

REGULARITY FOR SCALAR INTEGRALS WITHOUT STRUCTURE CONDITIONS

MICHELA ELEUTERI – PAOLO MARCELLINI – ELVIRA MASCOLO

ABSTRACT. Integrals of the Calculus of Variations with p, q -growth may have not smooth minimizers, not even bounded, for general p, q exponents. In this paper we consider the scalar case, which contrary to the vector-valued one, allows us not to impose structure conditions on the integrand $f(x, \xi)$ with dependence on the modulus of the gradient i.e. $f(x, \xi) = g(x, |\xi|)$. Without imposing structure conditions, we prove that if $\frac{q}{p}$ is sufficiently close to 1 then every minimizer is locally Lipschitz-continuous.

1. INTRODUCTION

The fundamental classical problem of the Calculus of Variations in the scalar case usually is formulated as finding a function u assuming a given value u_0 at the boundary $\partial\Omega$ of an open bounded set $\Omega \subset \mathbb{R}^n$ which minimizes the integral

$$\int_{\Omega} f(x, Dv) \, dx \tag{1.1}$$

among all functions $v : \Omega \rightarrow \mathbb{R}$, assuming the same boundary value u_0 as u . The precise functional space where to look for solutions depends on the growth conditions of $f = f(x, \xi)$ as $\xi \in \mathbb{R}^n$ grows in modulus to $+\infty$. Usually this growth is stated in terms of an inequality of the type

$$f(x, \xi) \geq M_1 |\xi|^p, \tag{1.2}$$

for a.e. $x \in \Omega$, $\xi \in \mathbb{R}^n$ and for some positive constant M_1 . Here $p = 1$ is associated to the $BV(\Omega)$ space of functions with bounded variation, while $p > 1$ is related to the Sobolev space $W^{1,p}(\Omega)$. Usually the condition $p > 1$ and the strict convexity of $f(x, \xi)$ with respect to ξ are sufficient conditions for the existence and uniqueness of minimizers.

A different problem is the regularity of minimizers. A large literature is known about regularity (see for instance [26], [28], [30]) partly based on the nowadays classical well known Hölder continuity result by De Giorgi [16]. To this aim it seems necessary to impose also a

2000 *Mathematics Subject Classification.* Primary: 35J60, 35B65, 49N60; Secondary: 35J70, 35B45.

Key words and phrases. Elliptic equations, local minimizers, local Lipschitz continuity, p, q -growth, general growth conditions.

The authors are members of GNAMPA (Gruppo Nazionale per l'Analisi Matematica, la Probabilità e le loro Applicazioni) of INdAM (Istituto Nazionale di Alta Matematica).

The authors wish to express their gratitude to the referee for carefully reading the manuscript providing useful comments and remarks. In particular the referee pointed out a technical problem which has been correctly modified, which however did not influenced the method and the details in the proof of the a-priori estimates.

growth condition from above, to be associated to the growth condition from below in (1.2), of the type

$$f(x, \xi) \leq M_2 (1 + |\xi|^q) \quad (1.3)$$

for a.e. $x \in \Omega$, $\xi \in \mathbb{R}^n$, for $q \geq p$ and for some positive constant M_2 . The so-called “natural growth conditions” appear if $q = p$, while the more general assumption $q > p$ allows us to consider a much larger class of integrals of the Calculus of Variations, such as for example

$$f(\xi) = |\xi|^p \log(1 + |\xi|) \quad (1.4)$$

or

$$f(x, \xi) = |\xi|^{p(x)} \quad \text{or} \quad f(x, \xi) = (1 + |\xi|^2)^{p(x)/2}. \quad (1.5)$$

We recall also the integrands recently considered in [11], [12], [19], [20], see also [2], [3], [4],

$$f(x, \xi) = a(x)|\xi|^p + b(x)|\xi|^q, \quad (1.6)$$

where $a(x), b(x) \geq 0$ and possibly zero on some part of Ω , being at least one of the two coefficients positive at almost every $x \in \Omega$. The above examples (1.4), (1.5), (1.6) enter in the theory presented in this paper. However here we study the more general case with $f = f(x, \xi)$ without a structure, i.e. not necessarily depending on the modulus of ξ of the type $f(x, \xi) = g(x, |\xi|)$.

We assume that $f : \Omega \times \mathbb{R}^n \rightarrow [0, +\infty)$ is a convex function with respect to the gradient variable and it is strictly convex only at infinity. More precisely, there exists $M_0 > 0$ such that $f_{\xi\xi}, f_{\xi x}$ are Carathéodory functions satisfying

$$\begin{cases} M_1 |\xi|^{p-2} |\lambda|^2 \leq \sum_{i,j} f_{\xi_i \xi_j}(x, \xi) \lambda_i \lambda_j, \\ |f_{\xi\xi}(x, \xi)| \leq M_2 |\xi|^{q-2}, \\ |f_{\xi x}(x, \xi)| \leq h(x) |\xi|^{\frac{p+q-2}{2}}, \end{cases} \quad (1.7)$$

for a.e. $x \in \Omega$ and for all $\lambda, \xi \in \mathbb{R}^n$, with $|\xi| \geq M_0$ and for positive constants M_1, M_2 . Here $1 < p \leq q$ and $h \in L^r(\Omega)$ for some $r > n$.

Model integrands satisfying condition (1.7) are, for instance, the function $f(x, \xi)$ in (1.6) and also

$$f(x, \xi) = |\xi|^p + c(x) |\xi|^s + |\xi_n|^q, \quad (1.8)$$

ξ_n being the last component (or any other component) of the vector $\xi = (\xi_1, \xi_2, \dots, \xi_n)$, when

$$s \leq \frac{p+q}{2}.$$

For instance, when $s = p$ and $q \geq p$ we are considering energy integrals with integrand of the type (we denote here $a(x) = 1 + c(x)$ a generic positive coefficient)

$$f(x, \xi) = a(x) |\xi|^p + |\xi_n|^q. \quad (1.9)$$

Note that the cases (1.8) and (1.9) can be handled with Theorem 1.1. On the other hand the example (1.10) below enters in Theorem 1.2

$$f(x, \xi) = |\xi|^p + b(x) |\xi|^q. \quad (1.10)$$

The main regularity result that we prove here is the following a-priori estimate.

Theorem 1.1. (A-PRIORI ESTIMATE) *Let $u \in W^{1,p}(\Omega)$ be a smooth local minimizer of the integral functional (1.1) with exponents p, q fulfilling*

$$\frac{q}{p} < 1 + 2 \left(\frac{1}{n} - \frac{1}{r} \right). \quad (1.11)$$

Under the growth assumption (1.7), there exist positive constants C, β, γ depending on $n, r, p, q, M_0, M_1, M_2$ such that, for every $0 < \rho < R \leq \rho + 1$

$$\|Du\|_{L^\infty(B_\rho; \mathbb{R}^n)} \leq C \left(\frac{\|1+h\|_{L^r(\Omega)}}{R-\rho} \right)^{\beta\gamma} \left(\int_{B_R} \{1 + |Du|^p\} dx \right)^{\frac{\gamma}{p}}. \quad (1.12)$$

Note that to get regularity of solutions it is natural, and also necessary, to assume that the gap $q - p$ is small or that q/p is close to 1, since the known counterexamples [27], [31], [33].

The L^∞ -bound of the gradient is obtained through several steps. The first step of the a-priori estimate is Lemma 2.3 below, where in the right hand side of the a-priori estimate there is the norm of the minimizer u in $W^{1,qm}(\Omega)$ ($m = \frac{r}{r-2}$), and the exponents p, q are related by the condition

$$\frac{q}{p} < 1 + \frac{2n}{n-2} \left(\frac{1}{n} - \frac{1}{r} \right) \quad (1.13)$$

with $n \geq 3$. Note that if $r = +\infty$ in (1.11) and (1.13), we recover the bounds in Theorem 2.1 and Theorem 3.1 of [33]. An interpolation method allows us to obtain (1.12).

The mathematical literature on the regularity under p, q growth is now very large; we refer to [36] for a complete survey on the subject. A new impulse to the subject has been given by the recent articles already cited [11], [12], [19], by [34], [35] for the case of elliptic equations and by [7], [8], [9] for the case of parabolic equations and systems under p, q -growth. We observe that here the ellipticity and growth assumptions hold only for large values of the gradient variable, i.e., we consider functionals which are *uniformly convex only at infinity*. In this context see [10], [25], [13] and recently [19], [20] and [15]. The Sobolev dependence on x recently has been considered in [37], [1] and for obstacle problems in [21].

The previous a-priori estimate, more precisely Theorem 2.6, under the assumptions (1.7) where the last condition is replaced by

$$|f_{\xi x}(x, \xi)| \leq h(x) |\xi|^{q-1}, \quad (1.14)$$

for a.e. $x \in \Omega$, with $|\xi| \geq M_0$, allows us to obtain the following existence and regularity result.

Theorem 1.2. (EXISTENCE AND REGULARITY) *Assume that f satisfies (1.7) and (1.14) with $1 < p \leq q$ and*

$$\frac{q}{p} < 1 + \frac{1}{n} - \frac{1}{r}. \quad (1.15)$$

The Dirichlet problem $\min\{F(u) : u \in W_0^{1,p}(\Omega) + u_0\}$, with F defined in (1.16) below and $u_0 \in W^{1,q}(\Omega)$, has at least one locally Lipschitz continuous solution.

Here we emphasize the definition (i.e. the precise meaning) of the integral $F(u)$ to be minimized; in fact the integral in (1.1) is well defined if $u \in W_{\text{loc}}^{1,q}(\Omega)$, since the growth assumption in (1.3), but a-priori it is not uniquely defined if $u \in W^{1,p}(\Omega) \setminus W_{\text{loc}}^{1,q}(\Omega)$. In this

context of x -dependence, we cannot a-priori exclude the Lavrentiev phenomenon; however note that in Section 5 we assume a special form of f to rule out this possibility.

For the gap in the Lavrentiev phenomenon we refer to [39], [5] and recently [23], [24] for related results.

For the functional F we adopt the classical definition which refers to the pionieristic research by Serrin [38] (see also [29]), which is related to the Γ -convergence theory by De Giorgi [17]. Precisely, for all $u \in W^{1,p}(\Omega)$

$$F(u) = \inf \left\{ \liminf_k \int_{\Omega} f(x, Du_k) dx, \quad u_k \in W_0^{1,q}(\Omega) + u_0, \quad u_k \xrightarrow{w} u \text{ in } W^{1,p}(\Omega) \right\}. \quad (1.16)$$

We discuss more in details in Section 3 the definition of F in (1.16), while in Section 2 we give the proof of the a-priori estimate. Finally in Section 4 we give the proof of Theorem 1.2.

2. A-PRIORI ESTIMATES

Let us start with two technical lemmas.

Lemma 2.1. *The following inequality holds*

$$(1+t)^\beta \leq c_\beta \left(1 + \int_0^t (1+s)^{\beta-2} s ds \right) \quad (2.1)$$

for every $t \in [0, +\infty)$ and every $\beta \in (0, +\infty)$, where

$$c_\beta = \frac{\beta}{1 - (1+\beta)(\beta-1)^{\frac{1}{1-\beta}}} \quad (2.2)$$

if $\beta \neq 1$, while (by continuity)

$$c_1 = \lim_{\beta \rightarrow 1} c_\beta = \frac{e}{e-1}. \quad (2.3)$$

Proof. In order to prove the inequality (2.1) we first consider the case $\beta = 1$.

STEP 1 ($\beta = 1$). We compute the integral in the right hand side of (2.1):

$$\int_0^t (1+s)^{-1} s ds = \int_0^t (1 - (1+s)^{-1}) ds = t - \log(1+t)$$

and the inequality (2.1) becomes

$$1+t \leq c_1 (1+t - \log(1+t))$$

which is equivalent to

$$\frac{\log(1+t)}{1+t} \leq \frac{c_1 - 1}{c_1}.$$

A computation shows that $g(t) =: \frac{\log(1+t)}{1+t}$ is positive for $t \in (0, +\infty)$ and has a maximum at $t = e - 1$, thus

$$g(t) =: \frac{\log(1+t)}{1+t} \leq g(e-1) = \frac{1}{e};$$

with the position $\frac{c_1-1}{c_1} =: \frac{1}{e}$ we find (2.3).

STEP 2 ($\beta \neq 1$). We compute the integral in the right hand side of (2.1) under the condition $\beta \neq 1$ and with the notation $r =: 1 + s$

$$\begin{aligned} & \int_0^t (1+s)^{\beta-2} s \, ds = \int_1^{t+1} r^{\beta-2} (r-1) \, dr \\ &= \int_1^{t+1} r^{\beta-1} \, dr - \int_1^{t+1} r^{\beta-2} \, dr = \left[\frac{r^\beta}{\beta} \right]_{r=1}^{r=t+1} - \left[\frac{r^{\beta-1}}{\beta-1} \right]_{r=1}^{r=t+1} \\ &= \frac{(t+1)^\beta}{\beta} - \frac{(t+1)^{\beta-1}}{\beta-1} + \frac{1}{\beta(\beta-1)}. \end{aligned}$$

The inequality (2.1) takes then the form

$$\frac{1}{c_\beta} (1+t)^\beta \leq 1 + \frac{(t+1)^\beta}{\beta} - \frac{(t+1)^{\beta-1}}{\beta-1} + \frac{1}{\beta(\beta-1)}.$$

We can write it equivalently

$$g(t) \leq 1 + \frac{1}{\beta(\beta-1)}, \quad (2.4)$$

where

$$g(t) =: \frac{(t+1)^{\beta-1}}{\beta-1} - \left(\frac{1}{\beta} - \frac{1}{c_\beta} \right) (t+1)^\beta.$$

We can compute the maximum of $g(t)$ when $t \in [0, +\infty)$. We find that the derivative $g'(t)$ is equal to zero if $t = \frac{\beta}{c_\beta - \beta}$ and, since $c_\beta > \beta$, we obtain

$$\begin{aligned} \max \{g(t) : t \in [0, +\infty)\} &= g\left(\frac{\beta}{c_\beta - \beta}\right) \\ &= \left(\frac{c_\beta}{c_\beta - \beta}\right)^{\beta-1} \frac{1}{\beta(\beta-1)}. \end{aligned}$$

Therefore the inequality (2.4) holds if we choose c_β to satisfy the condition

$$\left(\frac{c_\beta}{c_\beta - \beta}\right)^{\beta-1} \frac{1}{\beta(\beta-1)} = 1 + \frac{1}{\beta(\beta-1)}.$$

A further computation gives for c_β the explicit expression in (2.2). Note that $c_\beta \rightarrow c_1$ as $\beta \rightarrow 1$. $\square$

In the sequel we apply the previous lemma to get the a-priori estimates in particular to deal with the left hand side of (2.31), with $\beta = \frac{\gamma}{2} + \frac{p}{2}$, for $\gamma \geq 0$; thus $\beta \geq \frac{p}{2}$. In the next result in fact we consider $\beta \in [\beta_0, +\infty)$ for some fixed $\beta_0 > 0$.

Lemma 2.2. *Let $\beta_0 > 0$. There exist constants c' and c'' , depending on β_0 but independent of $\beta \geq \beta_0$ and of $t \geq 0$, such that*

$$(1+t)^\beta \leq c' \frac{\beta^2}{\log(1+\beta)} \left(1 + \int_0^t (1+s)^{\beta-2} s \, ds \right), \quad (2.5)$$

$$(1+t)^\beta \leq c'' \beta^2 \left(1 + \int_0^t (1+s)^{\beta-2} s \, ds \right), \quad (2.6)$$

for every $\beta \in [\beta_0, +\infty)$ and every $t \in [0, +\infty)$.

Proof. First we show that the constant c_β is bounded independently of $\beta \leq 1$ if $\beta \in [\beta_0, 1]$ (here we assume that $\beta_0 \in (0, 1)$, otherwise nothing to be proved at this step). Precisely we show that

$$c_\beta \leq \frac{\beta}{1 - e^{-\beta_0}}, \quad \forall \beta \in [\beta_0, 1]. \quad (2.7)$$

In fact, by the inequality $\log t \leq t - 1$, valid for all $t > 0$, by posing $t = 1 + \beta(\beta - 1)$, if $\beta < 1$ we obtain

$$(1 + \beta(\beta - 1))^{\frac{1}{1-\beta}} = e^{\frac{\log(1+\beta(\beta-1))}{1-\beta}} \leq e^{\frac{\beta(\beta-1)}{1-\beta}} = e^{-\beta}$$

and (2.7) follows if $\beta \in [\beta_0, 1)$, since

$$c_\beta = \frac{\beta}{1 - (1 + \beta(\beta - 1))^{\frac{1}{1-\beta}}} \leq \frac{\beta}{1 - e^{-\beta}} \leq \frac{\beta}{1 - e^{-\beta_0}}.$$

Finally, if $\beta = 1$ then $c_1 = \frac{e}{e-1} < \frac{1}{1-e^{-\beta_0}}$ holds, since it is equivalent to $1 < e^{1-\beta_0}$.

We now consider the case $\beta > 1$. By Taylor's formula we get

$$\begin{aligned} (1 + \beta(\beta - 1))^{\frac{1}{1-\beta}} &= e^{\frac{\log(1+\beta(\beta-1))}{1-\beta}} \\ &= 1 + \frac{\log(1 + \beta(\beta - 1))}{1 - \beta} + o\left(\frac{\log(1 + \beta(\beta - 1))}{1 - \beta}\right) \end{aligned}$$

and thus the quantity

$$\frac{c_\beta \log(1 + \beta)}{\beta^2} = \frac{\log(1 + \beta)}{\beta \left[\frac{\log(1+\beta(\beta-1))}{\beta-1} + o\left(\frac{\log(1+\beta(\beta-1))}{1-\beta}\right) \right]}$$

has a finite limit as $\beta \rightarrow +\infty$ (equal to $1/2$) and it is a bounded function for $\beta \in [1, +\infty)$, let us say bounded by c' . This proves (2.5). The other inequality (2.6) is a direct consequence of (2.5). $\square$

Let now Ω be an open bounded subset of $\mathbb{R}^n$, for $n \geq 2$ and assume that f satisfies (1.7). We observe that we can transform $f(x, \xi)$ into $f(x, M_0 \xi)$, which satisfies the same assumptions for $|\xi| \geq 1$ (with different constants depending on M_0). Then it is sufficient to obtain the a-priori bound and the regularity results for $v = \frac{1}{M_0} u$. Therefore, for clarity of exposition and without loss of generality, we assume $M_0 = 1$. Throughout the paper we will denote by B_ρ and B_R balls of radii, respectively, ρ and R (with $\rho < R$) compactly contained in Ω and with the same center, let us say, $x_0 \in \Omega$.

In this section we assume the following supplementary assumptions on f . Assume that $f \in \mathcal{C}^2(\Omega \times \mathbb{R}^n)$ and there exist two positive constants k, K such that $\forall \xi \in \mathbb{R}^n, \forall x \in \Omega$

$$\begin{cases} k(1 + |\xi|^2)^{\frac{q-2}{2}} |\lambda|^2 \leq \sum_{i,j} f_{\xi_i \xi_j}(x, \xi) \lambda_i \lambda_j, \\ |f_{\xi \xi}(x, \xi)| \leq K(1 + |\xi|^2)^{\frac{q-2}{2}}, \\ |f_{\xi x}(x, \xi)| \leq K(1 + |\xi|^2)^{\frac{q-1}{2}}. \end{cases} \quad (2.8)$$

In the next lemma, we obtain an a-priori estimate for the L^∞ -norm of the gradient of u which is independent of k and K .

Lemma 2.3. *Let u be a local minimizer of the integral functional (1.1) with f satisfying (1.7) and (2.8) with*

$$\frac{q}{p} < 1 + \frac{2\alpha}{n-2} \quad \text{with} \quad \alpha = 1 - \frac{n}{r} \quad (2.9)$$

if $n \geq 3$ and $p < q$ if $n = 2$. Then there exists a positive constants C depending only on n, r, p, q, M_1, M_2 (depending also on $|\Omega|$ when $n = 2$) such that

$$\|Du\|_{L^\infty(B_\rho; \mathbb{R}^n)} \leq C \left[\frac{\|1+h\|_{L^r(\Omega)}}{(R-\rho)} \right]^{\theta\tilde{\beta}} \left(\int_{B_R} \{1 + |Du|^{qm}\} dx \right)^{\frac{\theta}{qm}}, \quad (2.10)$$

for every $0 < \rho < R \leq \rho + 1$, where

$$\tilde{\beta} := \frac{2^*}{p\frac{2^*}{2} - qm} \quad \theta := \frac{qm(\frac{2^*}{2m} - 1)}{p\frac{2^*}{2} - qm} \quad m := \frac{r}{r-2}. \quad (2.11)$$

Remark 2.4. We observe that

$$1 \leq m := \frac{r}{r-2} < \frac{n}{n-2} = \frac{2^*}{2}, \quad \text{since } r > n; \quad (2.12)$$

the last inequality holds for $n > 2$, while we set 2^* equal to any fixed real number greater than 2, if $n = 2$. Moreover we also have

$$\frac{1}{2m} - \frac{1}{2^*} = \frac{r-2}{2r} - \frac{n-2}{2n} = \frac{n(r-2) - r(n-2)}{2nr} = \frac{r-n}{nr} = \frac{1}{n} - \frac{1}{r} = \frac{\alpha}{n}, \quad (2.13)$$

therefore (2.9) can be equivalently expressed as

$$\frac{q}{p} < \frac{2^*}{2m} \quad (2.14)$$

because

$$1 + \frac{2\alpha}{n-2} = 1 + \frac{2^*\alpha}{n} \stackrel{(2.13)}{=} 1 + 2^* \left(\frac{1}{2m} - \frac{1}{2^*} \right) = \frac{2^*}{2m}.$$

Therefore, due to (2.14), in (2.11) we have $\tilde{\beta} > 0$ and $\theta > 1$.

Remark 2.5. The result obtained is sharp in the sense that if $m = 1$ ($r = +\infty$), then the relation between p and q reduces to the analogous one in Theorem 2.1 of [33], i.e. $\frac{q}{p} < \frac{n}{n-2}$.

Proof. Let $u \in W^{1,q}(\Omega)$ be a local minimizer of (1.1), then u satisfies the Euler first variation

$$\int_{\Omega} \sum_{i=1}^n f_{\xi_i}(x, Du) \varphi_{x_i}(x) dx = 0 \quad \forall \varphi \in W_0^{1,q}(\Omega).$$

By (2.8), the technique of the difference quotients (see [30], [18], in particular [28], Chapter 8, Sections 8.1 and 8.2) gives

$$u \in W_{\text{loc}}^{1,\infty}(\Omega) \cap W_{\text{loc}}^{2,\min(2,q)}(\Omega) \quad \text{and} \quad (1 + |Du|^2)^{\frac{q-2}{2}} |D^2u|^2 \in L_{\text{loc}}^1(\Omega). \quad (2.15)$$

Let $\eta \in C_0^1(\Omega)$ and for any fixed $s \in \{1, \dots, n\}$ define

$$\varphi = \eta^2 u_{x_s} \Phi(|Du| - 1)_+$$

for $\Phi : [0, +\infty) \rightarrow [0, +\infty)$ increasing, locally Lipschitz continuous function, with Φ and Φ' bounded on $[0, +\infty)$, such that $\Phi(0) = \Phi'(0) = 0$ and

$$\Phi'(s)s \leq c_\Phi \Phi(s) \quad (2.16)$$

for a suitable constant $c_\Phi \geq 1$. Here $(a)_+$ denotes the positive part of $a \in \mathbb{R}$; in the following we denote $\Phi(|Du| - 1)_+ = \Phi(|Du| - 1)_+$.

We have then

$$\varphi_{x_i} = 2\eta\eta_{x_i}u_{x_s}\Phi(|Du|-1)_+ + \eta^2u_{x_sx_i}\Phi(|Du|-1)_+ + \eta^2u_{x_s}\Phi'(|Du|-1)_+[(|Du|-1)_+]_{x_i}. \quad (2.17)$$

Let $q \geq 2$, by (2.15) we have that $|D^2u|^2 \in L^1_{\text{loc}}(\Omega)$. Otherwise if $1 < q < 2$, we use the fact that $u \in W^{1,\infty}_{\text{loc}}(\Omega)$ to infer that there exists $M = M(\text{supp}\varphi)$ such that

$$|Du(x)| \leq M \quad \text{for a.e. } x \in \text{supp}\varphi.$$

Now since $q - 2 < 0$ we have

$$(1 + M^2)^{\frac{q-2}{2}} |D^2u|^2 \leq (1 + |Du|^2)^{\frac{q-2}{2}} |D^2u|^2,$$

and by (2.15) we again get $|D^2u|^2 \in L^1(\text{supp}\varphi)$. Therefore we can insert φ_{x_i} in the following second variation

$$\int_{\Omega} \left\{ \sum_{i,j=1}^n f_{\xi_i\xi_j}(x, Du)u_{x_jx_s}\varphi_{x_i} + \sum_{i=1}^n f_{\xi_ix_s}(x, Du)\varphi_{x_i} \right\} dx = 0 \quad \forall s = 1, \dots, n \quad (2.18)$$

and we obtain

$$\begin{aligned} 0 &= \sum_s \left[\int_{\Omega} 2\eta\Phi(|Du|-1)_+ \sum_{i,j} f_{\xi_i\xi_j}(x, Du)\eta_{x_i}u_{x_s}u_{x_sx_j} dx \right. \\ &\quad + \int_{\Omega} \eta^2\Phi(|Du|-1)_+ \sum_{i,j} f_{\xi_i\xi_j}(x, Du)u_{x_sx_i}u_{x_sx_j} dx \\ &\quad + \int_{\Omega} \eta^2\Phi'(|Du|-1)_+ \sum_{i,j} f_{\xi_i\xi_j}(x, Du)u_{x_s}u_{x_sx_j}[(|Du|-1)_+]_{x_i} dx \\ &\quad + \int_{\Omega} 2\eta\Phi(|Du|-1)_+ \sum_i f_{\xi_ix_s}(x, Du)\eta_{x_i}u_{x_s} dx \\ &\quad + \int_{\Omega} \eta^2\Phi(|Du|-1)_+ \sum_i f_{\xi_ix_s}(x, Du)u_{x_sx_i} dx \\ &\quad \left. + \int_{\Omega} \eta^2\Phi'(|Du|-1)_+ \sum_i f_{\xi_ix_s}(x, Du)u_{x_s}[(|Du|-1)_+]_{x_i} dx \right] \\ &=: \sum_s (I_1^s + I_2^s + I_3^s + I_4^s + I_5^s + I_6^s). \end{aligned} \quad (2.19)$$

In the following, constants will be denoted by C , regardless of their actual value.

Let us start with the estimate of the first integral in (2.19). By the Cauchy-Schwarz inequality, the Young inequality and (1.7), we have

$$\begin{aligned}
\left| \sum_s I_1^s \right| &= \left| \int_{\Omega} 2\eta\Phi(|Du| - 1)_+ \sum_{i,j,s} f_{\xi_i\xi_j}(x, Du) \eta_{x_i} u_{x_s} u_{x_s x_j} dx \right| \\
&\leq \int_{\Omega} 2\eta\Phi(|Du| - 1)_+ \left\{ \sum_{i,j,s} f_{\xi_i\xi_j}(x, Du) \eta_{x_i} u_{x_s} \eta_{x_j} u_{x_s} \right\}^{\frac{1}{2}} \left\{ \sum_{i,j,s} f_{\xi_i\xi_j}(x, Du) u_{x_s x_i} u_{x_s x_j} \right\}^{\frac{1}{2}} dx \\
&\leq C \int_{\Omega} |D\eta|^2 \Phi(|Du| - 1)_+ |Du|^q dx + \frac{1}{2} \int_{\Omega} \eta^2 \Phi(|Du| - 1)_+ \sum_{i,j,s} f_{\xi_i\xi_j}(x, Du) u_{x_s x_i} u_{x_s x_j} dx.
\end{aligned} \tag{2.20}$$

Let us consider the third integral in (2.19). First of all we observe that

$$[(|Du| - 1)_+]_{x_i} \sum_s u_{x_s} u_{x_s x_j} = [(|Du| - 1)_+]_{x_i} |Du| [(|Du| - 1)_+]_{x_j}.$$

This entails, using (1.7)

$$\begin{aligned}
\sum_s I_3^s &= \int_{\Omega} \eta^2 \Phi'(|Du| - 1)_+ \sum_{i,j,s} f_{\xi_i\xi_j}(x, Du) u_{x_s} u_{x_s x_j} [(|Du| - 1)_+]_{x_i} dx \\
&\geq M_1 \int_{\Omega} \eta^2 \Phi'(|Du| - 1)_+ |Du|^{p-1} |D(|Du| - 1)_+|^2 dx \geq 0
\end{aligned}$$

We now deal with the fourth integral in (2.19). We have

$$\begin{aligned}
\left| \sum_s I_4^s \right| &= \left| \int_{\Omega} 2\eta\Phi(|Du| - 1)_+ \sum_{i,s} f_{\xi_i x_s}(x, Du) \eta_{x_i} u_{x_s} dx \right| \\
&\stackrel{(1.7)}{\leq} \int_{\Omega} 2\eta\Phi(|Du| - 1)_+ h(x) |Du|^{\frac{p+q-2}{2}} \sum_{i,s} |\eta_{x_i} u_{x_s}| dx \\
&\leq C \int_{\Omega} (\eta^2 + |D\eta|^2) h(x) \Phi(|Du| - 1)_+ |Du|^q dx.
\end{aligned}$$

Consider now the fifth integral in (2.19). We have

$$\begin{aligned}
\left| \sum_s I_5^s \right| &= \left| \int_{\Omega} \eta^2 \Phi(|Du| - 1)_+ \sum_{i,s} f_{\xi_i x_s}(x, Du) u_{x_s x_j} dx \right| \\
&\stackrel{(1.7)}{\leq} \int_{\Omega} \eta^2 \Phi(|Du| - 1)_+ h(x) |Du|^{\frac{p+q-2}{2}} |D^2 u| dx \\
&\leq \int_{\Omega} [\eta^2 \Phi(|Du| - 1)_+ |Du|^{p-2} |D^2 u|^2]^{1/2} [\eta^2 \Phi(|Du| - 1)_+ |h(x)|^2 |Du|^q]^{1/2} dx \\
&\leq \varepsilon \int_{\Omega} \eta^2 \Phi(|Du| - 1)_+ |Du|^{p-2} |D^2 u|^2 dx + C_{\varepsilon} \int_{\Omega} \eta^2 \Phi(|Du| - 1)_+ |h(x)|^2 |Du|^q dx,
\end{aligned}$$

where in the last line we used the Young inequality. Finally, for any $0 < \delta < 1$

$$\begin{aligned}
\left| \sum_s I_6^s \right| &= \left| \int_{\Omega} \eta^2 \sum_{i,s} f_{\xi_i x_s}(x, Du) u_{x_s} \Phi'(|Du| - 1)_+ [(|Du| - 1)_+]_{x_i} dx \right| \\
&\stackrel{(1.7)}{\leq} \int_{\Omega} \eta^2 \Phi'(|Du| - 1)_+ h(x) |Du|^{\frac{p+q-2}{2}} |Du| |D(|Du| - 1)_+| dx \\
&\leq \int_{\Omega} \eta^2 \Phi'(|Du| - 1)_+ h(x) |Du|^{\frac{p+q}{2}} |D^2 u| dx \\
&= \int_{\Omega} \eta^2 \Phi'(|Du| - 1)_+ h(x) [(|Du| - 1)_+ + \delta] [(|Du| - 1)_+ + \delta]^{-1} |Du|^{\frac{p+q}{2}} |D^2 u| dx \\
&\leq \int_{\Omega} \eta^2 \left\{ \frac{1}{c_{\Phi}} \Phi'(|Du| - 1)_+ [(|Du| - 1)_+ + \delta] |Du|^{p-2} |D^2 u|^2 \right\}^{1/2} \\
&\quad \times \left\{ c_{\Phi} \Phi'(|Du| - 1)_+ |h(x)|^2 |Du|^{q+2} [(|Du| - 1)_+ + \delta]^{-1} \right\}^{1/2} dx \\
&\leq C_{\varepsilon} c_{\Phi} \int_{\Omega} \eta^2 \Phi'(|Du| - 1)_+ |h(x)|^2 |Du|^{q+2} [(|Du| - 1)_+ + \delta]^{-1} dx \\
&\quad + \frac{\varepsilon}{c_{\Phi}} \int_{\Omega} \eta^2 \Phi'(|Du| - 1)_+ [(|Du| - 1)_+ + \delta] |Du|^{p-2} |D^2 u|^2 dx.
\end{aligned}$$

Since $\Omega = \{x : |Du(x)| \geq 2\} \cup \{x : |Du(x)| < 2\}$ and $(|Du| - 1)_+ \geq 1$ in $\{x : |Du(x)| \geq 2\}$, we also have

$$(|Du| - 1)_+ + \delta \leq 2(|Du| - 1)_+ \quad (2.21)$$

as long as we have chosen $\delta < 1$. Therefore, using (2.16), we can estimate the last integral as

$$\begin{aligned}
&\int_{\Omega} \eta^2 \Phi'(|Du| - 1)_+ [(|Du| - 1)_+ + \delta] |Du|^{p-2} |D^2 u|^2 dx \\
&= \int_{|Du| \geq 2} \eta^2 \Phi'(|Du| - 1)_+ [(|Du| - 1)_+ + \delta] |Du|^{p-2} |D^2 u|^2 dx \\
&\quad + \int_{1 < |Du| < 2} \eta^2 \Phi'(|Du| - 1)_+ [(|Du| - 1)_+ + \delta] |Du|^{p-2} |D^2 u|^2 dx \\
&\stackrel{(2.21)}{\leq} 2 \int_{|Du| \geq 2} \eta^2 \Phi'(|Du| - 1)_+ (|Du| - 1)_+ |Du|^{p-2} |D^2 u|^2 dx \\
&\quad + \int_{1 < |Du| < 2} \eta^2 \Phi'(|Du| - 1)_+ (|Du| - 1)_+ |Du|^{p-2} |D^2 u|^2 dx \\
&\quad + \delta \int_{1 < |Du| < 2} \eta^2 \Phi'(|Du| - 1)_+ |Du|^{p-2} |D^2 u|^2 dx \\
&\stackrel{(2.16)}{\leq} 2 c_{\Phi} \int_{\Omega} \eta^2 \Phi(|Du| - 1)_+ |Du|^{p-2} |D^2 u|^2 dx + \delta \int_{1 < |Du| < 2} \eta^2 \Phi'(|Du| - 1)_+ |Du|^{p-2} |D^2 u|^2 dx.
\end{aligned}$$

Therefore we finally have

$$\begin{aligned} \left| \sum_s I_6^s \right| &\leq C_\varepsilon c_\Phi \int_\Omega \eta^2 \Phi'(|Du| - 1)_+ |h(x)|^2 |Du|^{q+2} [(|Du| - 1)_+ + \delta]^{-1} dx \\ &\quad + 2\varepsilon \int_\Omega \eta^2 \Phi(|Du| - 1)_+ |Du|^{p-2} |D^2 u|^2 dx \\ &\quad + \delta \varepsilon \int_{1 < |Du| < 2} \eta^2 \Phi'(|Du| - 1)_+ |Du|^{p-2} |D^2 u|^2 dx. \end{aligned}$$

Now, for ε sufficiently small and putting together all the previous estimates, we deduce that there exists a constant C depending on n, r, p, q, M_1 such that

$$\begin{aligned} &\int_\Omega \eta^2 \Phi(|Du| - 1)_+ |Du|^{p-2} |D^2 u|^2 dx \\ &\leq C c_\Phi \int_\Omega (\eta^2 + |D\eta|^2) (1 + h(x))^2 |Du|^q \\ &\quad \times [\Phi(|Du| - 1)_+ + \Phi'(|Du| - 1)_+ |Du|^2 [(|Du| - 1)_+ + \delta]^{-1}] dx \\ &\quad + \delta \int_{1 < |Du| < 2} \eta^2 \Phi'(|Du| - 1)_+ |Du|^{p-2} |D^2 u|^2 dx. \end{aligned} \tag{2.22}$$

Let now set

$$\Phi(s) := (1 + s)^{\gamma-2} s^2 \quad \gamma \geq 0; \tag{2.23}$$

with

$$\Phi'(s) = (\gamma s + 2)s(1 + s)^{\gamma-3}. \tag{2.24}$$

It is easy to check that Φ satisfies (2.16) with $c_\Phi = 2(1 + \gamma)$.

We now approximate this function Φ by a sequence of functions Φ_h , each of them being equal to Φ in the interval $[0, h]$, and then extended to $[h, +\infty)$ with the constant value $\Phi(h)$. Since Φ_h and Φ'_h converge monotonically to Φ and Φ' , by inserting Φ_h in (2.22), it is possible to pass to the limit as $h \rightarrow +\infty$ by the Monotone Convergence Theorem.

Therefore, for every $0 < \delta < 1$, since

$$\frac{(|Du| - 1)_+}{(|Du| - 1)_+ + \delta} \leq 1 \quad \forall \delta > 0$$

and $\Phi'(t - 1)_+ \leq C(\gamma)$ when $1 < t < 2$, we obtain

$$\begin{aligned} &\int_\Omega \eta^2 (1 + (|Du| - 1)_+)^{\gamma-2} (|Du| - 1)_+^2 |Du|^{p-2} |D^2 u|^2 dx \\ &\leq C (1 + \gamma)^2 \int_\Omega (\eta^2 + |D\eta|^2) (1 + h(x))^2 (1 + (|Du| - 1)_+)^{\gamma+q} dx \\ &\quad + \delta C(\gamma) \int_{1 < |Du| < 2} \eta^2 |Du|^{p-2} |D^2 u|^2 dx. \end{aligned} \tag{2.25}$$

Using formula (3.51) of Lemma 3.3 in [19], namely the fact that $|Du|^{p-2} \leq C(p)(1 + |Du|^2)^{\frac{p-2}{2}}$ when $|Du| > 1$, we have

$$\int_{1 < |Du| < 2} \eta^2 |Du|^{p-2} |D^2 u|^2 dx \leq C \int_{1 < |Du| < 2} \eta^2 (1 + |Du|^2)^{\frac{p-2}{2}} |D^2 u|^2 dx < +\infty$$

by (2.15), and for $\delta \rightarrow 0$ and the last term in the previous inequality vanishes.

Since $h \in L^r(\Omega)$, by the Hölder inequality, since $\frac{1}{m} + \frac{2}{r} = 1$, by (2.25) we have

$$\begin{aligned} & \int_{\Omega} \eta^2 (1 + (|Du| - 1)_+)^{\gamma-2} (|Du| - 1)_+^2 |Du|^{p-2} |D((|Du| - 1)_+)|^2 dx \\ & \leq C (1 + \gamma)^2 \|1 + h\|_{L^r(\Omega)}^2 \left[\int_{\Omega} (\eta^2 + |D\eta|^2)^m (1 + (|Du| - 1)_+)^{(\gamma+q)m} dx \right]^{\frac{1}{m}}. \end{aligned} \quad (2.26)$$

Let us introduce

$$G(t) = 1 + \int_0^t (1 + s)^{\frac{\gamma}{2} + \frac{p}{2} - 2} s ds \quad (2.27)$$

and we obtain

$$[G(t)]^2 \leq 4(1 + t)^{\gamma+p} \leq 4(1 + t)^{\gamma+q}, \quad (2.28)$$

where we used the fact that $p \leq q$. On the other hand

$$G'(t) = (1 + t)^{\frac{\gamma}{2} + \frac{p}{2} - 2} t \quad (2.29)$$

which in turn allows us to give the following estimate for the gradient of the function $w = \eta G((|Du| - 1)_+)$

$$\begin{aligned} & \int_{\Omega} |D(\eta G((|Du| - 1)_+))|^2 dx \\ & \leq 2 \int_{\Omega} |D\eta|^2 |G((|Du| - 1)_+)|^2 dx + 2 \int_{\Omega} \eta^2 [G_t((|Du| - 1)_+)]^2 [D((|Du| - 1)_+)]^2 dx \\ & \stackrel{(2.26), (2.28), (2.29)}{\leq} C (1 + \gamma)^2 \|1 + h\|_{L^r(\Omega)}^2 \left[\int_{\Omega} (\eta^2 + |D\eta|^2)^m [1 + (|Du| - 1)_+]^{(\gamma+q)m} dx \right]^{\frac{1}{m}}. \end{aligned} \quad (2.30)$$

By Sobolev's inequality there exists a constant C (depending also on $|\Omega|$ when $n = 2$) such that

$$\left\{ \int_{\Omega} [\eta G((|Du| - 1)_+)]^{2^*} dx \right\}^{\frac{2}{2^*}} \leq C \int_{\Omega} |D(\eta G((|Du| - 1)_+))|^2 dx$$

and by the previous inequality we get (for a different constant)

$$\begin{aligned} & \left\{ \int_{\Omega} [\eta G((|Du| - 1)_+)]^{2^*} dx \right\}^{\frac{2}{2^*}} \\ & \leq C (1 + \gamma)^2 \|1 + h\|_{L^r(\Omega)}^2 \left[\int_{\Omega} (\eta^2 + |D\eta|^2)^m [1 + (|Du| - 1)_+]^{(\gamma+q)m} dx \right]^{\frac{1}{m}}. \end{aligned} \quad (2.31)$$

We take into account the definition of $G(t)$ in (2.27) and we use Lemma 2.2, and in particular formula (2.6) with $\beta = \frac{\gamma+p}{2}$. Being $\gamma \geq 0$, we have $\beta \geq \beta_0 := p/2 > 0$ and

$$(1+t)^{\frac{\gamma+p}{2}} \leq c'' \left(\frac{\gamma+p}{2} \right)^2 \left(1 + \int_0^t (1+s)^{\frac{\gamma+p}{2}-2} s ds \right), \quad (2.32)$$

for every $\gamma \geq 0$ and every $t \in [0, +\infty)$. In terms of $G(t) = 1 + \int_0^t (1+s)^{\frac{\gamma}{2}+\frac{p}{2}-2} s ds$ equivalently

$$(1+t)^{\frac{\gamma+p}{2}} \leq c'' \left(\frac{\gamma+p}{2} \right)^2 G(t), \quad \forall \gamma \geq 0, \quad \forall t \geq 0.$$

Therefore, if $t := (|Du| - 1)_+$,

$$(1 + (|Du| - 1)_+)^{\frac{\gamma+p}{2}2^*} \leq (c'')^{2^*} \left(\frac{\gamma+p}{2} \right)^{2 \cdot 2^*} [G((|Du| - 1)_+)]^{2^*}, \quad \forall \gamma \geq 0,$$

and by (2.31) we finally get

$$\begin{aligned} & \left\{ \int_{\Omega} \eta^{2^*} [1 + (|Du| - 1)_+]^{\frac{\gamma+p}{2}2^*} dx \right\}^{\frac{2}{2^*}} \\ & \leq (c'')^2 \left(\frac{\gamma+p}{2} \right)^4 \left\{ \int_{\Omega} [\eta G((|Du| - 1)_+)]^{2^*} dx \right\}^{\frac{2}{2^*}} \\ & \leq C (\gamma + 1)^6 \|1 + h\|_{L^r(\Omega)}^2 \left[\int_{\Omega} (\eta^2 + |D\eta|^2)^m [1 + (|Du| - 1)_+]^{(\gamma+q)m} dx \right]^{\frac{1}{m}} \end{aligned}$$

with a new constant C and for every $\gamma \geq 0$.

As usual we consider a test function η equal to 1 in a ball B_ρ , with $\text{supp } \eta \subset B_R$ and such that $|D\eta| \leq \frac{2}{(R-\rho)}$. We get

$$\begin{aligned} & \left[\int_{B_\rho} [1 + (|Du| - 1)_+]^{[(\gamma+p)m]\frac{2^*}{2m}} dx \right]^{\frac{2m}{2^*}} \\ & \leq C_0 \|1 + h\|_{L^r(\Omega)}^{2m} \frac{(\gamma+q)^{6m}}{(R-\rho)^{2m}} \int_{B_R} [1 + (|Du| - 1)_+]^{(\gamma+q)m} dx, \end{aligned} \quad (2.33)$$

where the constant C_0 only depends on n, r, p, q, M_1, M_2 but is independent of γ .

Fixed $0 < \rho_0 < R_0 \leq \rho_0 + 1$, we define the decreasing sequence of radii $\{\rho_k\}_{k \geq 1}$

$$\rho_k = \rho_0 + \frac{R_0 - \rho_0}{2^k} \quad \forall k \geq 1.$$

We define recursively a sequence α_k in the following way

$$\alpha_1 := 0 \quad \alpha_{k+1} := (\alpha_k + pm) \frac{2^*}{2m} - qm. \quad (2.34)$$

We have the following representation formula for α_k which can be easily proved by induction

$$\alpha_k = \left(p \frac{2^*}{2} - qm \right) \frac{\left[\left(\frac{2^*}{2m} \right)^{k-1} - 1 \right]}{\frac{2^*}{2m} - 1} \quad (2.35)$$

We rewrite (2.33) with $R = \rho_k$, $\rho = \rho_{k+1}$, $\gamma = \frac{\alpha_k}{m}$ and we observe that

$$R - \rho := \rho_k - \rho_{k+1} = \frac{R_0 - \rho_0}{2^{k+1}}.$$

Set, for all $k \geq 1$

$$A_k := \left(\int_{B_{\rho_k}} [1 + (|Du| - 1)_+]^{\alpha_k + qm} dx \right)^{1/(\alpha_k + qm)}$$

$$C_k := C_0 \|1 + h\|_{L^r(\Omega)}^{2m} \left(\frac{(\alpha_k + qm)^3 2^{k+1}}{R_0 - \rho_0} \right)^{2m};$$

we obtain for every $k \geq 1$

$$A_{k+1} \leq C_k^{1/(\alpha_k + pm)} A_k^{(\alpha_k + qm)/(\alpha_k + pm)}. \quad (2.36)$$

Let θ be defined by

$$\theta := \prod_{i=1}^{\infty} \frac{\alpha_i + qm}{\alpha_i + pm}. \quad (2.37)$$

We show that θ is finite and is given by

$$\theta = \frac{qm \left(\frac{2^*}{2m} - 1 \right)}{p \frac{2^*}{2} - qm}.$$

Indeed by (2.37), the recursive definition of α_k , i.e. (2.34) and the representation formula for α_k , namely (2.35), we have

$$\begin{aligned} \theta_k &:= \prod_{i=1}^k \frac{\alpha_i + qm}{\alpha_i + pm} \stackrel{(2.34)}{=} \frac{qm}{\alpha_k + pm} \left(\frac{2^*}{2m} \right)^{k-1} \stackrel{(2.35)}{=} \frac{qm \left(\frac{2^*}{2m} \right)^{k-1}}{\frac{(p \frac{2^*}{2} - qm) \left[\left(\frac{2^*}{2m} \right)^{k-1} - 1 \right]}{\frac{2^*}{2m} - 1} + pm} \\ &= \frac{qm \left(\frac{2^*}{2m} \right)^{k-1} \left(\frac{2^*}{2m} - 1 \right)}{pm \left(\frac{2^*}{2m} - 1 \right) + (p \frac{2^*}{2} - qm) \left[\left(\frac{2^*}{2m} \right)^{k-1} - 1 \right]} \end{aligned}$$

which yields (2.37) once we pass to the limit as $k \rightarrow \infty$ as long as $\frac{2^*}{2m} > 1$ in view of (2.12). Note that θ makes sense due to (2.12) and the bound (2.14) in Remark 2.4.

Iterating (2.36) we deduce

$$A_{k+1} \leq \tilde{C} \left(\left[\frac{\|1 + h\|_{L^r(\Omega)}}{(R_0 - \rho_0)} \right]^{\tilde{\beta}} A_1 \right)^{\theta_k} \quad k \geq 1, \quad (2.38)$$

where

$$\tilde{C} := C_0^{\tilde{\beta}\theta} \exp \left[\theta \sum_{i=1}^{\infty} \frac{\log[(\alpha_i + qm)^{6m} 2^{2m(i+1)}]}{\alpha_i + pm} \right] < +\infty$$

which is finite because the series is convergent (α_i from the representation formula (2.35) grows exponentially) and

$$\begin{aligned} \sum_{i=1}^{\infty} \frac{2m}{\alpha_i + pm} &\stackrel{(2.35)}{=} \sum_{i=1}^{\infty} \frac{2m}{(p\frac{2^*}{2} - qm) \frac{[(\frac{2^*}{2})^{i-1} - 1]}{\frac{2^*}{2m} - 1} + pm} \leq \sum_{i=1}^{\infty} \frac{2m}{(p\frac{2^*}{2} - qm) \frac{(\frac{2^*}{2m})^{i-1}}{\frac{2^*}{2m} - 1}} \\ &\leq \frac{2m(\frac{2^*}{2m} - 1)}{p\frac{2^*}{2} - qm} \sum_{i=0}^{\infty} \left(\frac{2m}{2^*}\right)^i = \frac{2m(\frac{2^*}{2m} - 1)}{p\frac{2^*}{2} - qm} \frac{1}{(1 - \frac{2m}{2^*})} = \frac{2^*}{p\frac{2^*}{2} - qm} =: \tilde{\beta}, \end{aligned}$$

where in the first inequality we used the fact that

$$\left(p\frac{2^*}{2} - qm\right) \frac{[(\frac{2^*}{2m})^{i-1} - 1]}{\frac{2^*}{2m} - 1} + pm \geq \left(p\frac{2^*}{2} - qm\right) \frac{(\frac{2^*}{2m})^{i-1}}{\frac{2^*}{2m} - 1} \Leftrightarrow -\frac{p\frac{2^*}{2} - qm}{\frac{2^*}{2m} - 1} + pm \geq 0 \Leftrightarrow q \geq p.$$

By letting $k \rightarrow +\infty$ in (2.38), we have (2.10). Therefore, the proof of Lemma 2.3 is complete. $\square$

The a-priori estimate (1.12) in Theorem 1.1 follows by the classical interpolation inequality

$$\|v\|_{L^s(B_\rho)} \leq \|v\|_{L^p(B_\rho)}^{\frac{p}{s}} \|v\|_{L^\infty(B_\rho)}^{1-\frac{p}{s}}, \quad (2.39)$$

for any $s \geq p$, which permits to estimate the essential supremum of the gradient of the local minimizer in terms of its L^p -norm.

Proof of Theorem 1.1. Let us set

$$V(x) := 1 + (|Du|(x) - 1)_+ \quad (2.40)$$

then estimate (2.10) becomes

$$\sup_{x \in \tilde{B}_\rho} |V(x)| \leq C \left(\left[\frac{\|1 + h\|_{L^r(\Omega)}}{R - \rho} \right]^{\tilde{\beta}} \|V\|_{L^{qm}(B_R)} \right)^\theta \quad (2.41)$$

for every ρ, R such that $0 < \rho < R \leq \rho + 1$ and where $C = C(n, r, p, q, M_1, M_2)$.

In the following we denote

$$s := qm.$$

At this point, (2.41) and (2.39) give

$$\|V\|_{L^s(B_\rho)} \leq C^{1-\frac{p}{s}} \|V\|_{L^p(B_\rho)}^{\frac{p}{s}} \left(\left[\frac{\|1 + h\|_{L^r(\Omega)}}{R - \rho} \right]^{\tilde{\beta}} \|V\|_{L^s(B_R)} \right)^{\theta(1-\frac{p}{qm})}. \quad (2.42)$$

We observe that

$$\tau := \theta \left(1 - \frac{p}{qm} \right) < 1, \quad (2.43)$$

because

$$\theta \left(1 - \frac{p}{qm} \right) < 1 \Leftrightarrow \frac{q\frac{2^*}{2} - qm - \frac{p2^*}{2m} + p}{p\frac{2^*}{2} - qm} < 1 \Leftrightarrow q < p \left(1 - \frac{2}{2^*} + \frac{1}{m} \right) \stackrel{(2.13)}{=} p \left(1 + \frac{2\alpha}{n} \right).$$

For $0 < \rho < R$ and for every $k \geq 0$, let us define $\rho_k := R - (R - \rho)2^{-k}$. By inserting in (2.42) $\rho = \rho_k$ and $R = \rho_{k+1}$, (so that $R - \rho = (R - \rho)2^{-(k+1)}$) we have, for every $k \geq 0$

$$\|V\|_{L^s(B_{\rho_k})} \leq C^{1-\frac{p}{s}} \|V\|_{L^p(B_{\rho_k})}^{\frac{p}{s}} \left(2^{\tilde{\beta}(k+1)} \left[\frac{\|1+h\|_{L^r(\Omega)}}{(R-\rho)} \right]^{\tilde{\beta}} \|V\|_{L^s(B_{\rho_{k+1}})} \right)^{\tau}. \quad (2.44)$$

By iteration of (2.44), we deduce for $k \geq 0$

$$\begin{aligned} \|V\|_{L^s(B_{\rho_0})} &\leq \left(C^{1-\frac{p}{s}} \left[\frac{\|1+h\|_{L^r(\Omega)}}{(R-\rho)} \right]^{\tilde{\beta}\tau} \|V\|_{L^p(B_{\rho_k})}^{\frac{p}{s}} \right)^{\sum_{i=0}^k \tau^i} \\ &\quad \times 2^{\tilde{\beta} \sum_{i=0}^{k+1} i \tau^i} (\|V\|_{L^s(B_{\rho_{k+1}})})^{\tau^{k+1}}. \end{aligned} \quad (2.45)$$

By (2.43), the series appearing in (2.45) are convergent. Since

$$\|V\|_{L^s(B_{\rho_k})} \leq \|V\|_{L^s(B_R)},$$

we can pass to the limit as $k \rightarrow +\infty$ and we obtain for every $0 < \rho < R$ with a constant $C = C(n, r, p, q, M_1, M_2)$ independent of k

$$\|V\|_{L^s(B_\rho)} \leq C \left(\left[\frac{\|1+h\|_{L^r(\Omega)}}{(R-\rho)} \right]^{\tilde{\beta}\tau} \|V\|_{L^p(B_R)}^{\frac{p}{s}} \right)^{\frac{1}{1-\tau}}. \quad (2.46)$$

Combining (2.41) and (2.46), by setting $\rho' = \frac{(R+\rho)}{2}$ we have

$$\begin{aligned} \|V\|_{L^\infty(B_\rho)} &\leq C \left(\left[\frac{\|1+h\|_{L^r(\Omega)}}{(\rho'-\rho)} \right]^{\tilde{\beta}} \|V\|_{L^s(B_{\rho'})} \right)^{\theta} \\ &\leq C \left(\left[\frac{\|1+h\|_{L^r(\Omega)}}{(\rho'-\rho)} \right]^{\tilde{\beta}(1-\tau)} \left[\frac{1+\|h\|_{L^r(\Omega)}}{(R-\rho')} \right]^{\tilde{\beta}\tau} \|V\|_{L^p(B_R)}^{\frac{p}{s}} \right)^{\frac{\theta}{1-\tau}}; \end{aligned}$$

now, since

$$(\rho' - \rho) = (R - \rho') = \frac{R - \rho}{2},$$

we get

$$\|Du\|_{L^\infty(B_\rho; \mathbb{R}^n)} \leq C \left(\left[\frac{\|1+h\|_{L^r(\Omega)}}{(R-\rho)} \right]^\beta \left(\int_{B_R} \{1 + |Du|^p\} dx \right)^{1/p} \right)^\gamma,$$

where

$$\beta := \tilde{\beta} \frac{qm}{p} = \frac{\frac{2^*}{p} q m}{p \frac{2^*}{2} - qm}, \quad \gamma := \frac{\theta p}{qm \left(1 - \theta \left(1 - \frac{p}{qm} \right) \right)}, \quad \theta := \frac{qm \left(\frac{2^*}{2m} - 1 \right)}{p \frac{2^*}{2} - qm},$$

so (1.12) follows. □

Let now f satisfy (1.7) and (1.14). Under these assumptions on f , we obtain the following result.

Theorem 2.6. *Let $u \in W^{1,p}(\Omega)$ be a local minimizer of the integral functional (1.1). Assume that $f = f(x, \xi)$ in (1.1) satisfies (1.7), (1.14) and (2.8), with*

$$\frac{q}{p} < 1 + \frac{1}{n} - \frac{1}{r}. \quad (2.47)$$

Then there exist positive constants $C, \hat{\beta}, \hat{\gamma}$ depending on $n, r, p, q, M_1, M_2, \rho, R$ such that, for every $0 < \rho < R \leq \rho + 1$

$$\|Du\|_{L^\infty(B_\rho; \mathbb{R}^n)} \leq C [\|1 + h\|_{L^r(\Omega)}]^{\hat{\beta}\hat{\gamma}} \left(\int_{B_R} \{1 + f(x, Du)\} dx \right)^{\frac{\hat{\gamma}}{p}}. \quad (2.48)$$

Proof. Let $t := 2q - p$. Then (1.14) can be written explicitly in the form

$$|f_{\xi x}(x, \xi)| \leq h(x) |\xi|^{\frac{t+p-2}{2}}, \quad |\xi| \geq 1.$$

Moreover (2.47) in terms of p and t is equivalent to

$$\frac{t}{p} < 1 + \frac{2\alpha}{n} \quad \text{with } \alpha = 1 - \frac{n}{r}.$$

Thus all the assumptions of Theorem 1.1 are satisfied with q replaced by t . In particular the second inequality in (1.7) holds with q replaced by t since $t \geq q$. Then the conclusion of Theorem 1.1 holds with $q = t$ which corresponds to (2.48) with

$$\hat{\beta} := \frac{\frac{2^*}{p}(2q-p)m}{p\frac{2^*}{2} - (2q-p)m} \quad \hat{\gamma} := \frac{\theta p}{(2q-p)m(1-\theta) + p\theta},$$

since $f(x, \xi) \geq C|\xi|^p$ for every $|\xi| \geq 1$. □

3. EXTENSION OF THE INTEGRAL ENERGY

Let $f : \Omega \times \mathbb{R}^n \rightarrow [0, +\infty)$ be a continuous function, convex in ξ such that

$$|\xi|^p \leq f(x, \xi) \leq C(1 + |\xi|^q) \quad \text{for a.e. } x \in \Omega, \text{ for all } \xi \in \mathbb{R}^n. \quad (3.1)$$

For $u_0 \in W^{1,q}(\Omega)$, we define the extension to $W^{1,p}(\Omega)$ of the integral functional $\int_\Omega f(x, Du) dx$, i.e.

$$F(u) = \inf \left\{ \liminf_k \int_\Omega f(x, Du_k) dx, \quad u_k \in W_0^{1,q}(\Omega) + u_0, \quad u_k \xrightarrow{w} u \text{ in } W^{1,p}(\Omega) \right\} \quad (3.2)$$

with

$$\int_\Omega f(x, Du_0) dx < +\infty.$$

It is easy to check that

$$F(u) = \int_\Omega f(x, Du) dx \quad \text{for } u \in W_0^{1,q}(\Omega) + u_0.$$

In fact, for $u_k = u$ for all k

$$F(u) \leq \int_\Omega f(x, Du) dx.$$

On the other hand, by the semicontinuity of $\int_\Omega f(x, Du) dx$ with respect to the weak topology of $W^{1,p}$, the inverse inequality also holds.

Lemma 3.1. *For each $v \in W_0^{1,p}(\Omega) + u_0$, there exists a sequence $v_k \in W_0^{1,q}(\Omega) + u_0$ such that $v_k \rightharpoonup v$ weakly in $W^{1,p}(\Omega)$ and*

$$F(v) = \lim_{k \rightarrow +\infty} \int_{\Omega} f(x, Dv_k) dx.$$

Proof. The proof follows similarly as in [6]. We give the sketch of the proof.

Let $v \in W_0^{1,p}(\Omega) + u_0$ such that $F(v) < \infty$. Then, for all k , there exists $v_h^{(k)} \in W_0^{1,q}(\Omega) + u_0$ such that $v_h^{(k)} \xrightarrow{w} v$, as $h \rightarrow +\infty$, weakly in $W^{1,p}(\Omega)$ and

$$F(v) \leq \lim_{h \rightarrow +\infty} \int_{\Omega} f(x, Dv_h^{(k)}) dx \leq F(v) + \frac{1}{k}.$$

Moreover by the weak convergence of $v_h^{(k)}$ in $W^{1,p}(\Omega)$ we get

$$\lim_{h \rightarrow +\infty} \|v_h^{(k)} - v\|_{L^p(\Omega)} = 0$$

and for h sufficiently large

$$\int_{\Omega} |Dv_h^{(k)}|^p dx \leq \int_{\Omega} f(x, Dv_h^{(k)}) dx \leq F(v) + 1.$$

Then

$$\forall k \quad \exists h_k : \forall h \geq h_k \quad \|v_h^{(k)} - v\|_{L^p(\Omega)} < \frac{1}{k}$$

and for $h = h_k$, by denoting $w_k = v_{h_k}^{(k)}$, we have

$$\|w_k - v\|_{L^p(\Omega)} < \frac{1}{k} \quad \text{and} \quad \int_{\Omega} |Dw_k|^p dx \leq C,$$

then $w_k \xrightarrow{w} v$, as $k \rightarrow +\infty$, in the weak topology of $W^{1,p}(\Omega)$ and

$$F(v) \leq \int_{\Omega} f(x, Dw_k) dx \leq F(v) + \frac{1}{k}$$

i.e.

$$\lim_{k \rightarrow +\infty} \int_{\Omega} f(x, Dw_k) dx = F(v).$$

□

4. EXISTENCE AND REGULARITY

First of all we prove an approximation theorem for f through a suitable sequence of regular functions.

Proposition 4.1. *Let f be satisfying the growth conditions (3.1), $f_{\xi\xi}$ and $f_{\xi x}$ Carathéodory functions, satisfying (1.7) and (1.14) with $M_0 = 1$ and f strictly convex at infinity. Then there exists a sequence of $\mathcal{C}^2$ -functions $f^{\ell k} : \Omega \times \mathbb{R}^n \rightarrow [0, +\infty)$, $f^{\ell k}$ convex in the last variable and strictly convex at infinity, such that $f^{\ell k}$ converges to f as $\ell \rightarrow \infty$ and $k \rightarrow \infty$ for a.e. $x \in \Omega$, for all $\xi \in \mathbb{R}^n$ and uniformly in $\Omega_0 \times K$ where $\Omega_0 \subset\subset \Omega$ and K being a compact set of $\mathbb{R}^n$. Moreover:*

- *there exists $\tilde{C}$, independently of k, ℓ such that*

$$|\xi|^p \leq f^{\ell k}(x, \xi) \leq \tilde{C}(1 + |\xi|^q) \quad \text{for a.e. } x \in \Omega, \text{ for all } \xi \in \mathbb{R}^n, \quad (4.1)$$

- there exists $\tilde{M}_1 > 0$ such that for $|\xi| > 2$ and a.e. $x \in \Omega$

$$\tilde{M}_1 |\xi|^{p-2} |\lambda|^2 \leq \sum_{i,j} f_{\xi_i \xi_j}^{\ell k}(x, \xi) \lambda_i \lambda_j \quad \lambda \in \mathbb{R}^n, \quad (4.2)$$

- there exists $c(k) > 0$ such that for all $(x, \xi) \in \Omega \times \mathbb{R}^n$ and $\lambda \in \mathbb{R}^n$

$$c(k)(1 + |\xi|^2)^{\frac{q-2}{2}} |\lambda|^2 \leq \sum_{i,j} f_{\xi_i \xi_j}^{\ell k}(x, \xi) \lambda_i \lambda_j, \quad (4.3)$$

- there exists $\tilde{M}_2 > 0$ such that for $|\xi| > 2$ and a.e. $x \in \Omega$

$$|f_{\xi\xi}^{\ell k}(x, \xi)| \leq \tilde{M} |\xi|^{q-2} \quad (4.4)$$

- there exists $C(k)$ such that for a.e. $x \in \Omega$ and $\xi \in \mathbb{R}^n$

$$|f_{\xi\xi}^{\ell k}(x, \xi)| \leq C(k)(1 + |\xi|^2)^{\frac{q-2}{2}} \quad (4.5)$$

- there exists a constant $C > 0$ such that for a.e. $x \in \Omega$ and $|\xi| > 2$

$$|f_{\xi x}^{\ell k}(x, \xi)| \leq C h_\ell(x) |\xi|^{q-1} \quad (4.6)$$

where $h_\ell \in C^\infty(\Omega)$ is the regularized function of h which converges to h in $L^r(\Omega)$

- for $\Omega_0 \subset\subset \Omega$, there exists a constant C such that for $x \in \Omega_0$ and $\xi \in \mathbb{R}^n$

$$|f_{\xi x}^{\ell k}(x, \xi)| \leq C(k, \ell, \Omega_0)(1 + |\xi|^2)^{\frac{q-1}{2}}. \quad (4.7)$$

Proof. We argue as in the proof of Theorem 2.7 (Step 3) of [25] and Lemma 4.3 of [19]. For the sake of completeness, we give a sketch of the arguments of the proof.

Let B be the unit ball of $\mathbb{R}^n$ centered in the origin and consider a positive decreasing sequence $\varepsilon_\ell \rightarrow 0$. We introduce

$$f^\ell(x, \xi) = \int_{B \times B} \rho(y) \rho(\eta) f(x + \varepsilon_\ell y, \xi + \varepsilon_\ell \eta) d\eta dy$$

where ρ is a positive symmetric mollifier, and

$$f^{\ell k}(x, \xi) = f^\ell(x, \xi) + \frac{1}{k}(1 + |\xi|^2)^{\frac{q}{2}}. \quad (4.8)$$

It is easy to check that the sequence $f^{\ell k}$ satisfies the conditions (4.1), (4.2), (4.3), (4.4), (4.5), (4.7). Let us verify (4.6). For $|\xi| > 2$ we have

$$|f_{\xi x}^{\ell k}(x, \xi)| \leq \int_{B \times B} \rho(y) \rho(\eta) |\xi + \varepsilon_\ell \eta|^{q-1} h(x + \varepsilon_\ell y) dy d\eta \leq C h_\ell(x) |\xi|^{q-1}$$

where

$$h_\ell(x) = \int_B \rho(y) h(x + \varepsilon_\ell y) dy$$

h_ℓ is a smooth function and it converges to h in $L^r(\Omega)$. Moreover

$$|f_{\xi x}^{\ell k}(x, \xi)| \leq C(k, \Omega_0) [\|1 + h_\ell\|_{L^\infty(\Omega_0)}] (1 + |\xi|^2)^{\frac{q-1}{2}}.$$

This concludes the proof. $\square$

Proof of Theorem 1.2. For $u_0 \in W^{1,q}(\Omega)$, let us consider the variational problems

$$\inf \left\{ \int_{\Omega} f^{\ell k}(x, Dv) dx, \quad v \in W_0^{1,q}(\Omega) + u_0 \right\}, \quad (4.9)$$

where $f^{\ell k}$ are defined in (4.8). By semicontinuity arguments, there exists $v^{\ell k} \in u_0 + W_0^{1,q}(\Omega)$ solution to (4.9). By the growth conditions and the minimality of $v^{\ell k}$, we get

$$\begin{aligned} \int_{\Omega} |Dv^{\ell k}|^p dx &\leq \int_{\Omega} f^{\ell k}(x, Dv^{\ell k}) dx \\ &\leq \int_{\Omega} f^{\ell k}(x, Du_0) dx \\ &= \int_{\Omega} f^{\ell}(x, Du_0) dx + \frac{1}{k} \int_{\Omega} (1 + |Du_0|^2)^{\frac{q}{2}} dx. \end{aligned}$$

Moreover the properties of the convolutions imply that

$$f^{\ell}(x, Du_0) \xrightarrow{\ell \rightarrow \infty} f(x, Du_0) \quad \text{a.e. in } \Omega$$

and since

$$\int_{\Omega} f^{\ell}(x, Du_0) dx \leq C \int_{\Omega} (1 + |Du_0|^2)^{\frac{q}{2}} dx,$$

by the Lebesgue Dominated Convergence Theorem we deduce therefore

$$\begin{aligned} \lim_{\ell \rightarrow \infty} \int_{\Omega} |Dv^{\ell k}|^p dx &\leq \lim_{\ell \rightarrow \infty} \int_{\Omega} f^{\ell}(x, Du_0) dx + \frac{1}{k} \int_{\Omega} (1 + |Du_0|^2)^{\frac{q}{2}} dx \\ &= \int_{\Omega} f(x, Du_0) dx + \frac{1}{k} \int_{\Omega} (1 + |Du_0|^2)^{\frac{q}{2}} dx. \end{aligned}$$

By Proposition 4.1, $f^{\ell k}$ satisfy (1.7), (1.14) and (2.8), so we can apply the a-priori estimate (2.48) to $v^{\ell k}$ and obtain, by standard covering arguments $\forall \Omega' \subset \subset \Omega$

$$\|Dv^{\ell k}\|_{L^{\infty}(\Omega'; \mathbb{R}^n)} \leq C(\Omega') [\|1 + h_{\ell}\|_{L^r(\Omega)}]^{\hat{\beta}\hat{\gamma}} \left[\int_{\Omega} (1 + f^{\ell k}(x, Dv^{\ell k})) dx \right]^{\frac{\hat{\gamma}}{p}}.$$

Since $\|1 + h_{\ell}\|_{L^r(\Omega)} = \|(1 + h)_{\ell}\|_{L^r(\Omega)} \leq \|1 + h\|_{L^r(\Omega)}$, we obtain

$$\begin{aligned} \|Dv^{\ell k}\|_{L^{\infty}(\Omega'; \mathbb{R}^n)} &\leq C(\Omega') [\|1 + h\|_{L^r(\Omega)}]^{\hat{\beta}\hat{\gamma}} \left[\int_{\Omega} (1 + f^{\ell k}(x, Dv^{\ell k})) dx \right]^{\frac{\hat{\gamma}}{p}} \\ &\leq C(\Omega') [\|1 + h\|_{L^r(\Omega)}]^{\hat{\beta}\hat{\gamma}} \left[\int_{\Omega} 1 + f^{\ell}(x, Du_0) + \frac{1}{k} (1 + |Du_0|^2)^{\frac{q}{2}} dx \right]^{\frac{\hat{\gamma}}{p}}, \end{aligned}$$

where $C, \hat{\gamma}, \hat{\beta}$ depend on $n, r, p, q, M_1, M_2, \rho, R$ but are independent of ℓ, k . Therefore we conclude that

$$\begin{aligned} v^{\ell k} &\xrightarrow{\ell \rightarrow \infty} v^k && \text{weakly in } W_0^{1,p}(\Omega) + u_0 \\ v^{\ell k} &\xrightarrow{\ell \rightarrow \infty} v^k && \text{weakly star in } W_{\text{loc}}^{1,\infty}(\Omega) \end{aligned}$$

and by the previous estimates

$$\|Dv^k\|_{L^p(\Omega;\mathbb{R}^n)} \leq \liminf_{\ell \rightarrow \infty} \|Dv^{\ell k}\|_{L^p(\Omega;\mathbb{R}^n)} \leq \int_{\Omega} f(x, Du_0) dx + \int_{\Omega} (1 + |Du_0|^2)^{\frac{q}{2}} dx$$

and

$$\begin{aligned} \|Dv^k\|_{L^\infty(\Omega';\mathbb{R}^n)} &\leq \liminf_{\ell \rightarrow \infty} \|Dv^{\ell k}\|_{L^\infty(\Omega';\mathbb{R}^n)} \\ &\leq C(\Omega') [\|1 + h\|_{L^r(\Omega)}]^{\hat{\beta}\gamma} \left[\int_{\Omega} 1 + f(x, Du_0) dx + \int_{\Omega} (1 + |Du_0|^2)^{\frac{q}{2}} dx \right]^{\frac{\gamma}{p}}. \end{aligned}$$

Thus we can deduce that there exists, up to subsequences, $\bar{u} \in u_0 + W_0^{1,p}(\Omega)$ such that

$$\begin{aligned} v^k &\rightharpoonup \bar{u} \quad \text{weakly in } W_0^{1,p}(\Omega) + u_0 \\ v^k &\rightharpoonup \bar{u} \quad \text{weakly star in } W_{\text{loc}}^{1,\infty}(\Omega). \end{aligned}$$

Now, for any fixed $k \in \mathbb{N}$, using the uniform convergence of f^ℓ to f in $\Omega_0 \times K$ (for any K compact subset of $\mathbb{R}^n$) and the minimality of $v^{\ell k}$, we get, for all $v \in W_0^{1,q}(\Omega) + u_0$

$$\begin{aligned} \int_{\Omega_0} f(x, Dv^k) dx &\leq \liminf_{\ell \rightarrow \infty} \int_{\Omega_0} f(x, Dv^{\ell k}) dx \\ &= \liminf_{\ell \rightarrow \infty} \int_{\Omega_0} f^\ell(x, Dv^{\ell k}) dx \\ &\leq \liminf_{\ell \rightarrow \infty} \int_{\Omega_0} f^\ell(x, Dv^{\ell k}) dx + \frac{1}{k} \int_{\Omega} (1 + |Dv^{\ell k}|^2)^{\frac{q}{2}} dx \\ &\leq \liminf_{\ell \rightarrow \infty} \int_{\Omega} f^\ell(x, Dv^{\ell k}) dx + \frac{1}{k} \int_{\Omega} (1 + |Dv^{\ell k}|^2)^{\frac{q}{2}} dx \\ &\leq \liminf_{\ell \rightarrow \infty} \int_{\Omega} f^\ell(x, Dv) dx + \frac{1}{k} \int_{\Omega} (1 + |Dv|^2)^{\frac{q}{2}} dx. \end{aligned}$$

Then, for $\Omega_0 \rightarrow \Omega$

$$\int_{\Omega} f(x, Dv^k) dx \leq \int_{\Omega} f(x, Dv) dx + \frac{1}{k} \int_{\Omega} (1 + |Dv|^2)^{\frac{q}{2}} dx.$$

By the definition (3.2), we have

$$F(\bar{u}) \leq \liminf_{k \rightarrow \infty} \int_{\Omega} f(x, Dv^k) dx \leq \int_{\Omega} f(x, Dv) dx \quad \forall v \in W_0^{1,q}(\Omega) + u_0. \quad (4.10)$$

Let $w \in W_0^{1,p}(\Omega) + u_0$. By Lemma 3.1, there exists $v_k \in W_0^{1,q}(\Omega) + u_0$ such that $v_k \rightharpoonup w$ weakly in $W^{1,p}(\Omega)$ and

$$\lim_{k \rightarrow \infty} \int_{\Omega} f(x, Dv_k) dx = F(w).$$

By (4.10)

$$F(\bar{u}) \leq \int_{\Omega} f(x, Dv_k) dx,$$

we can conclude that

$$F(\bar{u}) \leq \lim_{k \rightarrow \infty} \int_{\Omega} f(x, Dv_k) dx = F(w) \quad \forall w \in W_0^{1,p}(\Omega) + u_0,$$

then $\bar{u} \in W_{\text{loc}}^{1,\infty}(\Omega)$ is a solution to the problem $\min\{F(u) : u \in W_0^{1,p}(\Omega) + u_0\}$.

□

5. REGULARITY OF LOCAL MINIMIZERS IN A SPECIAL CASE

Let us consider now the case of a special form of integrand

$$f(x, \xi) = \sum_{i=1}^N a_i(x) g_i(\xi), \quad (5.1)$$

with $a_i(x) > 0$ a.e. in Ω , $a_i \in W^{1,r}(\Omega)$, $r > n$, $g_i : \mathbb{R}^n \rightarrow [0, +\infty)$ convex in ξ and strictly convex for ξ such that $|\xi| \geq M_0$. The following regularity result holds.

Theorem 5.1. *Assume that $f = f(x, \xi)$ as in (5.1) satisfies the assumptions of Theorem 2.6. Then every local minimizer $u \in W^{1,p}(\Omega)$ of the integral functional*

$$\int_{\Omega} f(x, Dv) dx = \int_{\Omega} \sum_{i=1}^N a_i(x) g_i(Du) dx \quad (5.2)$$

is locally Lipschitz continuous in Ω .

Proof. Let $u \in W^{1,p}(\Omega)$ be a local minimizer of (5.2). For a suitable φ_{σ} mollifier, consider $u_{\sigma} = u * \varphi_{\sigma} \in W_{\text{loc}}^{1,q}(\Omega)$. Consider the sequence of problems in $B_R \subset \subset \Omega$

$$\inf \left\{ \int_{B_R} f^{\ell k}(x, Dv) dx, \quad v \in W_0^{1,q}(B_R) + u_{\sigma} \right\}, \quad (5.3)$$

where $f^{\ell k}$ are defined in Proposition 4.1.

For fixed σ, ℓ, k , problem (5.3) has a unique solution $v_{\sigma}^{\ell k} \in W_0^{1,q}(B_R) + u_{\sigma}$. By proceeding as in the previous theorem, we have that for each fixed σ , by the minimality of $v_{\sigma}^{\ell k}$

$$\begin{aligned} v_{\sigma}^{\ell k} &\xrightarrow{\ell \rightarrow \infty} v_{\sigma}^k && \text{weakly in } W_0^{1,p}(B_R) + u_{\sigma} \\ v_{\sigma}^{\ell k} &\xrightarrow{\ell \rightarrow \infty} v_{\sigma}^k && \text{weakly star in } W_{\text{loc}}^{1,\infty}(B_R). \end{aligned}$$

We also have

$$\begin{aligned} v_{\sigma}^k &\xrightarrow{k \rightarrow \infty} v_{\sigma} && \text{weakly in } W_0^{1,p}(B_R) + u_{\sigma} \\ v_{\sigma}^k &\xrightarrow{k \rightarrow \infty} v_{\sigma} && \text{weakly star in } W_{\text{loc}}^{1,\infty}(B_R) \end{aligned}$$

and

$$\begin{aligned} \|Dv_{\sigma}\|_{L^{\infty}(B_{\rho}; \mathbb{R}^n)} &\leq C \liminf_{k \rightarrow \infty} \left[1 + \int_{B_R} f(x, Du_{\sigma}) dx + \frac{1}{k} \int_{B_R} (1 + |Du_{\sigma}|^2)^{\frac{q}{2}} dx \right]^{\frac{\hat{\gamma}}{p}} \\ &= C \liminf_{k \rightarrow \infty} \left[1 + \int_{B_R} f(x, Du_{\sigma}) dx \right]^{\frac{\hat{\gamma}}{p}} \end{aligned} \quad (5.4)$$

for any $0 < \rho < R$ and where C independent of k, σ . For fixed k , by proceeding as in the previous theorem we have

$$\int_{B_R} f(x, Dv_\sigma^k) dx \leq \int_{B_R} f(x, Du_\sigma) dx + \frac{1}{k} \int_{B_R} (1 + |Du_\sigma|^2)^{\frac{q}{2}} dx$$

then, by the semicontinuity

$$\begin{aligned} \int_{B_R} f(x, Dv_\sigma) dx &\leq \liminf_{k \rightarrow \infty} \int_{B_R} f(x, Du_\sigma) dx + \frac{1}{k} \int_{B_R} (1 + |Du_\sigma|^2)^{\frac{q}{2}} dx \\ &\leq \int_{B_R} f(x, Du_\sigma) dx. \end{aligned} \quad (5.5)$$

Now we claim that, by the particular form of f , we may deduce

$$\liminf_{\sigma \rightarrow 0} \int_{B_R} f(x, Du_\sigma) dx \leq \int_{B_R} f(x, Du) dx. \quad (5.6)$$

Since g_i is convex, for $i = 1, \dots, N$, Jensen's inequality (applied to each g_i) yields

$$\begin{aligned} &\int_{B_R} a_i(x) g_i(Du_\sigma) dx \\ &= \int_{B_R} a_i(x) g_i \left(\int_{B_\sigma} Du(y) \varphi_\sigma(x - y) dy \right) dx \\ &\leq \int_{B_R} a_i(x) \int_{B_\sigma} g_i(Du(y)) \varphi_\sigma(x - y) dy dx \\ &= \int_{B_R} \int_{B_\sigma} a_i(x) \varphi_\sigma(x - y) dy g_i(Du(y)) dx \\ &\leq \int_{B_{R+\sigma}} (a_i)_\sigma(y) g_i(Du(y)) dy, \end{aligned}$$

Then

$$\sum_{i=1}^N \int_{B_R} a_i(x) g_i(Du_\sigma) dx \leq \sum_{i=1}^N \int_{B_{R+\sigma}} (a_i)_\sigma(x) g_i(Du) dx$$

so that passing to the limit as $\sigma \rightarrow 0$

$$\liminf_{\sigma \rightarrow 0} \sum_{i=1}^N \int_{B_R} a_i(x) g_i(Du_\sigma) dx \leq \sum_{i=1}^N \int_{B_R} a_i(x) g_i(Du) dx$$

because $(a_i)_\sigma \rightarrow a_i$ in $L^\infty(B_R)$, $g_i(Du) \in L^1(B_R)$, the Dominated Convergence Theorem may be applied, and (5.6) holds.

By collecting (5.5) and (5.6)

$$\liminf_{\sigma \rightarrow 0} \int_{B_R} f(x, Dv_\sigma) dx \leq \int_{B_R} f(x, Du) dx. \quad (5.7)$$

On the other hand, the growth assumption on f yields, since u is a local minimizer of (5.2)

$$\liminf_{\sigma \rightarrow 0} \int_{B_R} |Dv_\sigma|^p dx \leq \liminf_{\sigma \rightarrow 0} \int_{B_R} f(x, Dv_\sigma) dx \stackrel{(5.7)}{\leq} \int_{B_R} f(x, Du) dx < +\infty.$$

Thus there exists $\bar{v} \in u + W_0^{1,p}(B_R)$ such that, up to a subsequence

$$v_\sigma \rightharpoonup \bar{v} \text{ weakly in } W^{1,p}(B_R).$$

By the semicontinuity of the functional, using (5.5) and (5.7)

$$\int_{B_R} f(x, D\bar{v}) dx \leq \liminf_{\sigma \rightarrow 0} \int_{B_R} f(x, Dv_\sigma) dx \leq \int_{B_R} f(x, Du) dx. \quad (5.8)$$

Moreover, since (5.4) holds, Dv_σ converges to $D\bar{v}$ as $\sigma \rightarrow 0$ in the weak star topology of L^∞ and there exists a constant C such that, for any $0 < \rho < R$

$$\|D\bar{v}\|_{L^\infty(B_\rho; \mathbb{R}^n)} \leq C \left[1 + \int_{B_R} f(x, Du) dx \right]^{\frac{\gamma}{p}}.$$

Consider the problem in $B_R \subset \subset \Omega$

$$\inf \left\{ \int_{B_R} f(x, Dv) dx : v \in W_0^{1,p}(B_R) + u \right\}. \quad (5.9)$$

Then (5.8) implies that $\bar{v}$ and u are solutions to (5.9) and $\bar{v} \in W_{\text{loc}}^{1,\infty}(B_R)$.

In the present case the functional is not strictly convex, then we proceed as in Theorem 2.1 in [19] (see also [25]) and we have that $u \in W_{\text{loc}}^{1,\infty}(B_R)$. Indeed, set

$$E_0 := \left\{ x \in B_R : \left| \frac{Du(x) + D\bar{v}(x)}{2} \right| > M_0 \right\} \quad \text{and} \quad w := \frac{u + \bar{v}}{2}.$$

If E_0 has positive measure, then from the convexity of $f(x, \cdot)$ we have

$$\int_{B_R \setminus E_0} f(x, Dw) dx \leq \frac{1}{2} \int_{B_R \setminus E_0} f(x, Du) dx + \frac{1}{2} \int_{B_R \setminus E_0} f(x, D\bar{v}) dx. \quad (5.10)$$

Now, by the strict convexity of $f(x, \xi)$ for ξ such that $|\xi| \geq M_0$ and applying two times the following inequality

$$f(x, \eta) > f(x, \xi) + \langle f_\xi(x, \xi), \eta - \xi \rangle, \quad \text{for } \xi \text{ such that } |\xi| \geq M_0$$

first with $\xi = Dw$ and $\eta = Du$, then for $\xi = Dw$ and $\eta = D\bar{v}$, finally by adding up the two inequalities obtained, we have

$$\int_{B_R \cap E_0} f(x, Dw) dx < \frac{1}{2} \int_{B_R \cap E_0} f(x, Du) dx + \frac{1}{2} \int_{B_R \cap E_0} f(x, Dv) dx. \quad (5.11)$$

Adding (5.10) and (5.11), we get a contradiction with the minimality of u and $\bar{v}$. Therefore the set E_0 has zero measure, which implies that

$$\sup_{B_\rho} |Du(x)| \leq \sup_{B_\rho} |Du(x) + D\bar{v}(x)| + \sup_{B_\rho} |D\bar{v}(x)| \leq 2M_0 + \sup_{B_\rho} |D\bar{v}(x)|$$

and this yields the thesis. $\square$

REFERENCES

- [1] A.L. BAISSÓN, A. CLOP, R. GIOVA, J. OROBITG, A. PASSARELLI DI NAPOLI: *Fractional differentiability for solutions of nonlinear elliptic equations*, Potential Anal., (2016) DOI 10.1007/s11118-016-9585-7
- [2] P. BARONI, M. COLOMBO, G. MINGIONE: Harnack inequalities for double phase functionals, *Nonlinear Anal.*, (Special issue in honor of Enzo Mitidieri for his 60th birthday), **121**, (2015) 206-222.
- [3] P. BARONI, M. COLOMBO, G. MINGIONE: Non-autonomous functionals, borderline cases and related function classes, *St. Petersburg Math. J.*, (Special issue for N. Ural'tseva), **27** (3), (2016) 347-379.
- [4] P. BARONI, M. COLOMBO, G. MINGIONE: Regularity for general functionals with double phase, *Calc. Var.*, (2018), *to appear*.
- [5] M. BELLONI, G. BUTTAZZO: A survey of old and recent results about the gap phenomenon in the calculus of variations, *R. Lucchetti, J. Revalski (Eds.), Recent developments in well-posed variational problems, Mathematical Applications*, **331** (1995) 1-27.
- [6] L. BOCCARDO, P. MARCELLINI: Sulla convergenza delle soluzioni di disequazioni variazionali, *Ann. Mat. Pura Appl.*, (4) **110** (1976) 137-159 .
- [7] V. BÖGELEIN, F. DUZAAR, P. MARCELLINI: Parabolic systems with p, q -growth: a variational approach, *Arch. Ration. Mech. Anal.*, **210** (2013) 219-267.
- [8] V. BÖGELEIN, F. DUZAAR, P. MARCELLINI: Existence of evolutionary variational solutions via the calculus of variations, *J. Diff. Equ.*, **256** (2014) 3912-3942.
- [9] V. BÖGELEIN, F. DUZAAR, P. MARCELLINI: A time dependent variational approach to image restoration, *SIAM J. on Imaging Sciences* **8** (2015) 398-428.
- [10] M. CHIPOT, L.C. EVANS: Linearisation at infinity and Lipschitz estimates for certain problems in the calculus of variations, *Proc. Roy. Soc. Edinburgh Sect. A* **102** (1986) 291-303.
- [11] M. COLOMBO, G. MINGIONE: Regularity for double phase variational problems, *Arch. Rat. Mech. Anal.*, **215** (2), (2015) 443-496.
- [12] M. COLOMBO, G. MINGIONE: Bounded minimisers of double phase variational integrals *Arch. Rat. Mech. Anal.*, **218** (1), (2015) 219-273.
- [13] G. CUPINI, M. GUIDORZI, E. MASCOLO: Regularity of minimizers of vectorial integrals with $p - q$ growth, *Nonlinear Anal.* **54** (2003) 591-616 .
- [14] G. CUPINI, P. MARCELLINI, E. MASCOLO: Existence and regularity for elliptic equations under p, q -growth, *Adv. Differential Equations* **19**, (2014) 693-724.
- [15] G. CUPINI, F. GIANNETTI, R. GIOVA, A. PASSARELLI DI NAPOLI: Higher integrability for minimizers of asymptotically convex integrals with discontinuous coefficients, *Nonlinear Anal.*, **54**, (2017) 7-24.
- [16] E. DE GIORGI: Sulla differenziabilità e l'analiticità delle estremali degli integrali multipli, *Mem. Accad. Sci. Torino, cl. Sci. Fis. Mat. Nat.*, **3** (1957), 25-43.
- [17] E. DE GIORGI, T. FRANZONI: Su un tipo di convergenza variazionale, *Atti Accad. Naz. Lincei Rend. Cl. Sci. Fis. Mat. Natur.* (8) **58. No. 6** (1975), 842-850.
- [18] E. DIBENEDETTO: $C^{1+\alpha}$ local regularity of weak solutions of degenerate elliptic equations, *Nonlinear Anal., TMA* **7** (8) (1983), 827-850.
- [19] M. ELEUTERI, P. MARCELLINI, E. MASCOLO: Lipschitz estimates for systems with ellipticity conditions at infinity, *Ann. Mat. Pura Appl.*, **195** (5), (2016), 1575-1603.
- [20] M. ELEUTERI, P. MARCELLINI, E. MASCOLO: Lipschitz continuity for functionals with variable exponents, *Rend. Lincei Mat. Appl.*, **27** (1), (2016), 61-87.
- [21] M. ELEUTERI, A. PASSARELLI DI NAPOLI: Higher differentiability for solutions to a class of obstacle problems, (2017) *submitted*.
- [22] L. ESPOSITO, F. LEONETTI, G. MINGIONE: Regularity results for minimizers of irregular integrals with (p, q) growth, *Forum Mathematicum* **14** (2002) 245-272.
- [23] L. ESPOSITO, F. LEONETTI, G. MINGIONE: Sharp regularity for functionals with (p, q) growth, *J. Differential Equations* **204** (2004) 5-55.
- [24] A. ESPOSITO, F. LEONETTI, P.V. PETRICCA: Absence of Lavrentiev gap for non-autonomous functionals with (p, q) -growth, *Adv. Nonlinear Anal.*, (2017) DOI: <https://doi.org/10.1515/anona-2016-0198>.

- [25] I. FONSECA, N. FUSCO, P. MARCELLINI: An existence result for a nonconvex variational problem via regularity, *ESAIM: Control, Optimisation and Calculus of Variations*. **7** (2002) 69-95.
- [26] M. GIAQUINTA: *Multiple integrals in the calculus of variations and nonlinear elliptic systems*, Annals of Mathematics Studies, 105. Princeton University Press. (1983).
- [27] M. GIAQUINTA: Growth conditions and regularity, a counterexample, *Manuscripta Math.* **59** (1987) 245-248.
- [28] E. GIUSTI: *Direct methods in the calculus of variations*, World Scientific Publishing Co., Inc., River Edge, NJ (2003).
- [29] A.D. IOFFE, V.M. TIHOMIROV: Extension of variational problems, (Russian) *Trudy Moskov. Mat. Obšč.*, **18** (1968) 187-246.
- [30] O.A. LADYZHENSKAYA, N.N. URAL'TSEVA: *Linear and quasilinear elliptic equations* New York, Academic Press, (1968).
- [31] P. MARCELLINI: Un esempio di soluzione discontinua d'un problema variazionale nel caso scalare, *Preprint 11, Istituto Matematico "U.Dini"*, Università di Firenze, 1987.
- [32] P. MARCELLINI: Regularity of minimizers of integrals in the calculus of variations with non standard growth conditions, *Arch. Rational Mech. Anal.* **105** (1989) 267-284.
- [33] P. MARCELLINI: Regularity and existence of solutions of elliptic equations with $p-q$ -growth conditions, *J. Differential Equations* **90** (1991) 1-30.
- [34] P. MARCELLINI: Regularity for elliptic equations with general growth conditions, *J. Differential Equations* **105** (1993) 296-333.
- [35] P. MARCELLINI: Regularity for some scalar variational problems under general growth conditions, *J. Optim. Theory Appl.* **90**, no. **1** (1996) 161-181.
- [36] G. MINGIONE: Regularity of minima: an invitation to the dark side of the calculus of variations, *Appl. Math.* **51** (2006) 355-426.
- [37] A. PASSARELLI DI NAPOLI: Higher differentiability of minimizers of variational integrals with Sobolev coefficients, *Advances in Calculus of Variations* **7**, no. **1** (2014) 59-89.
- [38] J. SERRIN: A new definition of the integral for nonparametric problems in the calculus of variations, *Acta Math.* **102** (1959) 23-32.
- [39] V.V. ZHIKOV : On Lavrentiev phenomenon, *Russian J. Math. Phys.* **3** (1995) 249-269.

E-mail address: `michela.eleuteri@unimore.it`

E-mail address: `marcellini@math.unifi.it`

E-mail address: `mascolo@math.unifi.it`

DIPARTIMENTO DI SCIENZE FISICHE, INFORMATICHE E MATEMATICHE, UNIVERSITÀ DEGLI STUDI DI MODENA E REGGIO EMILIA, VIA CAMPI 213/B, 41125 - MODENA, ITALY

DIPARTIMENTO DI MATEMATICA E INFORMATICA "U. DINI", UNIVERSITÀ DI FIRENZE, VIALE MORGAGNI 67/A, 50134 - FIRENZE, ITALY