Annales Academiæ Scientiarum Fennicæ
Mathematica
Volumen 23, 1998, 549–558

SECOND ORDER OBSTACLE PROBLEMS FOR VECTORIAL FUNCTIONS AND INTEGRANDS WITH SUBQUADRATIC GROWTH

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Abstract. It is shown that the obstacle problem associated with the second order variational integral

$$\int_\Omega (1+|\nabla^2 u|^2)^{p/2}\,dx$$

has a unique solution u in the class $C^{1,\alpha}$ for any $\alpha<1$ $(n=2)$ and for $\alpha=1-1/p$ $(n=3)$.

1. Introduction and main results

Let Ω denote an open bounded set in $\mathbf{R}^n$, $n=2$ or $n=3$, having Lipschitz boundary $\partial\Omega$. For $k\in\mathbf{N}$ and $1\le q\le\infty$ we define the Sobolev space $W_q^k(\Omega,\mathbf{R}^M)$ of vector-valued functions $u\colon\Omega\to\mathbf{R}^M$, $M\ge 1$, in the usual way (see, e.g. [A]). The subspace $\mathring{W}_q^k(\Omega,\mathbf{R}^M)$ is introduced as the closure of $C_0^\infty(\Omega,\mathbf{R}^M)$ in $W_q^k(\Omega,\mathbf{R}^M)$, and we say that a measurable function $u\colon\Omega\to\mathbf{R}^M$ belongs to the local space $W_{q,\mathrm{loc}}^k(\Omega,\mathbf{R}^M)$ if $u\in W_q^k(\Omega',\mathbf{R}^M)$ for any subregion Ω' with compact closure in Ω. Suppose now that $p\in(1,2)$ is a fixed number satisfying $p>\frac{3}{2}$ in case $n=3$ and that a function $\Phi\in W_2^3(\Omega,\mathbf{R}^M)$ satisfies

$$\Phi\,\big|_{\partial\Omega}<0,\quad \text{i.e.}\quad \Phi^i<0 \text{ on } \partial\Omega \text{ for } i=1,\dots,M.$$

We consider the variational integral

$$J(u)=\int_\Omega (1+|\nabla^2 u|^2)^{p/2}\,dx$$

1991 Mathematics Subject Classification: Primary 49J10, 49N60, 73C50.

Part of this paper was written during the first author's stay at the Department of Mathematics of the University of Helsinki in August and December 1996. He greatly appreciates the friendly atmosphere provided by the members of the department. The second author was partially supported by the Academy of Finland and NSFC.

which makes sense for u in the space $W_p^2(\Omega, \mathbf{R}^M)$. Note that $W_p^2(\Omega, \mathbf{R}^M) \subset C^o(\overline{\Omega}, \mathbf{R}^M)$ for any $p > 1$, if $n = 2$, and for $p > \frac{3}{2}$, if $n = 3$. Here $\nabla^2 u$ denotes the matrix $(\partial_\alpha \partial_\beta u^i)_{1 \le \alpha, \beta \le n,\ 1 \le i \le M}$ of all second generalized derivatives. We then look for solutions of the obstacle problem

$$(V) \qquad \begin{cases} \text{to find } u \in \mathbf{K} := \{w \in \overset{\circ}{W}{}_p^2(\Omega, \mathbf{R}^M) : w^i \ge \Phi^i \text{ a.e., } i = 1, \dots, M\} \\ \text{such that } J(u) = \inf\limits_{\mathbf{K}} J. \end{cases}$$

The scalar case $M = 1$ is of some physical interest: consider a plate whose undeformed state is represented by a region $\Omega \subset \mathbf{R}^2$. If some outer forces are applied acting in vertical direction, then the equilibrium configuration can be found as a minimizer of the energy

$$I(u) = \int_\Omega g(\nabla^2 u)\, dx + \text{potential terms}$$

subject to appropriate boundary conditions. The physical properties of the plate are characterized in terms of the given convex function $g\colon \mathbf{R}^{2\times 2} \to [0, \infty)$. In the case of elastic plates (compare [F]) we have $g(E) = |E|^2$ (up to physical constants), for perfectly plastic plates (see [S]) g is of linear growth near infinity, hence the choice

$$g(E) = (1 + |E|^2)^{p/2}$$

provides some interpolation between these two cases which is a suitable model for plastic plates with power hardening. So, for $n = 2$ and $M = 1$, our variational problem (V) reduces to the obstacle problem for pseudo-plastic plates, i.e. plates with power hardening, where now the plate is forced to lie above some function Φ and, in addition, it is clamped at the boundary.

Let us now state the main result of this paper.

Theorem 1.1. *Problem (V) admits a unique solution $u \in \mathbf{K}$. We have $u \in C^{1,\alpha}(\Omega, \mathbf{R}^M)$ for any $\alpha < 1$, if $n = 2$, and $u \in C^{1,1-1/p}(\Omega, \mathbf{R}^M)$, if $n = 3$.*

The proof of Theorem 1.1 is organized in several steps: in Section 2 we first show that the unique minimizer can be obtained with the help of a suitable approximation. This means that we replace our integrand $g(E) = (1 + |E|^2)^{p/2}$ by the sequence

$$g_\delta(E) = \tfrac{1}{2}\delta |E|^2 + g(E), \qquad \delta > 0,$$

and study the more regular obstacle problem

$$(V)_\delta \qquad \begin{cases} \text{to find } u_\delta \in \mathbf{K}' := \{w \in \overset{\circ}{W}{}_2^2(\Omega, \mathbf{R}^M) : w \ge \Phi\} \\ \text{such that } J_\delta(u_\delta) := \int_\Omega g_\delta(\nabla^2 u_\delta)\, dx = \inf\limits_{w \in \mathbf{K}'} J_\delta(w) \end{cases}$$

whose solutions converge weakly to the solution of (V).

In Section 3 we use this result to show that the scalar function $(1+|\nabla^2 u|^2)^{p/4}$ is in the space $W^1_{2,\mathrm{loc}}(\Omega)$ which will be deduced in this space from uniform bounds for $(1+|\nabla^2 u_\delta|^2)^{p/4}$. The regularity properties of u are then a consequence of Sobolev's embedding theorem. It should be noted that similar arguments in a different setting have been used in [FR] and [FS].

2. Approximation

First we want to show that our variational problem (V) admits a unique solution which will be immediate as soon as we can show that the class $\mathbf{K}$ is non-empty. This follows from

Lemma 2.1. *Suppose that* $\Phi \in W^3_2(\Omega, \mathbf{R}^M)$ *satisfies* $\Phi|_{\partial\Omega} < 0$. *Then there exists* $\Phi_0 \in \mathring{W}^2_2(\Omega, \mathbf{R}^M)$ *with the property* $\Phi_0 \geq \Phi$ *in* Ω, *in particular* $\Phi_0 \in \mathbf{K}$.

Proof. We may assume that $M = 1$. By Sobolev's embedding theorem (recall $n = 2$ or 3) we have $\Phi \in C^o(\overline{\Omega})$, and since $\Phi|_{\partial\Omega} < 0$, there is a subdomain $\Omega' \subset\subset \Omega$ such that $\Phi < 0$ on $\overline{\Omega} - \Omega'$. Let $c := \max\{0, \max_{\overline{\Omega}} \Phi\}$ and $\Phi_0 := c\eta$, where $\eta \in C^\infty_0(\Omega)$ satisfies $0 \leq \eta \leq 1$ on Ω as well as $\eta = 1$ on Ω'. Clearly $\Phi_0 \in \mathbf{K}' \subset K$. □

We recall the following characterization of $\mathring{W}^m_q(G)$; in this lemma the function $f \in W^m_q(\mathbf{R}^n)$ is supposed to be (m,q)-quasicontinuous. In particular, the lemma applies to continuous functions in $W^m_q(\mathbf{R}^n)$.

Lemma 2.2 (see [AH, Theorem 9.1.3]). *Let* m *be a positive integer,* $1 < q < \infty$ *and* $f \in W^m_q(\mathbf{R}^n)$. *Let* G *denote an open subset of* $\mathbf{R}^n$, $K = \mathbf{R}^n - G$. *Then the following statements are equivalent:*

(a) $D^\beta f|_K = 0$ *for all multi-indices* β, $|\beta| \leq m-1$,

(b) $f \in \mathring{W}^m_q(G)$,

(c) *for any* $\varepsilon > 0$ *and any compact set* $F \subset G$ *there is a function* $\eta \in C^\infty_0(G)$ *such that* $\eta = 1$ *on* F, $0 \leq \eta \leq 1$ *and* $\|f - \eta f\|_{W^m_q(G)} < \varepsilon$.

Lemma 2.3. *Suppose that* $\Phi, \mathbf{K}$ *and* $\mathbf{K}'$ *are defined as in Section* 1. *Then* $\mathbf{K}'$ *is dense in* $\mathbf{K}$ *with respect to the norm* $\|\cdot\|_{W^2_p(\Omega)}$.

Proof. Again we may assume that $M = 1$.

Step I: Given any $\varepsilon > 0$ and an arbitrary function $v \in \mathbf{K}$, we first show that there exists a function $w \in \mathbf{K}$ with compact support such that $\|v - w\|_{W^2_p(\Omega)} < \varepsilon$.

To this end we notice that there is a subdomain $\Omega' \subset\subset \Omega$ such that $\Phi < 0$ on $\overline{\Omega} - \Omega'$ (recall that Φ is continuous on $\overline{\Omega}$). By letting $v = 0$ on $\mathbf{R}^n - \Omega$ we may assume that $v \in W^2_p(\mathbf{R}^n)$. We then use Lemma 2.2 with $f = v$, $F = \overline{\Omega'}$, $G = \Omega$, $m = 2$, $q = p$ to see that there is $\eta \in C^\infty_0(\Omega)$, $0 \leq \eta \leq 1$, $\eta = 1$ on $\overline{\Omega'}$ such that

$$\|v - \eta v\|_{W^2_p(\Omega)} < \varepsilon. \tag{2.1}$$

We claim that $\eta v \geq \Phi$: in fact, $\eta v = v \geq \Phi$ on $\overline{\Omega'}$. For any $x_0 \in \Omega - \overline{\Omega'}$ we have

$$\eta(x_0)v(x_0) \geq 0 > \Phi(x_0) \qquad \text{if } v(x_0) \geq 0$$

and (observe $0 \leq \eta \leq 1$)

$$\eta(x_0)v(x_0) \geq v(x_0) \geq \Phi(x_0) \qquad \text{if } v(x_0) < 0.$$

Thus $w = \eta v$ belongs to $\mathbf{K}$ with $\operatorname{spt} w \subset\subset \Omega$ and $\|v - w\|_{W_p^2(\Omega)} < \varepsilon$ according to (2.1).

Step II: We show that for any $\varepsilon > 0$ and any $w \in \mathbf{K}$ with compact support there exists a $v_\varepsilon \in \mathbf{K}'$ such that

$$\|w - v_\varepsilon\|_{W_p^2(\Omega)} < \varepsilon. \tag{2.2}$$

This together with the first step will complete the proof of Lemma 2.3. For Step II choose $\eta \in C_0^\infty(\Omega)$ satisfying $0 \leq \eta \leq 1$ and $\eta = 1$ on $\overline{\Omega''}$ for some set $\Omega'' \subset\subset \Omega$ containing $\operatorname{spt}(w)$ and with the property that

$$\Phi < 0 \quad \text{on } \Omega - \overline{\Omega''}.$$

Let w_ρ denote the mollification of w with radius $\rho > 0$ (see, e.g. [A]). Using the fact that $\operatorname{spt} w$ is compact in Ω, we find $\rho_0 = \rho_0(\varepsilon)$ such that for all $0 < \rho < \rho_0$ we have

$$\begin{cases} w_\rho \in C_0^\infty(\Omega), \quad \operatorname{spt} w_\rho \subset \Omega'', \\ \|w - w_\rho\|_{L^\infty(\Omega)} < \frac{1}{2}\varepsilon \|\nabla^2 \eta\|_p =: \mu, \\ \|w - w_\rho\|_{W_p^2(\Omega)} < \frac{1}{2}\varepsilon. \end{cases} \tag{2.3}$$

Let us fix $\rho \in (0, \rho_0)$ and let $v_\varepsilon = \eta(w_\rho + \mu)$. Then $v_\varepsilon \in C_0^\infty(\Omega)$ and $v_\varepsilon \geq \Phi$ in Ω which follows from (2.3). It is also immediate that (2.3) implies (2.2). □

Remark 2.1. From the proof of Lemma 2.3 we actually get that $\{w \in C_0^\infty(\Omega, \mathbf{R}^M) : w \geq \Phi \text{ in } \Omega\}$ is dense in $\mathbf{K}$ with respect to $\|\cdot\|_{W_p^2(\Omega)}$.

By Lemma 2.1 we know that $\mathbf{K}' \neq \emptyset$, hence there is a unique solution u_δ of problem $(V)_\delta$. Let $u \in \mathbf{K}$ $(\neq \emptyset)$ denote the unique solution of (V). Then we have

Lemma 2.4. *The solution $u_\delta \rightharpoonup u$ weakly in $W_p^2(\Omega)$, $J_\delta(u_\delta) \to J(u)$ and $\frac{1}{2}\delta \int_\Omega |\nabla^2 u_\delta|^2 \, dx \to 0$ as $\delta \downarrow 0$.*

Proof. Let $\Phi_0 \in \mathbf{K}'$ denote the function defined in Lemma 2.1. Then for $0 < \delta \leq 1$ we have

$$J_\delta(u_\delta) \leq J_\delta(\Phi_0) \leq J_1(\Phi_0) =: c_1,$$

hence

$$\int_\Omega (1 + |\nabla^2 u_\delta|^2)^{p/2}\, dx \leq c_1,$$

which shows that $\sup_{0<\delta\leq 1} \|u_\delta\|_{W^2_p(\Omega)} < \infty$. After passing to a subsequence we may assume that

$$u_\delta \underset{\delta\downarrow 0}{\rightharpoondown} \tilde{u} \text{ weakly in } W^2_p(\Omega, \mathbf{R}^M)$$

for some function $\tilde{u}$. Since we may also assume that $u_\delta \to \tilde{u}$ a.e. (after passing to another subsequence if necessary), we clearly get $\tilde{u} \in \mathbf{K}$.

For any $w \in \mathbf{K}'$ we have

$$J_\delta(u_\delta) \leq J_\delta(w) \underset{\delta\downarrow 0}{\longrightarrow} J(w)$$

and by the lower semicontinuity

$$J(\tilde{u}) \leq \liminf_{\delta\downarrow 0} J(u_\delta) \leq \liminf_{\delta\downarrow 0} J_\delta(u_\delta) =: \alpha \leq \limsup_{\delta\downarrow 0} J_\delta(u_\delta) =: \beta$$

so that

$$J(\tilde{u}) \leq \alpha \leq \beta \leq J(w) \quad \text{for all } w \in \mathbf{K}'. \tag{2.4}$$

By Lemma 2.3, $\mathbf{K}'$ is dense in $\mathbf{K}$ with respect to $\|\cdot\|_{W^2_p(\Omega)}$. So (2.4) in fact holds for $w \in \mathbf{K}$ and hence $\tilde{u}$ coincides with the unique solution u of (V). Therefore $u_\delta \rightharpoondown u$ in $W^2_p(\Omega, \mathbf{R}^M)$ for the whole sequence. Choosing $w = u$ in (2.4) we get $\alpha = \beta = J(u)$, i.e. $J(u) = \lim_{\delta\downarrow 0} J_\delta(u_\delta)$. Using

$$J(u) \leq J(u_\delta) \leq J_\delta(u_\delta)$$

we see that also

$$J(u_\delta) \underset{\delta\downarrow 0}{\longrightarrow} J(u),$$

in conclusion

$$\tfrac{1}{2}\delta \int_\Omega |\nabla^2 u_\delta|^2\, dx \underset{\delta\downarrow 0}{\longrightarrow} 0,$$

and Lemma 2.4 is established. □

3. Existence of higher order weak derivatives

Lemma 3.1. *Let $u \in \mathbf{K}$ denote the unique solution of problem (V). Then we have $(1+|\nabla^2 u|^2)^{p/4} \in W^1_{2,\mathrm{loc}}(\Omega)$.*

Accepting Lemma 3.1 for the moment we see by the embedding theorem that

$$|\nabla^2 u| \in L^t_{\mathrm{loc}}(\Omega)$$

for any finite t, if $n=2$, and for $t \le 3p$, if $n=3$, hence $\nabla u \in C^{0,\alpha}(\Omega, \mathbf{R}^{nM})$ for any $\alpha < 1$, if $n=2$, and for $\alpha = 1-1/p$ in case $n=3$. This proves Theorem 1.1.

Proof of Lemma 3.1. We fix a coordinate direction $e_\gamma \in \mathbf{R}^n$, $\gamma = 1, \dots, n$, and define for $h \neq 0$ and a function f

$$\Delta_h f(x) = \frac{1}{h}\big(f(x+he_\gamma) - f(x)\big).$$

Let $\{u_\delta\}$ denote the sequence introduced in Section 2. With δ fixed we consider $\varepsilon > 0$ satisfying $\varepsilon h^{-2} < \frac{1}{2}$ and define

$$v_\varepsilon = u_\delta + \varepsilon \Delta_{-h}(\eta^6 \Delta_h[u_\delta - \Phi])$$

with $\eta \in C^2_0(\Omega)$ such that $0 \le \eta \le 1$. Observing

$$\begin{aligned} v_\varepsilon(x) = \Phi(x) &+ \Big[1 - \frac{\varepsilon}{h^2}\eta^6(x-he_\gamma) - \frac{\varepsilon}{h^2}\eta^6(x)\Big](u_\delta - \Phi)(x) \\ &+ \frac{\varepsilon}{h^2}\eta^6(x-he_\gamma)(u_\delta - \Phi)(x-he_\gamma) + \frac{\varepsilon}{h^2}\eta^6(x)(u_\delta - \Phi)(x+he_\gamma) \end{aligned}$$

we see that $v_\varepsilon \ge \Phi$, i.e. $v^i_\varepsilon \ge \Phi^i$ for each component, hence $v_\varepsilon \in \mathbf{K}'$, which gives $J_\delta(u_\delta) \le J_\delta(v_\varepsilon)$, and we deduce

$$\int_\Omega \frac{1}{\varepsilon}\left\{g_\delta(\nabla^2 u_\delta + \varepsilon \nabla^2[\Delta_{-h}(\eta^6 \Delta_h(u_\delta - \Phi))]) - g_\delta(\nabla^2 u_\delta)\right\} dx \ge 0.$$

Passing to the limit $\varepsilon \to 0$ we infer

$$\int_\Omega Dg_\delta(\nabla^2 u_\delta) : \nabla^2\big(\Delta_{-h}[\eta^6 \Delta_h(u_\delta - \Phi)]\big)\, dx \ge 0,$$

Dg_δ denoting the gradient of g_δ. Using “integration by parts” for Δ_{-h} we end up with the result

$$\int_\Omega \Delta_h\{Dg_\delta(\nabla^2 u_\delta)\} : \nabla^2(\eta^6 \Delta_h[u_\delta - \Phi])\, dx \le 0. \tag{3.1}$$

Introducing $\xi_t := \nabla^2 u_\delta + th\Delta_h(\nabla^2 u_\delta)$ we may write

$$\begin{aligned}\Delta_h\{Dg_\delta(\nabla^2 u_\delta)\} :&\nabla^2(\eta^6\Delta_h[u_\delta-\Phi])\\ &= \int_0^1 D^2 g_\delta(\xi_t)\big(\Delta_h\nabla^2 u_\delta, \nabla^2(\eta^6\Delta_h[u_\delta-\Phi])\big)\,dt.\end{aligned}$$

Let us further define the bilinear form

$$B_x(X,Y) = \int_0^1 D^2 g_\delta\big(\xi_t(x)\big)(X,Y)\,dt$$

for $x\in\Omega$ and matrices X, Y. Then (3.1) takes the form

$$\int_\Omega B_x\big(\Delta_h\nabla^2 u_\delta, \nabla^2(\eta^6\Delta_h[u_\delta-\Phi])\big)\,dx \le 0. \tag{3.2}$$

We have

$$\begin{aligned}\nabla^2(\eta^6\Delta_h u_\delta) &= \eta^6\nabla^2\Delta_h u_\delta + (\partial_\alpha\partial_\beta\eta\Delta_h u_\delta + \partial_\alpha\eta^6\partial_\beta\Delta_h u_\delta + \partial_\beta\eta\partial_\alpha\Delta_h u_\delta)_{1\le\alpha,\beta\le n}\\ &=: \eta^6\nabla^2\Delta_h u_\delta + T_h,\end{aligned}$$

and (3.2) implies

$$\int_\Omega \eta^6 B_x(\Delta_h\nabla^2 u_\delta, \Delta_h\nabla^2 u_\delta)\,dx \le \int_\Omega B_x\big(\Delta_h\nabla^2 u_\delta, \nabla^2(\eta^6\Delta_h\Phi) - T_h\big)\,dx.$$

On the right-hand side we may apply Cauchy–Schwarz's inequality in the form

$$B_x(X,Y) \le B_x(X,X)^{1/2} B_x(Y,Y)^{1/2}.$$

This together with Young's inequality leads to

$$\begin{aligned}&\int_\Omega \eta^6 B_x(\Delta_h\nabla^2 u_\delta, \Delta_h\nabla^2 u_\delta)\,dx \\ &\le c_1(\eta)\int_{\operatorname{spt}\eta} \|B_x\|\big(|\Delta_h\Phi|^2 + |\nabla\Delta_h\Phi|^2 + |\nabla^2\Delta_h\Phi|^2 + |\Delta_h u_\delta|^2 + |\nabla\Delta_h u_\delta|^2\big)\,dx\end{aligned} \tag{3.3}$$

for some constant c_1 depending on η.

It is easy to check that the following bounds hold for the parameter dependent bilinear form $D^2 g_\delta(Z)(X,Y)$:

$$\begin{aligned}\|D^2 g_\delta(Z)\| &= \sup_{|X|=1} D^2 g_\delta(Z)(X,X)\\ &\le \delta + c_2(p)(1+|Z|^2)^{(p/2)-1} \le \delta + c_2(p),\end{aligned} \tag{3.4}$$

$$\begin{aligned}D^2 g_\delta(Z)(X,X) &= \delta X : X + p(1+|Z|^2)^{(p/2)-1}|X|^2\\ &\quad + p(p-2)(1+|Z|^2)^{(p/2)-2}(Z:X)^2 \ge \delta|X|^2.\end{aligned} \tag{3.5}$$

Inserting this into (3.3), we find that

$$\int_\Omega \eta^6 |\Delta_h \nabla^2 u_\delta|^2\, dx \le c_3(\delta,\eta,p)\{\|u_\delta\|^2_{W_2^2(\Omega)} + \|\phi\|^2_{W_2^3(\Omega)}\},$$

therefore $u_\delta \in W^3_{2,\mathrm{loc}}(\Omega,\mathbf{R}^M)$. For this reason we can replace Δ_h in (3.1) by the derivative ∂_γ. Then, following the calculations after (3.1), we see that (3.3) has to be replaced by (summation over γ)

$$\begin{aligned}(3.6)\qquad &\int_\Omega \eta^6 D^2 g_\delta(\nabla^2 u_\delta)(\partial_\gamma \nabla^2 u_\delta, \partial_\gamma \nabla^2 u_\delta)\, dx\\ &\le c_4(\eta)\int_{\mathrm{spt}\,\eta} \|D^2 g_\delta(\nabla^2 u_\delta)\|(|\nabla u_\delta|^2 + |\nabla^2 u_\delta|^2 + |\nabla\phi|^2 + |\nabla^2\phi|^2 + |\nabla^3\phi|^2)\, dx,\end{aligned}$$

c_4 being independent of δ. Recall from Section 2 that

$$\delta \int_\Omega |\nabla^2 u_\delta|^2\, dx \to 0 \quad \text{as } \delta \downarrow 0.$$

Our assumption concerning p together with $\sup_{\delta>0}\|u_\delta\|_{W_p^2(\Omega)} < \infty$ implies that $\{\nabla u_\delta\}$ is uniformly bounded in $L^2(\Omega,\mathbf{R}^{nM})$. In view of (3.4) it remains to discuss

$$\begin{aligned}&\int_\Omega \|D^2 g_\delta(\nabla^2 u_\delta)\| |\nabla^2 u_\delta|^2\, dx\\ &\qquad \le \delta \int_\Omega |\nabla^2 u_\delta|^2\, dx + c_2(p)\int_\Omega (1+|\nabla^2 u_\delta|^2)^{(p/2)-1} |\nabla^2 u_\delta|^2\, dx\\ &\qquad \le \delta \int_\Omega |\nabla^2 u_\delta|^2\, dx + c_2(p)\int_\Omega (1+|\nabla^2 u_\delta|^2)^{p/2}\, dx.\end{aligned}$$

We therefore get from (3.6)

$$(3.7)\qquad \sup_{\delta>0}\int_{\Omega'} D^2 g_\delta(\nabla^2 u_\delta)(\partial_\gamma \nabla^2 u_\delta, \partial_\gamma \nabla^2 u_\delta)\, dx < \infty$$

for each subdomain Ω' of Ω with compact closure.

Let us introduce the auxiliary function $h_\delta := (1+|\nabla^2 u_\delta|^2)^{p/4}$. It is easy to check that (using the equation in (3.5))

$$\begin{aligned}|\nabla h_\delta|^2 = \partial_\gamma h_\delta \partial_\gamma h_\delta &\le \tfrac14 p^2 (1+|\nabla^2 u_\delta|^2)^{(p/2)-2} |\nabla^2 u_\delta|^2 \partial_\gamma \nabla^2 u_\delta : \partial_\gamma \nabla^2 u_\delta\\ &\le c_5(p) D^2 g_\delta(\nabla^2 u_\delta)(\partial_\gamma \nabla^2 u_\delta, \partial_\gamma \nabla^2 u_\delta),\end{aligned}$$

hence $\{h_\delta\}_{\delta>0}$ is bounded in $W^1_{2,\mathrm{loc}}(\Omega)$ which is a consequence of (3.7). Let $h \in W^1_{2,\mathrm{loc}}(\Omega)$ denote a weak limit as $\delta \downarrow 0$ of some subsequence. We claim

$$(3.8)\qquad h = (1+|\nabla^2 u|^2)^{p/4}.$$

For proving (3.8) let us write

$$\begin{aligned}
J_\delta(u_\delta) - J(u) &= \frac{\delta}{2}\int_\Omega |\nabla^2 u_\delta|^2\,dx + J(u_\delta) - J(u)\\
&= \frac{\delta}{2}\int_\Omega |\nabla^2 u_\delta|^2\,dx + \int_\Omega Dg(\nabla^2 u) : (\nabla^2 u_\delta - \nabla^2 u)\,dx\\
&\quad + \int_\Omega\int_0^1 D^2 g\big((1-t)\nabla^2 u + t\nabla^2 u_\delta\big)\\
&\qquad \times (\nabla^2 u_\delta - \nabla^2 u, \nabla^2 u_\delta - \nabla^2 u)(1-t)\,dt\,dx.
\end{aligned}$$

From $J_\delta(u_\delta) \to J(u)$, $\delta \downarrow 0$, we infer

$$\text{(3.9)}\quad \lim_{\delta\downarrow 0}\left\{\int_\Omega Dg(\nabla^2 u) : (\nabla^2 u_\delta - \nabla^2 u)\,dx + \int_\Omega\int_0^1 D^2 g(\cdots)(\cdots)(1-t)\,dt\,dx\right\} = 0.$$

On the other hand, minimality of u implies

$$\text{(3.10)}\qquad \int_\Omega Dg(\nabla^2 u) : (\nabla^2 u_\delta - \nabla^2 u)\,dx \geq 0.$$

Next we observe the estimate

$$\begin{aligned}
\int_\Omega\int_0^1 D^2 g(\cdots)(\cdots,\cdots)(1-t)\,dt\,dx &\overset{(3.5)}{\geq}\\
c_6(p)\int_\Omega (1 + |\nabla^2 u_\delta|^2 + |\nabla^2 u|^2)^{(p/2)-1}&|\nabla^2 u_\delta - \nabla^2 u|^2\,dx =: \alpha_\delta.
\end{aligned}$$

By (3.9) and (3.10) we must have $\alpha_\delta \to 0$. Hence we can choose a subsequence such that

$$\text{(3.11)}\qquad (1 + |\nabla^2 u_\delta|^2 + |\nabla^2 u|^2)^{(p/2)-1}|\nabla^2 u_\delta - \nabla^2 u|^2 \underset{\delta\downarrow 0}{\longrightarrow} 0 \quad \text{a.e.}$$

Clearly we may assume that also $h_\delta \to h$ a.e. By definition of h_δ this implies

$$|\nabla^2 u_\delta|^2 \to h^{4/p} - 1 \quad \text{a.e.},$$

and the function $h^{4/p} - 1$ is finite a.e. Returning to (3.11) and taking care of our observation that $(1 + |\nabla^2 u_\delta|^2 + |\nabla^2 u|^2)^{(p/2)-1}$ has a pointwise limit a.e. which is not zero, we finally get

$$\nabla^2 u_\delta \to \nabla^2 u \quad \text{a.e. on } \Omega,$$

and in conclusion $h_\delta \to (1+|\nabla^2 u|^2)^{p/4}$ which proves (3.8). The proof of Lemma 3.1 is complete. □

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Received 20 March 1997