

On the logarithm of the minimizing integrand for certain variational problems in two dimensions

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Outline

- ① Introduction
- ② Main Result
- ③ Inspired Results
- ④ Future Work

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- 1 Introduction
- 2 Main Result
- 3 Inspired Results
- 4 Future Work

Notations and Definitions

Let Ω denote a bounded region in the complex plane \mathbb{C} . Given p , $1 < p < \infty$, let $z = x_1 + ix_2$ denote points in \mathbb{C} and let $W^{1,p}(\Omega)$ denote equivalence classes of functions $h : \mathbb{C} \rightarrow \mathbb{R}$ with distributional gradient $\nabla h = h_{x_1} + ih_{x_2}$ and Sobolev norm

$$\|h\|_{W^{1,p}(\Omega)} = \left(\int_{\Omega} (|h|^p + |\nabla h|^p) dA \right)^{1/p} < \infty$$

where dA denotes two dimensional Lebesgue measure.

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Let $f : \mathbb{C} \setminus \{0\} \rightarrow (0, \infty)$ be homogeneous of degree p on $\mathbb{C} \setminus \{0\}$. That is,

$$f(\eta) = |\eta|^p f\left(\frac{\eta}{|\eta|}\right) > 0 \text{ when } \eta \in \mathbb{C} \setminus \{0\}.$$

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$$f(\eta) = |\eta|^p f\left(\frac{\eta}{|\eta|}\right) > 0 \text{ when } \eta \in \mathbb{C} \setminus \{0\}.$$

Assume also that f is strictly convex in $\mathbb{C} \setminus \{0\}$.

Euler Equation

Given $h \in W^{1,p}(\Omega)$, let $E = \{h + \phi : \phi \in W_0^{1,p}(\Omega)\}$. It is well known (see **Heinonen, Kilpelainen, Martio, Nonlinear Potential Theory of Degenerate Elliptic Equations, Chapter 5, Dover Publications, 2006**) that Euler equation has unique minimizer $u \in E$, i.e

$$\inf_{w \in E} \int_{\Omega} f(\nabla w) dA = \int_{\Omega} f(\nabla u) dA \text{ for some } u \in E.$$

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Moreover, u is a weak solution at $z \in \Omega$ to the Euler equation

$$0 = \nabla \cdot (\nabla f(\nabla u(z))) = \sum_{k,j=1}^2 f_{\eta_k \eta_j}(\nabla u(z)) u_{x_k x_j}(z). \quad (1)$$

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That is,

$$\int_{\Omega} \langle \nabla f(\nabla u(z)), \nabla \theta(z) \rangle dA = 0 \text{ whenever } \theta \in W_0^{1,p}(\Omega).$$

u , and u_{x_j} are both solution $L\zeta$

Here $\nabla \cdot$ denotes divergence in the $z = x_1 + ix_2$ variable and $\langle \cdot, \cdot \rangle$ denotes the standard inner product on \mathbb{C} .

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Moreover, if f is sufficiently 'smooth', it follows from either Schauder theory or the fact that ∇u is a quasiregular mapping of \mathbb{C} that u has continuous third derivatives in a neighborhood of z whenever $\nabla u(z) \neq 0$.

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$$0 = \nabla \cdot \left(\frac{\partial}{\partial x_l} (\nabla f(\nabla u(z))) \right) = \sum_{k,j=1}^2 \frac{\partial}{\partial x_k} \left(\frac{\partial^2 f}{\partial \eta_k \partial \eta_j} (\nabla u(z)) u_{x_j x_l} \right)$$

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From this display we see that if $\nabla u(z) \neq 0$, and u , f are sufficiently smooth, then $\zeta = u_{x_l}$ satisfies

$$L\zeta = \sum_{k,j=1}^2 \frac{\partial}{\partial x_k} \left(b_{kj}(z) \frac{\partial \zeta}{\partial x_j} \right) = 0 \quad (2)$$

where $b_{kj}(z) = f_{\eta_k \eta_j}(\nabla u(z))$ when $1 \leq k, j \leq 2$.

u , and u_{x_j} are both solution $L\zeta$

Using the homogeneity of f and Euler's formula for $k = 1, 2$ and if $\eta \neq 0$, then

$$\sum_{j=1}^2 \eta_j f_{\eta_k \eta_j}(\eta) = (p-1)f_{\eta_k}(\eta) \quad \text{and} \quad \sum_{k=1}^2 \eta_k f_{\eta_k}(\eta) = pf(\eta). \quad (3)$$

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Putting u in for ζ in (2) and using (3) and (1), it follows that

$$Lu = \sum_{k,j=1}^2 \frac{\partial}{\partial x_k} \left(f_{\eta_k \eta_j}(\nabla u(z)) \frac{\partial u}{\partial x_j} \right) = (p-1) \sum_{k=1}^2 \frac{\partial}{\partial x_k} (f_{\eta_k}(\nabla u(z))) = 0.$$

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Hence, $\zeta = u$ is also solution to $L\zeta = 0$ in a neighborhood of z .

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Using

$$L\zeta = \sum_{k,j=1}^2 \frac{\partial}{\partial x_k} \left(b_{kj}(z) \frac{\partial \zeta}{\partial x_j} \right) = 0$$

for $\zeta = u_{x_l}$, $l = 1, 2$ and $\zeta = u$

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for $\zeta = u_{x_l}$, $l = 1, 2$ and $\zeta = u$ we prove

Theorem (Akman, Lewis, Vogel)

In a neighborhood of z and under the above assumptions, $\log f(\nabla u)$ is a sub solution, solution, or super solution to L when $p > 2$, $p = 2$, $p < 2$, respectively.

Let $B(z, r) = \{w \in \mathbb{C} : |w - z| < r\}$ whenever $z \in \mathbb{C}$ and $r > 0$.
Let $d(E, F)$ denote the distance between the sets $E, F \subset \mathbb{C}$.

Possible Applications of the Theorem

Let $B(z, r) = \{w \in \mathbb{C} : |w - z| < r\}$ whenever $z \in \mathbb{C}$ and $r > 0$.

Let $d(E, F)$ denote the distance between the sets $E, F \subset \mathbb{C}$.

Let $\lambda > 0$ be a positive function on $(0, r_0)$ with $\lim_{r \rightarrow 0} \lambda(r) = 0$.

Define H^λ Hausdorff measure on \mathbb{C} as follows:

For fixed $0 < \delta < r_0$ and $E \subseteq \mathbb{C}$, let $L(\delta) = \{B(z_i, r_i)\}$ be such that $E \subseteq \bigcup B(z_i, r_i)$ and $0 < r_i < \delta$, $i = 1, 2, \dots$. Set

$$\phi_\delta^\lambda(E) = \inf_{L(\delta)} \sum \lambda(r_i).$$

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Then

$$H^\lambda(E) = \lim_{\delta \rightarrow 0} \phi_\delta^\lambda(E).$$

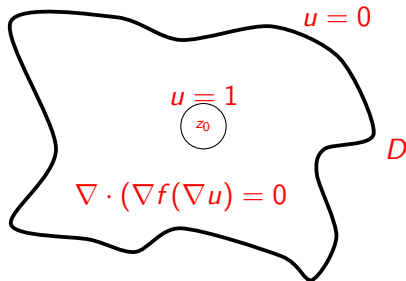
In case $\lambda(r) = r^\alpha$ we write H^α for H^λ .

Possible Applications of the Theorem

Next, suppose $D \subset \mathbb{C}$ is a bounded simply connected domain, $z_0 \in D$, $\Omega = D \setminus B(z_0, \frac{1}{2}d(z_0, \partial D))$, and u is minimizer for variational problem in Ω

$$\inf_{\Omega} \int f(\nabla w) dA = \int_{\Omega} f(\nabla u) dA$$

with boundary values $u = 1$ on $\partial B(z_0, \frac{1}{2}d(z_0, \partial D))$ and $u = 0$ on ∂D in the $W^{1,p}(\Omega)$ sense. Put $u \equiv 0$ outside of D .



Then it follows from **(see Heinonen, Kilpelainen, Martio, Nonlinear Potential Theory of Degenerate Elliptic Equations, Chapter 21, Dover Publications, 2006)** that there exists a unique finite positive Borel measure μ with support on ∂D satisfying

$$\int_{\mathbb{C}} \langle \nabla f(\nabla u(z)), \nabla \theta(z) \rangle dA = - \int \theta d\mu \quad (*)$$

whenever $\theta \in C_0^\infty(\mathbb{C} \setminus \overline{B}(z_0, \frac{1}{2}d(z_0, \partial D)))$.

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Define the Hausdorff dimension of μ denoted $\text{H-dim } \mu$, by

$$\text{H-dim } \mu = \inf \{ \alpha : \exists E \text{ Borel } \subset \partial\Omega \text{ with } H^\alpha(E) = 0 \text{ and } \mu(E) = \mu(\partial\Omega) \}.$$

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If $f(\nabla u) = |\nabla u|^2$, i.e, when u is harmonic, and $\mu = \omega$ is harmonic measure with respect to a point in D . In [M], Makarov proved that

Theorem (Makarov)

- μ is concentrated on a set of σ finite H^1 measure.
- There exists $0 < A < \infty$, such that μ is absolutely continuous with respect to Hausdorff measure defined relative to λ where

$$\lambda(r) = r \exp\left[A \sqrt{\log \frac{1}{r} \log \log \log \frac{1}{r}}\right], \quad 0 < r < 10^{-6}.$$

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In [BL], Bennewitz and Lewis have attempted to generalize this result for μ defined as in (*) relative to $f(\nabla u) = |\nabla u|^p$.

Theorem (Bennewitz, Lewis)

If $\partial\Omega$ is a quasicircle, then $H\text{-dim } \mu \leq 1$ for $2 < p < \infty$ while $H\text{-dim } \mu \geq 1$ for $1 < p < 2$. Moreover, if $\partial\Omega$ is the von Koch snowflake then strict inequality holds for $H\text{-dim } \mu$.

In [LNP], Lewis, Nyström, and Poggi-Corradini proved that

Theorem (Lewis, Nyström, Poggi-Corradini)

Let $D \subset \mathbb{C}$ be a bounded simply connected domain and $1 < p < \infty$, $p \neq 2$. Put

$$\lambda(r) = r \exp\left[A \sqrt{\log \frac{1}{r} \log \log \frac{1}{r}}\right], \quad 0 < r < 10^{-6}.$$

Then

- If $p > 2$, there exists $A = A(p) \leq -1$ such that μ is concentrated on a set of σ finite H^λ measure.
- If $1 < p < 2$, there exists $A = A(p) \geq 1$, such that μ is absolutely continuous with respect to H^λ .

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Plausible Theorem 1

Makarov's result corresponds to $f(\eta) = |\eta|^2$, which is homogeneous of degree 2. In the future, we want to generalize this result for f which is homogeneous of degree 2 on $\mathbb{C} \setminus \{0\}$ and strictly convex on $\mathbb{C} \setminus \{0\}$ and the measure μ relative to f defined as

$$\int_{\mathbb{C}} \langle \nabla f(\nabla u(z)), \nabla \theta(z) \rangle dA = - \int \theta d\mu. \quad (*)$$

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$$\int_{\mathbb{C}} \langle \nabla f(\nabla u(z)), \nabla \theta(z) \rangle dA = - \int \theta d\mu. \quad (*)$$

Plausible Theorem 1

- a) μ is concentrated on a set of σ finite H^1 measure.
- b) There exists a universal constant $0 < C < \infty$, for any Jordan domain Ω , the measure μ is absolutely continuous with respect to the Hausdorff measure defined relative to λ where

$$\lambda(r) = r \exp\left\{ C \sqrt{\log \frac{1}{r} \log \log \log \frac{1}{r}} \right\}, \quad 0 < r < 10^{-6}$$

Plausible Theorem 2

The result obtained by Bennewitz and Lewis and Lewis, Nyström, and Poggi-Corradini corresponds to $f(\eta) = |\eta|^p$, which is homogeneous of degree p . We want to obtain similar result for general f , where f is homogeneous of degree p on $\mathbb{C} \setminus \{0\}$ and strictly convex on $\mathbb{C} \setminus \{0\}$;

Plausible Theorem 2

Let $D \subset \mathbb{C}$ be bounded simply connected domain and $1 < p < \infty$, $p \neq 2$. Define

$$\lambda(r) = r \exp\left\{A \sqrt{\log \frac{1}{r} \log \log \frac{1}{r}}\right\}, \quad 0 < r < 10^{-6}$$

Then

- If $p > 2$, there exists A such that μ defined as in (*) is concentrated on a set of σ finite H^λ measure.
- If $1 < p < 2$, there exists A such that μ defined as in (*) is absolutely continuous with respect to H^λ .

Main Steps

Let $v(z) = \log f(\nabla u(z))$. For $k = 1, 2$ we have at z

$$b_{kj}v_{x_j} = \frac{1}{f(\nabla u)} \sum_{n=1}^2 f_{\eta_n}(\nabla u) b_{kj} u_{x_n x_j}.$$

Summing this over $k, j = 1, 2$, and using $L\zeta = 0$ for $\zeta = u_{x_n}$, we get

$$Lv = \sum_{k,j=1}^2 \frac{\partial}{\partial x_k} (b_{kj} v_{x_j})$$

and multiplying this by $(f(\nabla u(z)))^2$ we rewrite this equation in the form;

$$(f(\nabla u))^2 Lv = f(\nabla u) T_1 - T_2$$

where at z ,

$$T_1 = \sum_{n,j,k,l=1}^2 b_{nl} b_{kj} u_{x_l x_k} u_{x_j x_n} \quad \text{and} \quad T_2 = \sum_{n,j,k,l=1}^2 b_{kj} f_{\eta_n} f_{\eta_l} u_{x_l x_k} u_{x_j x_n}$$

We now use matrix notation. We write at z ,

$$(b_{kj}(z)) = (f_{\eta_k \eta_j}(\nabla u(z))) = \begin{pmatrix} a & b \\ b & c \end{pmatrix}$$

$$(u_{x_k x_j}(z)) = \begin{pmatrix} A & B \\ B & C \end{pmatrix} \quad (6)$$

$$\begin{pmatrix} u_{x_1} \\ u_{x_2} \end{pmatrix} = |\nabla u| \begin{pmatrix} \cos \theta \\ \sin \theta \end{pmatrix}$$

Observe that if

$$D = \begin{pmatrix} A & B \\ B & C \end{pmatrix} \begin{pmatrix} a & b \\ b & c \end{pmatrix} \text{ then } T_1 = \text{tr}(D^2). \quad (7)$$

To simplify our calculations we choose an orthonormal matrix O such that

$$O^t \begin{pmatrix} A & B \\ B & C \end{pmatrix} O = \begin{pmatrix} A' & 0 \\ 0 & C' \end{pmatrix} \quad (8)$$

$$O^t \begin{pmatrix} a & b \\ b & c \end{pmatrix} O = \begin{pmatrix} a' & b' \\ b' & c' \end{pmatrix}.$$

Then,

$$T_1 = \text{tr } D^2 = \text{tr} [(O^t D O)^2] = (a'A')^2 + 2(b'b')^2 A' C' + (c'C')^2 \quad (9)$$

$$\begin{pmatrix} \cos \phi \\ \sin \phi \end{pmatrix} = O^t \begin{pmatrix} \cos \theta \\ \sin \theta \end{pmatrix} \quad (10)$$

Main Steps

Then from with $p = 2$, we find at z ,

$$f(\nabla u) = \frac{1}{2} |\nabla u|^2 [a'(\cos \phi)^2 + 2b' \sin \phi \cos \phi + c'(\sin \phi)^2]$$

Putting everything together we deduce that

$$\begin{aligned} f(\nabla u) T_1 &= \frac{1}{2} |\nabla u|^2 [(a' A')^2 + 2(b')^2 A' C' + (c' C')^2] \\ &\quad \times [a'(\cos \phi)^2 + 2b' \sin \phi \cos \phi + c'(\sin \phi)^2]. \end{aligned}$$

If we consider T_2 , and follow similar procedure we obtain,

$$f(\nabla u) T_1 = T_2.$$

So we have shown that $Lv = 0$ at z when $p = 2$.

The proof of that $Lv \geq 0$ for $p > 2$ and $Lv \leq 0$ for $1 < p < 2$ is essentially same only in these cases we use the fact that f is homogeneous of degree p .

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