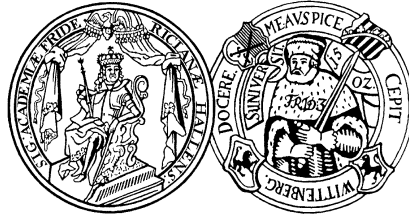

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L^∞ –Estimates for Nonlinear Elliptic Neumann
Boundary Value Problems

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Report No. 3 (2009)

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Patrick Winkert
Martin-Luther-Universität Halle-Wittenberg
Naturwissenschaftliche Fakultät III
Institut für Mathematik
Theodor-Lieser-Str. 5
D-06120 Halle/Saale, Germany
Email: patrick.winkert@mathematik.uni-halle.de

L^∞ –ESTIMATES FOR NONLINEAR ELLIPTIC NEUMANN BOUNDARY VALUE PROBLEMS

PATRICK WINKERT

*Martin-Luther-University Halle-Wittenberg, Department of Mathematics,
06099 Halle, Germany*

ABSTRACT. In this paper we prove the L^∞ -boundedness of solutions of the quasilinear elliptic equation

$$\begin{aligned} Au &= f(x, u, \nabla u) && \text{in } \Omega, \\ \frac{\partial u}{\partial \nu} &= g(x, u) && \text{on } \partial\Omega, \end{aligned}$$

where A is a second order quasilinear differential operator and $f : \Omega \times \mathbb{R} \times \mathbb{R}^N \rightarrow \mathbb{R}$ and $g : \partial\Omega \times \mathbb{R} \rightarrow \mathbb{R}$ are Carathéodory functions satisfying some growth conditions. Our main result is given in Theorem 3.1 and is based on the Moser iteration technique along with the real interpolation theory. In addition, the solutions of the elliptic equation above belong to $C^{1,\alpha}(\overline{\Omega})$, if g is locally Hölder continuous.

1. INTRODUCTION

Let $\Omega \subset \mathbb{R}^N$ be a bounded domain with Lipschitz boundary $\partial\Omega$. We consider the quasilinear elliptic equation

$$\begin{aligned} Au &= f(x, u, \nabla u) && \text{in } \Omega, \\ \frac{\partial u}{\partial \nu} &= g(x, u) && \text{on } \partial\Omega, \end{aligned} \tag{1.1}$$

where $\frac{\partial u}{\partial \nu}$ denotes the conormal derivative of u . Here, A is a second-order quasilinear differential operator in divergence form of Leray-Lions type given by

$$Au(x) = - \sum_{i=1}^N \frac{\partial}{\partial x_i} a_i(x, u(x), \nabla u(x)), \tag{1.2}$$

and $f : \Omega \times \mathbb{R} \times \mathbb{R}^N \rightarrow \mathbb{R}$ as well as $g : \partial\Omega \times \mathbb{R} \rightarrow \mathbb{R}$ are some Carathéodory functions. For $u \in W^{1,p}(\Omega)$ defined on the boundary $\partial\Omega$, we make use of the trace operator $\gamma : W^{1,p}(\Omega) \rightarrow L^p(\partial\Omega)$ which is well known to be compact. For easy readability we will drop the notation γu and write for short u , respectively, $g(x, u) := g(x, \gamma u)$. The main goal of this paper is to prove a priori estimates for solutions of the nonlinear elliptic equation in (1.1). For this purpose, we use some important tools

E-mail address: `patrick.winkert@mathematik.uni-halle.de`.
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like the Moser iteration technique and the real interpolation theory. By an a priori estimate, we mean an estimate of the form

$$\|u\|_{L^\infty(\Omega)} \leq C,$$

for all possible solutions of (1.1) with some constant C independent of u .

Many papers about a priori estimates for the Dirichlet problem were published in the last years. In [15] the author considers the weighted p -Laplacian eigenvalue problem given by

$$\begin{aligned} -\operatorname{div}(a(x)|\nabla u|^{p-2}\nabla u) &= \lambda b(x)|u|^{p-2}u && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega, \end{aligned} \quad (1.3)$$

where $a, b : \Omega \rightarrow \mathbb{R}$ are measurable functions. He proved in Lemma 3.5 that any positive eigenfunction corresponding to the first eigenvalue $\lambda_1 > 0$ of problem (1.3) belongs to $L^\infty(\Omega)$. A related work of problem (1.3) in all of \mathbb{R}^N can be found in [16], where the L^∞ -boundedness for every positive solution has been demonstrated by using the Moser iteration. A priori estimates for the p -Laplacian equations with Dirichlet boundary values were also developed in [14], [26],[36],[39] and concerning the Laplace operator ($p = 2$) we refer to [5],[17],[19],[25]. A priori bounds for solutions of the Dirichlet problem for elliptic equations with discontinuous coefficients in unbounded domains were studied in [9]. Existence and a priori bounds for the semilinear elliptic problem of the form

$$\begin{aligned} -\Delta w &= w^Q + \mu && \text{in } \Omega, \\ w &= \lambda && \text{on } \partial\Omega, \end{aligned} \quad (1.4)$$

were investigated in [7], where $Q > 0$, and μ and λ are nonnegative Radon measures in Ω and $\partial\Omega$, with $\int_\Omega \rho d\mu < +\infty$, where ρ is the distance to $\partial\Omega$. Moreover, the authors extended their results to the elliptic system

$$\begin{aligned} -\Delta u &= v^p + \mu, \quad -\Delta v = u^q + \eta && \text{in } \Omega, \\ u &= \lambda, \quad v = \kappa && \text{on } \partial\Omega, \end{aligned} \quad (1.5)$$

with $p, q > 0$ and the same assumptions on η and κ . To obtain a priori estimates for elliptic systems of Laplace type we also refer to the publications in [11] and [28]. In [6] the authors study the uniformly elliptic Liouville-type problem

$$\begin{aligned} -\nabla(A\nabla u) &= \mu \frac{Ke^u}{\int_\Omega Ke^u dx} && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega, \end{aligned} \quad (1.6)$$

where Ω is a bounded smooth domain in \mathbb{R}^2 , $A(x)$ is a positive-definite matrix and $K > 0$. In particular, they showed a priori bounds for solutions of problem (1.6). New a priori estimates of the solutions to the second-order elliptic interface problem

$$\begin{aligned} -\nabla(\beta(x)\nabla u(x)) &= f(u) && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega, \end{aligned}$$

were studied from Huang and Zou in [22], where Ω is a convex polyhedral domain in \mathbb{R}^3 and $\beta(x)$ is positive and piecewise constant in Ω . To complete the references, we point out the papers in [2, 4, 20, 21, 30, 32].

Concerning a priori bounds for elliptic equations with zero Neumann conditions we refer to the results in [35] and [38], where they consider problems of the form

$$\begin{aligned} -\Delta u + \lambda u &= f(u), \quad u > 0 && \text{in } \Omega, \\ \frac{\partial u}{\partial \nu} &= 0 && \text{on } \partial\Omega, \end{aligned}$$

in a bounded convex domain $\Omega \subset \mathbb{R}^3$ with smooth boundary and $\lambda > 0$. Motreanu et al. have applied the Moser iteration, too, in [27, Proof of Proposition 2.5] to prove L^∞ -boundedness for solutions of the Neumann problem

$$\begin{aligned} -\operatorname{div} \vartheta_\varepsilon(z, \nabla v_\varepsilon) &= f_0(z, v_\varepsilon) + \lambda_\varepsilon f_0(z, x_0) - \lambda_\varepsilon |v_\varepsilon - x_0|^{p-2} (v_\varepsilon - x_0) && \text{in } Z, \\ \frac{\partial u}{\partial \nu} &= 0 && \text{on } \partial Z, \end{aligned}$$

where

$$\vartheta_\varepsilon(z, \xi) = |\xi|^{p-2} \xi + \lambda_\varepsilon |\nabla x_0|^{p-2} \nabla x_0 + \lambda_\varepsilon |\xi - \nabla x_0|^{p-2} (\xi - \nabla x_0),$$

with $Z \subset \mathbb{R}^N$ is a bounded domain with a C^2 -boundary ∂Z , $0 < \lambda_\varepsilon \leq 1$, $\varepsilon \in (0, 1]$, $x_0 \in L^\infty(\Omega)$ fixed and with a Carathéodory function $f_0 : \mathbb{Z} \times \mathbb{R} \rightarrow \mathbb{R}$ satisfying some growth condition. We also refer to [1] and [10].

The novelty of our paper is the demonstration of a priori estimates for nonlinear elliptic equations with nonlinear nonzero Neumann boundary values of the form (1.1), where the Carathéodory functions f and g depend on u , ∇u and u , respectively, satisfying a natural growth condition. Additionally, we extend our results and show that every solution of (1.1) belongs to $C^{1,\alpha}(\overline{\Omega})$ in case g is locally Hölder continuous. This fact follows directly from the L^∞ -boundedness by applying the results of Liebermann in [24].

2. NOTATIONS AND HYPOTHESES

Let $\frac{1}{p} + \frac{1}{q} = 1$. We suppose the following conditions for the operator A and the nonlinearities $f : \Omega \times \mathbb{R} \times \mathbb{R}^N \rightarrow \mathbb{R}$ and $g : \partial\Omega \times \mathbb{R} \rightarrow \mathbb{R}$.

- (A1) Each $a_i(x, s, \xi)$ satisfies Carathéodory conditions, i.e., is measurable in $x \in \Omega$ for all $(s, \xi) \in \mathbb{R} \times \mathbb{R}^N$ and continuous in (s, ξ) for a.e. $x \in \Omega$. Furthermore, a constant $c_0 > 0$ and a function $k_0 \in L^q(\Omega)$ exist so that

$$|a_i(x, s, \xi)| \leq k_0(x) + c_0(|s|^{p-1} + |\xi|^{p-1}), \quad (2.1)$$

for a.e. $x \in \Omega$ and for all $(s, \xi) \in \mathbb{R} \times \mathbb{R}^N$, where $|\xi|$ denotes the Euclidian norm of the vector ξ .

- (A2) The coefficients a_i satisfy a monotonicity condition with respect to ξ in the form

$$\sum_{i=1}^N (a_i(x, s, \xi) - a_i(x, s, \xi')) (\xi_i - \xi'_i) > 0, \quad (2.2)$$

for a.e. $x \in \Omega$, for all $s \in \mathbb{R}$, and for all $\xi, \xi' \in \mathbb{R}^N$ with $\xi \neq \xi'$.

- (A3) A constant $c_1 > 0$ and a function $k_1 \in L^\infty(\Omega)$ exists such that

$$\sum_{i=1}^N a_i(x, s, \xi) \xi_i \geq c_1 |\xi|^p - k_1(x), \quad (2.3)$$

for a.e. $x \in \Omega$, for all $s \in \mathbb{R}$, and for all $\xi \in \mathbb{R}^N$.

- (F1) $x \mapsto f(x, s, \xi)$ is measurable in Ω for all $(s, \xi) \in \mathbb{R} \times \mathbb{R}^N$.
(F2) $(s, \xi) \mapsto f(x, s, \xi)$ is continuous in $\mathbb{R} \times \mathbb{R}^N$ for almost all $x \in \Omega$.
(F3) There exists a constant $c_2 > 0$ such that

$$|f(x, s, \xi)| \leq c_2(1 + |s|^{p-1} + |\xi|^{p-1}), \quad (2.4)$$

for a.e. $x \in \Omega$, for all $s \in \mathbb{R}$ and for all $\xi \in \mathbb{R}^N$.

- (G1) $x \mapsto g(x, s)$ is measurable in $\partial\Omega$ for all $s \in \mathbb{R}$.
(G2) $s \mapsto g(x, s)$ is continuous in \mathbb{R} for almost all $x \in \partial\Omega$.
(G3) There exists a constant $c_3 > 0$ such that

$$|g(x, s)| \leq c_3(1 + |s|^{p-1}), \quad (2.5)$$

for a.e. $x \in \partial\Omega$ and for all $s \in \mathbb{R}$.

Condition (A1) implies that $A : W^{1,p}(\Omega) \rightarrow (W^{1,p}(\Omega))^*$ is bounded continuous and along with (A2) it holds that A is pseudomonotone. Due to (A1) the operator A generates a mapping from $W^{1,p}(\Omega)$ into its dual space defined by

$$\langle Au, \varphi \rangle = \int_{\Omega} \sum_{i=1}^N a_i(x, u, \nabla u) \frac{\partial \varphi}{\partial x_i} dx, \quad (2.6)$$

where $\langle \cdot, \cdot \rangle$ stands for the duality pairing between $W^{1,p}(\Omega)$ and $(W^{1,p}(\Omega))^*$. Assumption (A3) is a coercivity type condition and the assumptions (F3) and (G3) ensure that the corresponding Nemytskij operators $F : L^p(\Omega) \rightarrow L^q(\Omega)$ and $G : L^p(\partial\Omega) \rightarrow L^q(\partial\Omega)$ defined by

$$Fu(x) = f(x, u(x), \nabla u(x)), \quad Gu(x) = g(x, u(x)), \quad (2.7)$$

are bounded and continuous (see e.g. [37]). The definition of a solution of problem (1.1) in the weak sense is defined as follows.

Definition 2.1. A function $u \in W^{1,p}(\Omega)$ is said to be a weak solution of (1.1) if the following holds

$$\int_{\Omega} \sum_{i=1}^N a_i(x, u, \nabla u) \frac{\partial \varphi}{\partial x_i} dx = \int_{\Omega} f(x, u, \nabla u) \varphi dx + \int_{\partial\Omega} g(x, u) \varphi d\sigma, \quad \forall \varphi \in W^{1,p}(\Omega).$$

3. MAIN RESULTS

Theorem 3.1. *Let the conditions (A1)-(A3), (F1)-(F3) and (G1)-(G3) be satisfied. Let $u \in W^{1,p}(\Omega)$ be a solution of (1.1). Then $u \in L^\infty(\Omega)$.*

Proof. To prove the L^∞ -regularity of u , we will use the Moser iteration technique (see e.g. [15],[16],[17], [18], [23]). It suffices to consider the proof in case $1 \leq p \leq N$, otherwise we would be done. First we are going to show that $u^+ = \max\{u, 0\}$ belongs to $L^\infty(\Omega)$. For $M > 0$ we define $v_M(x) = \min\{u^+(x), M\}$. Letting $K(t) = t$ if $t \leq M$ and $K(t) = M$ if $t > M$, it follows by [23, Theorem B.3] that $K \circ u^+ = v_M \in W^{1,p}(\Omega)$ and hence $v_M \in W^{1,p}(\Omega) \cap L^\infty(\Omega)$. For real $k \geq 0$ we choose $\varphi = v_M^{kp+1}$, then $\nabla \varphi = (kp+1)v_M^{kp} \nabla v_M$ and $\varphi \in W^{1,p}(\Omega) \cap L^\infty(\Omega)$. Notice that $u(x) \leq 0$ implies directly $v_M(x) = 0$. Testing the weak formulation in Definition

2.1 with $\varphi = v_M^{kp+1}$, one gets

$$\begin{aligned} & (kp+1) \int_{\Omega} \sum_{i=1}^N a_i(x, u^+, \nabla u^+) v_M^{kp} \frac{\partial v_M}{\partial x_i} dx \\ &= \int_{\Omega} f(x, u^+, \nabla u^+) v_M^{kp+1} dx + \int_{\partial\Omega} g(x, u^+) v_M^{kp+1} d\sigma. \end{aligned} \quad (3.1)$$

By applying condition (A3) and the Hölder inequality, the left-hand-side of (3.1) can be estimated to obtain

$$\begin{aligned} & (kp+1) \int_{\Omega} \sum_{i=1}^N a_i(x, u^+, \nabla u^+) v_M^{kp} \frac{\partial v_M}{\partial x_i} dx \\ &= (kp+1) \int_{\Omega} \sum_{i=1}^N a_i(x, v_M, \nabla v_M) \frac{\partial v_M}{\partial x_i} v_M^{kp} dx \\ &\geq (kp+1) \int_{\Omega} (c_1 |\nabla v_M|^p - k_1) v_M^{kp} dx \\ &\geq c_1 \frac{kp+1}{(k+1)^p} \int_{\Omega} |\nabla v_M^{k+1}|^p dx - e_1 (kp+1) \int_{\Omega} (u^+)^{kp} dx \\ &\geq c_1 \frac{kp+1}{(k+1)^p} \int_{\Omega} |\nabla v_M^{k+1}|^p dx - e_1 (kp+1) |\Omega|^{\frac{1}{k+1}} \left(\int_{\Omega} (u^+)^{(k+1)p} dx \right)^{\frac{kp}{(k+1)p}}. \end{aligned} \quad (3.2)$$

The assumption (F3) along with the Hölder inequality and Young's inequality implies

$$\begin{aligned} & \int_{\Omega} f(x, u^+, \nabla u^+) v_M^{kp+1} dx \\ &\leq c_2 \int_{\Omega} (1 + |u^+|^{p-1} + |\nabla u^+|^{p-1}) v_M^{kp+1} dx \\ &\leq c_2 |\Omega|^{\frac{p-1}{(k+1)p}} \left(\int_{\Omega} (u^+)^{(k+1)p} dx \right)^{\frac{kp+1}{(k+1)p}} + c_2 \int_{\Omega} (u^+)^{(k+1)p} dx \\ &\quad + c_2 \int_{\Omega} \delta |\nabla u^+|^{(p-1)q} v_M^{k(p-1)q} dx + c_2 \int_{\Omega} C(\delta) v_M^{(k+1)p} dx \\ &\leq e_2 \left(\int_{\Omega} (u^+)^{(k+1)p} dx \right)^{\frac{kp+1}{(k+1)p}} + (1 + C(\delta)) c_2 \int_{\Omega} (u^+)^{(k+1)p} dx \\ &\quad + \frac{c_2 \delta}{(k+1)^p} \int_{\Omega} |\nabla (u^+)^{k+1}|^p dx. \end{aligned} \quad (3.3)$$

The same arguments for the boundary integral provide

$$\begin{aligned} \int_{\partial\Omega} g(x, u^+) v_M^{kp+1} d\sigma &\leq c_3 \int_{\partial\Omega} (1 + |u^+|^{p-1}) v_M^{kp+1} d\sigma \\ &\leq e_3 \left(\int_{\partial\Omega} (u^+)^{(k+1)p} d\sigma \right)^{\frac{kp+1}{(k+1)p}} + e_4 \int_{\partial\Omega} (u^+)^{(k+1)p} d\sigma. \end{aligned} \quad (3.4)$$

Applying the estimates (3.2)–(3.4) to (3.1) one gets

$$\begin{aligned}
& \frac{kp+1}{(k+1)^p} \int_{\Omega} |\nabla v_M^{k+1}|^p dx \\
& \leq e_2 \left(\int_{\Omega} (u^+)^{(k+1)p} dx \right)^{\frac{kp+1}{(k+1)^p}} + (1+C(\delta))c_2 \int_{\Omega} (u^+)^{(k+1)p} dx \\
& \quad + \frac{c_2\delta}{(k+1)^p} \int_{\Omega} |\nabla (u^+)^{k+1}|^p dx + e_3 \left(\int_{\partial\Omega} (u^+)^{(k+1)p} d\sigma \right)^{\frac{kp+1}{(k+1)^p}} \\
& \quad + e_4 \int_{\partial\Omega} (u^+)^{(k+1)p} d\sigma + e_5(kp+1) \left(\int_{\Omega} (u^+)^{(k+1)p} dx \right)^{\frac{kp}{(k+1)^p}}.
\end{aligned} \tag{3.5}$$

We have $\lim_{M \rightarrow \infty} v_M(x) = u^+(x)$ for a.e. $x \in \Omega$ and can apply Fatou's Lemma which results in

$$\begin{aligned}
& \frac{kp+1}{(k+1)^p} \int_{\Omega} |\nabla (u^+)^{k+1}|^p dx \\
& \leq e_2 \left(\int_{\Omega} (u^+)^{(k+1)p} dx \right)^{\frac{kp+1}{(k+1)^p}} + (1+C(\delta))c_2 \int_{\Omega} (u^+)^{(k+1)p} dx \\
& \quad + \frac{c_2\delta}{(k+1)^p} \int_{\Omega} |\nabla (u^+)^{k+1}|^p dx + e_3 \left(\int_{\partial\Omega} (u^+)^{(k+1)p} d\sigma \right)^{\frac{kp+1}{(k+1)^p}} \\
& \quad + e_4 \int_{\partial\Omega} (u^+)^{(k+1)p} d\sigma + e_5(kp+1) \left(\int_{\Omega} (u^+)^{(k+1)p} dx \right)^{\frac{kp}{(k+1)^p}}.
\end{aligned} \tag{3.6}$$

We have either

$$\left(\int_{\Omega} (u^+)^{(k+1)p} dx \right)^{\frac{kp+1}{(k+1)^p}} \leq 1 \quad \text{or} \quad \left(\int_{\Omega} (u^+)^{(k+1)p} dx \right)^{\frac{kp+1}{(k+1)^p}} \leq \int_{\Omega} (u^+)^{(k+1)p} dx,$$

respectively, either

$$\left(\int_{\partial\Omega} (u^+)^{(k+1)p} d\sigma \right)^{\frac{kp+1}{(k+1)^p}} \leq 1 \quad \text{or} \quad \left(\int_{\partial\Omega} (u^+)^{(k+1)p} d\sigma \right)^{\frac{kp+1}{(k+1)^p}} \leq \int_{\partial\Omega} (u^+)^{(k+1)p} d\sigma,$$

and finally, either

$$\left(\int_{\Omega} (u^+)^{(k+1)p} dx \right)^{\frac{kp}{(k+1)^p}} \leq 1 \quad \text{or} \quad \left(\int_{\Omega} (u^+)^{(k+1)p} dx \right)^{\frac{kp}{(k+1)^p}} \leq \int_{\Omega} (u^+)^{(k+1)p} dx.$$

Using the calculation above to (3.6), we obtain

$$\begin{aligned}
& \left[\frac{kp+1}{(k+1)^p} - \frac{c_2\delta}{(k+1)^p} \right] \int_{\Omega} |\nabla (u^+)^{k+1}|^p dx \\
& \leq (C(\delta)c_2 + e_6(kp+1)) \int_{\Omega} (u^+)^{(k+1)p} dx + e_7 \int_{\Omega} (u^+)^{(k+1)p} d\sigma + e_8,
\end{aligned} \tag{3.7}$$

where the choice $\delta = \frac{kp+1}{2c_2}$ results in

$$\begin{aligned}
& \frac{kp+1}{2(k+1)^p} \int_{\Omega} |\nabla (u^+)^{k+1}|^p dx \\
& \leq e_9(kp+1) \int_{\Omega} (u^+)^{(k+1)p} dx + e_7 \int_{\partial\Omega} (u^+)^{(k+1)p} d\sigma + e_8.
\end{aligned} \tag{3.8}$$

It should be pointed out that

$$C(\delta) = (\delta p)^{-\frac{q}{p}} \cdot \frac{1}{q} = \left(\frac{2c_2}{p}\right)^{\frac{q}{p}} \cdot \left(\frac{1}{kp+1}\right)^{\frac{q}{p}} \cdot \frac{1}{q} \leq e_{10}$$

with a positive constant e_{10} where we have set $e_9 = e_{10}c_2 + e_6$. Adding on both sides of (3.8) the positive integral $\frac{kp+1}{2(k+1)^p} \int_{\Omega} (u^+)^{(k+1)p} dx$ yields

$$\begin{aligned} & \frac{kp+1}{2(k+1)^p} \left[\int_{\Omega} |\nabla(u^+)^{k+1}|^p dx + \int_{\Omega} (u^+)^{(k+1)p} dx \right] \\ & \leq e_{11}(kp+1) \int_{\Omega} (u^+)^{(k+1)p} dx + e_7 \int_{\partial\Omega} (u^+)^{(k+1)p} d\sigma + e_8, \end{aligned} \quad (3.9)$$

due to the fact that $\frac{kp+1}{2(k+1)^p} < kp+1$ for all $k \geq 0$. Next we want to estimate the boundary integral by an integral in the domain Ω . To this end, we need the following continuous embeddings

$$\begin{aligned} T_1 : B_{pp}^s(\Omega) &\rightarrow B_{pp}^{s-\frac{1}{p}}(\partial\Omega), \quad \text{with } s > \frac{1}{p}, \\ T_2 : B_{pp}^{s-\frac{1}{p}}(\partial\Omega) &= F_{pp}^{s-\frac{1}{p}}(\partial\Omega) \rightarrow F_{p2}^0(\partial\Omega) = L^p(\partial\Omega), \quad \text{with } s > \frac{1}{p}, \end{aligned}$$

where Ω is a bounded C^∞ -domain (see [29, Page 75 and Page 82], [33, 2.3.1 and 2.3.2] and [34, 3.3.1]). Let $s = m + \iota$ with $m \in \mathbb{N}_0$ and $0 \leq \iota < 1$. Then the embeddings are also valid if $\partial\Omega \in C^{m,1}$ ([31]). In [12, Satz 9.40] a similar proof is given for $p = 2$, however, it can be extend to $p \in (1, \infty)$ by using the Fourier transformation in $L^p(\Omega)$ ([13]).

Here B_{pq}^s and F_{pq}^s denote the Besov and Lizorkin-Triebel spaces, respectively, which are equal in case $p = q$ with $1 < p < \infty$ and $-\infty < s < \infty$. We set $s = \frac{1}{p} + \tilde{\varepsilon}$, where $\tilde{\varepsilon} > 0$ is arbitrarily fixed such that $s = \frac{1}{p} + \tilde{\varepsilon} < 1$. Thus the embeddings are valid for a Lipschitz boundary $\partial\Omega$. This yields

$$T_3 : B_{pp}^{\frac{1}{p} + \tilde{\varepsilon}}(\Omega) \rightarrow L^p(\partial\Omega). \quad (3.10)$$

The real interpolation theory implies

$$(F_{p2}^0(\Omega), F_{p2}^1(\Omega))_{\frac{1}{p} + \tilde{\varepsilon}, p} = (L^p(\Omega), W^{1,p}(\Omega))_{\frac{1}{p} + \tilde{\varepsilon}, p} = B_{pp}^{\frac{1}{p} + \tilde{\varepsilon}}(\Omega),$$

(for more details see [3],[33],[34]) which ensures the norm estimate

$$\|v\|_{B_{pp}^{\frac{1}{p} + \tilde{\varepsilon}}(\Omega)} \leq e_{12} \|v\|_{W^{1,p}(\Omega)}^{\frac{1}{p} + \tilde{\varepsilon}} \|v\|_{L^p(\Omega)}^{1 - \frac{1}{p} - \tilde{\varepsilon}}, \quad \forall v \in W^{1,p}(\Omega), \quad (3.11)$$

with a positive constant e_{12} only depending on the boundary $\partial\Omega$. Using (3.10), (3.11) and Young's inequality yields

$$\begin{aligned}
& \int_{\partial\Omega} ((u^+)^{k+1})^p d\sigma \\
&= \| (u^+)^{k+1} \|_{L^p(\partial\Omega)}^p \\
&\leq e_{13}^p \| (u^+)^{k+1} \|_{B_{pp}^{\frac{1}{p}+\tilde{\varepsilon}}(\Omega)}^p \\
&\leq e_{13}^p e_{12}^p \| (u^+)^{k+1} \|_{W^{1,p}(\Omega)}^{(\frac{1}{p}+\tilde{\varepsilon})p} \| (u^+)^{k+1} \|_{L^p(\Omega)}^{(1-\frac{1}{p}-\tilde{\varepsilon})p} \\
&\leq e_{13}^p e_{12}^p \left(\delta' \| (u^+)^{k+1} \|_{W^{1,p}(\Omega)}^{(1+\tilde{\varepsilon}p)\tilde{q}} + C(\delta') \| (u^+)^{k+1} \|_{L^p(\Omega)}^{(p-1-\tilde{\varepsilon}p)\tilde{q}'} \right) \\
&= e_{13}^p e_{12}^p \left(\delta' \| (u^+)^{k+1} \|_{W^{1,p}(\Omega)}^p + C(\delta') \| (u^+)^{k+1} \|_{L^p(\Omega)}^p \right),
\end{aligned} \tag{3.12}$$

where $\tilde{q} = \frac{p}{1+\tilde{\varepsilon}p}$ and $\tilde{q}' = \frac{p}{p-1-\tilde{\varepsilon}p}$ satisfy $\frac{1}{\tilde{q}} + \frac{1}{\tilde{q}'} = 1$ and δ' is a free parameter specified later. Note that the positive constant $C(\delta')$ depends on δ' . Applying (3.12) to (3.9) shows

$$\begin{aligned}
& \frac{kp+1}{2(k+1)^p} \left[\int_{\Omega} |\nabla(u^+)^{k+1}|^p dx + \int_{\Omega} (u^+)^{(k+1)p} dx \right] \\
&\leq e_{11}(kp+1) \int_{\Omega} (u^+)^{(k+1)p} dx + e_7 \int_{\partial\Omega} (u^+)^{(k+1)p} d\sigma + e_8 \\
&\leq e_{11}(kp+1) \int_{\Omega} (u^+)^{(k+1)p} dx + e_{14}\delta' \| (u^+)^{k+1} \|_{W^{1,p}(\Omega)}^p \\
&\quad + e_{14}C(\delta') \| (u^+)^{k+1} \|_{L^p(\Omega)}^p + e_8,
\end{aligned}$$

where $e_{14} = e_7 e_{13}^p e_{12}^p$ is a positive constant. We take $\delta' = \frac{kp+1}{e_{14}4(k+1)^p}$ to get

$$\begin{aligned}
& \left(\frac{kp+1}{2(k+1)^p} - e_{14} \frac{kp+1}{e_{14}4(k+1)^p} \right) \left[\int_{\Omega} |\nabla(u^+)^{k+1}|^p dx + \int_{\Omega} |(u^+)^{k+1}|^p dx \right] \\
&\leq e_{11}(kp+1) \int_{\Omega} (u^+)^{(k+1)p} dx + e_{14}C(\delta') \| (u^+)^{k+1} \|_{L^p(\Omega)}^p + e_8 \\
&\leq e_{15}(kp+1 + C(\delta')) \int_{\Omega} (u^+)^{(k+1)p} dx + e_8,
\end{aligned} \tag{3.13}$$

where it holds

$$\begin{aligned}
kp+1 + C(\delta') &= kp+1 + \left(\frac{4e_{14}}{p} \right)^{\frac{q}{p}} \cdot \left(\frac{(k+1)^p}{kp+1} \right)^{\frac{q}{p}} \cdot \frac{1}{q} \\
&\leq e_{16} \left(kp+1 + \left(\frac{(k+1)^{\frac{p}{p-1}}}{(kp+1)^{\frac{1}{p-1}}} \right) \right) \\
&\leq e_{17}(kp+1)^{\frac{p}{p-1}}.
\end{aligned}$$

Using the calculations above to (3.13) provides

$$\begin{aligned}
& \frac{kp+1}{4(k+1)^p} \left[\int_{\Omega} |\nabla(u^+)^{k+1}|^p dx + \int_{\Omega} |(u^+)^{k+1}|^p dx \right] \\
&\leq e_{18}(kp+1)^{\frac{p}{p-1}} \left[\int_{\Omega} (u^+)^{(k+1)p} dx + 1 \right],
\end{aligned}$$

equivalently

$$\|(u^+)^{k+1}\|_{W^{1,p}(\Omega)}^p \leq (kp+1)^{\frac{1}{p-1}}(k+1)^p e_{19} \left[\int_{\Omega} (u^+)^{(k+1)p} dx + 1 \right].$$

By Sobolev's embedding theorem a positive constant e_{20} exists such that

$$\|(u^+)^{k+1}\|_{L^{p^*}(\Omega)} \leq e_{20} \|(u^+)^{k+1}\|_{W^{1,p}(\Omega)}, \quad (3.14)$$

where $p^* = \frac{Np}{N-p}$ if $1 < p < N$ and $p^* = 2p$ if $p = N$. We get

$$\begin{aligned} & \|u^+\|_{L^{(k+1)p^*}(\Omega)} \\ &= \|(u^+)^{k+1}\|_{L^{p^*}(\Omega)}^{\frac{1}{k+1}} \\ &\leq e_{20}^{\frac{1}{k+1}} \|(u^+)^{k+1}\|_{W^{1,p}(\Omega)}^{\frac{1}{k+1}} \\ &\leq e_{20}^{\frac{1}{k+1}} \left((kp+1)^{\frac{1}{(p-1)p}} (k+1) \right)^{\frac{1}{k+1}} e_{19}^{\frac{1}{(k+1)p}} \left[\int_{\Omega} (u^+)^{(k+1)p} dx + 1 \right]^{\frac{1}{(k+1)p}}. \end{aligned}$$

Since $\left((kp+1)^{\frac{1}{(p-1)p}} (k+1) \right)^{\frac{1}{\sqrt{k+1}}} \geq 1$ and $\lim_{k \rightarrow \infty} \left((kp+1)^{\frac{1}{(p-1)p}} (k+1) \right)^{\frac{1}{\sqrt{k+1}}} = 1$, there exists a constant $e_{21} > 1$ such that $\left((kp+1)^{\frac{1}{(p-1)p}} (k+1) \right)^{\frac{1}{k+1}} \leq e_{21}^{\frac{1}{\sqrt{k+1}}}$. We obtain

$$\|u^+\|_{L^{(k+1)p^*}(\Omega)} \leq e_{20}^{\frac{1}{k+1}} e_{21}^{\frac{1}{\sqrt{k+1}}} e_{19}^{\frac{1}{(k+1)p}} \left[\int_{\Omega} (u^+)^{(k+1)p} dx + 1 \right]^{\frac{1}{(k+1)p}}. \quad (3.15)$$

Now, we will use the bootstrap arguments similarly as in the proof of [18, Lemma 3.2] starting with $(k_1+1)p = p^*$ to get

$$\|u^+\|_{L^{(k+1)p^*}(\Omega)} \leq c(k)$$

for any finite number $k > 0$ which shows that $u^+ \in L^r(\Omega)$ for any $r \in (1, \infty)$. To prove the uniform estimate with respect to k we argue as follows. If there is a sequence $k_n \rightarrow \infty$ such that

$$\int_{\Omega} (u^+)^{(k_n+1)p} dx \leq 1,$$

we have immediately

$$\|u^+\|_{L^\infty(\Omega)} \leq 1,$$

(cf. the proof of [18, Lemma 3.2]). In the opposite case there exists $k_0 > 0$ such that

$$\int_{\Omega} (u^+)^{(k+1)p} dx > 1$$

for any $k \geq k_0$. Then we conclude from (3.15)

$$\|u^+\|_{L^{(k+1)p^*}(\Omega)} \leq e_{20}^{\frac{1}{k+1}} e_{21}^{\frac{1}{\sqrt{k+1}}} e_{22}^{\frac{1}{(k+1)p}} \|u^+\|_{L^{(k+1)p}}, \quad \text{for any } k \geq k_0, \quad (3.16)$$

where $e_{22} = 2e_{19}$. Choosing $k := k_1$ such that $(k_1+1)p = (k_0+1)p^*$ yields

$$\|u^+\|_{L^{(k_1+1)p^*}(\Omega)} \leq e_{20}^{\frac{1}{k_1+1}} e_{21}^{\frac{1}{\sqrt{k_1+1}}} e_{22}^{\frac{1}{(k_1+1)p}} \|u^+\|_{L^{(k_1+1)p}(\Omega)}. \quad (3.17)$$

Next, we can choose k_2 in (3.16) such that $(k_2 + 1)p = (k_1 + 1)p^*$ to get

$$\begin{aligned} \|u^+\|_{L^{(k_2+1)p^*}(\Omega)} &\leq e_{20}^{\frac{1}{k_2+1}} e_{21}^{\frac{1}{\sqrt{k_2+1}}} e_{22}^{\frac{1}{(k_2+1)p}} \|u^+\|_{L^{(k_2+1)p}(\Omega)} \\ &= e_{20}^{\frac{1}{k_2+1}} e_{21}^{\frac{1}{\sqrt{k_2+1}}} e_{22}^{\frac{1}{(k_2+1)p}} \|u^+\|_{L^{(k_1+1)p^*}(\Omega)}. \end{aligned} \quad (3.18)$$

By induction we obtain

$$\begin{aligned} \|u^+\|_{L^{(k_n+1)p^*}(\Omega)} &\leq e_{20}^{\frac{1}{k_n+1}} e_{21}^{\frac{1}{\sqrt{k_n+1}}} e_{22}^{\frac{1}{(k_n+1)p}} \|u^+\|_{L^{(k_n+1)p}(\Omega)} \\ &= e_{20}^{\frac{1}{k_n+1}} e_{21}^{\frac{1}{\sqrt{k_n+1}}} e_{22}^{\frac{1}{(k_n+1)p}} \|u^+\|_{L^{(k_{n-1}+1)p^*}(\Omega)}, \end{aligned} \quad (3.19)$$

where the sequence (k_n) is chosen such that $(k_n + 1)p = (k_{n-1} + 1)p^*$ with $k_0 > 0$. One easily verifies that $k_n + 1 = \left(\frac{p^*}{p}\right)^n$. Thus

$$\|u^+\|_{L^{(k_n+1)p^*}(\Omega)} = e_{20}^{\sum_{i=1}^n \frac{1}{k_i+1}} e_{21}^{\sum_{i=1}^n \frac{1}{\sqrt{k_i+1}}} e_{22}^{\sum_{i=1}^n \frac{1}{(k_i+1)p}} \|u^+\|_{L^{(k_0+1)p^*}(\Omega)}, \quad (3.20)$$

with $r_n = (k_n + 1)p^* \rightarrow \infty$ as $n \rightarrow \infty$. Since $\frac{1}{k_i+1} = \left(\frac{p}{p^*}\right)^i$ and $\frac{p}{p^*} < 1$ there is a constant $e_{23} > 0$ such that

$$\|u^+\|_{L^{(k_n+1)p^*}(\Omega)} \leq e_{23} \|u^+\|_{L^{(k_0+1)p^*}(\Omega)} < \infty. \quad (3.21)$$

Let us assume that $u^+ \notin L^\infty(\Omega)$. Then there exist $\eta > 0$ and a set A of positive measure in Ω such that $u^+(x) \geq e_{23} \|u^+\|_{L^{(k_0+1)p^*}(\Omega)} + \eta$ for $x \in A$. It follows that

$$\begin{aligned} \|u^+\|_{L^{(k_n+1)p^*}(\Omega)} &\geq \left(\int_A |u^+(x)|^{(k_n+1)p^*} \right)^{\frac{1}{(k_n+1)p^*}} \\ &\geq (e_{23} \|u^+\|_{L^{(k_0+1)p^*}(\Omega)} + \eta) |A|^{\frac{1}{(k_n+1)p^*}}. \end{aligned}$$

Passing to the limes inferior in the inequality above yields

$$\liminf_{n \rightarrow \infty} \|u^+\|_{L^{(k_n+1)p^*}(\Omega)} \geq e_{23} \|u^+\|_{L^{(k_0+1)p^*}(\Omega)} + \eta,$$

which is a contradiction to (3.21) and hence, $u^+ \in L^\infty(\Omega)$. In a similar way one shows that $u^- = \max\{-u, 0\} \in L^\infty(\Omega)$. This proves $u = u^+ - u^- \in L^\infty(\Omega)$. \square

Let us now suppose an additional condition to the function $g : \Omega \times \mathbb{R} \rightarrow \mathbb{R}$ as follows.

(G4) g is locally Hölder continuous in $\partial\Omega \times \mathbb{R}$, that is,

$$|g(x_1, s_1) - g(x_2, s_2)| \leq L \left[|x_1 - x_2|^\alpha + |s_1 - s_2|^\alpha \right],$$

for all pairs $(x_1, s_1), (x_2, s_2)$ in $\partial\Omega \times [-M_0, M_0]$, where M_0 is a positive constant and $\alpha \in (0, 1]$.

Theorem 3.2. *Let the conditions (A1)-(A3), (F1)-(F3) and (G1)-(G4) be satisfied. Let $u \in W^{1,p}(\Omega)$ be a solution of (1.1). Then $u \in C^{1,\alpha}(\bar{\Omega})$.*

Proof. Theorem 3.1 implies $u \in L^\infty(\Omega)$. Moreover, we see at once that the assumptions (0.3a)–(0.3d) and (0.6) in [24] are satisfied which yields in view of [24, Theorem 2] the assertion. \square

Example 3.3. Let $A = -\Delta_p$, $1 < p < \infty$, be the p -Laplacian which is defined by

$$\Delta_p u = \operatorname{div}(|\nabla u|^{p-2} \nabla u) \quad \text{where} \quad \nabla u = (\partial u / \partial x_1, \dots, \partial u / \partial x_N). \quad (3.22)$$

The coefficients $a_i, i = 1, \dots, N$ are given by

$$a_i(x, s, \xi) = |\xi|^{p-2} \xi_i.$$

Thus, hypothesis (A1) is satisfied with $k_0 = 0$ and $c_0 = 1$. Hypothesis (A2) is a consequence of the inequalities from the vector-valued function $\xi \mapsto |\xi|^{p-2} \xi$ (see [8, Page 37]) and (A3) is satisfied with $c_1 = 1$ and $k_1 = 0$. Our equations in (1.1) gets the form

$$\begin{aligned} -\Delta_p u &= f(x, u, \nabla u) && \text{in } \Omega, \\ |\nabla u|^{p-2} \frac{\partial u}{\partial \nu} &= g(x, u) && \text{on } \partial\Omega, \end{aligned} \quad (3.23)$$

where $\frac{\partial u}{\partial \nu}$ means the outer normal derivative of u with respect to $\partial\Omega$. Theorem 3.1 and Theorem 3.2 ensure under the assumptions (F1)–(F3) and (G1)–(G4) that every solution u of (3.23) satisfies $u \in L^\infty(\Omega)$ and $u \in C^{1,\alpha}(\overline{\Omega})$.

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