

EXISTENCE AND REGULARITY FOR ELLIPTIC EQUATIONS UNDER p, q -GROWTH

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ABSTRACT. Under general p, q -growth conditions, we prove that the Dirichlet problem

$$\begin{cases} \sum_{i=1}^n \frac{\partial}{\partial x_i} a^i(x, Du) = b(x) & \text{in } \Omega, \\ u = u_0 & \text{on } \partial\Omega \end{cases}$$

has a weak solution $u \in W_{\text{loc}}^{1,q}(\Omega)$ under the assumptions

$$1 < p \leq q \leq p+1 \quad \text{and} \quad q < p \frac{n-1}{n-p}.$$

More regularity applies. Precisely, this solution is also in the class $W_{\text{loc}}^{1,\infty}(\Omega) \cap W_{\text{loc}}^{2,2}(\Omega)$.

1. INTRODUCTION

Let Ω be an open bounded set of \mathbb{R}^n , $n \geq 2$. We consider a locally Lipschitz continuous vector field $a : \Omega \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ satisfying the *ellipticity* and the *growth conditions*

$$m(1 + |\xi|^2)^{\frac{p-2}{2}} |\lambda|^2 \leq \sum_{i,j=1}^n a_{\xi_j}^i(x, \xi) \lambda_i \lambda_j, \quad \forall \xi, \lambda \in \mathbb{R}^n, \quad (1.1)$$

$$\left| a_{\xi_j}^i(x, \xi) \right| \leq M (1 + |\xi|^2)^{\frac{q-2}{2}}, \quad \forall \xi \in \mathbb{R}^n, \quad (1.2)$$

for some exponents $q \geq p > 1$ and for constants $M \geq m > 0$. Given a right hand side b and a boundary datum u_0 , we associate to the vector field $a(x, \xi)$ the *Dirichlet problem*

$$\begin{cases} \sum_{i=1}^n \frac{\partial}{\partial x_i} a^i(x, Du) = b(x) & \text{in } \Omega, \\ u = u_0 & \text{on } \partial\Omega. \end{cases} \quad (1.3)$$

A function $u \in W_{\text{loc}}^{1,q}(\Omega)$ is a *weak solution* to the differential equation in (1.3) if

$$\int_{\Omega} \left\{ \sum_{i=1}^n a^i(x, Du) \varphi_{x_i}(x) + b(x) \varphi(x) \right\} dx = 0, \quad \forall \varphi \in W_0^{1,q}(\Omega), \text{ supp } \varphi \Subset \Omega. \quad (1.4)$$

We emphasize that, if $q \neq p$, then the definition of weak solution is well posed only in the class $W_{\text{loc}}^{1,q}(\Omega)$ and it is not sufficient to assume only $u \in W^{1,p}(\Omega)$. This is a main difficulty in the existence theory within this p, q -growth context; in fact, the classical existence theory does not apply, due to the *ellipticity* in $W^{1,p}$ and the *growth* in $W^{1,q}$.

We prove that the Dirichlet problem (1.3) has a weak solution under the conditions on p, q

$$1 < p \leq q \leq p+1 \quad \text{and} \quad q < p \frac{n-1}{n-p}. \quad (1.5)$$

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Moreover this solution $u \in W_{\text{loc}}^{1,q}(\Omega)$ is also in the class $W_{\text{loc}}^{1,\infty}(\Omega) \cap W_{\text{loc}}^{2,2}(\Omega)$; precisely see Theorem 2.1. Our bounds on the exponents p, q are quite general and in particular we do not require that they are greater than or equal to 2.

Starting from the pioneering work by De Giorgi [7] (see also the book by Ladyshenskaya-Ural'tseva [12]), the study of the regularity of weak solutions to the elliptic equation in (1.3), under the so-called *natural growth conditions* $p = q$, has been the object of so many papers that it is almost impossible to provide an exhaustive bibliography; here we mention only some relatively more recent and relevant contributions by DiBenedetto [8], Evans [9], Manfredi [14], Tolksdorf [19], the books by Giaquinta [10] and Giusti [11] and the review article by Mingione [18].

The study of problems with p, q -growth started in [15] and the following papers [16], [17]. In particular, existence of weak solutions to (1.3) and their local Lipschitz continuity is obtained in [16] whenever $2 \leq p \leq q < p(n+2)/n$. Differently from [16], we obtain the Lipschitz continuity of the weak solutions into two steps: first by proving a priori the local boundedness of the solutions and then, from that – as a second step – their local Lipschitz continuity. A strategy which gives the existence of Lipschitz solutions of (1.3) under assumptions on p and q substantially more general than those actually known; i.e., in some range the bounds on p, q are new, as described with more details later. In addition, when $q \geq 2$, we prove that locally bounded weak solutions to (1.3) are locally Lipschitz under a less strict condition than $q \leq p + 1$, see Remark 6.4.

The condition $q \leq p + 1$ (with or without equality), independent of the dimension n , seems to be relevant also in other similar contexts; for instance, it appears in the papers by Bildhauer and Fuchs [2], Choe [3], Lee Junjie [13], related to the regularity of locally bounded weak solutions. It also appears in the recent approach to regularity for solutions to parabolic equations and systems by Bögelein, Duzaar and Marcellini [1].

The contents of the paper is described next briefly. Section 2 is devoted to the list of the main assumptions and the precise statement of the existence result. Section 3 is devoted to the *a priori* estimate of the L^∞ -norm of Du in terms of L^p -norm, by assuming that u is a local *bounded weak* solution. In Section 4 we prove that u is locally bounded; a related result for systems can be found in [5]; see also [4] and [6]. Section 5 is devoted to the proof of the existence result. Finally, in Section 6 we give the specific regularity results when $q \geq 2$.

2. ASSUMPTIONS AND EXISTENCE THEOREM

We study the existence and the regularity of the solutions to the Dirichlet problem

$$\begin{cases} \sum_{i=1}^n \frac{\partial}{\partial x_i} a^i(x, Du) = b(x) & \text{in } \Omega \\ u = u_0 & \text{on } \partial\Omega, \end{cases} \quad (2.1)$$

where $b \in L_{\text{loc}}^\infty(\Omega)$ and the functions $a^i(x, \xi)$ for $i = 1, 2, \dots, n$ are locally Lipschitz-continuous functions in $\Omega \times \mathbb{R}^n$, where Ω is an open subset of \mathbb{R}^n .

Let $1 < p \leq q$ and assume that there exist two positive constants m, M such that for every $\xi, \lambda \in \mathbb{R}^n$, for a.e. $x \in \Omega$ and for every i, j :

$$m(1 + |\xi|^2)^{\frac{p-2}{2}} |\lambda|^2 \leq \sum_{i,j=1}^n a_{\xi_j}^i(x, \xi) \lambda_i \lambda_j, \quad (2.2)$$

$$|a_{\xi_j}^i(x, \xi)| \leq M(1 + |\xi|^2)^{\frac{q-2}{2}}, \quad (2.3)$$

$$\left| a_{\xi_j}^i(x, \xi) - a_{\xi_i}^j(x, \xi) \right| \leq M(1 + |\xi|^2)^{\frac{q+p-4}{4}}, \quad (2.4)$$

$$\left| a_{x_j}^i(x, \xi) \right| \leq M(1 + |\xi|^2)^{\frac{q+p-2}{4}}. \quad (2.5)$$

Moreover, we assume

$$u_0 \in W^{1,r}(\Omega), \quad \text{with } r = \frac{p(q-1)}{p-1}. \quad (2.6)$$

Under the previous assumptions, $u \in W_{\text{loc}}^{1,q}(\Omega)$ is a weak solution to the Dirichlet problem (2.1) if

$$u - u_0 \in W_0^{1,p}(\Omega) \cap W_{\text{loc}}^{1,q}(\Omega) \quad (2.7)$$

and

$$\int_{\Omega} \left\{ \sum_{i=1}^n a^i(x, Du) \varphi_{x_i}(x) + b(x) \varphi(x) \right\} dx = 0, \quad \forall \varphi \in W_0^{1,q}(\Omega'), \quad (2.8)$$

where Ω' is a generic open subset whose closure is contained in Ω .

The following existence and regularity result holds for the Dirichlet problem (2.1):

Theorem 2.1. *Let us assume (2.2)-(2.6) with $1 < p \leq q \leq p+1$ and, if $p < n$, with $q < p \frac{n-1}{n-p}$.*

Assume that $b \in L^{\frac{p}{p-1}}(\Omega) \cap L_{\text{loc}}^{\infty}(\Omega)$. Then there exists a weak solution $u \in W_{\text{loc}}^{1,q}(\Omega)$ to the Dirichlet problem (2.1).

In particular, the $W^{1,p}(\Omega)$ -norm of u is bounded by a constant depending only to $n, p, q, m, M, \|Du_0\|_{L^r}, \|b\|_{L^{\frac{p}{p-1}}}$.

Moreover $u \in W_{\text{loc}}^{1,\infty}(\Omega) \cap W_{\text{loc}}^{2,2}(\Omega)$ and for all $\Omega' \Subset \Omega$ there exist $C > 0$ and $\alpha, \beta, \gamma > 1$ such that

$$\begin{aligned} \|u\|_{L^{\infty}(\Omega')} &\leq C \|(1 + |Du|^2)^{\frac{1}{2}}\|_{L^p(\Omega)}^{\alpha}, \\ \|Du\|_{L^{\infty}(\Omega')} &\leq C \|(1 + |Du|^2)^{\frac{1}{2}}\|_{L^p(\Omega)}^{\beta} \end{aligned}$$

and

$$\|D^2u\|_{L^2(\Omega')} \leq C \|(1 + |Du|^2)^{\frac{1}{2}}\|_{L^p(\Omega)}^{\gamma}.$$

Remark 2.2. In [16, Theorem 4.1] an analogous result has been proved under the assumptions $n \geq 2$ and $2 \leq p \leq q < p \frac{n+2}{n}$. It easy to verify, that if $n \geq \frac{p}{2}$ and $p \geq 3$ then the assumptions in Theorem 2.1 are weaker than those in [16].

The proof of this theorem is in Section 5 and it follows from a priori estimates for locally bounded weak solutions to the equation (2.1).

3. LIPSCHITZ CONTINUITY FOR LOCALLY BOUNDED SOLUTIONS: A PRIORI ESTIMATE

Let us consider the equation

$$\sum_{i=1}^n \frac{\partial}{\partial x_i} a^i(x, Du) = b(x) \quad \text{in } \Omega \quad (3.1)$$

and let us assume the supplementary assumption: there exists $\epsilon > 0$ such that for every $\xi, \lambda \in \mathbb{R}^n$, for a.e. $x \in \Omega$

$$\epsilon(1 + |\xi|^2)^{\frac{q-2}{2}} |\lambda|^2 \leq \sum_{i,j=1}^n a_{\xi_j}^i(x, \xi) \lambda_i \lambda_j. \quad (3.2)$$

In this section we prove that the bounded weak solutions of (3.1) are Lipschitz continuous uniformly w.r.t. ϵ in (3.2).

Let us denote by $B_r(x_0)$, $B_R(x_0)$ balls compactly contained in Ω of radii respectively r, R and with the same center. Moreover, we write $V(|Du|^2)$ in place of $(1 + |Du|^2)$.

Lemma 3.1. *Let $u \in W_{\text{loc}}^{1,q}(\Omega)$ be a solution to (3.1). Assume (2.2)-(2.5), (3.2) and $1 < p \leq q$. Then there exists a constant c depending on n, p, q, m, M , but not on ϵ , such that*

$$\int_{\Omega} V(|Du|^2)^{\frac{p-2}{2}+\alpha} |D^2u|^2 \eta^4 dx \leq (1 + \alpha + \|b\|_{L^\infty(\text{supp } \eta)}) c \int_{\Omega} V(|Du|^2)^{\frac{q}{2}+\alpha} (|\eta|^4 + \eta^2 |D\eta|^2) dx \quad (3.3)$$

for every $\eta \in C_c^\infty(\Omega)$ and every $\alpha \geq 0$ such that the right hand side is finite.

Proof. By classical regularity results (see for example [11]), by taking into account (3.2) the weak solution u belongs to $W_{\text{loc}}^{2,2}(\Omega)$ when $q \geq 2$ and to $W_{\text{loc}}^{2,q}(\Omega)$ when $1 < q < 2$. Moreover $(1 + |Du|^2)^{\frac{q}{4}} \in W_{\text{loc}}^{1,2}(\Omega)$.

By considering as test function $\varphi = \psi_{x_k}$, with $\psi \in C_c^\infty(\Omega)$ and integrating by parts we get

$$\int_{\Omega} \sum_{i,j=1}^n a_{\xi_j}^i(x, Du) u_{x_j x_k} \psi_{x_i} dx = \int_{\Omega} \left\{ - \sum_{i=1}^n a_{x_k}^i(x, Du) \psi_{x_i} + b(x) \psi_{x_k} \right\} dx. \quad (3.4)$$

For $T > 0$ and a.e. x set:

$$V_T(x) = 1 + \min \{ |Du(x)|^2, T \}$$

and consider

$$\psi(x) := V_T^\alpha u_{x_k} [\eta(x)]^4 \quad \text{with } \alpha \geq 0,$$

where $\eta \in C_c^\infty(\Omega)$.

The function ψ can be inserted in (3.4), that becomes

$$\begin{aligned} & \alpha \int_{\Omega} \sum_{i,j=1}^n a_{\xi_j}^i(x, Du) u_{x_j x_k} (V_T)_{x_i} u_{x_k} V_T^{\alpha-1} \eta^4 dx + \int_{\Omega} \sum_{i,j=1}^n a_{\xi_j}^i(x, Du) u_{x_k x_j} u_{x_k x_i} V_T^\alpha \eta^4 dx \\ &= -4 \int_{\Omega} \sum_{i,j=1}^n a_{\xi_j}^i(x, Du) u_{x_k x_j} u_{x_k} \eta^3 \eta_{x_i} V_T^\alpha dx - \int_{\Omega} \sum_{i=1}^n a_{x_k}^i(x, Du) \psi_{x_i}(x) dx + \int_{\Omega} b(x) \psi_{x_k} dx. \end{aligned} \quad (3.5)$$

Let us now consider the first integral at the right hand side:

$$-4u_{x_k x_j} u_{x_k} \eta^3 \eta_{x_i} V_T^\alpha = \left\{ u_{x_k x_j} \eta^2 V_T^{\frac{\alpha}{2}} \right\} \left\{ -4u_{x_k} \eta \eta_{x_i} V_T^{\frac{\alpha}{2}} \right\} =: \Lambda_j \Sigma_i.$$

Then, by [16, Lemma 2.4] and Young inequality

$$\begin{aligned} \left| -4 \sum_{i,j=1}^n a_{\xi_j}^i(x, Du) u_{x_k x_j} u_{x_k} \eta^3 \eta_{x_i} V_T^\alpha \right| &\leq c \left(\sum_{i,j=1}^n a_{\xi_j}^i(x, Du) \Lambda_i \Lambda_j \right)^{\frac{1}{2}} [V(|Du|^2)]^{\frac{q-2}{4}} |\Sigma| \\ &\leq \frac{1}{2} \sum_{i,j=1}^n a_{\xi_j}^i(x, Du) \Lambda_i \Lambda_j + c [V(|Du|^2)]^{\frac{q-2}{2}} |\Sigma|^2. \end{aligned}$$

By (3.5) we get

$$\begin{aligned} & \alpha \int_{\Omega} \sum_{i,j=1}^n a_{\xi_j}^i(x, Du) u_{x_j x_k} u_{x_k} (V_T)_{x_i} V_T^{\alpha-1} \eta^4 dx + \frac{1}{2} \int_{\Omega} \sum_{i,j=1}^n a_{\xi_j}^i(x, Du) u_{x_k x_j} u_{x_k x_i} V_T^\alpha \eta^4 dx \\ &\leq c \int_{\Omega} [V(|Du|^2)]^{\frac{q-2}{2}} V_T^\alpha u_{x_k}^2 \eta^2 |D\eta|^2 dx - \int_{\Omega} \sum_{i=1}^n a_{x_k}^i(x, Du) \psi_{x_i}(x) dx + \int_{\Omega} b(x) \psi_{x_k} dx. \end{aligned}$$

If we sum on $k = 1, \dots, n$, by taking into account that

$$2(V_T)_{x_i} \sum_{k=1}^n u_{x_k} u_{x_j x_k} = (V_T)_{x_i} (V_T)_{x_j}$$

we get

$$\begin{aligned}
& \frac{\alpha}{2} \int_{\Omega} \sum_{i,j=1}^n a_{\xi_j}^i(x, Du)(V_T)_{x_i}(V_T)_{x_j} V_T^{\alpha-1} \eta^4 dx + \frac{1}{2} \int_{\Omega} \sum_{i,j,k=1}^n a_{\xi_j}^i(x, Du) u_{x_k x_j} u_{x_k x_i} V_T^{\alpha} \eta^4 dx \\
& \leq c \int_{\Omega} [V(|Du|^2)]^{\frac{q}{2}} V_T^{\alpha} \eta^2 |D\eta|^2 dx - \alpha \int_{\Omega} \sum_{i,k=1}^n a_{x_k}^i(x, Du) V_T^{\alpha-1} (V_T)_{x_i} u_{x_k} \eta^4 dx \\
& \quad - \int_{\Omega} \sum_{i,k=1}^n a_{x_k}^i(x, Du) V_T^{\alpha} u_{x_k x_i} \eta^4 dx - 4 \int_{\Omega} \sum_{i,k=1}^n a_{x_k}^i(x, Du) u_{x_k} \eta^3 \eta_{x_i} V_T^{\alpha} dx + c \|b\|_{L^{\infty}(\text{supp}\eta)} \int_{\Omega} |D\psi| dx
\end{aligned}$$

with c independent of α .

By (2.2) and (2.5) the above inequality implies

$$\begin{aligned}
& \frac{\alpha m}{2} \int_{\Omega} [V(|Du|^2)]^{\frac{p-2}{2}} V_T^{\alpha-1} |D(V_T)|^2 \eta^4 dx + \frac{m}{2} \int_{\Omega} [V(|Du|^2)]^{\frac{p-2}{2}} V_T^{\alpha} |D^2 u|^2 \eta^4 dx \\
& \leq c \int_{\Omega} [V(|Du|^2)]^{\frac{q}{2}} V_T^{\alpha} |D\eta|^2 \eta^2 dx + \alpha c \int_{\Omega} [V(|Du|^2)]^{\frac{q+p}{4}} V_T^{\alpha-1} |D(V_T)| \eta^4 dx \\
& \quad + c \int_{\Omega} [V(|Du|^2)]^{\frac{q+p-2}{4}} V_T^{\alpha} |D^2 u| \eta^4 dx \\
& \quad + c \int_{\Omega} [V(|Du|^2)]^{\frac{q+p}{4}} V_T^{\alpha} \eta^3 |D\eta| dx + c \|b\|_{L^{\infty}(\text{supp}\eta)} \int_{\Omega} |D\psi| dx =: I_1 + I_2 + I_3 + I_4 + I_5. \quad (3.6)
\end{aligned}$$

Let us estimate the right hand side in (3.6).

Estimate of I_2 .

Since $[V(|Du|^2)]^{\frac{q+2}{4}} |D(V_T)| = V_T^{\frac{q+2}{4}} |D(V_T)|$ a.e. then

$$\begin{aligned}
I_2 & = \alpha c \int_{\Omega} \left\{ [V(|Du|^2)]^{\frac{p-2}{4}} V_T^{\frac{\alpha-1}{2}} |D(V_T)| \eta^2 \right\} \left\{ [V_T^{\frac{q+2}{4} + \frac{\alpha-1}{2}} \eta^2] \right\} dx \\
& \leq \frac{\alpha m}{4} \int_{\Omega} [V(|Du|^2)]^{\frac{p-2}{2}} V_T^{\alpha-1} |D(V_T)|^2 \eta^4 dx + c \alpha \int_{\Omega} V_T^{\frac{q}{2} + \alpha} \eta^4 dx. \quad (3.7)
\end{aligned}$$

Estimate of I_3 .

$$\begin{aligned}
I_3 & = c \int_{\Omega} \left\{ [V(|Du|^2)]^{\frac{p-2}{4}} V_T^{\frac{\alpha}{2}} |D^2 u| \eta^2 \right\} \left\{ [V(|Du|^2)]^{\frac{q}{4}} V_T^{\frac{\alpha}{2}} \eta^2 \right\} dx \\
& \leq \frac{m}{4} \int_{\Omega} [V(|Du|^2)]^{\frac{p-2}{2}} V_T^{\alpha} |D^2 u|^2 \eta^4 dx + c \int_{\Omega} [V(|Du|^2)]^{\frac{q}{2}} V_T^{\alpha} \eta^4 dx. \quad (3.8)
\end{aligned}$$

Estimate of I_5 .

Taking into account that a.e.

$$|D(V_T)| V_T^{\alpha-1} [V(|Du|^2)]^{\frac{1}{2}} = \left\{ |D(V_T)| V_T^{\frac{\alpha-1}{2}} [V(|Du|^2)]^{\frac{p-2}{4}} \right\} \left\{ V_T^{\frac{\alpha}{2}} [V(|Du|^2)]^{\frac{2-p}{4}} \right\}$$

then by the Young inequality it holds true that

$$|D(V_T)| V_T^{\alpha-1} [V(|Du|^2)]^{\frac{1}{2}} \leq \frac{m}{8} |D(V_T)|^2 V_T^{\alpha-1} [V(|Du|^2)]^{\frac{p-2}{2}} + c V_T^{\alpha} [V(|Du|^2)]^{\frac{2-p}{2}}.$$

Thus,

$$|D\psi| \leq \alpha V_T^{\alpha-1} |D(V_T)| [V(|Du|^2)]^{\frac{1}{2}} \eta^4 + V_T^{\alpha} |D^2 u| \eta^4 + 4\eta^3 |D\eta| V_T^{\alpha} [V(|Du|^2)]^{\frac{1}{2}}$$

$$\begin{aligned}
&\leq \frac{\alpha m}{8} V_T^{\alpha-1} [V(|Du|^2)]^{\frac{p-2}{2}} |D(V_T)|^2 \eta^4 + \alpha c V_T^\alpha [V(|Du|^2)]^{\frac{2-p}{2}} \eta^4 \\
&+ \frac{m}{8} V_T^\alpha [V(|Du|^2)]^{\frac{p-2}{2}} |D^2 u|^2 \eta^4 + c V_T^\alpha [V(|Du|^2)]^{\frac{2-p}{2}} \eta^4 + 4\eta^3 |D\eta| [V(|Du|^2)]^{\alpha+\frac{1}{2}}. \tag{3.9}
\end{aligned}$$

Collecting (3.6)–(3.9) we get

$$\begin{aligned}
&\frac{\alpha m}{8} \int_{\Omega} [V(|Du|^2)]^{\frac{p-2}{2}} V_T^{\alpha-1} |D(V_T)|^2 \eta^4 dx + \frac{m}{8} \int_{\Omega} [V(|Du|^2)]^{\frac{p-2}{2}} V_T^\alpha |D^2 u|^2 \eta^4 dx \\
&\leq c \int_{\Omega} [V(|Du|^2)]^{\frac{q}{2}} V_T^\alpha \eta^2 |D\eta|^2 dx + c(1+\alpha) \int_{\Omega} [V(|Du|^2)]^{\frac{q}{2}} V_T^\alpha \eta^4 dx \\
&+ c \int_{\Omega} [V(|Du|^2)]^{\frac{q+p}{4}} V_T^\alpha \eta^3 |D\eta| dx \\
&+ c(1+\alpha) \|b\|_{L^\infty(\text{supp}\eta)} \int_{\Omega} \left\{ [V(|Du|^2)]^{\frac{2-p}{2}} [V(|Du|^2)]^\alpha \eta^4 + [V(|Du|^2)]^{\alpha+\frac{1}{2}} 4\eta^3 |D\eta| \right\} dx \\
&=: J_1 + J_2 + J_3 + J_4.
\end{aligned}$$

Taking into account that $2-p \leq q$ and $q > 1$ then we can majorize the right hand side as follows

$$J_1 + J_2 + J_3 + J_4 \leq (1 + \alpha + \|b\|_{L^\infty(\text{supp}\eta)}) c \int_{\Omega} [V(|Du|^2)]^{\frac{q}{2}+\alpha} (\eta^4 + \eta^2 |D\eta|^2) dx.$$

By passing to the limit, as T goes to infinity we obtain (3.3). \square

From now on, we deal with locally bounded solutions u .

Moreover we consider a cut-off function $\eta \in C_c^\infty(B_s(x_0))$ such that

$$B_s(x_0) \subseteq \Omega', \quad 0 \leq \eta \leq 1, \quad \eta \equiv 1 \text{ in } B_t(x_0) \text{ with } t < s, \quad |D\eta| \leq \frac{2}{s-t}. \tag{3.10}$$

Lemma 3.2. *Let $u \in W_{\text{loc}}^{1,q}(\Omega) \cap L_{\text{loc}}^\infty(\Omega)$ be a weak solution to (3.1). Let $\Omega' \Subset \Omega$.*

Under the assumptions in Lemma 3.1 there exists c , independent of ϵ , such that for every cut-off function $\eta \in C_c^\infty(B_s(x_0))$ satisfying (3.10) and every $\alpha \geq 0$ we have

$$\begin{aligned}
&\int_{B_s} [V(|Du|^2)]^{\frac{p-2}{2}+\alpha} |D^2 u|^2 \eta^4 dx \\
&\leq \frac{c(1+\alpha+\|b\|_{L^\infty(\Omega')})^4 (1+\|u\|_{L^\infty(\Omega')})}{(s-t)^4} \int_{B_s} \left([V(|Du|^2)]^{q+\alpha-\frac{p}{2}-1} + [V(|Du|^2)]^{\frac{q}{2}+\alpha-\frac{1}{2}} \right) dx \tag{3.11}
\end{aligned}$$

whenever the right hand side is finite.

Proof. For the sake of simplicity, we introduce the notation

$$k_{\alpha,b} := (1 + \alpha + \|b\|_{L^\infty(\Omega')}).$$

Moreover, notice that if η is as in (3.10), then $\eta^4 + \eta^2 |D\eta|^2 \leq \frac{4+(\text{diam}(\Omega'))^2}{(s-t)^2} \eta^2$. By Lemma 3.1 (3.3) holds.

Let us estimate the right hand side in (3.3). By an integration by parts we get

$$\begin{aligned}
&\frac{k_{\alpha,b} c}{(s-t)^2} \int_{B_s} [V(|Du|^2)]^{\frac{q}{2}+\alpha} \eta^2 dx = \frac{k_{\alpha,b} c}{(s-t)^2} \int_{B_s} [V(|Du|^2)]^{\frac{q}{2}+\alpha-1} \left(1 + \sum_{k=1}^n u_{x_k} u_{x_k} \right) \eta^2 dx \\
&= - \frac{k_{\alpha,b} c}{(s-t)^2} \sum_{k=1}^n \int_{B_s} \left([V(|Du|^2)]^{\frac{q}{2}+\alpha-1} u_{x_k} \eta^2 \right)_{x_k} u dx + \frac{k_{\alpha,b} c}{(s-t)^2} \int_{B_s} [V(|Du|^2)]^{\frac{q}{2}+\alpha-1} \eta^2 dx
\end{aligned}$$

$$\begin{aligned}
&\leq \|u\|_\infty \left| \frac{q}{2} + \alpha - 1 \right| \frac{k_{\alpha,b} c}{(s-t)^2} \int_{B_s} [V(|Du|^2)]^{\frac{q}{2}+\alpha-\frac{3}{2}} |D(|Du|^2)| \eta^2 dx \\
&\quad + \frac{k_{\alpha,b} c}{(s-t)^2} \|u\|_\infty \int_{B_s} [V(|Du|^2)]^{\frac{q}{2}+\alpha-1} |D^2u| \eta^2 dx \\
&\quad + \frac{4k_{\alpha,b} c}{(s-t)^3} \|u\|_\infty \int_{B_s} [V(|Du|^2)]^{\frac{q}{2}+\alpha-\frac{1}{2}} \eta dx + \frac{k_{\alpha,b} c}{(s-t)^2} \int_{B_s} [V(|Du|^2)]^{\frac{q}{2}+\alpha-1} \eta^2 dx
\end{aligned} \tag{3.12}$$

where $\|u\|_\infty = \|u\|_{L^\infty(\Omega')}$.

By the Young inequality we can estimate the first two integrals in the right hand side. The first one gives

$$\begin{aligned}
&\frac{c k_{\alpha,b} \|u\|_\infty}{(s-t)^2} \left| \frac{q}{2} + \alpha - 1 \right| \int_{B_s} [V(|Du|^2)]^{\frac{q}{2}+\alpha-\frac{3}{2}} |D(|Du|^2)| \eta^2 dx \\
&= \int_{B_s} \left\{ [V(|Du|^2)]^{\frac{p-2}{4}+\frac{\alpha-1}{2}} |D(|Du|^2)| \eta^2 \right\} \times \\
&\quad \times \left\{ \frac{c k_{\alpha,b} \|u\|_\infty}{(s-t)^2} \left| \frac{q}{2} + \alpha - 1 \right| [V(|Du|^2)]^{\frac{q}{2}+\alpha-\frac{3}{2}-\left(\frac{p-2}{4}+\frac{\alpha-1}{2}\right)} \right\} dx \\
&\leq \frac{1}{16} \int_{B_s} [V(|Du|^2)]^{\frac{p}{2}+\alpha-2} |D(|Du|^2)|^2 \eta^4 dx \\
&\quad + \frac{c k_{\alpha,b}^2 \|u\|_\infty^2}{(s-t)^4} \left(\frac{q}{2} + \alpha - 1 \right)^2 \int_{B_s} [V(|Du|^2)]^{q+\alpha-\frac{p}{2}-1} dx
\end{aligned}$$

Thus, by the inequality $|D(|Du|^2)|^2 \leq 4|Du|^2|D^2u|^2 \leq 4V(|Du|^2)|D^2u|^2$ and $\left(\frac{q}{2} + \alpha - 1\right)^2 \leq c k_{\alpha,b}^2$, with $c > 0$ depending on q , but not on α , we get

$$\begin{aligned}
&\frac{c k_{\alpha,b} \|u\|_\infty}{(s-t)^2} \left| \frac{q}{2} + \alpha - 1 \right| \int_{B_s} [V(|Du|^2)]^{\frac{q}{2}+\alpha-\frac{3}{2}} |D(|Du|^2)| \eta^2 dx \\
&\leq \frac{1}{4} \int_{B_s} [V(|Du|^2)]^{\frac{p}{2}+\alpha-1} |D^2u|^2 \eta^4 dx + \frac{c k_{\alpha,b}^4 \|u\|_\infty^2}{(s-t)^4} \int_{B_s} [V(|Du|^2)]^{q+\alpha-\frac{p}{2}-1} dx.
\end{aligned} \tag{3.13}$$

Analogously, the second term in the right hand side of (3.12) gives

$$\begin{aligned}
&\frac{c k_{\alpha,b}}{(s-t)^2} \|u\|_\infty \int_{B_s} [V(|Du|^2)]^{\frac{q}{2}+\alpha-1} |D^2u| \eta^2 dx \\
&\leq \int_{B_s} \left\{ [V(|Du|^2)]^{\frac{p-2}{4}+\frac{\alpha}{2}} |D^2u| \eta^2 \right\} \left\{ \frac{c k_{\alpha,b}}{(s-t)^2} \|u\|_\infty [V(|Du|^2)]^{\frac{q}{2}+\alpha-1-\left(\frac{p-2}{4}+\frac{\alpha}{2}\right)} \right\} dx \\
&\leq \frac{1}{4} \int_{B_s} [V(|Du|^2)]^{\frac{p}{2}+\alpha-1} |D^2u|^2 \eta^4 dx + \frac{c k_{\alpha,b}^2 \|u\|_\infty^2}{(s-t)^4} \int_{B_s} [V(|Du|^2)]^{q+\alpha-\frac{p}{2}-1} dx.
\end{aligned} \tag{3.14}$$

As far as the last term in the right hand side of (3.12) is concerned, we have

$$\frac{c k_{\alpha,b}}{(s-t)^2} \int_{B_s} [V(|Du|^2)]^{\frac{q}{2}+\alpha-1} \eta^2 dx \leq \frac{c k_{\alpha,b} \text{diam } \Omega'}{(s-t)^3} \int_{B_s} [V(|Du|^2)]^{\frac{q}{2}+\alpha-1} \eta^2 dx.$$

Therefore, by (3.3) and by (3.12)–(3.14) we get

$$\frac{1}{2} \int_{B_s} [V(|Du|^2)]^{\frac{p-2}{2}+\alpha} |D^2u|^2 \eta^4 dx \leq \frac{c k_{\alpha,b}^4 \|u\|_\infty^2}{(s-t)^4} \int_{B_s} [V(|Du|^2)]^{q+\alpha-\frac{p}{2}-1} dx$$

$$+ \frac{ck_{\alpha,b}^2 \|u\|_\infty^2}{(s-t)^4} \int_{B_s} [V(|Du|^2)]^{q+\alpha-\frac{p}{2}-1} dx + \frac{ck_{\alpha,b}}{(s-t)^3} \int_{B_s} [V(|Du|^2)]^{\frac{q}{2}+\alpha-\frac{1}{2}} \eta dx,$$

that implies (3.11). \square

Remark 3.3. Observe that when $\alpha = 0$ and $q \leq p + 1$, (3.11) becomes:

$$\int_{B_s} [V(|Du|^2)]^{\frac{p-2}{2}} |D^2u|^2 \eta^4 dx \leq c \frac{(1 + \alpha + \|b\|_{L^\infty(\Omega')})^4 (1 + \|u\|_{L^\infty(\Omega')}^2)}{(s-t)^4} \int_{B_s} [V(|Du|^2)]^{\frac{q-1}{2}} dx.$$

In the following two results 2^* is the Sobolev exponent, i.e.,

$$2^* = \begin{cases} \frac{2n}{n-2} & \text{if } n \geq 3 \\ \text{any } \mu > 2 & \text{if } n = 2. \end{cases} \quad (3.15)$$

Lemma 3.4. *Let $u \in W_{\text{loc}}^{1,q}(\Omega) \cap L_{\text{loc}}^\infty(\Omega)$ be a weak solution to (3.1). Let $\Omega' \Subset \Omega$. If the assumptions in Lemma 3.1 hold, then there exists a constant c such that for every cut-off function $\eta \in C_c^\infty(B_s(x_0))$ satisfying (3.10) and every $\alpha \geq 0$ we have*

$$\begin{aligned} & \left\{ \int_{B_t} [V(|Du|^2)]^{\left(\frac{p}{2}+\alpha\right)\frac{2^*}{2}} dx \right\}^{2/2^*} \\ & \leq \frac{c(1 + \alpha + \|b\|_{L^\infty(\Omega')})^6 (1 + \|u\|_{L^\infty(\Omega')}^2)}{(s-t)^4} \int_{B_s} [V(|Du|^2)]^{\alpha + \max\{\frac{p}{2}, q - \frac{p}{2} - 1, \frac{q-1}{2}\}} dx, \end{aligned} \quad (3.16)$$

whenever the right hand side is finite.

Proof. Let η be a cut-off function as in Lemma 3.2. By the Sobolev imbedding Theorem

$$\begin{aligned} & \left\{ \int_{B_t} [V(|Du|^2)]^{\left(\frac{p}{2}+\alpha\right)\frac{2^*}{2}} dx \right\}^{2/2^*} \leq \left\{ \int_{B_s} \left([V(|Du|^2)]^{\frac{p}{4}+\frac{\alpha}{2}} \eta^2 \right)^{2^*} dx \right\}^{2/2^*} \\ & \leq \int_{B_s} \left| D \left([V(|Du|^2)]^{\frac{p}{4}+\frac{\alpha}{2}} \eta^2 \right) \right|^2 dx \\ & \leq \frac{c}{(s-t)^2} \int_{B_s} [V(|Du|^2)]^{\frac{p}{2}+\alpha} \eta^2 dx + c(1 + \alpha)^2 \int_{B_s} [V(|Du|^2)]^{\frac{p}{2}+\alpha-2} |D(|Du|^2)|^2 \eta^4 dx \\ & \leq \frac{c}{(s-t)^2} \int_{B_s} [V(|Du|^2)]^{\frac{p}{2}+\alpha} \eta^2 dx + c(1 + \alpha)^2 \int_{B_s} [V(|Du|^2)]^{\frac{p}{2}+\alpha-1} |D^2u|^2 \eta^4 dx. \end{aligned}$$

Thus, using (3.11) to estimate the last integral we get

$$\begin{aligned} & \left\{ \int_{B_t} [V(|Du|^2)]^{\left(\frac{p}{2}+\alpha\right)\frac{2^*}{2}} dx \right\}^{2/2^*} \leq \frac{c}{(s-t)^2} \int_{B_s} [V(|Du|^2)]^{\frac{p}{2}+\alpha} dx \\ & + \frac{c(1 + \alpha + \|b\|_{L^\infty(\Omega')})^6 (1 + \|u\|_{L^\infty(\Omega')}^2)}{(s-t)^4} \int_{B_s} \left\{ [V(|Du|^2)]^{q+\alpha-\frac{p}{2}-1} + [V(|Du|^2)]^{\frac{q}{2}+\alpha-\frac{1}{2}} \right\} dx \end{aligned}$$

and the claim follows. \square

Consequence of the above lemma is the Lipschitz regularity estimate for weak solutions to (3.1) under the assumptions (3.2) and $q \leq p + 1$.

Theorem 3.5. *Let $u \in W_{\text{loc}}^{1,q}(\Omega) \cap L_{\text{loc}}^\infty(\Omega)$ be a weak solution to (3.1), with $1 < p \leq q \leq p + 1$. Assume also that (2.2)-(2.5) and (3.2). Then $u \in W_{\text{loc}}^{1,\infty}(\Omega)$.*

Precisely, fixed $\Omega' \Subset \Omega$, there exists a constant c depending on n, p, q, m, M , but independent of ϵ , such that for every $B_r(x_0) \subset B_R(x_0) \subseteq \Omega'$ the following estimate holds:

$$\sup_{B_r(x_0)} |Du| \leq c \left(\frac{(1 + \|b\|_{L^\infty(B_R(x_0))})^3 (1 + \|u\|_{L^\infty(B_R(x_0))})}{(R-r)^2} \right)^\delta \left(\int_{B_R(x_0)} (1 + |Du|^2)^{\frac{p}{2}} dx \right)^{\frac{1}{p}}. \quad (3.17)$$

The exponent δ is equal to $\frac{n}{p}$ if $n \geq 3$ and it is any number greater than $\frac{2}{p}$ if $n = 2$.

Proof. We start using Lemma 3.4, with $\Omega' = B_R(x_0)$. Let us write $\|\cdot\|_\infty$ in place of $\|\cdot\|_{L^\infty(B_R(x_0))}$. If $q \leq p+1$, then

$$q - \frac{p}{2} - 1 \leq \frac{q-1}{2} \leq \frac{p}{2}.$$

By (3.16) it follows that

$$\left\{ \int_{B_t} [V(|Du|^2)]^{\left(\frac{p}{2} + \alpha\right)\frac{2^*}{2}} dx \right\}^{2/2^*} \leq \frac{c(1+\alpha)^6 (1 + \|b\|_\infty)^6 (1 + \|u\|_\infty^2)}{(s-t)^4} \int_{B_s} [V(|Du|^2)]^{\frac{p}{2} + \alpha} dx. \quad (3.18)$$

Let us define two sequences, (r_k) and (α_k) , such that

$$r_k = r + \frac{R-r}{2^{k-1}} \quad \text{and} \quad \alpha_k = \frac{p}{2} \left(\frac{2^*}{2} \right)^{k-1} - \frac{p}{2}.$$

In particular, (α_k) is a strictly increasing and positive sequence solution to the difference equation

$$\begin{cases} \frac{p}{2} + \alpha_{k+1} = \left(\frac{p}{2} + \alpha_k\right) \frac{2^*}{2}, \\ \alpha_1 = 0. \end{cases}$$

Let us define $X_k = \|V(|Du|^2)\|_{L^{\frac{p}{2} + \alpha_k}(B_{r_k})}$. Then

$$X_{k+1} = \left\{ \int_{B_{r_{k+1}}} [V(|Du|^2)]^{\frac{p}{2} + \alpha_{k+1}} dx \right\}^{\frac{1}{\frac{p}{2} + \alpha_{k+1}}} = \left\{ \int_{B_{r_{k+1}}} [V(|Du|^2)]^{\left(\frac{p}{2} + \alpha_k\right)\frac{2^*}{2}} dx \right\}^{\frac{2^*}{2} \frac{1}{\frac{p}{2} + \alpha_k}}.$$

Thus, (3.18) can be rewritten as:

$$X_{k+1}^{\frac{p}{2} + \alpha_k} \leq \frac{c(1 + \alpha_k)^6 (1 + \|b\|_\infty)^6 (1 + \|u\|_\infty^2)}{(r_k - r_{k+1})^4} X_k^{\frac{p}{2} + \alpha_k}.$$

Therefore,

$$X_{k+1} \leq c_k X_k, \quad (3.19)$$

where

$$c_k = \left\{ \frac{c(1 + \|b\|_\infty)^6 (1 + \|u\|_\infty^2) 2^{4k}}{(R-r)^4} \left(\frac{2^*}{2} \right)^{6k} \right\}^{\frac{1}{\frac{p}{2} \left(\frac{2^*}{2} \right)^{k-1}}}.$$

By iteration,

$$X_{i+1} \leq \left(\prod_{k=1}^i c_k \right) X_1.$$

Notice that

$$\log \prod_{k=1}^i c_k = \sum_{k=1}^i \frac{1}{\frac{p}{2} \left(\frac{2^*}{2} \right)^{k-1}} \log \left(\frac{c(1 + \|b\|_\infty)^6 (1 + \|u\|_\infty^2) 2^{4k}}{(R-r)^4} \left(\frac{2^*}{2} \right)^{6k} \right)$$

has a finite limit as i goes to ∞ . Precisely, since

$$\prod_{k=1}^\infty \left\{ (1 + \|b\|_\infty)^6 (1 + \|u\|_\infty^2) \right\}^{\frac{1}{\frac{p}{2} \left(\frac{2^*}{2} \right)^{k-1}}} = \left\{ (1 + \|b\|_\infty)^6 (1 + \|u\|_\infty^2) \right\}^\delta,$$

with $\delta = \frac{n}{p}$ if $n \geq 3$ and δ is any number greater than $\frac{2}{p}$ if $n = 2$, then when i goes to ∞ we have

$$\sup_{B_r} [V(|Du|^2)] \leq c \left(\frac{(1 + \|b\|_\infty)^6 (1 + \|u\|_\infty^2)}{(R-r)^4} \right)^\delta \left(\int_{B_R} [V(|Du|^2)]^{\frac{p}{2}} dx \right)^{\frac{2}{p}}$$

that implies (3.17). \square

4. BOUNDEDNESS AND LIPSCHITZ CONTINUITY FOR $W^{1,q}$ SOLUTIONS

In this section we prove the local boundedness of weak solutions.

Theorem 4.1. *Assume (2.2), (2.3) and (2.5), with $1 < p \leq q$. Moreover, if $p < n$ assume also $q < p \frac{n-1}{n-p}$.*

If $u \in W_{loc}^{1,q}(\Omega)$ is a weak solution to (3.1), then u is locally bounded.

Moreover, fixed $\Omega' \Subset \Omega$, there exist $C_1 > 0$ such that for every $B_R(x_0) \subseteq \Omega'$ and $0 < \rho < R$,

$$\sup_{B_\rho(x_0)} |u| \leq C_1 \left(\frac{(1 + \|b\|_{L^\infty(\Omega')})^{\frac{1}{p}}}{(R-\rho)^{\frac{q-1}{p-1}}} \right)^{\frac{q}{p^*-q}} \left\{ \int_{B_R(x_0)} (1 + |Du|)^p dx \right\}^{\frac{1+\theta}{p}}, \quad (4.1)$$

with $\theta = \frac{q-p}{p p^*-q}$; here $p^* = \frac{np}{n-p}$, if $p < n$, and p^* is any $\nu > \frac{p(q-1)}{p-1}$, else.

First we recall the following result, see Lemma 1 in [19].

Lemma 4.2 (Lemma 1 in [19]). *Assume (2.2), (2.3). Then there exists a positive constant c such that*

$$\sum_{i=1}^n (a^i(x, \xi) - a^i(x, \zeta)) (\xi_i - \zeta_i) \geq c |\xi - \zeta|^p \quad \text{if } p \geq 2; \quad (4.2)$$

$$\sum_{i=1}^n (a^i(x, \xi) - a^i(x, \zeta)) (\xi_i - \zeta_i) \geq c (1 + |\xi|^2 + |\zeta|^2)^{\frac{p-2}{2}} |\xi - \zeta|^2 \quad \text{if } p < 2. \quad (4.3)$$

The above lemma implies that we are considering a monotone operator:

$$\sum_{i=1}^n (a^i(x, \xi) - a^i(x, \zeta)) (\xi_i - \zeta_i) \geq 0 \quad \text{for every } \xi, \zeta \in \mathbb{R}^n. \quad (4.4)$$

We are ready to provide a proof of Theorem 4.1.

Proof of Theorem 4.1. First of all we prove that (2.3) implies that for fixed $x_0 \in \Omega$ and for every $i = 1, 2, \dots, n$, $\eta \in \mathbb{R}^n$ and a.e. $x \in \Omega$

$$|a^i(x, \eta)| \leq \bar{C} (1 + |\eta|^2)^{\frac{q-1}{2}} \quad (4.5)$$

with \bar{C} depending on Ω, n, q, M and x_0 . Precisely,

$$\bar{C} := |a^i(x_0, 0)| + M \left[\text{diam } \Omega + n \max \left\{ 1, \frac{1}{q-1} \right\} \right].$$

Indeed, consider

$$a^i(x, 0) = a^i(x_0, 0) + \int_0^1 \langle a_x^i(x_0 + t(x - x_0), 0), x - x_0 \rangle dt;$$

thus, by (2.5),

$$\sup_{x \in \Omega} |a^i(x, 0)| \leq |a^i(x_0, 0)| + M \text{diam } \Omega =: \tilde{M}.$$

Then by (2.3)

$$|a^i(x, \eta)| \leq \tilde{M} + \sum_{j=1}^n |\eta_j| \int_0^1 |a_{\xi_j}^i(x, t\eta)| dt \leq \tilde{M} + Mn |\eta| \int_0^1 (1 + |t\eta|^2)^{\frac{q-2}{2}} dt.$$

Then (4.5) holds when $q \geq 2$. If $1 < q < 2$ we get

$$|\eta| \int_0^1 (1 + |t\eta|^2)^{\frac{q-2}{2}} dt \leq |\eta|^{q-1} \int_0^1 t^{q-2} dt = \frac{1}{q-1} |\eta|^{q-1}$$

and also in this case (4.5) follows.

Moreover, by Lemma 4.2 for $\eta = 0$, for suitable $0 < \epsilon < c$, we get:

$$\sum_{i=1}^n a^i(x, \xi) \xi_i \geq c |\xi|^p + \sum_{i=1}^n a^i(x, 0) \xi_i \geq (c - \epsilon) |\xi|^p - C \tilde{M}^{\frac{p}{p-1}} \quad (4.6)$$

To construct a sequence of test functions we consider an approximation of the identity function $\text{id} : \mathbb{R}_+ \rightarrow \mathbb{R}_+$ by an *increasing* sequence of C^1 functions $g_k : \mathbb{R}_+ \rightarrow \mathbb{R}_+$, such that

$$g_k(t) = \begin{cases} 0 & \text{for all } t \in [0, \frac{1}{k+1}] \\ k & \text{for all } t \geq k, \end{cases} \quad 0 \leq g'_k(t) \leq 2 \quad \text{and} \quad g'_k(t)t \leq g_k(t) + \frac{2}{k} \quad \text{in } \mathbb{R}_+. \quad (4.7)$$

The last inequality can be assumed since the restriction of g_k to the interval $[\frac{1}{k+1}, k]$ can be seen as a smooth approximation of the linear function $G_k(t) = \frac{k(k+1)}{k(k+1)-1} \left(t - \frac{1}{k+1}\right)$, whose graph is the line of the plane connecting $(\frac{1}{k+1}, 0)$ and (k, k) and G_k satisfies $G'_k(t)t \leq G_k(t) + \frac{1}{k}$.

Fixed $\nu > 0$ let $\Phi_{k,\nu} : \mathbb{R}_+ \rightarrow \mathbb{R}_+$ be the increasing function defined as

$$\Phi_{k,\nu}(t) := g_k(t^{p\nu}).$$

Consider $B_{R_0}(x_0) \Subset \Omega$, $0 < \rho < R \leq R_0$ and let $\eta \in C_c^\infty(\Omega)$ be a cut-off function, such that

$$0 \leq \eta \leq 1, \quad \eta \equiv 1 \text{ in } B_\rho, \quad \text{supp } \eta \Subset B_R, \quad |D\eta| \leq \frac{2}{R-\rho}.$$

Let $u \in W_{\text{loc}}^{1,q}(\Omega)$ be a weak solution and define the following sequence of test functions:

$$\varphi_{k,\nu}(x) := \Phi_{k,\nu}(|u(x)|)u(x)[\eta(x)]^\mu,$$

where $\mu = \frac{p}{p-1}(q-1)$.

Notice that by (4.7) we easily get

$$\Phi'_{k,\nu}(t)t \leq p\nu \left\{ \Phi_{k,\nu}(t) + \frac{2}{k} \right\} \leq q\nu \left\{ \Phi_{k,\nu}(t) + \frac{2}{k} \right\}.$$

Moreover, Φ_k is in $C^1(\mathbb{R}_+)$, bounded and with bounded derivative; thus $\varphi_{k,\nu} \in W^{1,q}$, with $\text{supp } \varphi_{k,\nu} \Subset B_R$.

From now on, we write φ_k and Φ_k instead of $\varphi_{k,\nu}$ and $\Phi_{k,\nu}$

Let us insert φ_k in (2.8), we obtain

$$\begin{aligned} & \sum_{i=1}^n \int_{B_R} a^i(x, Du) u_{x_i} \Phi_k(|u|) \eta^\mu dx + \sum_{i=1}^n \int_{B_R} a^i(x, Du) u \Phi'_k(|u|) \frac{u}{|u|} u_{x_i} \eta^\mu dx \\ &= \mu \sum_{i=1}^n \int_{B_R} a^i(x, Du) \Phi_k(|u|) (-u) \eta_{x_i} \eta^{\mu-1} dx - \int_{B_R} b(x) \Phi_k(|u|) u \eta^\mu dx. \end{aligned}$$

We estimate the first term of the right hand, by applying the monotone property (4.4). For a.e. $x \in B_{R_0} \cap \{\eta \neq 0\}$, by (4.4), we have for $\xi = Du(x)$ and $\zeta = -2\mu u(x) \frac{D\eta(x)}{\eta(x)}$,

$$\begin{aligned} \mu \sum_{i=1}^n a^i(x, Du)(-u) \eta_{x_i} \eta^{\mu-1} &= \frac{\eta^\mu}{2} \sum_{i=1}^n a^i(x, Du) \left(\frac{-2\mu u \eta_{x_i}}{\eta} \right) \\ &\leq \frac{\eta^\mu}{2} \left\{ \sum_{i=1}^n a^i(x, Du) u_{x_i} + \sum_{i=1}^n a^i \left(x, \frac{-2u D\eta}{\eta} \right) \left(\frac{-2u \eta_{x_i}}{\eta} \right) - \sum_{i=1}^n a^i \left(x, \frac{-2u D\eta}{\eta} \right) u_{x_i} \right\}. \end{aligned}$$

So we obtain

$$\begin{aligned} &\frac{1}{2} \sum_{i=1}^n \int_{B_R} a^i(x, Du) u_{x_i} \Phi_k(|u|) \eta^\mu dx + \sum_{i=1}^n \int_{B_R} a^i(x, Du) u \Phi'_k(|u|) \frac{u}{|u|} u_{x_i} \eta^\mu dx \\ &\leq \frac{1}{2} \sum_{i=1}^n \int_{B_R} a^i \left(x, \frac{-2u D\eta}{\eta} \right) \left(\frac{-2u D\eta}{\eta} \right) \eta^\mu \Phi_k(|u|) dx + \frac{1}{2} \sum_{i=1}^n \int_{B_R} a^i \left(x, \frac{-2u D\eta}{\eta} \right) u_{x_i} \eta^\mu \Phi_k(|u|) dx \\ &\quad - \int_{B_R} b(x) \Phi_k(|u|) u \eta^\mu dx. \end{aligned} \tag{4.8}$$

By (4.6) there exist positive constants c, C such that

$$\begin{aligned} &\frac{1}{2} \sum_{i=1}^n \int_{B_R} a^i(x, Du) u_{x_i} \Phi_k(|u|) \eta^\mu dx + \sum_{i=1}^n \int_{B_R} a^i(x, Du) u_{x_i} \Phi'_k(|u|) |u| \eta^\mu dx \\ &\geq c \int_{B_R} |Du|^p \Phi_k(|u|) \eta^\mu dx - C \int_{B_R} (\Phi_k(|u|) + \Phi'_k(|u|) |u|) \eta^\mu dx. \end{aligned}$$

Therefore, using also (4.5), inequality (4.8) implies that there exists $\tilde{C} > 0$ such that

$$\begin{aligned} &\int_{B_R} |Du|^p \Phi_k(|u|) \eta^\mu dx \leq \tilde{C} \int_{B_R} \left(\Phi_k(|u|) + \frac{2}{k} \right) \eta^\mu dx \\ &\quad + \tilde{C} \int_{B_R} \left(1 + \left| \frac{uD\eta}{\eta} \right|^2 \right)^{\frac{q}{2}} \Phi_k(|u|) \eta^\mu dx + \tilde{C} \int_{B_R} \left(1 + \left| \frac{uD\eta}{\eta} \right|^2 \right)^{\frac{q-1}{2}} |Du| \Phi_k(|u|) \eta^\mu dx \\ &\quad + \tilde{C} \|b\|_{L^\infty(\Omega')} \int_{B_R} \Phi_k(|u|) |u| \eta^\mu dx \end{aligned}$$

Since $\frac{q}{q-1} \leq \frac{p}{p-1}$, we have

$$\tilde{C} \left(1 + \left| \frac{uD\eta}{\eta} \right|^2 \right)^{\frac{q}{2}} \eta^\mu \leq \tilde{C} \left(1 + |uD\eta|^2 \right)^{\frac{q}{2}} \eta^{\mu-q} \leq \tilde{C} \max\{1, |D\eta|^{\frac{p(q-1)}{p-1}}\} (1 + |u|^2)^{\frac{p(q-1)}{2(p-1)}}$$

and by Young inequality

$$\begin{aligned} &\tilde{C} \left(1 + \left| \frac{uD\eta}{\eta} \right|^2 \right)^{\frac{q-1}{2}} |Du| \eta^\mu \leq c |Du| \eta^{\frac{\mu}{p}} \eta^{\mu(1-\frac{1}{p})} + c |Du| \eta^{\frac{\mu}{p}} |uD\eta|^{q-1} \eta^{\mu(1-\frac{1}{p})-q+1} \\ &\leq \frac{1}{2} |Du|^p \eta^\mu + c \eta^\mu + c |uD\eta|^{\frac{p(q-1)}{p-1}} \eta^{\mu-\frac{p(q-1)}{p-1}}, \end{aligned}$$

then by the properties of η and by recalling that $\mu = \frac{p}{p-1}(q-1)$ we get

$$\begin{aligned} \int_{B_R} |Du|^p \Phi_k(|u|) \eta^\mu dx &\leq c \int_{B_R} \left(\Phi_k(|u|) + \frac{2}{k} \right) \eta^\mu dx + \frac{c}{(R-\rho)^{\frac{p(q-1)}{p-1}}} \int_{B_R} (1+|u|^2)^{\frac{p(q-1)}{2(p-1)}} \Phi_k(|u|) dx \\ &+ \frac{c}{\min\{1, (R-\rho)\}^{\frac{p(q-1)}{p-1}}} \int_{B_R} (1+|u|^2)^{\frac{p(q-1)}{2(p-1)}} \Phi_k(|u|) dx + c \|b\|_{L^\infty(\Omega')} \int_{B_R} (1+|u|^2)^{\frac{p(q-1)}{2(p-1)}} \Phi_k(|u|) dx \end{aligned}$$

Since $\Phi_k(u) \rightarrow |u|^{p\nu}$ as k goes to $+\infty$ passing to the limit we get

$$\int_{B_R} (1+|Du|^2)^{\frac{p}{2}} |u|^{p\nu} \eta^\mu dx \leq \frac{c(1+\|b\|_{L^\infty(\Omega')})}{\min\{1, R-\rho\}^{\frac{p(q-1)}{p-1}}} \int_{B_R} (1+|u|^2)^{\frac{p(q-1)}{2(p-1)}} |u|^{p\nu} \eta^\mu dx \quad (4.9)$$

Observe that if $p < n$ then the assumption $q < p \frac{n-1}{n-p}$ implies $p \frac{q-1}{p-1} < p^*$.

Inequality (4.9) is analogous to the inequality (4.33) of [5], then by a careful application of the Sobolev embedding theorem and the classical Moser's iteration method we obtain that u is locally bounded with the following estimate:

$$\sup_{B_\rho(x_0)} |u| \leq C_1 \left(\frac{(1+\|b\|_{L^\infty(\Omega')})^{\frac{1}{p}}}{(R-\rho)^{\frac{q-1}{p-1}}} \right)^{\frac{q}{p^*-q}} \left\{ \int_{B_R(x_0)} (1+|u|)^{p^*} dx \right\}^{\frac{1+\theta}{p^*}}$$

with θ as in the statement. The Sobolev imbedding gives (4.1). \square

By collecting Theorem 3.5 and 4.1, we have

Theorem 4.3. *Let $u \in W_{\text{loc}}^{1,q}(\Omega)$ be a weak solution to (3.1), with $1 < p \leq q \leq p+1$ and, if $p < n$, assume also $q < p \frac{n-1}{n-p}$. If (2.2)-(2.5) and (3.2) hold, then $u \in W_{\text{loc}}^{1,\infty}(\Omega)$.*

Moreover, fixed $\Omega' \Subset \Omega$, there exist $C, \alpha, \delta, \gamma > 0$, independent of ϵ in (3.2), such that such that for every $B_r(x_0) \subset B_R(x_0) \subseteq \Omega'$ the following estimate holds:

$$\sup_{B_r(x_0)} |Du| \leq C \frac{(1+\|b\|_{L^\infty(\Omega')})^\alpha}{(R-r)^\delta} \left(\int_{B_R(x_0)} (1+|Du|^2)^{\frac{p}{2}} dx \right)^{\frac{1+\gamma}{p}}. \quad (4.10)$$

5. PROOF OF THE EXISTENCE RESULT

First we state a preliminary result, see also Lemma 4.4 of [16].

Lemma 5.1. *Under the assumption (2.2), (2.3) and (2.6) there exists a costant C such that for every $\xi, \eta \in \mathbb{R}^n$ and for a.e. $x \in \Omega$,*

$$|\xi|^p \leq C \left\{ (1+|\eta|^2)^{\frac{p(q-1)}{2(p-1)}} + \sum_{i=1}^n a^i(x, \xi) (\xi_i - \eta_i) \right\}. \quad (5.1)$$

Proof. Fixed $x_0 \in \Omega$, we have that for every $i = 1, 2, \dots, n$, every $\eta \in \mathbb{R}^n$ and a.e. $x \in \Omega$, inequality (4.5) holds.

Let $p \geq 2$, by (4.2) and the Young inequality, for all $\epsilon > 0$ we obtain

$$\begin{aligned} |\xi|^p &\leq c(|\xi - \eta|^p + |\eta|^p) \leq \left\{ \sum_{i=1}^n (a^i(x, \xi) - a^i(x, \eta)) (\xi_i - \eta_i) + |\eta|^p \right\} \\ &\leq c \left\{ |\eta|^p + \sum_{i=1}^n a^i(x, \xi) (\xi_i - \eta_i) + c(n, q, M, x_0, \text{diam } \Omega) (1+|\eta|^2)^{\frac{q-1}{2}} (|\xi| + |\eta|) \right\} \end{aligned}$$

$$\leq c \left\{ (1 + |\eta|^2)^{\frac{p}{2}} + \sum_{i=1}^n a^i(x, \xi)(\xi_i - \eta_i) + c_\epsilon(1 + |\eta|^2)^{\frac{p(q-1)}{2(p-1)}} + \epsilon(|\xi| + |\eta|)^p \right\};$$

thus if ϵ is small enough we get (5.1).

Let now consider $1 < p < 2$. By the Young inequality with complementary exponents $\frac{2}{p}$ and $\frac{2-p}{2}$ for $\epsilon > 0$

$$\begin{aligned} |\xi|^p &\leq c(|\xi - \eta|^p + |\eta|^p) \leq c \left(|\eta|^p + (|\xi - \eta|^2)^{\frac{p}{2}} (1 + |\xi|^2 + |\eta|^2)^{\frac{p(p-2)}{4} + \frac{p(2-p)}{4}} \right) \\ &\leq c \left\{ (1 + |\eta|^2)^{\frac{p}{2}} + c_\epsilon(1 + |\xi|^2 + |\eta|^2)^{\frac{p-2}{2}} |\xi - \eta|^2 + \epsilon(1 + |\xi|^2 + |\eta|^2)^{\frac{p}{2}} \right\}. \end{aligned}$$

Therefore, by (4.3), for small ϵ we get

$$|\xi|^p \leq c \left\{ (1 + |\eta|^2)^{\frac{p}{2}} + \sum_{i=1}^n (a^i(x, \xi) - a^i(x, \eta)) (\xi_i - \eta_i) \right\}$$

and we conclude by proceeding as above. \square

We now turn to prove our existence result.

Proof of Theorem 2.1. Fixed $0 < \epsilon \leq 1$, let us consider the following Dirichlet problem

$$\begin{cases} \sum_{i=1}^n \frac{\partial}{\partial x_i} \left[a^i(x, Du) + \epsilon(1 + |Du|^2)^{\frac{q-2}{2}} u_{x_i} \right] = b(x) & \text{in } \Omega \\ u - u_0 \in W_0^{1,q}(\Omega). \end{cases} \quad (5.2)$$

By Lemma 4.2 the differential operator associated to $\{a^i\}$ is monotone. We can apply the theory of monotone operators to prove the existence of a unique solution $u_\epsilon \in W^{1,q}(\Omega)$ to the problem (5.2).

Now we split the proof into steps:

STEP 1. By Lemma 5.1, we prove the boundedness of $\{u_\epsilon\}$ in $W^{1,p}(\Omega)$. More precisely, there exists a constant C_1 independent of ϵ , such that

$$\|u_\epsilon\|_{1,p} \leq C_1. \quad (5.3)$$

In fact, set $a_\epsilon^i(x, \xi) = a^i(x, \xi) + \epsilon(1 + |\xi|^2)^{\frac{q-2}{2}} \xi_i$. The functions a_ϵ^i satisfy the assumptions of Lemma 5.1 with constants $m' = m$, $M' = M + 1$. Thus, by Lemma 5.1 applied to a_ϵ^i with $\xi = Du_\epsilon$, $\eta = Du_0$, give the inequality below with constants independent of ϵ :

$$\int_{\Omega} |Du_\epsilon|^p dx \leq c \left\{ \int_{\Omega} (1 + |Du_0|^2)^{\frac{p(q-1)}{2(p-1)}} dx + \sum_{i=1}^n a_\epsilon^i(x, Du_\epsilon) D_{x_i}(u_\epsilon - u_0) dx \right\}.$$

Since u_ϵ is the weak solution to (5.2), by Young and Sobolev inequalities we obtain

$$\begin{aligned} \int_{\Omega} |Du_\epsilon|^p dx &\leq c \left\{ \int_{\Omega} (1 + |Du_0|^2)^{\frac{p(q-1)}{2(p-1)}} dx + c_\tau \int_{\Omega} |b|^{\frac{p}{p-1}} dx + \tau \int_{\Omega} |u_\epsilon - u_0|^p dx \right\} \\ &\leq c \left\{ \int_{\Omega} (1 + |Du_0|^2)^{\frac{p(q-1)}{2(p-1)}} dx + c_\tau \int_{\Omega} |b|^{\frac{p}{p-1}} dx + \tau \int_{\Omega} |Du_\epsilon - Du_0|^p dx \right\}, \end{aligned}$$

for any $\tau > 0$; if τ is small enough the inequality above easily implies (5.3).

STEP 2. We claim that for every $\Omega' \Subset \Omega$ the sequence $\{u_\epsilon\}$ is bounded in L^∞ . Precisely, by Theorem 4.1 there exists constants C and θ independent of ϵ such that,

$$\|u_\epsilon\|_{L^\infty(\Omega')} \leq C \left(\int_{\Omega} \left(1 + |Du_\epsilon|^2\right)^{\frac{p}{2}} dx \right)^{\frac{1+\theta}{p}}.$$

As already noticed, the functions a_ϵ^i satisfy the assumptions of Lemma 5.1 with constants $m' = m$, $M' = M + 1$. Therefore, by Step 1 the right hand side is bounded uniformly w.r.t. ϵ .

STEP 3. Here we prove that for every open sets $\Omega'' \Subset \Omega' \Subset \Omega$ the sequence $\{Du_\epsilon\}$ is bounded in $L^\infty(\Omega'')$. Precisely, there exists a constant C_2 independent of ϵ such that

$$\|Du_\epsilon\|_{L^\infty(\Omega'')} \leq C_2 \left(1 + \|u_\epsilon\|_{L^\infty(\Omega')}\right)^\gamma \left(\int_{\Omega} (1 + |Du_\epsilon|^p) dx \right)^{\frac{1}{p}}. \quad (5.4)$$

with the right hand side bounded uniformly w.r.t. ϵ by the previous steps. The exponent γ is positive and it is $\gamma = \frac{n}{p}$ if $n \geq 3$, otherwise γ is any number greater than $\frac{2}{p}$.

Indeed, since $a_\epsilon^i(x, \xi)$ satisfy the assumptions of Theorem 3.5 and $\{u_\epsilon\}$ are bounded w.r.t. the $W^{1,p}(\Omega)$ and $L^\infty(\Omega')$ norms, we can apply Theorem 3.5 so obtaining the claim by a covering argument.

STEP 4. We claim that for every $\Omega'' \Subset \Omega' \Subset \Omega$ there exists a constant C_3 independent of ϵ such that, if $p \geq 2$,

$$\int_{\Omega''} |D^2u_\epsilon|^2 dx \leq C_3 \left(1 + \|u_\epsilon\|_{L^\infty(\Omega')}\right) \int_{\Omega} (1 + |Du_\epsilon|^p) dx \quad (5.5)$$

and, if $p < 2$,

$$\int_{\Omega''} |D^2u_\epsilon|^2 dx \leq C_3 \left(1 + \|u_\epsilon\|_{L^\infty(\Omega')}\right) \left(1 + \|Du_\epsilon\|_{L^\infty(\Omega'')}\right)^{\frac{2-p}{2}} \int_{\Omega} (1 + |Du_\epsilon|^p) dx. \quad (5.6)$$

Also in this case, the constant C_3 is independent of ϵ .

This claim follows by Lemma 3.2, precisely by Remark 3.3, and by taking into account that $q \leq p + 1$, so we get

$$\int_{\Omega''} (1 + |Du_\epsilon|^2)^{\frac{p-2}{2}} |D^2u_\epsilon|^2 dx \leq c \left(1 + \|u_\epsilon\|_{L^\infty(\Omega')}\right) \int_{\Omega} (1 + |Du_\epsilon|^2)^{\frac{p}{2}} dx.$$

If $p \geq 2$ we immediately conclude. Otherwise, since by Step 3 we have that $\{Du_\epsilon\} \in L^\infty(\Omega'')$, estimate (5.4) implies (5.6).

STEP 5. Now, we conclude the proof, by studying the limit $\epsilon \rightarrow 0$ of u_ϵ .

By the previous steps the sequence $\{u_\epsilon\}$ is bounded in $W_{\text{loc}}^{2,2}(\Omega) \cap W_{\text{loc}}^{1,\infty}(\Omega)$. Therefore there exists a subsequence, that we still denote by u_ϵ , that converges in the strong topology of $W_{\text{loc}}^{1,2}$ to a function u and we have that

$$u \in (u_0 + W_0^{1,p}) \cap W_{\text{loc}}^{1,\infty} \cap W_{\text{loc}}^{2,2}(\Omega)$$

with Du_ϵ that converges to Du a.e. in Ω .

Let $\Omega' \Subset \Omega$ and let $\varphi \in W_0^{1,q}(\Omega')$. By definition of weak solution we have that

$$\int_{\Omega'} \left\{ \sum_{i=1}^n a_\epsilon^i(x, Du_\epsilon) \varphi_{x_i}(x) + b(x) \varphi(x) \right\} dx = 0,$$

and we can go to the limit as ϵ goes to 0. We obtain that u is a locally Lipschitz continuous weak solution to the Dirichlet problem (2.1).

Finally the estimates (5.3), (5.4) and (5.5) hold for u by the lower semicontinuity of the norms. \square

6. LOCAL LIPSCHITZ REGULARITY OF LOCALLY BOUNDED SOLUTIONS

In this section we prove the Local Lipschitz regularity for locally bounded weak solutions to (3.1) when $q \geq 2$ with two type of estimates: in Theorem 6.2 we estimate the L^∞ -norm of the gradient with its L^p -norm, and in Theorem 6.3 we prove an analogous result, using the L^q norm in place of the L^p one.

The starting point is the following lemma analogous to Lemma 2.8 in [16]; the main difference is that now it can be $1 < p < 2$.

Lemma 6.1. *If $q \geq 2$, $1 < p \leq q$ and (2.2)-(2.5) hold then a weak solution $u \in W_{\text{loc}}^{1,q}(\Omega)$ to (3.1) satisfies*

$$\int_{\Omega} \eta^4 \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - 1} |Du_{x_i}|^2 dx \leq c (1 + \gamma) \int_{\Omega} (\eta^4 + \eta^2 |D\eta|^2) \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma} dx$$

for every $\eta \in C_c^\infty(\Omega)$ and every $\gamma \geq 0$ such that the right hand side is finite.

Proof. Fixed $\gamma \geq 0$ define the odd and Lipschitz function $g_{\gamma,k} : \mathbb{R} \rightarrow \mathbb{R}$ by

$$g_{\gamma,k}(t) = t(1 + t^2)^\gamma \quad \text{if } |t| \leq k$$

and extended to \mathbb{R} linearly as a function in $C^1(\mathbb{R})$. As a test function in

$$\int_{\Omega} \left\{ \sum_{i=1}^n a^i(x, Du) \varphi_{x_i} + b(x) \varphi \right\} dx = 0$$

consider the function

$$\varphi = \Delta_{-h}(\eta^4 g_{\gamma,k}(\Delta_h u)),$$

where Δ_h is the difference quotient in the direction e_s defined by $\Delta_h f(x) = \frac{f(x+he_s) - f(x)}{h}$. Then,

$$\begin{aligned} & \frac{1}{c} \int_{\Omega} \int_0^1 \eta^4 g'_{\gamma,k}(\Delta_h u) (1 + |Du + th\Delta_h Du|^2)^{\frac{p-2}{2}} |\Delta_h Du|^2 dx dt \\ & \leq \int_{\Omega} \int_0^1 \eta^4 g'_{\gamma,k}(\Delta_h u) (1 + |Du + th\Delta_h Du|^2)^{\frac{q}{2}} dx dt \\ & + \int_{\Omega} \int_0^1 4\eta^3 |D\eta| |g_{\gamma,k}(\Delta_h u)| (1 + |Du + th\Delta_h Du|^2)^{\frac{q-1}{2}} dx dt \\ & + \int_{\Omega} \int_0^1 \eta^2 |D\eta|^2 \frac{g''_{\gamma,k}}{g'_{\gamma,k}}(\Delta_h u) (1 + |Du + th\Delta_h Du|^2)^{\frac{q-2}{2}} dx \end{aligned}$$

for every $\eta \in C_c^\infty(\Omega)$ and every $\gamma \geq 0$ such that the right hand side is finite.

Notice that if $p < 2$ the Young inequality implies

$$|\Delta_h Du|^p \leq c(1 + |Du + th\Delta_h Du|^2)^{\frac{p}{2}} + c(1 + |Du + th\Delta_h Du|^2)^{\frac{p-2}{2}} |\Delta_h Du|^2.$$

Thus, for any $p > 1$, there exist $Du_{x_s} \in L_{\text{loc}}^{\min\{2,p\}}$ and $D\Delta_h u$ converges a.e. to Du_{x_s} . From now on, analogous calculations as those in [16] allow to conclude. \square

We state now the first regularity result of this section.

Theorem 6.2. *Let $u \in L_{\text{loc}}^\infty(\Omega) \cap W_{\text{loc}}^{1,q}(\Omega)$ be a weak solution to (3.1). Assume (2.2)–(2.5).*

If $q \geq 2$ and $1 < p \leq q \leq p + 1$, then $u \in W_{\text{loc}}^{1,\infty}(\Omega)$.

Moreover, fixed $\Omega' \Subset \Omega$, there exists a constant c depending on the L^∞ -norm of b in Ω' , such that for every $B_r(x_0) \subset B_R(x_0) \subseteq \Omega'$ the following estimate holds:

$$\sup_{B_r(x_0)} |Du| \leq c \left(\frac{(1 + \|u\|_{L^\infty(\Omega')})^\delta}{(R-r)^2} \right) \left(\int_{B_R(x_0)} (1 + |Du|^2)^{\frac{p}{2}} dx \right)^{\frac{1}{p}}.$$

The exponent δ is equal to $\frac{n}{p}$ if $n \geq 3$ and it is any number greater than $\frac{2}{p}$ if $n = 2$.

Proof. Consider $x_0 \in \Omega$ and $R > 0$, such that $B_R := B_R(x_0) \subseteq \Omega' \Subset \Omega$. Fix also $0 < r \leq R$. Define $V : [0, \infty) \rightarrow [1, \infty)$, $V(t) = (1 + t)$ and let $\eta \in C_c^\infty(B_s(x_0))$, $r < s < R$, be a cut-off function satisfying the following assumptions

$$0 \leq \eta \leq 1, \quad \eta \equiv 1 \text{ in } B_t(x_0) \text{ with } r \leq t < s \quad |D\eta| \leq \frac{2}{s-t}.$$

We split the proof into different steps.

STEP 1. By Lemma 6.1 and the assumptions on η , we get

$$\int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{p}{2} + \gamma - 1} |D^2 u|^2 \eta^4 dx \leq \frac{\bar{c}(1 + \gamma)}{(s-t)^2} \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma} \eta^2 dx \quad (6.1)$$

for some constant \bar{c} possibly depending on $\text{diam } \Omega'$.

STEP 2. In this step we prove that there exists c independent of γ , such that

$$\begin{aligned} & \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{p}{2} + \gamma - 1} |Du_{x_i}|^2 \eta^4 dx \leq \frac{c(1 + \gamma)^4 (1 + \|u\|_\infty^2)}{(s-t)^4} \times \\ & \times \int_{B_s} \left\{ \sum_{i=1}^n (1 + |u_{x_i}|^2)^{q + \gamma - \frac{p}{2} - 1} + \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - \frac{1}{2}} \right\} dx. \end{aligned} \quad (6.2)$$

Let us estimate the right hand side in (6.1). By an integration by parts we get

$$\begin{aligned} & \frac{\bar{c}(1 + \gamma)}{(s-t)^2} \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma} \eta^2 dx \\ &= \frac{\bar{c}(1 + \gamma)}{(s-t)^2} \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - 1} \eta^2 u_{x_i} u_{x_i} \eta^2 dx + \frac{\bar{c}(1 + \gamma)}{(s-t)^2} \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - 1} \eta^2 dx \\ &= - \frac{\bar{c}(1 + \gamma)}{(s-t)^2} \sum_{i=1}^n \int_{B_s} \left((1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - 1} u_{x_i} \eta^2 \right)_{x_i} u dx + \frac{\bar{c}(1 + \gamma)}{(s-t)^2} \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - 1} \eta^2 dx \\ &\leq c \|u\|_\infty \left(\frac{q}{2} + \gamma - 1 \right) \frac{\bar{c}(1 + \gamma)}{(s-t)^2} \int_{B_s} (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - \frac{3}{2}} |(u_{x_i})_{x_i}| \eta^2 dx \\ & \quad + \frac{\bar{c}(1 + \gamma)}{(s-t)^2} \|u\|_\infty \sum_{i=1}^n \int_{B_s} (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - 1} |u_{x_i x_i}| \eta^2 dx \\ & \quad + \frac{4\bar{c}(1 + \gamma)}{(s-t)^3} \|u\|_\infty \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - \frac{1}{2}} \eta dx + \frac{\bar{c}(1 + \gamma)}{(s-t)^2} \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - 1} \eta^2 dx \end{aligned} \quad (6.3)$$

where $\|u\|_\infty = \|u\|_{L^\infty(\Omega')}$.

Let us now write all the constants as c , that may vary from line to line. By the Young inequality we can estimate the first two integrals in the right hand side. The first one gives

$$\begin{aligned}
& c\|u\|_\infty \left(\frac{q}{2} + \gamma - 1\right) \frac{\bar{c}(1+\gamma)}{(s-t)^2} \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - \frac{3}{2}} |(|u_{x_i}|^2)_{x_i}| \eta^2 dx \\
&= \sum_{i=1}^n \int_{B_s} \left\{ (1 + |u_{x_i}|^2)^{\frac{p-2}{4} + \frac{\gamma-1}{2}} |(|u_{x_i}|^2)_{x_i}| \eta^2 \right\} \times \\
&\quad \times \left\{ \frac{c(1+\gamma)\|u\|_\infty}{(s-t)^2} \left(\frac{q}{2} + \gamma - 1\right) (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - \frac{3}{2} - (\frac{p-2}{4} + \frac{\gamma-1}{2})} \right\} dx \\
&\leq \frac{1}{16} \sum_{i=1}^n \int_{B_s} (1 + |u_{x_i}|^2)^{\frac{p}{2} + \gamma - 2} |(|u_{x_i}|^2)_{x_i}|^2 \eta^4 dx \\
&\quad + \frac{c(1+\gamma)^2 \|u\|_\infty^2}{(s-t)^4} \left(\frac{q}{2} + \gamma - 1\right)^2 \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{q + \gamma - \frac{p}{2} - 1} dx.
\end{aligned}$$

Thus, by the inequality $|(|u_{x_i}|^2)_{x_i}|^2 \leq 4|u_{x_i}|^2|u_{x_i x_i}|^2 \leq 4(1 + |u_{x_i}|^2)|Du_{x_i}|^2$ and $(\frac{q}{2} + \gamma - 1)^2 \leq (1 + \gamma)^2$ with $c > 0$ depending on q , but not on γ , we get

$$\begin{aligned}
& c\|u\|_\infty \left(\frac{q}{2} + \gamma - 1\right) \frac{\bar{c}(1+\gamma)}{(s-t)^2} \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - \frac{3}{2}} |(|u_{x_i}|^2)_{x_i}| \eta^2 dx \\
&\leq \frac{1}{4} \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{p}{2} + \gamma - 1} |Du_{x_i}|^2 \eta^4 dx + \frac{c(1+\gamma)^4 \|u\|_\infty^2}{(s-t)^4} \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{q + \gamma - \frac{p}{2} - 1} dx. \quad (6.4)
\end{aligned}$$

Analogously, the second term in the right hand side of (6.3) gives

$$\begin{aligned}
& \frac{c(1+\gamma)}{(s-t)^2} \|u\|_\infty \sum_{i=1}^n \int_{B_s} (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - 1} |D^2 u| \eta^2 dx \\
&\leq \sum_{i=1}^n \int_{B_s} \left\{ (1 + |u_{x_i}|^2)^{\frac{p-2}{4} + \frac{\gamma}{2}} |u_{x_i x_i}| \eta^2 \right\} \left\{ \frac{c(1+\gamma)}{(s-t)^2} \|u\|_\infty (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - 1 - (\frac{p-2}{4} + \frac{\gamma}{2})} \right\} dx \\
&\leq \frac{1}{4} \sum_{i=1}^n \int_{B_s} (1 + |u_{x_i}|^2)^{\frac{p}{2} + \gamma - 1} |Du_{x_i}|^2 \eta^4 dx + \frac{c(1+\gamma)^2 \|u\|_\infty^2}{(s-t)^4} \sum_{i=1}^n \int_{B_s} (1 + |u_{x_i}|^2)^{q + \gamma - \frac{p}{2} - 1} dx. \quad (6.5)
\end{aligned}$$

By (6.1) and by (6.3)–(6.5) we get

$$\begin{aligned}
& \frac{1}{2} \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{p}{2} + \gamma - 1} |Du_{x_i}|^2 \eta^4 dx \leq \frac{c(1+\gamma)^4 \|u\|_\infty^2}{(s-t)^4} \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{q + \gamma - \frac{p}{2} - 1} dx \\
&\quad + \frac{c(1+\gamma)^2 \|u\|_\infty^2}{(s-t)^4} \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{q + \gamma - \frac{p}{2} - 1} dx + \frac{c(1+\gamma)}{(s-t)^3} \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - \frac{1}{2}} \eta dx \\
&\quad + \frac{c(1+\gamma)}{(s-t)^2} \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - 1} \eta^2 dx,
\end{aligned}$$

that implies (6.2).

STEP 3. In this step we prove that there exists c , possibly depending on R , but not on γ , such that

$$\begin{aligned} & \left\{ \int_{B_t} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{p}{2} + \gamma} \frac{2^*}{2} dx \right\}^{2/2^*} \\ & \leq c \frac{(1 + \gamma)^6 (1 + \|u\|_\infty^2)}{(s - t)^4} \int_{B_s} \sum_{i=1}^n \left\{ (1 + |u_{x_i}|^2)^{\frac{p}{2} + \gamma} + (1 + |u_{x_i}|^2)^{q + \gamma - \frac{p}{2} - 1} + (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - \frac{1}{2}} \right\} dx. \end{aligned} \quad (6.6)$$

By the Sobolev imbedding Theorem

$$\begin{aligned} & \left\{ \int_{B_s} \left((1 + |u_{x_i}|^2)^{\frac{p}{4} + \frac{\gamma}{2}} \eta^2 \right)^{2^*} dx \right\}^{2/2^*} \leq \int_{B_s} \left| D \left((1 + |u_{x_i}|^2)^{\frac{p}{4} + \frac{\gamma}{2}} \eta^2 \right) \right|^2 dx \\ & \leq \frac{c}{(s - t)^2} \int_{B_s} (1 + |u_{x_i}|^2)^{\frac{p}{2} + \gamma} \eta^2 dx + c(1 + \gamma)^2 \int_{B_s} (1 + |u_{x_i}|^2)^{\frac{p}{2} + \gamma - 2} |D(|u_{x_i}|^2)|^2 \eta^4 dx \\ & \leq \frac{c}{(s - t)^2} \int_{B_s} (1 + |u_{x_i}|^2)^{\frac{p}{2} + \gamma} \eta^2 dx + c(1 + \gamma)^2 \int_{B_s} (1 + |u_{x_i}|^2)^{\frac{p}{2} + \gamma - 1} |Du_{x_i}|^2 \eta^4 dx. \end{aligned}$$

Therefore, (6.2) implies

$$\begin{aligned} & \left\{ \int_{B_s} \left((1 + |u_{x_i}|^2)^{\frac{p}{4} + \frac{\gamma}{2}} \eta^2 \right)^{2^*} dx \right\}^{2/2^*} \leq \frac{c}{(s - t)^2} \int_{B_s} (1 + |u_{x_i}|^2)^{\frac{p}{2} + \gamma} \eta^2 dx \\ & + \frac{c(1 + \gamma)^6 (1 + \|u\|_\infty^2)}{(s - t)^4} \int_{B_s} \left\{ \sum_{i=1}^n (1 + |u_{x_i}|^2)^{q + \gamma - \frac{p}{2} - 1} + \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{q}{2} + \gamma - \frac{1}{2}} \right\} dx. \end{aligned}$$

By using the inequality $\sum_{i=1}^n y_i^a \leq (\sum_{i=1}^n y_i)^a$ with $a = 2^*/2 > 1$, the Minkowski's inequality with exponent $2^*/2$, and using (6.2) to estimate the last integral in the chain of inequalities above, we get

$$\begin{aligned} & \int_{B_t} \left\{ \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{p}{2} + \gamma} \frac{2^*}{2} dx \right\}^{2/2^*} \leq \left\{ \int_{B_s} \left\{ \sum_{i=1}^n \eta^4 (1 + |u_{x_i}|^2)^{\frac{p}{2} + \gamma} \right\}^{\frac{2^*}{2}} dx \right\}^{2/2^*} \\ & \leq \sum_{i=1}^n \left\{ \int_{B_s} \left((1 + |u_{x_i}|^2)^{\frac{p}{4} + \frac{\gamma}{2}} \eta^2 \right)^{2^*} dx \right\}^{2/2^*} \end{aligned}$$

and the claim follows.

STEP 4. *Iteration.*

Since $q \leq p + 1$ then

$$q - \frac{p}{2} - 1 \leq \frac{q - 1}{2} \leq \frac{p}{2}.$$

By (6.6) it follows that

$$\left\{ \int_{B_t} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{p}{2} + \gamma} \frac{2^*}{2} dx \right\}^{2/2^*} \leq \frac{c(1 + \gamma)^6 (1 + \|u\|_\infty^2)}{(s - t)^4} \int_{B_s} \sum_{i=1}^n (1 + |u_{x_i}|^2)^{\frac{p}{2} + \gamma} dx.$$

Now, the proof follows the same scheme of the proof of Theorem 3.5. \square

In the next result we prove an estimate of the L^∞ -norm of the gradient with its L^q -norm. This can be obtained also for some $q > p + 1$.

Theorem 6.3. *Let $u \in L_{\text{loc}}^\infty(\Omega) \cap W_{\text{loc}}^{1,q}(\Omega)$ be a weak solution to (3.1) and let (2.2)–(2.5) hold. If $n = 2$, assume $q \leq p + 2$; if instead $n \geq 3$,*

$$\begin{cases} q \leq p + 2 & \text{if } p > n - 2 \\ q < \frac{n}{n-1}(p+1) & \text{if } p \leq n - 2. \end{cases}$$

Then $u \in W_{\text{loc}}^{1,\infty}(\Omega)$.

Moreover, fixed $\Omega' \Subset \Omega$, there exists a constant c depending on the L^∞ -norm of b in Ω' , such that for every $B_r(x_0) \subset B_R(x_0) \subseteq \Omega'$ the following estimate holds:

$$\sup_{B_r(x_0)} |Du| \leq c \left(\frac{1 + \|u\|_{L^\infty(\Omega')}}{(R-r)^2} \right)^{\gamma_\Theta} \left(\int_{B_R(x_0)} (1 + |Du|^2)^{\frac{q}{2}} dx \right)^{\frac{\Theta}{q}}$$

for some $\Theta > 1$.

Proof. If $q \leq p + 1$ the thesis follows by Theorem 6.2.

Let us assume that $q > p + 1$. The first four steps of the proof are the same of Theorem 6.2; only the last one changes.

STEP 4. *Iteration.*

By the assumption $q > p + 1$,

$$\frac{p}{2} < \frac{q-1}{2} < q - \frac{p}{2} - 1.$$

Thus, by (6.6) we get

$$\left\{ \int_{B_t} [V(|Du|^2)]^{\left(\frac{p}{2} + \gamma\right)\frac{2^*}{2}} dx \right\}^{2/2^*} \leq \frac{c(1+\gamma)^6(1+\|u\|_\infty^2)}{(s-t)^4} \int_{B_s} [V(|Du|^2)]^{q-\frac{p}{2}-1+\gamma} dx. \quad (6.7)$$

Let us denote

$$\lambda := \frac{2}{2^* - 2} \left[q - \frac{p}{2} \left(1 + \frac{2^*}{2} \right) - 1 \right],$$

where 2^* is the Sobolev exponent (3.15), and define two sequences, (r_k) and (γ_k) , as follows:

$$r_k = r + \frac{R-r}{2^{k-1}} \quad \text{and} \quad \gamma_k = \left(\frac{p-q}{2} + 1 - \lambda \right) \left(\frac{2^*}{2} \right)^{k-1} + \lambda. \quad (6.8)$$

An easy computation shows that γ_k solves the difference equation

$$\begin{cases} q - \frac{p}{2} - 1 + \gamma_{k+1} = \left(\frac{p}{2} + \gamma_k \right) \frac{2^*}{2}, \\ \gamma_1 = \frac{p-q}{2} + 1. \end{cases} \quad (6.9)$$

Moreover,

$$\lim_{k \rightarrow \infty} \gamma_k = +\infty \quad \Leftrightarrow \quad \frac{p-q}{2} + 1 - \lambda > 0 \quad \Leftrightarrow \quad q < \frac{2 \cdot 2^*}{2^* + 2}(p+1). \quad (6.10)$$

If $n = 2$, since $q \leq p + 2$ we can choose 2^* as any number $\mu > 2$ such that $q < \frac{2 \cdot \mu}{\mu + 2}(p+1)$; this is possible, because

$$\lim_{\mu \rightarrow 2^+} \frac{2 \cdot \mu}{\mu + 2}(p+1) = p+1, \quad \lim_{\mu \rightarrow +\infty} \frac{2 \cdot \mu}{\mu + 2}(p+1) = 2(p+1).$$

If instead $n \geq 3$ the last inequality in (6.10) becomes $q < \frac{n}{n-1}(p+1)$; which is true by the assumptions on p and q .

Moreover $\gamma_k \geq 0$ for all k since $q \leq p + 2$.

Let us define

$$X_k := \|V(|Du|^2)\|_{L^{q-\frac{p}{2}-1+\gamma_k}(B_{r_k})} = \|V(|Du|^2)\|_{L^{\left(\frac{p}{2}+\gamma_{k-1}\right)\frac{2^*}{2}}(B_{r_k})}, \quad k \geq 1.$$

where γ_0 is defined coherently with (6.8). We remark that at each step of the iteration below, the γ 's in (6.7) take the non-negative values γ_k with $k \geq 1$, but not the negative value γ_0 .

Reasoning as in the proof of the previous theorem, inequality (6.7) can be rewritten as

$$X_{k+1}^{\frac{p}{2}+\gamma_k} \leq \frac{c(1+\gamma_k)^6(1+\|u\|_\infty^2)}{(r_k-r_{k+1})^4} X_k^{\left(\frac{p}{2}+\gamma_{k-1}\right)\frac{2^*}{2}}, \quad k \geq 1.$$

Taking into account that (6.9) implies

$$\frac{\left(\frac{p}{2}+\gamma_{k-1}\right)\frac{2^*}{2}}{\frac{p}{2}+\gamma_k} = 1 + \frac{q-p-1}{\frac{p}{2}+\gamma_k}$$

we get that

$$X_{k+1} \leq c_k X_k^{1+\theta_k}, \quad k \geq 1, \quad (6.11)$$

where

$$c_k = \left\{ \frac{c 2^{4k} (1 + \|u\|_\infty^2)}{(R-r)^4} \left(\frac{2^*}{2}\right)^{6k} \right\}^{\frac{1}{\frac{p}{2}+\gamma_k}}, \quad \theta_k = \frac{q-p-1}{\frac{p}{2}+\gamma_k}.$$

By iteration, (6.11) implies

$$X_{i+1} \leq \left(\prod_{k=1}^i c_k^{\prod_{j=k+1}^i (1+\theta_j)} \right) X_1^{\prod_{j=1}^i (1+\theta_j)} \quad (6.12)$$

with the position $\prod_{j=i+1}^i (1+\theta_j) = 1$. Without loss of generality we can assume $c_k \geq 1$. Then (6.12) implies

$$X_{i+1} \leq \left(\prod_{k=1}^i c_k^{\prod_{j=1}^\infty (1+\theta_j)} \right) X_1^{\prod_{j=1}^\infty (1+\theta_j)}. \quad (6.13)$$

It is easy to see that

$$\Theta := \prod_{j=1}^\infty (1+\theta_j) < \infty. \quad (6.14)$$

indeed,

$$\log \left(\prod_{j=1}^i (1+\theta_j) \right) = \sum_{j=1}^i \log \left(1 + \frac{q-p-1}{\frac{p}{2}+\gamma_j} \right);$$

since γ_j goes to $+\infty$ due to the assumption $q < p+1 + \frac{p}{n-2}$, we obtain

$$\log \left(1 + \frac{q-p-1}{\frac{p}{2}+\gamma_j} \right) \sim \frac{q-p-1}{\frac{p}{2}+\gamma_j} = \theta_j \sim \frac{q-p-1}{\left(\frac{p-q}{2}+1-\lambda\right)\left(\frac{2^*}{2}\right)^{j-1}},$$

thus (6.14) follows.

This fact, together with (6.13), implies

$$X_{i+1} \leq \left(\prod_{k=1}^i c_k^\Theta \right) X_1^\Theta. \quad (6.15)$$

Since

$$\sum_{k=1}^i \log(c_k) = \sum_{k=1}^i \frac{1}{\frac{p}{2}+\gamma_k} \log \left\{ \frac{c 2^{4k} (1 + \|u\|_\infty^2)}{(R-r)^4} \left(\frac{2^*}{2}\right)^{6k} \right\}$$

that obviously converges as i goes to ∞ , because of the definition of γ_k , see (6.8). If we define $\gamma := \sum_{k=1}^{\infty} \frac{1}{\frac{p}{2} + \gamma_k}$, by letting i go to ∞ in (6.15) we get

$$\sup_{B_r} [V(|Du|^2)] \leq c \left(\frac{1 + \|u\|_{\infty}^2}{(R-r)^4} \right)^{\gamma\Theta} \left(\int_{B_R} [V(|Du|^2)]^{\frac{q}{2}} dx \right)^{\frac{2\Theta}{q}}$$

that implies

$$\sup_{B_r} |Du| \leq c \left(\frac{1 + \|u\|_{L^\infty(\Omega')}}{(R-r)^2} \right)^{\gamma\Theta} \left(\int_{B_R} (1 + |Du|^2)^{\frac{q}{2}} dx \right)^{\frac{\Theta}{q}}.$$

□

Remark 6.4. In [16, Theorem 2.1] an analogous Lipschitz estimate has been proved *without* assuming the a priori boundedness, under the assumptions: $n = 2$ and $2 \leq p \leq q$, or $n \geq 3$ and $2 \leq p \leq q < p \frac{n}{n-2}$. For instance, if $n \geq p + 2$ the assumptions on q in Theorem 6.3 are weaker than in [16].

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