

EXISTENCE THEOREM FOR A DIRICHLET PROBLEM WITH FREE DISCONTINUITY SET

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Abstract. We study the **free discontinuity problem**

$$\min \left\{ \int_{\Omega \setminus K} |\nabla u|^2 dx + \lambda \mathcal{H}_{n-1}(K) \right\}$$

where the minimum is taken over all the closed sets $K \subset \overline{\Omega}$ and the functions $u \in C^1(\Omega \setminus K) \cap C^0(\overline{\Omega} \setminus (M \cup K))$ with $u = w$ on $\partial\Omega \setminus (M \cup K)$; here Ω is a bounded domain in \mathbf{R}^n , $n \geq 2$, such that $\mathcal{H}_{n-1}(\partial\Omega) < +\infty$ and $\partial\Omega$ is a C^1 surface up to an \mathcal{H}_{n-1} negligible closed set M , $w \in C^1(\partial\Omega \setminus M) \cap L^\infty(\partial\Omega \setminus M)$, $0 < \lambda < +\infty$ and \mathcal{H}_{n-1} is the $(n-1)$ -dimensional Hausdorff measure.

1. Introduction.

In this paper we prove the following existence theorem of a solution for a *free discontinuity problem with Dirichlet type boundary conditions*.

THEOREM 1.1. *Let $n \in \mathbf{N}$, $n \geq 2$, let $\Omega \subset \mathbf{R}^n$ be a bounded domain with $\mathcal{H}_{n-1}(\partial\Omega) < +\infty$; assume that a closed set M exists such that $\mathcal{H}_{n-1}(M) = 0$ and $\partial\Omega \setminus M$ is a C^1 surface; let $w \in C^1(\partial\Omega \setminus M) \cap L^\infty(\partial\Omega \setminus M)$ and let $0 < \lambda < +\infty$. Then there exists at least one pair (K, u) minimizing the functional \mathcal{G} defined for every closed set $K \subset \overline{\Omega}$ and for every $u \in C^1(\Omega \setminus K) \cap C^0(\overline{\Omega} \setminus (M \cup K))$ with $u = w$ on $\partial\Omega \setminus (M \cup K)$ by*

$$\mathcal{G}(K, u) = \int_{\Omega \setminus K} |\nabla u|^2 dx + \lambda \mathcal{H}_{n-1}(K),$$

where \mathcal{H}_{n-1} is the $(n-1)$ -dimensional Hausdorff measure.

An existence theorem for a free discontinuity minimum problem with Neumann type boundary conditions has been recently proved in [14]. In the case $n = 2$ Theorem 1.1 of [14] has provided the beginning of a positive answer to a problem of image segmentation in Computer Vision Theory posed by D. Mumford and J. Shah in [24] (see also [6], [8], [10], [11], [23]). We refer to [12] and [16] for very interesting conjectures on further regularity properties of the set K , which, if proved, shall provide also a complete and positive answer to the image segmentation problem mentioned above.

Following [12], these minimum problems fall into the class of the *variational problems*, in a given open set $\Omega \subset \mathbf{R}^n$, with *free discontinuities*, since a solution is a pair (K, u) , where K is a closed set, u is a smooth function in $\Omega \setminus K$ and K is not necessarily the union of essential boundaries, unlike the situation with free boundary problems (see [5], [1]). We remark that free discontinuity problems more general than the ones until now considered should be regarded as a possible schematization for various problems in Mathematical Physics where are present both volume forces and surface tensions (see [7], [9], [12], [17], [20], [25]).

Beside the existence theorem of a pair (K, u) minimizing the functional \mathcal{G} , in this paper we prove also some regularity properties for the closed set K . In particular we prove the following proposition.

PROPOSITION 1.2. *If (K, u) is a minimizing pair given by Theorem 1.1, then*

- (i) *K is $(\mathcal{H}_{n-1}, n-1)$ rectifiable, i.e. (as in [18]) there exists a sequence of C^1 surfaces (S_h) such that*

$$\mathcal{H}_{n-1}(K \setminus \bigcup_h S_h) = 0;$$

- (ii) *there exists a unique minimizing pair (K', u') such that $K' \subseteq K$, $\mathcal{H}_{n-1}(K \setminus K') = 0$, $u = u'$ in $\bar{\Omega} \setminus (M \cup K)$ and for every $x \in K' \setminus M$*

$$\liminf_{\rho \rightarrow 0} \rho^{1-n} \mathcal{H}_{n-1}(K' \cap \overline{B_\rho(x)}) > 0.$$

Taking into account the idea of the so-called direct methods in Calculus of Variations, we join to the functional \mathcal{G} a new functional \mathcal{F} , defined on a class of special bounded variation functions (the class $SBV(\mathbf{R}^n)$ recently introduced in [13]), where a topology can be suitably found such that \mathcal{F} is at the same time lower semicontinuous and coercive.

Theorem 1.1 and Proposition 1.2 are established (see section 4) by proving first the existence of a solution u for a minimum problem for \mathcal{F} over all the competing $SBV(\mathbf{R}^n)$ functions with given Dirichlet boundary conditions (see Lemma 4.1), and then by using some partial regularity properties of the singular set of the function u (see Theorem 3.12 and Remark 3.13).

We prove that the minimum of \mathcal{F} is also the minimum of \mathcal{G} and moreover we show that by a minimizer of \mathcal{F} one can obtain a minimizing pair of \mathcal{G} and viceversa (see Remark 4.3).

In order to prove the previous results we use both interior estimates for u already proved in [14] and new estimates on the behavior of u near a boundary point (see section 3).

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2. Preliminary results for functions in $SBV(\Omega)$.

In this section, given an open set $\Omega \subseteq \mathbf{R}^n$, we define, following [13], the class of special bounded variation functions $SBV(\Omega)$ and we point out a few of its properties with new results gained in [14].

For a given set $E \subset \mathbf{R}^n$ we denote by χ_E its characteristic function, by \bar{E} its topological closure and by ∂E its topological boundary; moreover we denote by $\mathcal{H}_{n-1}(E)$ its $(n-1)$ -dimensional Hausdorff measure and by $|E|$ its Lebesgue outer measure. If Ω, Ω' are open subsets in \mathbf{R}^n , with

$\Omega \subset\subset \Omega'$ we mean that $\bar{\Omega}$ is compact and $\bar{\Omega} \subset \Omega'$. The word *domain* is used to mean an open set $\Omega \subseteq \mathbf{R}^n$ such that $\partial\Omega = \partial(\mathbf{R}^n \setminus \bar{\Omega})$.

We indicate by $B_\rho(x)$ the ball $\{y \in \mathbf{R}^n; |y - x| < \rho\}$, and we set $B_\rho = B_\rho(0)$, $\omega_n = |B_1|$.

Let $u : \Omega \rightarrow \mathbf{R}$ be a Borel function; for $x \in \Omega$ and $z \in \tilde{\mathbf{R}} = \mathbf{R} \cup \{\infty\}$ we say (following [13]) that z is the approximate limit of u at x , and we write

$$z = \text{ap} \lim_{y \rightarrow x} u(y),$$

if

$$g(z) = \lim_{\rho \rightarrow 0} \frac{\int_{B_\rho(x)} g(u(y)) dy}{|B_\rho|}$$

for every $g \in C^0(\tilde{\mathbf{R}})$; if $z \in \mathbf{R}$ this definition is equivalent to 2.9.12 in [18].

The set

$$S_u = \{x \in \Omega; \text{ap} \lim_{y \rightarrow x} u(y) \text{ does not exist} \}$$

is a Borel set, negligible with respect to the Lebesgue measure; for brevity's sake we denote by $\tilde{u} : \Omega \setminus S_u \rightarrow \tilde{\mathbf{R}}$ the function

$$\tilde{u}(x) = \text{ap} \lim_{y \rightarrow x} u(y).$$

Let $x \in \Omega \setminus S_u$ be such that $\tilde{u}(x) \in \mathbf{R}$; we say that u is approximately differentiable at x if there exists a vector $\nabla u(x) \in \mathbf{R}^n$ (approximate gradient of u at x) such that

$$\text{ap} \lim_{y \rightarrow x} \frac{|u(y) - \tilde{u}(x) - \nabla u(x) \cdot (y - x)|}{|y - x|} = 0.$$

For every $u \in L^1_{\text{loc}}(\Omega)$ we define (see [19])

$$\int_{\Omega} |Du| = \sup \left\{ \int_{\Omega} u \operatorname{div} \phi \, dx; \phi \in C_0^1(\Omega; \mathbf{R}^n), |\phi| \leq 1 \right\}.$$

By $BV(\Omega)$ we denote the Banach space of all functions u of $L^1(\Omega)$ with $\int_{\Omega} |Du| < +\infty$.

It is well-known that $u \in BV(\Omega)$ iff $u \in L^1(\Omega)$ and its distributional derivative Du is a bounded vector measure. For the main properties of the functions of bounded variation we refer e.g. to [15], [18], [19], [22].

Here we recall only that for every $u \in BV(\Omega)$ the following properties hold:

S_u is $(\mathcal{H}_{n-1}, n-1)$ rectifiable (see [15], or [18], 4.5.9(16));

$\mathcal{H}_{n-1}(\{x \in \Omega; \tilde{u}(x) = \infty\}) = 0$ (see [18], 4.5.9(3));

∇u exists a.e. on Ω and coincides with the Radon-Nikodym derivative of Du with respect to the Lebesgue measure (see [18], 4.5.9(26));

for \mathcal{H}_{n-1} almost all $x \in \mathbf{R}^n$ there exist $\nu = \nu(x) \in \partial B_1$, $\operatorname{tr}^+(x, u, \nu) \in \mathbf{R}$ and $\operatorname{tr}^-(x, u, \nu) \in \mathbf{R}$ (outer and inner trace, respectively, of u at x in the direction ν) such that

$$\lim_{\rho \rightarrow 0} \rho^{-n} \int_{\{y \in B_\rho(x); y \cdot \nu > 0\}} |u(y) - \operatorname{tr}^+(x, u, \nu)| dy = 0,$$

$$\lim_{\rho \rightarrow 0} \rho^{-n} \int_{\{y \in B_\rho(x); y \cdot \nu < 0\}} |u(y) - \operatorname{tr}^-(x, u, \nu)| dy = 0,$$

and

$$(2.1) \quad \int_{\Omega} |Du| \geq \int_{\Omega} |\nabla u| dx + \int_{S_u \cap \Omega} |\operatorname{tr}^+(x, u, \nu) - \operatorname{tr}^-(x, u, \nu)| d\mathcal{H}_{n-1}$$

(see [18], 4.5.9(17),(22),(15)).

Following [13], we define a class of special bounded variation functions which are characterized by a property stronger than (2.1).

DEFINITION 2.1. We define $SBV(\Omega)$ as the class of all functions $u \in BV(\Omega)$ such that

$$(2.2) \quad \int_{\Omega} |Du| = \int_{\Omega} |\nabla u| dx + \int_{S_u \cap \Omega} |\operatorname{tr}^+(x, u, \nu) - \operatorname{tr}^-(x, u, \nu)| d\mathcal{H}_{n-1}.$$

We remark that the well-known Cantor-Vitali function has bounded variation, but it does not satisfy (2.2).

REMARK 2.2. Let $u \in BV(\Omega)$ and set $u_a = (u \wedge a) \vee (-a)$ for $0 < a < +\infty$. The following properties hold:

$$|\nabla u_a| \leq |\nabla u| \text{ a.e. on } \Omega;$$

$$\mathcal{H}_{n-1}((S_{u_a} \setminus S_u) \cap \Omega) = 0;$$

$$\int_{\Omega} |Du_a| \leq \int_{\Omega} |Du|;$$

$$\int_{\Omega} |\nabla u| dx = \lim_{a \rightarrow +\infty} \int_{\Omega} |\nabla u_a| dx;$$

$$\mathcal{H}_{n-1}(S_u \cap \Omega) = \lim_{a \rightarrow +\infty} \mathcal{H}_{n-1}(S_{u_a} \cap \Omega);$$

$$\int_{\Omega} |Du| = \lim_{a \rightarrow +\infty} \int_{\Omega} |Du_a|.$$

Moreover, for $u \in BV(\Omega)$, it holds:

$$u \in SBV(\Omega) \text{ iff } u_a \in SBV(\Omega) \text{ for every } 0 < a < +\infty ;$$

and more generally:

$$u \in SBV(\Omega) \text{ iff } \phi(u) \in SBV(\Omega) \text{ for every } \phi : \mathbf{R} \rightarrow \mathbf{R} \text{ uniformly Lipschitz continuous with } \phi(0) = 0.$$

Denote by $W^{1,p}(\Omega)$ ($p \geq 1$) the Sobolev space of functions $u \in L^p(\Omega)$ such that $Du \in L^p(\Omega; \mathbf{R}^n)$; then we remark that, for $u \in SBV(\Omega)$,

$$u \in W^{1,p}(\Omega) \text{ iff } \mathcal{H}_{n-1}(S_u \cap \Omega) = 0 \text{ and } \int_{\Omega} (|\nabla u|^p + |u|^p) dx < +\infty$$

(see e.g. [18], 4.5.9(30)).

LEMMA 2.3. *Let $\Omega \subset \mathbf{R}^n$ be a bounded domain with $\mathcal{H}_{n-1}(\partial\Omega) < +\infty$. Let $w \in W^{1,1}(\mathbf{R}^n)$. Let $K \subset \bar{\Omega}$ be a closed set with $\mathcal{H}_{n-1}(K) < +\infty$ and let $u \in C^1(\Omega \setminus K) \cap C^0(\bar{\Omega} \setminus K) \cap L^\infty(\Omega \setminus K)$ with $\int_{\Omega \setminus K} |\nabla u| dx < +\infty$.*

Set

$$u'(x) = \begin{cases} u(x) & \text{if } x \in \bar{\Omega} \setminus K, \\ w(x) & \text{if } x \in \mathbf{R}^n \setminus \bar{\Omega}, \end{cases}$$

then

- (i) $u' \in SBV(\mathbf{R}^n)$,
- (ii) $\mathcal{H}_{n-1}(S_{u'} \setminus (K \cup \{x \in \partial\Omega \setminus K; u(x) \neq \tilde{w}(x)\})) = 0$.

Proof. We have $u' \in SBV(\Omega)$ and $S_{u'} \cap \Omega \subseteq K$ by Lemma 2.3 in [14]. As in [4] (see Theorem 3), we have $u' \in BV(\mathbf{R}^n)$ and

$$\int_{\mathbf{R}^n} |Du'| = \int_{\Omega} |Du| + \int_{\mathbf{R}^n \setminus \bar{\Omega}} |\nabla u| dx + \int_{\partial\Omega} |\text{tr}^-(x, u, \nu) - \tilde{w}| d\mathcal{H}_{n-1},$$

where ν is the outward unit normal to Ω .

Therefore $u' \in SBV(\mathbf{R}^n)$ and, since $\mathcal{H}_{n-1}(S_{u'} \cap (\mathbf{R}^n \setminus \bar{\Omega})) = 0$ and $\text{tr}^-(x, u, \nu) = u(x)$ for \mathcal{H}_{n-1} -almost all $x \in \partial\Omega \setminus K$, we infer also (ii). **q.e.d.**

For further results on the functions in $SBV(\Omega)$ we refer to [13], [2], [3].

In this paper we use the following semicontinuity theorem in $SBV(\Omega)$, that is an obvious consequence of a result by L. Ambrosio (see Theorems 2.1 and 3.4 of [3]) and of Remark 2.2.

THEOREM 2.4. *Let $p > 1$. Let $u_h \in SBV(\Omega)$ be such that*

$$\begin{aligned} u_h &\rightarrow u \quad \text{in } L^1_{\text{loc}}(\Omega), \\ \sup_{h \in \mathbf{N}} \left\{ \int_{\Omega} |\nabla u_h|^p dx + \mathcal{H}_{n-1}(S_{u_h} \cap \Omega) \right\} &< +\infty, \\ \sup_{h \in \mathbf{N}} \left\{ \int_{\Omega} |Du_h| + \int_{\Omega} |u_h| dx \right\} &< +\infty. \end{aligned}$$

Then

- (i) $u \in SBV(\Omega)$,
- (ii) $\mathcal{H}_{n-1}(S_u \cap \Omega) \leq \liminf_h \mathcal{H}_{n-1}(S_{u_h} \cap \Omega)$,
- (iii) $\int_{\Omega} |\nabla u|^p dx \leq \liminf_h \int_{\Omega} |\nabla u_h|^p dx$.

We remark that the previous Theorem 2.4 is not true for $p = 1$ because, in this case, it is possible to approximate every $u \in BV(\Omega)$ by a sequence of smooth functions (which are also functions of class $SBV(\Omega)$).

In [14], section 3, a Poincaré-Wirtinger type inequality for functions of the class SBV in a ball and two consequences have been proved. Here, for completeness and the reader's convenience, we give the statements.

Let B be a ball in \mathbf{R}^n , $n \geq 2$; for every measurable function $u : B \rightarrow \mathbf{R}$, we consider the non decreasing rearrangement of u

$$u_*(s, B) = \inf\{t \in \mathbf{R}; |\{u < t\} \cap B| \geq s\} \quad \text{for } 0 \leq s \leq |B|,$$

and we set

$$\text{med}(u, B) = u_*\left(\frac{1}{2}|B|, B\right);$$

moreover for every $u \in SBV(B)$ such that $(2\gamma_n \mathcal{H}_{n-1}(S_u \cap B))^{\frac{n}{n-1}} < \frac{1}{2}|B|$ we set

$$\tau'(u, B) = u_*\left((2\gamma_n \mathcal{H}_{n-1}(S_u \cap B))^{\frac{n}{n-1}}, B\right),$$

$$\tau''(u, B) = u_*\left(|B| - (2\gamma_n \mathcal{H}_{n-1}(S_u \cap B))^{\frac{n}{n-1}}, B\right),$$

where γ_n is the isoperimetric constant relative to the balls of \mathbf{R}^n .

THEOREM 2.5 *Let $B \subset \mathbf{R}^n$ be a ball, $n \geq 2$, $1 \leq p < n$ and $p^* = \frac{np}{n-p}$. Let $u \in SBV(B)$, $\mathcal{H}_{n-1}(S_u \cap B) < \frac{1}{2\gamma_n} \left(\frac{1}{2}|B|\right)^{\frac{n-1}{n}}$, and*

$$\bar{u} = (u \wedge \tau''(u, B)) \vee \tau'(u, B).$$

Then

$$\|\bar{u} - \text{med}(u, B)\|_{L^{p^*}(B)} \leq \frac{2\gamma_n p(n-1)}{n-p} \|\nabla u\|_{L^p(B)}.$$

THEOREM 2.6. *Let $B \subset \mathbf{R}^n$ be a ball, $u_h \in SBV(B)$, $p > 1$, and let*

$$\begin{aligned} \sup_{h \in \mathbf{N}} \int_B |\nabla u_h|^p dx &< +\infty, \\ \lim_h \mathcal{H}_{n-1}(S_{u_h} \cap B) &= 0. \end{aligned}$$

Then there exist a subsequence (u_{h_i}) and a function $u_\infty \in W^{1,p}(B)$ such that

$$\lim_i [\bar{u}_{h_i} - \text{med}(u_{h_i}, B)] = u_\infty \quad \text{in } L^r(B)$$

for every $1 \leq r < \frac{np}{n-p}$ if $1 < p < n$, and for every $r \geq 1$ if $p \geq n$; moreover

$$\lim_i [u_{h_i} - \text{med}(u_{h_i}, B)] = u_\infty \quad \text{a.e. on } B.$$

THEOREM 2.7 *Let $n \in \mathbf{N}$, $n \geq 2$, $p > 1$; let $u \in SBV(\mathbf{R}^n)$ and $x \in \mathbf{R}^n$. If*

$$\lim_{\rho \rightarrow 0} \rho^{1-n} \left[\int_{B_\rho(x)} |\nabla u|^p dy + \mathcal{H}_{n-1}(S_u \cap B_\rho(x)) \right] = 0,$$

then $x \notin S_u$ and $\tilde{u}(x) \in \mathbf{R}$.

3. A limit theorem and some estimates at the boundary.

Given Ω and w as in Theorem 1.1, in this section we will study some properties of a function $u \in SBV(\mathbf{R}^n)$ solution of the following minimum problem (see Lemma 4.1 for the existence of u)

$$(3.1) \quad \min \left\{ \int_{\Omega} |\nabla v|^2 dx + \lambda \mathcal{H}_{n-1}(S_v); v \in SBV(\mathbf{R}^n), v = w_e \text{ in } \mathbf{R}^n \setminus \overline{\Omega} \right\},$$

where $w_e \in W^{1,1}(\mathbf{R}^n)$ is an extension of the boundary datum w such that $\tilde{w}_e = w$ \mathcal{H}_{n-1} -a.e. on $\partial\Omega$.

In particular we prove that, setting

$$\Omega_0 = \left\{ x \in \overline{\Omega} \setminus M; \lim_{\rho \rightarrow 0} \rho^{1-n} \mathcal{H}_{n-1}(S_u \cap \overline{B_\rho(x)}) = 0 \right\},$$

then $\overline{\Omega} \setminus \Omega_0$ is closed and $\mathcal{H}_{n-1}((\overline{\Omega} \setminus \Omega_0) \triangle S_u) = 0$, where $A \triangle B$ denotes the symmetric difference of the sets A and B .

Such partial regularity result (see Theorem 3.12 and Remark 3.13) shall allow us to prove Theorem 1.1 and Proposition 1.2 in the next section, by showing that the pair $(\overline{\Omega} \setminus \Omega_0, u)$ is a solution of the minimum problem considered in this paper.

DEFINITION 3.1. Let $u \in SBV(\mathbf{R}^n)$ and $0 < c < +\infty$. Let $K \subset \mathbf{R}^n$ be closed. We set

$$\mathcal{F}(u, c, K) = \int_K |\nabla u|^2 dx + c \mathcal{H}_{n-1}(S_u \cap K),$$

$$\Phi(u, c, K) = \inf \{ \mathcal{F}(v, c, K); v \in SBV(\mathbf{R}^n), v = u \text{ in } \mathbf{R}^n \setminus K \};$$

moreover, if $\Phi(u, c, K) < +\infty$, we set

$$\Psi(u, c, K) = \mathcal{F}(u, c, K) - \Phi(u, c, K).$$

We first state some technical lemmas.

LEMMA 3.2. Let $u \in SBV(B_r)$. For every $0 < c < +\infty$ the functions

$$\rho \rightarrow \mathcal{F}(u, c, \overline{B_\rho})$$

and

$$\rho \rightarrow \Psi(u, c, \overline{B_\rho})$$

are non-decreasing in $(0, r)$.

LEMMA 3.3. Let $u \in SBV(B_r(x_0))$, $\rho < r$. Set $u_\rho(x) = \rho^{-1/2} u(x_0 + \rho x)$ for every $x \in B_{r/\rho}$, then

$$u_\rho \in SBV(B_{r/\rho}),$$

$$\mathcal{F}(u_\rho, c, \overline{B_1}) = \rho^{1-n} \mathcal{F}(u, c, \overline{B_\rho(x_0)})$$

and

$$\Phi(u_\rho, c, \overline{B_1}) = \rho^{1-n} \Phi(u, c, \overline{B_\rho(x_0)}).$$

LEMMA 3.4 *Let $u \in SBV(\mathbf{R}^n)$ and $0 < c < +\infty$. If $\Psi(u, c, K) = 0$ for some closed set $K \subset \mathbf{R}^n$, then*

$$\mathcal{F}(u, c, \overline{B_\rho(x)}) \leq cn\omega_n\rho^{n-1}$$

for every $\overline{B_\rho(x)} \subset K$.

Proof. Because of the minimality of u we have

$$\mathcal{F}(u, c, \overline{B_\rho(x)}) \leq \mathcal{F}(u\chi_{\mathbf{R}^n \setminus \overline{B_\rho(x)}}, c, \overline{B_\rho(x)}) \leq cn\omega_n\rho^{n-1}. \quad \mathbf{q.e.d.}$$

The proofs of the following Lemma 3.5 and Lemma 3.6 are similar to the ones exhibited in [14] for Lemma 4.6 and Lemma 4.7 respectively.

LEMMA 3.5 *Let $u, v \in SBV(B_r)$, $0 < c < +\infty$ and $0 < \rho < r$. Suppose*

$$\mathcal{H}_{n-1}(S_u \cap \partial B_\rho) = \mathcal{H}_{n-1}(S_v \cap \partial B_\rho) = 0.$$

Set

$$w(x) = \begin{cases} u(x) & \text{if } x \in \overline{B_\rho}, \\ v(x) & \text{if } x \in B_r \setminus \overline{B_\rho}, \end{cases}$$

then

$$\mathcal{F}(w, c, \overline{B_\rho}) \leq \mathcal{F}(u, c, \overline{B_\rho}) + c\mathcal{H}_{n-1}(\{\tilde{u} \neq \tilde{v}\} \cap \partial B_\rho).$$

LEMMA 3.6. *Let $\Omega_1 \subset\subset \Omega_2 \subset\subset \mathbf{R}^n$ two open sets. Let $\gamma \in C_0^1(\Omega_2)$ with $|\gamma| \leq 1$, $\gamma \equiv 1$ in a neighborhood of $\overline{\Omega_1}$, $|\nabla\gamma| \leq L$. Let $u, v \in SBV(\mathbf{R}^n)$ and $w = \gamma u + (1-\gamma)v$. For every $0 < c < +\infty$ and for every $0 < \lambda < 1$ it is true that*

$$\mathcal{F}(w, c, \overline{\Omega_2}) \leq \frac{1}{1-\lambda} [\mathcal{F}(u, c, \overline{\Omega_2}) + \mathcal{F}(v, c, \overline{\Omega_2} \setminus \Omega_1)] + \frac{L^2}{\lambda} \int_{\Omega_2 \setminus \Omega_1} |u-v|^2 dy.$$

To treat *blowing-up* at a boundary point of Ω for a function $u \in SBV(\mathbf{R}^n)$ minimizing the functional \mathcal{F} in Ω with given Dirichlet boundary datum, we introduce the following notation.

For any C^1 function $\varphi : \mathbf{R}^{n-1} \rightarrow \mathbf{R}$ with $\varphi(0) = 0 = |\nabla\varphi(0)|$, $Lip\varphi \leq 1$, let

$$\Omega_\varphi = \{x \in B_1; x_n > \varphi(x')\}$$

where $x' = (x_1, \dots, x_{n-1})$.

We are now in a position to prove the following limit theorem.

THEOREM 3.7. *Let $\varphi_h : \mathbf{R}^{n-1} \rightarrow \mathbf{R}$ be a sequence of C^1 functions such that $\varphi_h(0) = 0 = |\nabla\varphi_h(0)|$, $Lip\varphi_h \leq 1$, $\lim_h \|\nabla\varphi_h\|_{L^\infty} = 0$. Let $w_h : B_1 \rightarrow \mathbf{R}$ be a sequence of C^1 functions such that $\lim_h (\|w_h\|_{L^\infty} + \|\nabla w_h\|_{L^\infty}) = 0$. Let $c_h \in \mathbf{R}$ and $u_h \in SBV(\mathbf{R}^n)$ such that $u_h = w_h$ in $B_1 \setminus \overline{\Omega}_{\varphi_h}$ for every $h \in \mathbf{N}$; let $u_\infty \in W^{1,2}(B_1)$. Assume that*

- (1) $\lim_h \mathcal{F}(u_h, c_h, \overline{B_\rho}) = \alpha(\rho) < +\infty$ for almost all $\rho < 1$,
- (2) $\lim_h \Psi(u_h, c_h, \overline{\Omega}_{\varphi_h} \cap \overline{B_\rho}) = 0$ for almost all $\rho < 1$,
- (3) $\lim_h c_h = +\infty$,
- (4) $\lim_h u_h = u_\infty$ a.e. on B_1 .

Then

the function $u_\infty \in C^0(B_1)$, u_∞ is harmonic in $\{x_n > 0\} \cap B_1$, $u_\infty \equiv 0$ in $\{x_n \leq 0\} \cap B_1$ and $\alpha(\rho) = \int_{B_\rho} |\nabla u_\infty|^2 dy$ for almost all $\rho < 1$.

Proof. By the hypothesis on the functions φ_h , we infer that, for every $\delta > 0$ and for every h large enough, $-\delta < \varphi_h(x') < \delta$.

By the hypothesis on the functions w_h and by the assumption $u_h = w_h$ in $B_1 \setminus \overline{\Omega}_{\varphi_h}$, we infer that $\lim_h u_h = 0$ in $\{x_n < -\delta\} \cap B_1$. Therefore, by (4), $u_\infty \equiv 0$ in $\{x_n < 0\} \cap B_1$.

On the other hand, for every $\delta > 0$ and for every ball $B_r(x)$ such that $\overline{B_r(x)} \subset \{x_n > \delta\} \cap B_1$, we have by Lemma 3.2 and by (1) and (2) respectively,

$$\sup_h \mathcal{F}(u_h, c_h, \overline{B_r(x)}) < +\infty$$

and

$$\lim_h \Psi(u_h, c_h, \overline{B_r(x)}) = 0.$$

By using Theorem 4.8 of [14] and by the arbitrariness of δ , we infer that u_∞ is harmonic in $\{x_n > 0\} \cap B_1$. By well-known results (see e.g. [21], chap. II, Appendices) it follows that $u_\infty \in C^0(B_1)$, so $u_\infty \equiv 0$ in $\{x_n \leq 0\} \cap B_1$.

By the hypothesis (1) and by the semicontinuity theorem 2.4 we have, for any $c > 0$,

$$\int_{B_\rho} |\nabla u_\infty|^2 dy = \mathcal{F}(u_\infty, c, \overline{B_\rho}) \leq \liminf_h \mathcal{F}(u_h, c, \overline{B_\rho}) \leq \lim_h \mathcal{F}(u_h, c_h, \overline{B_\rho}) = \alpha(\rho)$$

for almost all $\rho < 1$.

The proof will be completed by proving the following inequality

$$(3.2) \quad \alpha(\rho) \leq \int_{B_\rho} |\nabla u_\infty|^2 dy \quad \text{for almost all } \rho < 1.$$

We may suppose $\|w_h\|_{L^\infty} < 1/h$. Set, with the notations of Theorem 2.5,

$$\hat{u}_h = u_h \wedge (\tau''(u_h, B_1) \vee 1/h) \vee (\tau'(u_h, B_1) \wedge (-1/h)),$$

we have $\hat{u}_h = w_h$ in $B_1 \setminus \overline{\Omega}_{\varphi_h}$ and, by Theorem 2.6,

$$(3.3) \quad \lim_h \hat{u}_h = u_\infty \quad \text{in } L^2(B_1).$$

Moreover, as in Theorem 4.8 of [14], there exists a subsequence of (\hat{u}_h) (for brevity's sake still denoted by (\hat{u}_h)) such that

$$(3.4) \quad \lim_h c_h \mathcal{H}_{n-1}(\{\tilde{u}_h \neq \hat{u}_h\} \cap \partial B_\rho) = 0$$

for almost all $\rho < 1$.

Set now

$$w'_h(x) = \begin{cases} w_h(x) & \text{if } x \in B_1 \setminus \overline{\Omega}_{\varphi_h}, \\ w_h(x', \varphi_h(x')) + u_\infty(x', x_n - \varphi_h(x')) & \text{if } x \in \overline{\Omega}_{\varphi_h}, \end{cases}$$

we notice that the functions w'_h are Lipschitz continuous in B_ρ uniformly with respect to h and $\lim_h w'_h = u_\infty$ in $L^\infty(B_\rho)$ for every $\rho < 1$.

Finally we may prove (3.2).

Since the function $\rho \rightarrow \alpha(\rho)$ is non-decreasing, it is also a continuous function for almost all $\rho < 1$. Let $\rho < 1$ be such that $\alpha(\cdot)$ is continuous in ρ and the hypothesis (1) and the condition (3.4) are fulfilled. Let $L > 0$ be such that $\sup_{B_\rho} |\nabla w'_h| \leq L$ for every $h \in \mathbf{N}$.

Fixed $\epsilon > 0$, let $0 < \rho_1 < \rho$ be such that $\alpha(\rho) - \alpha(\rho_1) < \epsilon$ and $L^2|B_\rho \setminus B_{\rho_1}| < \epsilon$; moreover let ρ_2 be such that $\rho_1 < \rho_2 < \rho$ and the hypothesis (1) is fulfilled.

For $0 < r < 1$ and $-r < \delta < r$ we set $B_{r,\delta} = B_r \cap \{x_n > \delta\}$. Let $0 < \rho_3 < \rho_4$ and $0 < \delta_2 < \delta_1$ be such that

$$B_{\rho_1,\delta_1} \subset\subset B_{\rho_2,\delta_2} \subset\subset B_{\rho_3} \subset\subset B_{\rho_4} \subset\subset B_\rho$$

and $L^2|B_{\rho,-\delta_2} \setminus B_{\rho_1,\delta_1}| < \epsilon$.

Let γ_1 and γ_2 be two C^1 functions such that

$$|\gamma_1| \leq 1, \quad \gamma_1 \equiv 1 \text{ in a neighborhood of } B_{\rho_1,\delta_1}, \quad \text{spt} \gamma_1 \subset B_{\rho_2,\delta_2}, \quad |\nabla \gamma_1|^2 \leq \frac{2}{(\rho_2 - \rho_1)^2} + \frac{2}{(\delta_2 - \delta_1)^2},$$

and

$$|\gamma_2| \leq 1, \quad \gamma_2 \equiv 1 \text{ in a neighborhood of } B_{\rho_3,-\delta_2}, \quad \text{spt} \gamma_2 \subset B_{\rho_4}, \quad |\nabla \gamma_2|^2 \leq \frac{2}{(\rho_4 - \rho_3)^2}.$$

Now we define the following three sequences of functions in $SBV(B_1)$

$$\zeta_h = \gamma_1 u_\infty + (1 - \gamma_1) w'_h$$

$$\xi_h = \gamma_2 \zeta_h + (1 - \gamma_2) \hat{u}_h$$

$$z_h = \begin{cases} \xi_h & \text{in } \overline{B_\rho}, \\ u_h & \text{in } B_1 \setminus \overline{B_\rho}. \end{cases}$$

We notice that $z_h = u_h$ in $B_1 \setminus \overline{B_\rho}$ for every $h \in \mathbf{N}$, and $z_h = w_h$ in $B_1 \setminus \overline{\Omega}_{\varphi_h}$ for h large enough in order to have $\|\varphi_h\|_{L^\infty} < \delta_2$. Then, setting $\epsilon_h = \Psi(u_h, c_h, \overline{\Omega}_{\varphi_h} \cap \overline{B_\rho})$, by Lemma 3.5 and 3.6, for every $0 < \lambda < 1$ we have

$$\begin{aligned} \mathcal{F}(u_h, c_h, \overline{B_\rho}) - \epsilon_h &\leq \mathcal{F}(z_h, c_h, \overline{B_\rho}) \leq \mathcal{F}(\xi_h, c_h, \overline{B_\rho}) + c_h \mathcal{H}_{n-1}(\{\tilde{u}_h \neq \hat{u}_h\} \cap \partial B_\rho) \leq \\ &\leq \frac{1}{1-\lambda} [\mathcal{F}(\zeta_h, c_h, \overline{B_\rho}) + \mathcal{F}(\hat{u}_h, c_h, \overline{B_\rho} \setminus B_{\rho_3,-\delta_2})] + \end{aligned}$$

$$+ \frac{2}{\lambda(\rho_4 - \rho_3)^2} \int_{B_\rho \setminus B_{\rho_3, -\delta_2}} |\hat{u}_h - \zeta_h|^2 dy + c_h \mathcal{H}_{n-1}(\{\tilde{u}_h \neq \tilde{u}_h\} \cap \partial B_\rho).$$

By using again Lemma 3.6 we have

$$\begin{aligned} \mathcal{F}(u_h, c_h, \overline{B_\rho}) - \epsilon_h &\leq \frac{1}{1-\lambda} \left[\frac{1}{1-\lambda} \left(\int_{B_\rho} |\nabla u_\infty|^2 dy + \int_{B_\rho \setminus B_{\rho_1, \delta_1}} |\nabla w'_h|^2 dy \right) + \right. \\ &+ \frac{1}{\lambda} \left(\frac{2}{(\rho_2 - \rho_1)^2} + \frac{2}{(\delta_2 - \delta_1)^2} \right) \int_{B_\rho \setminus B_{\rho_1, \delta_1}} |w'_h - u_\infty|^2 dy + \mathcal{F}(\hat{u}_h, c_h, \overline{B_\rho} \setminus B_{\rho_3, -\delta_2}) \left. \right] + \\ &+ \frac{2}{\lambda(\rho_4 - \rho_3)^2} \int_{B_\rho \setminus B_{\rho_3, -\delta_2}} |\hat{u}_h - \zeta_h|^2 dy + c_h \mathcal{H}_{n-1}(\{\tilde{u}_h \neq \tilde{u}_h\} \cap \partial B_\rho); \end{aligned}$$

then, letting $h \rightarrow +\infty$ and taking into account (3.3), (3.4) and the hypotheses (1), (2), we obtain

$$\begin{aligned} \alpha(\rho) &\leq \frac{1}{1-\lambda} \left[\frac{1}{1-\lambda} \left(\int_{B_\rho} |\nabla u_\infty|^2 dy + \epsilon \right) + \limsup_h \mathcal{F}(\hat{u}_h, c_h, \overline{B_\rho} \setminus B_{\rho_3, -\delta_2}) \right] \leq \\ &\leq \left(\frac{1}{1-\lambda} \right)^2 \left(\int_{B_\rho} |\nabla u_\infty|^2 dy + \epsilon \right) + \frac{1}{1-\lambda} \limsup_h \mathcal{F}(u_h, c_h, \overline{B_\rho} \setminus B_{\rho_2}) \leq \\ &\leq \left(\frac{1}{1-\lambda} \right)^2 \left(\int_{B_\rho} |\nabla u_\infty|^2 dy + \epsilon \right) + \frac{1}{1-\lambda} (\alpha(\rho) - \alpha(\rho_2)) \leq \\ &\leq \left(\frac{1}{1-\lambda} \right)^2 \left(\int_{B_\rho} |\nabla u_\infty|^2 dy + \epsilon \right) + \frac{\epsilon}{1-\lambda}. \end{aligned}$$

For the arbitrariness of ϵ and λ the assertion follows. **q.e.d.**

COROLLARY 3.8. *Let (φ_h) and (w_h) be as in Theorem 3.7. Let $\lambda_h \in \mathbf{R}$ with $0 < c \leq \lambda_h < +\infty$ for every $h \in \mathbf{N}$; let $u_h \in SBV(\mathbf{R}^n)$ such that $u_h = w_h$ in $B_1 \setminus \overline{\Omega}_{\varphi_h}$, and let $u_\infty \in W^{1,2}(B_1)$. Assume that*

- (1) $\lim_h \mathcal{F}(u_h, \lambda_h, \overline{B_\rho}) = \alpha(\rho) < +\infty$ for almost all $\rho < 1$,
- (2) $\lim_h \Psi(u_h, \lambda_h, \overline{\Omega}_{\varphi_h} \cap \overline{B_\rho}) = 0$ for almost all $\rho < 1$,
- (3) $\lim_h \mathcal{H}_{n-1}(S_{u_h} \cap \overline{B_1}) = 0$,
- (4) $\lim_h u_h = u_\infty$ a.e. on B_1 .

Then the same thesis of Theorem 3.7 is true.

Proof. If $\limsup_h \lambda_h = +\infty$ the assertion follows by Theorem 3.7. If $\limsup_h \lambda_h < +\infty$, setting $c_h = \lambda_h \vee (\mathcal{H}_{n-1}(S_{u_h} \cap \overline{B_1}) + \frac{1}{h})^{-1/2}$, we have $\lim_h c_h = +\infty$ and

$$\lim_h \mathcal{F}(u_h, c_h, \overline{B_\rho}) = \alpha(\rho) < +\infty \quad \text{for almost all } \rho < 1.$$

Since

$$\begin{aligned} \mathcal{F}(u_h, c_h, \overline{\Omega_{\varphi_h} \cap \overline{B_\rho}}) &= \mathcal{F}(u_h, \lambda_h, \overline{\Omega_{\varphi_h} \cap \overline{B_\rho}}) + (c_h - \lambda_h) \mathcal{H}_{n-1}(S_{u_h} \cap \overline{B_\rho}) = \\ &= \Phi(u_h, \lambda_h, \overline{\Omega_{\varphi_h} \cap \overline{B_\rho}}) + \Psi(u_h, \lambda_h, \overline{\Omega_{\varphi_h} \cap \overline{B_\rho}}) + (c_h - \lambda_h) \mathcal{H}_{n-1}(S_{u_h} \cap \overline{B_\rho}) \leq \\ &\leq \Phi(u_h, c_h, \overline{\Omega_{\varphi_h} \cap \overline{B_\rho}}) + \Psi(u_h, \lambda_h, \overline{\Omega_{\varphi_h} \cap \overline{B_\rho}}) + (c_h - \lambda_h) \mathcal{H}_{n-1}(S_{u_h} \cap \overline{B_\rho}), \end{aligned}$$

we have also

$$\lim_h \Psi(u_h, c_h, \overline{\Omega_{\varphi_h} \cap \overline{B_\rho}}) = 0 \quad \text{for almost all } \rho < 1.$$

Then the assertion follows again by Theorem 3.7. **q.e.d.**

From Corollary 3.8 we infer the following decay estimates near a boundary point.

LEMMA 3.9. *For every $n \in \mathbf{N}$, $n \geq 2$, and every $0 < c < +\infty$, $0 < \alpha < 1$, $0 < \beta < 1$ and $L > 0$ there exist $\epsilon = \epsilon(n, c, \alpha, \beta, L)$ and $\vartheta = \vartheta(n, c, \alpha, \beta, L)$ such that:*

for every $\varphi \in C^1(\mathbf{R}^{n-1})$ with $\varphi(0) = 0 = |\nabla\varphi(0)|$, $Lip\varphi \leq 1$ and for every $w \in C^1(B_2)$, with $Lip w < L$, if $u \in SBV(B_2)$, $u = w$ in $B_1 \setminus \overline{\Omega_\varphi}$, $\Psi(u, c, \overline{\Omega_\varphi \cap \overline{B_1}}) = 0$ and

$$\mathcal{H}_{n-1}(S_u \cap \overline{B_1}) \leq \epsilon,$$

then

$$\mathcal{F}(u, c, \overline{B_\alpha}) \leq \alpha^{n-\beta} \max \left\{ \mathcal{F}(u, c, \overline{B_1}), \vartheta \left[(Lip\varphi)^2 + (Lip w)^2 \right] \right\}.$$

Proof. Suppose the lemma is not true. Then there exist $n \geq 2$, $c > 0$, $0 < \alpha < 1$, $0 < \beta < 1$, $L > 0$, two sequences (ϵ_h) , (ϑ_h) such that $\lim_h \epsilon_h = 0$, $\lim_h \vartheta_h = +\infty$, a sequence $\varphi_h \in C^1(\mathbf{R}^{n-1})$ with $\varphi_h(0) = 0 = |\nabla\varphi_h(0)|$, $Lip\varphi_h \leq 1$, a sequence $w_h \in C^1(B_2)$ with $Lip w_h < L$, a sequence $u_h \in SBV(B_2)$ with $u_h = w_h$ in $B_1 \setminus \overline{\Omega_{\varphi_h}}$, $\Psi(u_h, c, \overline{\Omega_{\varphi_h} \cap \overline{B_1}}) = 0$ and

$$\mathcal{H}_{n-1}(S_{u_h} \cap \overline{B_1}) = \epsilon_h,$$

$$(3.5) \quad \mathcal{F}(u_h, c, \overline{B_\alpha}) > \alpha^{n-\beta} \vartheta_h \left[(Lip\varphi_h)^2 + (Lip w_h)^2 \right],$$

$$(3.6) \quad \mathcal{F}(u_h, c, \overline{B_\alpha}) > \alpha^{n-\beta} \mathcal{F}(u_h, c, \overline{B_1}).$$

Set $\lambda_h = \frac{c}{\mathcal{F}(u_h, c, \overline{B_1})}$ and $v_h = \left(\frac{\lambda_h}{c}\right)^{\frac{1}{2}} u_h$, we have

$$\mathcal{F}(v_h, \lambda_h, \overline{B_1}) = 1,$$

$$\Psi(v_h, \lambda_h, \overline{\Omega}_{\varphi_h} \cap \overline{B_1}) = 0,$$

$$v_h = \left(\frac{\lambda_h}{c}\right)^{\frac{1}{2}} w_h \quad \text{in } B_1 \setminus \overline{\Omega}_{\varphi_h}.$$

Since by (3.5)

$$\max \{(\text{Lip } \varphi_h)^2, (\text{Lip } w_h)^2\} < \frac{c}{\lambda_h \alpha^{n-\beta} \vartheta_h},$$

and since (as in Lemma 3.4) $\inf_h \lambda_h > 0$, we have

$$(3.7) \quad \lim_h \text{Lip} \left[\left(\frac{\lambda_h}{c}\right)^{\frac{1}{2}} w_h \right] = 0 \quad \text{and} \quad \lim_h \text{Lip } \varphi_h = 0.$$

Moreover, since $\lim_h \epsilon_h = 0$, by Theorem 2.6 there exist a subsequence, still denoted by (v_h) , and a function $v_\infty \in W^{1,2}(B_1)$ such that

$$\lim_h [v_h - \text{med}(v_h, B_1)] = v_\infty \quad \text{a.e. on } B_1.$$

By (3.7) the sequence

$$\left(\left(\frac{\lambda_h}{c}\right)^{\frac{1}{2}} w_h - \text{med}(v_h, B_1) \right)$$

uniformly converges to zero. Then, by Corollary 3.8, $v_\infty \in C^0(B_1)$, v_∞ is harmonic in $\{x_n > 0\} \cap B_1$ and $v_\infty \equiv 0$ in $\{x_n \leq 0\} \cap B_1$. By Schwarz reflection principle there exists a function V harmonic in B_1 defined by

$$V(x) = \begin{cases} v_\infty(x) & \text{if } x_n \geq 0, \\ -v_\infty(x', -x_n) & \text{if } x_n < 0, \end{cases}$$

for which we have

$$\int_{B_\alpha} |\nabla v_\infty|^2 dy = \frac{1}{2} \int_{B_\alpha} |\nabla V|^2 dy \leq \frac{\alpha^n}{2} \int_{B_1} |\nabla V|^2 dy = \alpha^n \int_{B_1} |\nabla v_\infty|^2 dy.$$

Therefore, still by Corollary 3.8, we obtain

$$\limsup_h \mathcal{F}(v_h, \lambda_h, \overline{B_\alpha}) \leq \alpha^n \int_{B_1} |\nabla v_\infty|^2 dy \leq \alpha^n,$$

whereas by (3.6) we have

$$\mathcal{F}(v_h, \lambda_h, \overline{B_\alpha}) > \alpha^{n-\beta}.$$

So we obtain a contradiction. **q.e.d.**

LEMMA 3.10. *Let $n \in \mathbf{N}$, $n \geq 2$, let $0 < c < +\infty$, $0 < \alpha < 1$ and $0 < \beta < 1$. Let $\varphi \in C^1(\mathbf{R}^{n-1})$ with $\varphi(0) = 0 = |\nabla\varphi(0)|$, $Lip \varphi \leq 1$, let $w \in C^1(\overline{B_2})$ and $L = \max_{x \in \overline{B_1}} |\nabla w(x)|$. There exist $\epsilon' > 0$, $0 < r < 1$ such that if $u \in SBV(B_2)$, $u = w$ in $B_r \setminus \overline{\Omega}_\varphi$, $\Psi(u, c, \overline{\Omega}_\varphi \cap \overline{B_r}) = 0$ and if $\mathcal{H}_{n-1}(S_u \cap \overline{B_\rho}) \leq \epsilon' \rho^{n-1}$ for some $0 < \rho \leq r$, then*

$$\lim_{t \rightarrow 0} t^{1-n} \mathcal{F}(u, c, \overline{B_t}) = 0 .$$

Proof. Let ϵ, ϑ be as in lemma 3.9; let $\alpha' \in (0, 1)$ be such that $(\alpha')^{1-\beta} cn\omega_n < \epsilon$ and let ϵ' and ϑ' be the constants depending on n, c, α', β, L given by lemma 3.9.

Set $u_\rho(x) = \rho^{-1/2}u(\rho x)$. We have $u_\rho \in SBV(B_{2/\rho})$ and

$$\Psi(u_\rho, c, \overline{\Omega}_{\varphi_\rho} \cap \overline{B_1}) = 0 ,$$

where $\varphi_\rho(x') = \rho^{-1}\varphi(\rho x')$ for every $x' \in \mathbf{R}^{n-1}$; moreover $u_\rho = w_\rho$ in $B_1 \setminus \overline{\Omega}_{\varphi_\rho}$, where $w_\rho(x) = \rho^{-1/2}w(\rho x)$. Let $r > 0$ be such that

$$(\vartheta \vee \vartheta') \left[(Lip_{B_r} \varphi)^2 + rL^2 \right] < \epsilon .$$

Assume that $\mathcal{H}_{n-1}(S_u \cap \overline{B_\rho}) \leq \epsilon' \rho^{n-1}$ for some $0 < \rho \leq r$. Then by lemma 3.3 and lemma 3.9 we have

$$\mathcal{F}(u_\rho, c, \overline{B_\alpha'}) \leq (\alpha')^{n-\beta} (\mathcal{F}(u_\rho, c, \overline{B_1}) \vee \epsilon)$$

hence by lemma 3.4

$$\mathcal{F}(u, c, \overline{B_{\alpha'\rho}}) \leq (\alpha')^{n-\beta} (\mathcal{F}(u, c, \overline{B_\rho}) \vee \epsilon \rho^{n-1}) \leq (\alpha')^{n-\beta} (cn\omega_n \rho^{n-1} \vee \epsilon \rho^{n-1}) \leq \epsilon (\alpha'\rho)^{n-1} .$$

Set $\rho' = \alpha'\rho$. Since we have

$$\mathcal{H}_{n-1}(S_u \cap \overline{B_{\rho'}}) \leq \epsilon (\rho')^{n-1}$$

then, by lemma 3.9, we obtain

$$\mathcal{F}(u, c, \overline{B_{\alpha\rho'}}) \leq \alpha^{n-\beta} \max \{ \mathcal{F}(u, c, \overline{B_{\rho'}}), \epsilon (\rho')^{n-1} \} \leq \alpha^{1-\beta} \epsilon (\alpha\rho')^{n-1} .$$

By induction we obtain for every $h \in \mathbf{N}$

$$\mathcal{F}(u, c, \overline{B_{\alpha^h \rho'}}) \leq \alpha^{h(1-\beta)} \epsilon (\alpha^h \rho')^{n-1} . \quad (3.8)$$

Now let $t < \rho'$ and let $\alpha^h \rho' \leq t < \alpha^{h-1} \rho'$; then by (3.8) we have

$$t^{1-n} \mathcal{F}(u, c, \overline{B_t}) \leq (\alpha^h \rho')^{1-n} \mathcal{F}(u, c, \overline{B_{\alpha^{h-1} \rho'}}) \leq \alpha^{1-n} \epsilon \alpha^{(h-1)(1-\beta)} ,$$

hence the assertion follows. **q.e.d.**

REMARK 3.11. Let $\Omega \in \mathbf{R}^n$ be a bounded domain with $\mathcal{H}_{n-1}(\partial\Omega) < +\infty$ and let $u \in SBV(\mathbf{R}^n)$ be a solution of the minimum problem (3.1). Let $w'_e \in W^{1,1}(\mathbf{R}^n)$ such that $\tilde{w}'_e = \tilde{w}_e$ \mathcal{H}_{n-1} -a.e. on $\partial\Omega$. Then the function

$$u'(x) = \begin{cases} u(x) & \text{if } x \in \overline{\Omega}, \\ w'_e(x) & \text{if } x \in \mathbf{R}^n \setminus \overline{\Omega} \end{cases}$$

is a minimizer for the functional

$$\int_{\Omega} |\nabla v|^2 dx + \lambda \mathcal{H}_{n-1}(S_v)$$

among the functions $v \in SBV(\mathbf{R}^n)$, $v = w'_e$ in $\mathbf{R}^n \setminus \overline{\Omega}$.

THEOREM 3.12. (Partial regularity) *Let $n \in \mathbf{N}$, $n \geq 2$, let $\Omega \subset \mathbf{R}^n$ be a bounded domain and let $0 < \lambda < +\infty$. Assume that a closed set M exists such that $\mathcal{H}_{n-1}(M) = 0$ and $\partial\Omega \setminus M$ is a C^1 surface; let $w \in C^1(\partial\Omega \setminus M)$ and let $w_e \in W^{1,1}(\mathbf{R}^n)$ be such that $\tilde{w}_e = w$ \mathcal{H}_{n-1} -a.e. on $\partial\Omega$. Assume that $u \in SBV(\mathbf{R}^n)$ satisfies the conditions $\Psi(u, \lambda, \overline{\Omega}) = 0$, $u = w_e$ in $\mathbf{R}^n \setminus \overline{\Omega}$. Set*

$$\Omega_0 = \left\{ x \in \overline{\Omega} \setminus M ; \lim_{\rho \rightarrow 0} \rho^{1-n} \mathcal{F}(u, \lambda, \overline{\Omega} \cap \overline{B_\rho(x)}) = 0 \right\},$$

then

- (i) Ω_0 is relatively open in $\overline{\Omega}$,
- (ii) $\mathcal{H}_{n-1}((\overline{\Omega} \setminus \Omega_0) \triangle S_u) = 0$.

Proof. By Theorem 4.12 in [14] $\Omega_0 \cap \Omega$ is an open set. Let now $x \in \Omega_0 \cap \partial\Omega$; by virtue of the hypotheses, there exists $B_r(x)$ such that $B_r(x) \cap M = \emptyset$ and $\partial\Omega \cap B_r(x)$ is a C^1 surface. By Remark 3.11 we may assume $w_e \in C^1(B_r(x))$, hence $\lim_{\rho \rightarrow 0} \rho^{1-n} \mathcal{F}(u, \lambda, \overline{B_\rho(x)}) = 0$. Provided that r has been selected small enough, by Lemma 3.10 we have

$$\partial\Omega \cap B_{r/2}(x) \subset \Omega_0.$$

On the other hand, provided that $r' < r/2$ be small enough in order to apply Lemma 4.11 of [14], we have also that

$$\Omega \cap B_{r'}(x) \subset \Omega_0.$$

Thus (i) is proved. By Theorem 2.7 we have $S_u \cap \overline{\Omega} \subset \overline{\Omega} \setminus \Omega_0$. Finally, by a covering argument (see e.g. Lemma 2.6 in [14]), we have $\mathcal{H}_{n-1}((\overline{\Omega} \setminus \Omega_0) \setminus S_u) = 0$, so also (ii) is proved. **q.e.d.**

REMARK 3.13. If u is a solution of the minimum problem (3.1) and if for $x \in \partial\Omega \setminus M$ we have

$$\lim_{\rho \rightarrow 0} \rho^{1-n} \mathcal{H}_{n-1}(S_u \cap \overline{B_\rho(x)}) = 0,$$

then, by Lemma 3.10, we have also

$$\lim_{\rho \rightarrow 0} \rho^{1-n} \mathcal{F}(u, \lambda, \overline{\Omega} \cap \overline{B_\rho(x)}) = 0.$$

We remark that such a result also is true for $x \in \Omega$. Indeed, to this aim, it is enough to prove a corollary of Theorem 4.8 of [14], similar to Corollary 3.8 of this paper, so that we may assume in the hypotheses of Lemma 4.9 of [14] the weaker condition

$$\mathcal{H}_{n-1}(S_u \cap \overline{B_\rho(x)}) \leq \epsilon \rho^{n-1}$$

instead of

$$\mathcal{F}(u, \lambda, \overline{\Omega} \cap \overline{B_\rho(x)}) \leq \epsilon \rho^{n-1}.$$

Therefore we conclude that the set Ω_0 defined in Theorem 3.12 is equal to the set

$$\left\{ x \in \overline{\Omega} \setminus M ; \lim_{\rho \rightarrow 0} \rho^{1-n} \mathcal{H}_{n-1}(S_u \cap \overline{B_\rho(x)}) = 0 \right\}.$$

4. Proof of the existence theorem.

We begin this section by proving the existence of a solution for the minimum problem (3.1) in $SBV(\mathbf{R}^n)$.

LEMMA 4.1. *Under the hypotheses of Theorem 1.1, there exists $w_e \in W^{1,1}(\mathbf{R}^n) \cap L^\infty(\mathbf{R}^n)$ such that $\tilde{w}_e = w$ \mathcal{H}_{n-1} -a.e. on $\partial\Omega$ and $\|w_e\|_{L^\infty} = \|w\|_{L^\infty}$; moreover there exists*

$$\min \left\{ \int_{\Omega} |\nabla v|^2 dx + \lambda \mathcal{H}_{n-1}(S_v); v \in SBV(\mathbf{R}^n), v = w_e \text{ in } \mathbf{R}^n \setminus \bar{\Omega} \right\}$$

and it is smaller than, or equal to,

$$\inf \left\{ \int_{\Omega \setminus K} |\nabla v|^2 dx + \lambda \mathcal{H}_{n-1}(K) \right\}$$

where the infimum is taken over all the closed sets $K \subset \bar{\Omega}$ and the functions $v \in C^1(\Omega \setminus K) \cap C^0(\bar{\Omega} \setminus (M \cup K))$ with $v = w$ on $\partial\Omega \setminus (M \cup K)$.

Proof. The existence of the function w_e follows by Theorem 9 in [4]. We remark that, setting $v_0 = w_e \cdot \chi_{\mathbf{R}^n \setminus \bar{\Omega}}$, we have $v_0 \in SBV(\mathbf{R}^n)$ and

$$\mathcal{F}(v_0, \lambda, \bar{\Omega}) \leq \lambda \mathcal{H}_{n-1}(\partial\Omega) < +\infty.$$

Let $(v_h) \subset SBV(\mathbf{R}^n)$ be a minimizing sequence for $\mathcal{F}(\cdot, \lambda, \bar{\Omega})$, with $v_h = w_e$ in $\mathbf{R}^n \setminus \bar{\Omega}$ for every $h \in \mathbf{N}$; by Remark 2.2 we may suppose $\|v_h\|_{L^\infty} \leq \|w_e\|_{L^\infty}$. By (2.2) the sequence (v_h) is uniformly bounded in $BV(\mathbf{R}^n)$, hence, by the compactness theorem in $BV(\mathbf{R}^n)$ (see e.g. [19], Theorem 1.19), there exist a subsequence, still denoted by (v_h) , and a function $u \in BV(\mathbf{R}^n) \cap L^\infty(\mathbf{R}^n)$ such that $v_h \rightarrow u$ in $L^1(\mathbf{R}^n)$. By Theorem 2.4 $u \in SBV(\mathbf{R}^n)$ and

$$\int_{\Omega} |\nabla u|^2 dx \leq \liminf_h \int_{\Omega} |\nabla v_h|^2 dx;$$

moreover, by a covering argument and by Remark 3.11, we may assume that $w_e \in W^{1,2}$ near any point of $\partial\Omega \setminus M$, hence we may use again Theorem 2.4 to obtain

$$\mathcal{H}_{n-1}(S_u) \leq \liminf_h \mathcal{H}_{n-1}(S_{v_h}).$$

Then we have

$$\int_{\Omega} |\nabla u|^2 dx + \lambda \mathcal{H}_{n-1}(S_u) \leq \lim_h \left[\int_{\Omega} |\nabla v_h|^2 dx + \lambda \mathcal{H}_{n-1}(S_{v_h}) \right],$$

therefore u is a minimizer for $\mathcal{F}(\cdot, \lambda, \bar{\Omega})$ over all the functions $v \in SBV(\mathbf{R}^n)$ having prescribed value w_e in $\mathbf{R}^n \setminus \bar{\Omega}$.

Now let $K \subset \bar{\Omega}$ be a closed set, let $v \in C^1(\Omega \setminus K) \cap C^0(\bar{\Omega} \setminus (M \cup K))$ with $v = w$ on $\partial\Omega \setminus (M \cup K)$ and $\int_{\Omega \setminus K} |\nabla v|^2 dx + \lambda \mathcal{H}_{n-1}(K) < +\infty$. If $\phi : \mathbf{R} \rightarrow \mathbf{R}$ is a $C^1(\mathbf{R}) \cap L^\infty(\mathbf{R})$ function with $0 \leq \phi' \leq 1$ and

$\phi(t) = t$ for $|t| \leq \|w\|_{L^\infty}$, then we may apply Lemma 2.3 to the function $\phi(v)$ obtaining a function $v' \in SBV(\mathbf{R}^n)$ such that

$$\mathcal{F}(v', \lambda, \bar{\Omega}) \leq \int_{\Omega \setminus K} |\nabla v|^2 dx + \lambda \mathcal{H}_{n-1}(K),$$

so the assertion follows. **q.e.d.**

Proof of Theorem 1.1. By Lemma 4.1 there exist $w_e \in W^{1,1}(\mathbf{R}^n) \cap L^\infty(\mathbf{R}^n)$ such that $\tilde{w}_e = w_e$ \mathcal{H}_{n-1} -a.e. on $\partial\Omega$ and a function $u \in SBV(\mathbf{R}^n)$ which is a minimizer for $\mathcal{F}(\cdot, \lambda, \bar{\Omega})$ over all the functions $v \in SBV(\mathbf{R}^n)$ having prescribed value w_e in $\mathbf{R}^n \setminus \bar{\Omega}$. With the same notation as in Theorem 3.12, setting $K = \bar{\Omega} \setminus \Omega_0$, we have that K is closed and

$$(4.1) \quad \mathcal{H}_{n-1}(K \triangle S_u) = 0.$$

Let $\overline{B_r(x)} \subset \Omega \setminus K$; by (4.1) we have that $u \in W^{1,2}(B_r(x))$ and

$$\int_{B_r(x)} |\nabla u|^2 dy \leq \int_{B_r(x)} |\nabla v|^2 dy$$

for every $v \in u + W_0^{1,2}(B_r(x))$. Thus u is harmonic in $\Omega \setminus K$. Moreover for every $\xi \in \partial\Omega \setminus (M \cup K)$ there exists $r > 0$ such that $B_r(\xi) \cap (M \cup K) = \emptyset$, $\partial\Omega \cap B_r(\xi)$ is a C^1 surface and $w \in C^1(\partial\Omega \cap B_r(\xi))$. By well-known results on elliptic Dirichlet problems (see e.g. [21], Chap. II, Appendices) it follows that $u \in C^0(\bar{\Omega} \cap B_r(\xi))$ and $u = w$ on $\partial\Omega \cap B_r(\xi)$. Therefore $u \in C^\omega(\Omega \setminus K) \cap C^0(\bar{\Omega} \setminus (M \cup K))$ and we have

$$\mathcal{G}(K, u) = \int_{\Omega \setminus K} |\nabla u|^2 dx + \lambda \mathcal{H}_{n-1}(K) = \mathcal{F}(u, \lambda, \bar{\Omega}).$$

By Lemma 4.1 we conclude that the pair (K, u) gives a solution of the minimum problem considered in Theorem 1.1. **q.e.d.**

REMARK 4.2. We notice that the minimizing pair (K, u) whose existence has been proved in Theorem 1.1 satisfies also the conditions $\|u\|_{L^\infty} \leq \|w\|_{L^\infty}$ and $u \in C^\omega(\Omega \setminus K)$.

REMARK 4.3 By the proof of Theorem 1.1 we conclude that

(a) if $u \in SBV(\mathbf{R}^n)$ is a minimizer for $\mathcal{F}(\cdot, \lambda, \bar{\Omega})$ over all the functions $v \in SBV(\mathbf{R}^n)$ with $v = w_e$ in $\mathbf{R}^n \setminus \bar{\Omega}$, then the pair $(\bar{\Omega} \setminus \Omega_0, u)$ gives the minimum that one is looking for in Theorem 1.1 and

$$\mathcal{G}(\bar{\Omega} \setminus \Omega_0, u) = \mathcal{F}(u, \lambda, \bar{\Omega});$$

viceversa,

(b) if (K, u) is a minimizing pair given by Theorem 1.1 with $u \in L^\infty$, setting

$$u'(x) = \begin{cases} u(x) & \text{if } x \in \bar{\Omega} \setminus K, \\ w_e(x) & \text{if } x \in \mathbf{R}^n \setminus \bar{\Omega}, \end{cases}$$

then, by Lemma 2.3, $u' \in SBV(\mathbf{R}^n)$ and, by (a), $\mathcal{H}_{n-1}(S_{u'} \triangle K) = 0$, $\Psi(u', \lambda, \bar{\Omega}) = 0$ and $\mathcal{F}(u', \lambda, \bar{\Omega}) = \mathcal{G}(K, u)$.

Proof of Proposition 1.2. Let (K, u) be a minimizing pair given by Theorem 1.1 and let $u' \in SBV(\mathbf{R}^n)$ defined as in (b) of the previous Remark 4.3. The assertion (i) immediately follows by (b) of Remark 4.3 since $S_{u'}$ is $(\mathcal{H}_{n-1}, n-1)$ -rectifiable.

In order to prove (ii), it is enough to choose

$$K' = \overline{\Omega} \setminus \{x \in \overline{\Omega} \setminus M; \lim_{\rho \rightarrow 0} \rho^{1-n} \mathcal{H}_{n-1}(S_{u'} \cap \overline{B_\rho(x)}) = 0\}.$$

Indeed, by Theorem 3.12 and Remark 3.13, we have another minimizing pair (K', u') which has the required properties. Obviously the pair (K', u') is uniquely determined by the properties (ii). **q.e.d.**

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