free boundary for the functional

$$\mathcal{E}_p(v,\Omega)=\int_\Omega |\nabla v|^p+\lambda_1^p\chi_{\{u\le 0\}}+\lambda_2^p\chi_{\{u>0\}},\quad 1<p<\infty,$$

where λ_1,λ_2 are positive constants so that $\Lambda=\lambda_1^p-\lambda_2^p<0$, χ_D is the characteristic function of set D, $\Omega\subset\mathbf{R}^n$ is (smooth) domain and minimum is taken over a suitable subspace of $W^{1,p}(\Omega)$.

1 Introduction

Let $\mathcal{K}_g=\{v\in W^{1,p}(\Omega):v-g\in W_0^{1,p}(\Omega)\}$ for prescribed smooth function g $\Omega\subset\mathbf{R}^n$ and consider the energy minimization problem,

$$\mathcal{E}_p(u,\Omega)=\inf_{v\in\mathcal{K}_g}\mathcal{E}_p(v,\Omega), 1<p<\infty \tag{1}$$

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with

$$\mathcal{E}_p(u,\Omega) = \int_\Omega |\nabla u|^p + \lambda_1^p \chi_{\{u\le 0\}} + \lambda_2^p \chi_{\{u>0\}}.$$

Here $\Omega \subset \mathbf{R}^n$ is bounded and smooth domain, λ_1, λ_2 are positive constants so that $\Lambda = \lambda_1^p - \lambda_2^p < 0$, χ_M is the characteristic function of the set $M \in \mathbf{R}^n$, i.e.

$$\chi_M = \begin{cases} 1 & \text{if } x \in M \\ 0 & \text{if } x \notin M. \end{cases}$$

The minimizer u is expected to verify to the following overdetermined problem

$$\Delta_p u = 0 \quad \text{in } u \neq 0, \qquad |\nabla u^+|^p - |\nabla u^-|^p = c \quad \text{on } \partial\{u > 0\}, \qquad u = g \quad \text{on } \partial\Omega, \tag{2}$$

where the u^+, u^- are respectively the positive and negative parts of u, c is a positive constant and tha boundary data g is not necessarily nonnegative. This problem, usually termed Bernoulli-type problem, models for example cavitational flow of one or two perfect fluids, or equilibrium configuration for heat or electrostatic energy optimization. Weak solutions of problem 2 can be obtained by minimizing $\mathcal{E}_p$, (see theorem 2) and our objective here is to analyze the regularity of those solutions u.

Since u has a jump along the *free boundary* $\Gamma = \partial\{u > 0\}$, the best expected regularity for u is Lipschitz continuity. In the classical case $p = 2$, corresponding to usual Laplacian, this is proved in [ACF], and in [DP] for any $1 < p < \infty$ and $u^- \equiv 0$. The main complexity, in attacking the Lipschitz regularity for general case, is the lack of monotonicity formulas, firstly introduced in [ACF], and subsequently developed in [CJK], [CKS]. However we can still prove that $u \in C^{0,1}_{loc}$ if the negativity set $\Omega^-(u) = \{u < 0\}$ is reasonably small. The $C^{0,1}$ estimate plays vital role in establishing $C^{1,\alpha}$ regularity of free boundary near flat points. However here we solely focus upon proving local $C^{0,1}$ estimate for solutions. The present study has been inspired by a recent work [KKS] and by [LS], where similar result is proven for another overdetermined problem:

$$F(D^2u) = \chi_{\{D\}} \quad \text{in } B_1, \quad u = |\nabla u| = 0 \quad \text{in } B_1 \setminus D, \tag{3}$$

for a certain class of uniformly elliptic operators F. We observe here that unlike to (3) we don't have a pde, to which solutions u of (1) would verify in Ω.

2 Preliminaries

The following notations are used throughout the paper: $\Omega \subset \mathbf{R}^n$ is a smooth and bounded domain, g is a smooth function defined on some neighborhood of $\partial\Omega$, $W^{1,p}(\Omega), W_0^{1,p}(\Omega)$ are the usual Sobolev spaces, $B_R(y) = \{x \in \mathbf{R}^n : |x-y| < R\}$, $B_R = B_R(0)$, $u^{\pm}$ are respectively the positive and the negative parts of u, $\chi_{\{D\}}$ the characteristic function of D, $\Gamma = \partial\{u > 0\}$ free boundary. Let λ_1 and λ_2 be two positive constants so that $\Lambda = \lambda_1^p - \lambda_2^p < 0$ where $1 < p < \infty$. Consider functional

$$\mathcal{E}_p(u, \Omega) = \int_\Omega |\nabla u|^p + \lambda_1^p \chi_{\{u \le 0\}} + \lambda_2^p \chi_{\{u > 0\}}.$$

In what follows we denote by $\lambda(u)$ the following function:

$$\lambda(u) = \begin{cases} \lambda_1^p & \text{if } u \le 0 \\ \lambda_2^p & \text{if } u > 0. \end{cases}$$

As in the classical paper [ACF] we define $\lambda(0) = \lambda_1^p$ if $\Lambda < 0$ and $\lambda(0) = \lambda_2^p$ if $\Lambda > 0$. For brevity we focus on the case $\Lambda < 0$. Existence of solutions to (1) easily follows from the lower semicontinuity of $\mathcal{E}_p$ as in [ACF].

Theorem 1 *Let u be a (local) minimizer of $\mathcal{E}_p$. Then u is bounded.*

Proof: First let us observe that

$$\int_\Omega |\nabla u|^p + \lambda_1^p \chi_{\{u \le 0\}} + \lambda_2^p \chi_{\{u > 0\}} = \int_\Omega |\nabla u|^p + \Lambda \chi_{\{u \le 0\}} + \lambda_2^p \text{meas} D. \qquad (4)$$

For given $D \subset \Omega$ let us consider the functional $I_0(u, D) = \int_D |\nabla u|^p + \Lambda \chi_{\{u \le 0\}}$. If u is a minimizer of $\mathcal{E}_p(u, D)$ then it is also a minimizer of $I_0(u, D)$ and vice versa since the difference between I_0 and $\mathcal{E}_p$ is a constant for given domain D.

Now take $u_\varepsilon = u + \varepsilon \min(M - u, 0)$, where $M = \sup g > 0$ and ε is a small positive number. Then taking $D = \Omega$ and testing u against u_ε we get

$$\int_\Omega |\nabla u|^p + \Lambda \chi_{\{u \le 0\}} \le \int_\Omega |\nabla u_\varepsilon|^p + \Lambda \chi_{\{u_\varepsilon \le 0\}}$$

Note that u and u_ε are different on the set $\{u > M\}$, therefore last inequality becomes

$$\int_{\Omega\cap\{u>M\}} |\nabla u|^p \leq \int_{\Omega\cap\{u>M\}} |\nabla u|^p(1-\varepsilon)^p + \Lambda\chi_{\{u_\varepsilon\leq 0\}}$$

which is a contradiction since $\Lambda < 0$ and hence $u \leq M$. Now take $u_\varepsilon = u - \min(u-m, 0)$ where $m = inf g < 0$ and ε is a positive number. Again since u is a minimizer we have

$$\int_\Omega |\nabla u|^p + \Lambda\chi_{\{u\leq 0\}} \leq \int_\Omega |\nabla u_\varepsilon|^p + \Lambda\chi_{\{u_\varepsilon\leq 0\}}.$$

On the set $\{u < m\}$, where u and u_ε are different we have that

$$\int_{\Omega\cap\{u<m\}} |\nabla u|^p + \Lambda\chi_{\{u<m\}} \leq \int_{\Omega\cap\{u<m\}} |\nabla u_\varepsilon|^p(1-\varepsilon)^p + \Lambda\chi_{\{u\leq -\frac{\varepsilon m}{1-\varepsilon}\}}.$$

Note that $-\frac{\varepsilon m}{1-\varepsilon} > 0$ and therefore we get that

$$\begin{aligned}\int_{\Omega\cap\{u<m\}} |\nabla u|^p &\leq \int_{\Omega\cap\{u<m\}} |\nabla u_\varepsilon|^p(1-\varepsilon)^p + \Lambda\left[\chi_{\{u\leq -\frac{\varepsilon m}{1-\varepsilon}\}} - \chi_{\{u<m\}}\right] \\ &= \int_{\Omega\cap\{u<m\}} |\nabla u_\varepsilon|^p(1-\varepsilon)^p.\end{aligned}$$

This implies that $m \leq u$. □

Theorem 2 $u \in C^\alpha_{loc}(\Omega)$.

Proof: Let $B_R(y) \subset \Omega$ and w be the solution to the folloing Dirichlet problem

$$\Delta_p w = 0 \quad \text{in} \quad B_R(y), \quad w = u \quad \text{on} \quad \partial B_R(y). \tag{5}$$

Then we have that

$$\int_{B_R(y)} |\nabla u|^p + \lambda(u) \leq \int_{B_R(y)} |\nabla w|^p + \lambda(w)$$

where $\lambda(u) = \lambda_1^p\chi_{\{u\leq 0\}} + \lambda_2^p\chi_{\{u>0\}}$. Note that we also have

$$\int_{B_R(y)} |\nabla u|^p \geq \int_{B_R(y)} |\nabla w|^p.$$

Since $\lambda(u)$ is bounded it implies that

$$\int_{B_R(y)} [|\nabla u(x)|^p - |\nabla v(x)|^p]\, dx \leq CR^n \tag{6}$$

Furthermore one has from [DP]

$$\int_{B_R(y)} [|\nabla u|^p - |\nabla v|^p] \geq \begin{cases} c\left(\int_{B_R(y)} |\nabla(u-v)|^p\right)^{2/p} \left(\int_{B_R(y)} |\nabla u|^p\right)^{1-2/p}, & 1 < p \leq 2, \\ c\int_{B_R(y)} |\nabla(u-v)|^p, & 2 \leq p < \infty. \end{cases} \tag{7}$$

which together with (6) implies that

$$\int_{B_R(y)} |\nabla(u-w)|^p \leq \begin{cases} C\lambda_+^{p^2/2} R^{np/2} \left(\int_{B_R(y)} |\nabla u|^p\right)^{1-p/2}, & 1 < p \leq 2 \\ C\lambda_+^p R^n, & 2 \leq p < \infty. \end{cases} \tag{8}$$

Recall that from the gradient estimates for harmonic functions we have that

$$\sup_{B_{R/2}(y)} |\nabla w| \leq C\frac{\sup_\Omega |u|}{R}$$

Now for small R and $p > 2$ we have

$$\begin{aligned} \int_{B_{R/2}(y)} |\nabla u|^2 &\leq C\int_{B_{R/2}(y)} |\nabla(u-w)|^p + C\int_{B_{R/2}(y)} |\nabla w|^p \\ &\leq C\int_{B_{R/2}(y)} |\nabla(u-w)|^p + CR^{n-p}. \end{aligned} \tag{9}$$

Then combining (8) and (9) as in [DP] the result follows. □

Corollary 1 *u is p-subharmonic*

Proof: We first note that if v verifies to

$$\Delta_p v = 0 \quad \text{in} \quad B_R(y), \quad v = u \quad \text{on} \quad \partial B_R(y).$$

where $B_R(y) \subset \Omega$, then testing u against $\min(u, v)$ we have we find that

$$\int_{B_R(y)} [|\nabla u(x)|^p - |\nabla \min(u(x), v(x))|^p]\, dx \le \Lambda \int_{B_R \cap \{u>0\ge v\}} 1dx.$$

Since u is Hölder continuous, the set $\{u > v\}$ is open and we can apply (7) to infer that

$$\int_{B_R(y)} [|\nabla u|^p - |\nabla \min(u, v)|^p] > 0.$$

However $\Lambda < 0$, which yields $\max(u-v, 0) = 0$ in B_R, that is $u \le v$ in B_R. Hence u is p-subharmonic in Ω. □

Before proceeding further we summarize some basic properties of solutions to (1).

Theorem 3 *Let u be the solution to (1). Then*

- $\Delta_p u = 0$ *in* $[\{u > 0\} \cup \{u < 0\}] \cap \Omega$,
- $\Delta_p u \ge 0$ *in* Ω,
- $\lim_{\varepsilon\downarrow 0} \int_{\partial\{u<-\varepsilon\}} ((p-1)|\nabla u|^p - \lambda_1^p)\, \nu\cdot\eta + \lim_{\delta\downarrow 0} \int_{\partial\{u>\delta\}} ((p-1)|\nabla u|^p - \lambda_2^p)\, \nu\cdot \eta = 0$ *for any* $\eta \in C_0^1(\Omega, \mathbf{R}^n)$ *provided meas*$\{u = 0\} = 0$.

The proof follows precisely as in [ACF].

3 Main result

In this section we assume that $\lambda_1 = 0$, since introducing $\lambda_0^p = \lambda_2^p - \lambda_1^p = -\Lambda > 0$ we can consider a new functional

$$\int_\Omega |\nabla u|^p + \lambda_0^p \chi_{\{u>0\}} = \mathcal{E}_p(u, \Omega) - \lambda_1^p \text{meas}\Omega$$

Therefore we identify $\mathcal{E}_p(u, \Omega)$ with $\int_\Omega |\nabla u|^p + \lambda^p \chi_{\{u>0\}}$ for some positive constant λ. Next we define the main class of functions that we are going to work with.

Definition 1 *Let z be a fixed point and $0 < r < 1$. u is said to be of class $\mathcal{Q}_r(z, M)$ if* *(i)* u *is a local minimizer of* $\mathcal{E}_p$ *in* $B_r(z)$*,*

(ii) $\sup_{B_r(z)} |u| \le M$*,*

(iii) $z \in \partial\{u > 0\}$*.*

Let

$$\Theta(x_0, r) = \frac{\text{meas}\,(\{u < 0\} \cap B_r)}{\text{meas} B_r}, x_0 \in \partial\{u > 0\}$$

Theorem 4 *Let* $u \in \mathcal{Q}_1(x_0, M)$*. There exists a positive universal constant* $C > 0$ *such that*

$$|u(x)| \le \frac{2M}{C}|x|$$

provided $\Theta(x_0, r) \le C$ *for all* $0 < r < 1$*.*

Proof: Without loss of generality we may assume $x_0 = 0$. It is enough to prove that

$$\sup_{B_{2^{-(k+1)}}} |u(x)| \le \max\left\{\frac{M}{C2^k}, \frac{S(k)}{2}, \ldots, \frac{S(k-m)}{2^{m+1}}, \ldots, \frac{S(0)}{2^{k+1}}\right\} \tag{10}$$

where $S(k) = \sup_{B_{2^{-k}}} |u|$. Assume a contradiction. Then there are integers $k_j, j = 1, 2, \ldots$ so that

$$\sup_{B_{2^{-(k_j+1)}}} |u_j(x)| > \max\left\{\frac{jM}{2^{k_j}}, \frac{S_j(k_j)}{2}, \ldots, \frac{S_j(k_j-m)}{2^{m+1}}, \ldots, \frac{S_j(0)}{2^{k_j+1}}\right\} \tag{11}$$

and

$$\Theta(0, 2^{-k_j}) \le \frac{1}{j} \to 0. \tag{12}$$

Here

$$S_j(k_j - m) = \sup_{B_{2^{-(k_j-m)}}} |u_j|, m = 0, 1, 2, \ldots, k_j.$$

$u_j \in \mathcal{Q}_1(z, M)$. Observe that $|u_j| \le M$ implies $k_j \to \infty$.

Consider auxiliary function v_j defined as

$$v_j(x) = \frac{u_j(x2^{-k_j})}{S_j(k_j + 1)}$$

We start by proving $W^{1,p}$ estimates for v_j. Set $\sigma_j = 2^{-k_j} S_j^{-1}(k_j+1)$. Note that by (11) $\sigma_j \le j^{-1} \to 0$. For fixed $R_0 > 0$ we have

$$\int_{B_{R_0}} |\nabla v_j(x)|^p dx = \sigma_j^p \int_{B_{R_0}} |\nabla u_j(x 2^{-k_j})|^p dx \tag{13}$$
$$= \sigma_j^p 2^{nk_j} \int_{B_{R_0 2^{-k_j}}} |\nabla u_j(y)|^p dy$$

Let $\rho > 0$ and φ is the standard cut-off function of B_ρ. Then if $\eta = \varphi^p u_j^+$ is a admissible test function and (ii) yields

$$\int_{B_\rho} |\nabla u_j^+|^{p-2} \nabla u_j^+ \nabla \eta \le 0.$$

Rearranging the terms and after using Hölder inequality we get

$$\int_{B_\rho} \varphi^p |\nabla u_j^+|^p \le p \int_{B_\rho} |\nabla u_j^+|^{p-1} \varphi^{p-1} |\nabla \varphi| u_j^+ dx \le \tag{14}$$
$$= p \left(\int_{B_\rho} |\nabla \varphi|^p (u_j^+)^p dx \right)^{\frac{1}{p}} \left(\int_{B_\rho} |\nabla u_j^+|^p \varphi^p dx \right)^{1-\frac{1}{p}}$$

So we get Caccioppoli's inequality

$$\int_{B_{\rho/2}} |\nabla u_j^+|^p \le \frac{c}{\rho^p} \int_{B_\rho} (u_j^+)^p \le c \rho^{n-p} \left(\sup_{B_\rho} |u_j| \right)^p. \tag{15}$$

Let us take $\frac{\rho}{2} = \frac{R_0}{2^{k_j}}$ in the last inequality,

$$\int_{B_{R_0 2^{-k_j}}} |\nabla u_j^+|^p \le c \left(\frac{2R_0}{2^{k_j}} \right)^{n-p} \left(\sup_{B_{\frac{2R_0}{2^{k_j}}}} |u_j| \right)^p.$$

Choose $R_0 = 2^{l-1}$ for l, fixed integer $l < k_j$ we have then

$$\int_{2^{l-1}} |\nabla v_j^+|^p \le c \left[\frac{2^{-k_j}}{S_j(k_j+1)} \right]^p 2^{nk_j} 2^{(l-k_j)(n-p)} \left(\sup_{B_{2^{l-k_j}}} |u_j| \right)^p \le \tag{16}$$
$$\le c \left[\frac{2^{-k_j}}{S_j(k_j+1)} \right]^p 2^{nk_j} 2^{(l-k_j)(n-p)} \left(2^{l+1} S_j(k_j+1) \right)^p =$$
$$= 2^{ln+p},$$

where the second inequality follows from (11). Therefore $\|\nabla v_j\|_{L^p}$ is locally bounded implying local uniform $W^{1,p}$ estimates for v_j for j large.

If $p > n$ then the Sobolev imbedding theorem implies uniform local C^α estimate for v_j, for j large. Suppose $1 < p \leq n$. Consider the scaled energy functional

$$\mathcal{E}_j(v, D) = \int_D |\nabla v|^p + \sigma_j^p \lambda^p \chi_{\{v>0\}} \tag{17}$$

First let us observe that a simple calculation gives

$$\mathcal{E}_j(v_j, B_{R_0}) = \sigma_j^p 2^{nk_j} \mathcal{E}_p(u_j, B_{R_0 2^{-k_j}}). \tag{18}$$

Therefore v_j is a solution to

$$\mathcal{E}_j(v_j) = \inf_{v \in \mathcal{K}_j} \mathcal{E}_j(v)$$

$$\mathcal{K}_j = \{v \in W^{1,p}(B_{2^{k_j}}), v - v_j \in W_0^{1,p}(B_{2^{k_j}})\}.$$

Applying Theorem 1 to v_j we have uniform C^α_{loc} estimate. Using uniform $W^{1,p}$ and C^α_{loc} estimates we have at least for a subsequence that

$$v_j \to v_\infty, \text{in } W^{1,p}(B_2) \cap C^\alpha(B_2) \tag{19}$$

Now we claim that v_∞ is a local minimizer of $D_p(v) = \int |\nabla v|^p$. Indeed, for any $\varphi \in C_0^\infty(B_1)$ we have

$$\int_{B_1} |\nabla v_j|^p + \sigma_j^p \lambda^p \chi_{\{v_j>0\}} \leq \int_{B_1} |\nabla (v_j + \varphi)|^p + \sigma_j^p \lambda^p \chi_{\{v_j+\varphi>0\}}$$

By (19) we have

$$\int_{B_1} |\nabla v_j|^p \to \int_{B_1} |\nabla v_\infty|^p$$

$$\int_{B_1} |\nabla (v_j + \varphi)|^p \to \int_{B_1} |\nabla (v_\infty + \varphi)|^p.$$

Since also $\sigma_j \leq \frac{1}{j}$, we get

$$\sigma_j^p \int_{B_1} \lambda^p \chi_{\{v_j>0\}} \to 0,$$

$$\sigma_j^p \int_{B_1} \lambda^p \chi_{\{v_j+\varphi>0\}} \to 0.$$

Hence we conclude that

$$\int_{B_1} |\nabla v_\infty|^p \leq \int_{B_1} |\nabla (v_\infty + \varphi)|^p.$$

In view of C^α regularity this yields that v_∞ is a local minimizer for $D_p(v)$ in B_1.

From definition of v_j and (12) we conclude:

- $0 \leq v_\infty \leq 2, \text{in } \ B_1$
- $\Delta_p v_\infty = 0, \text{in } \ B_1$
- $v_\infty(0) = 0$
- $\sup_{B_{\frac{1}{2}}} |v_\infty| = 1$

which contradicts to the strong maximum principle. $\square$

Corollary 2 *Assume that* $\Theta_r(z,r) \leq C$ *for all* $z \in B_{1/2} \cap \Gamma$*, then* $u \in \mathcal{Q}_1(0,M)$ *is Lipschitz in* $B_{1/4}$*.*

Proof: Let $u(x) > 0$ and $d(x) = \text{dist}(x, \partial\{u > 0\})$. Let $z \in \partial\{u > 0\}$ so that $d(x) = |x - z|$. Then $u(x) \leq 2MC^{-1}d(x)$. By Harnack's inequality $u \leq 2cMC^{-1}d(x)$ in $B_{d(x)/2}$. Consider $v(y) = \frac{u(x+d(x)y)}{d(x)}$. Then

$$\Delta_p v = 0, \quad \text{in } \ B_1, \quad 0 \leq v(y) \leq 2cMC^{-1} \quad \text{in } \ B_{1/2}.$$

Then from local gradient estimate $|\nabla v(0)| \leq C(n,p,M,C)$. $\square$

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