

单侧障碍问题解梯度的Hölder连续性*

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摘 要

对 $1 < p < 2$ 的情形本文证明了变分不等式:

$$\int_G \{\nabla v \cdot \mathbf{A}(x, u, \nabla u) + vB(x, u, \nabla u)\} dx \geq 0, \quad \forall v \in \dot{W}_p^1(G), \quad v \geq \psi - u$$

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关键词 变分不等式 障碍问题 梯度 Hölder不等式

一、引 言

Lindqvist^[1]考虑了下面的障碍问题:

$$\int_G |\nabla u|^p dx = \min \quad (\forall v \in \mathcal{F}_\psi^+)$$
$$\mathcal{F}_\psi^+ = \{v \in C(G) \cap W_p^1(G), v - \psi \in \dot{W}_p^1(G), v \geq \psi\}$$

对 $n=2, p \geq 2$ 情形证明了解的 $C^{1,\alpha}$ 正则性. 他的方法不能推广到高维的情形, 也不包括 $1 < p < 2$ 的情形. 在梁鋈廷-于鸣岐^[2]中对 $p \geq 2$ 的情形, 证明了更一般的变分不等式

$$\int_G \{\nabla v \cdot \mathbf{A}(x, u, \nabla u) + vB(x, u, \nabla u)\} dx \geq 0, \quad \forall v \in \dot{W}_p^1(G), \quad v \geq \psi - u \quad (1.1)$$

的障碍问题的解 $(u \in W_p^1(G), u \geq \psi)$ 的梯度的Hölder连续性. 又在 Norando^[3]中 (仍限于 $p \geq 2$) 考虑了下面变分不等式

$$\int_G \{\nabla v \cdot |\nabla u|^{p-2} \nabla u + vB(x, u, \nabla u)\} dx \geq 0, \quad \forall v \in \dot{W}_p^1(G) \cap L_\infty(G), \quad v \leq \psi - u$$

的另一单侧障碍问题并证明后者的有界解的 $C^{1,\alpha}$ 正则性. 但是在 $1 < p < 2$ 的情形, 对具有蜕化椭圆性的变分不等式解的 $C^{1,\alpha}$ 正则性的研究还留有缺口. 本文旨在填平这个缺口, 对 $1 < p < 2$ 的情形证明(1.1)的解的 $C^{1,\alpha}$ 正则性. 和[2]一样, 证明奠基于解的 $C^{0,\beta}$ 正则性的基础上, 后者已由Michael-Zimer^[4]作出.

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二、主要结果和证明

设 G 是 n 维欧氏空间 E^n 中的有界区域, 设 $p > 1$, $W_p^1(G)$ 和 $\dot{W}_p^1(G)$ 记通常的 Соболев 空间. 设对每一 $\varepsilon \in (0, 1)$, $\mathbf{A}(x, u, \xi) = \mathbf{A}_\varepsilon(x, u, \xi)$ 和 $B(x, u, \xi)$ 在 $G \times E^1 \times E^n$ 上定义, 对固定的 u, ξ 关于 x 为可测, 对固定的 x (几乎处处) 关于 u, ξ 为连续.

定理 设 \mathbf{A}, B 满足结构条件:

$$\xi \cdot \mathbf{A}(x, u, \xi) \geq K^{-1} |\xi|^p - C |u|^p - C \quad (2.1)$$

$$|\mathbf{A}(x, u, \xi)| \leq K |\xi|^{p-1} + C |u|^{p-1} + C \quad (2.2)$$

$$|B(x, u, \xi)| \leq C |\xi|^{p-1} + C |u|^{p-1} + C \quad (2.3)$$

$$|\mathbf{A}(x, u, \xi) - \mathbf{A}(x, u, \eta)| \leq C (\varepsilon + |\xi|^2 + |\eta|^2)^{\frac{p-1-\tau}{2}} |\xi - \eta|^\tau \quad (2.4)$$

$$|\mathbf{A}(x, u, \xi) - \mathbf{A}(y, v, \xi)| \leq C (\varepsilon + |\xi|^2)^{\frac{p-1}{2}} (|x-y|^\sigma + |u-v|^\sigma) \quad (2.5)$$

$$a_{ij}(x, u, \xi) \xi^i \xi^j \geq K^{-1} (\varepsilon + |\xi|^2)^{\frac{p-2}{2}} |\xi|^2 \quad (2.6)$$

$$|a_{ij}(x, u, \xi)| \leq K (\varepsilon + |\xi|^2)^{\frac{p-2}{2}} \quad (2.7)$$

其中 $1 < p < 2$, $K \geq 1$, $C \geq 0$, $0 < \sigma \leq 1$ 和 $0 < \tau \leq p-1$ 是和 ε 无关的常数,

$$a_{ij}(x, u, \xi) = \frac{\partial}{\partial \xi^j} A^i(x, u, \xi) \quad (i, j=1, 2, \dots, n)$$

设障碍函数 $\psi \in C^{1,\beta}(G)$, $\beta > 0$. 设 $u = u_\varepsilon \in W_p^1(G)$, $u \geq \psi$ 是 (1.1) 的解. 如果存在常数 $M > 0$, 使 $\|u\|_{L_p(G)} \leq M$ (对 ε 一致), 那么 u 在 G 内有 Hölder 连续的一阶梯度 ∇u , 后者在任何紧子集 $G' \subset\subset G$ 上的 Hölder 指数 $\alpha > 0$ 和 Hölder 系数与 ε 无关.

证明 记 $B(x, r) = \{y \in E^n, |y-x| < r\}$. 设 $G' \subset\subset G$ 为任意. 取 $R < 1$ 足够小, 使

$$G'' = \bigcup_{x \in G'} B(x, 4R) \subset\subset G$$

因为设 $\|u\|_{L_p(G)} \leq M$, $\psi \in C^{1,\beta}(G)$ 和结构条件 (2.1) ~ (2.3), 根据 [4] 中给出的结果, u 在 G'' 上有和 ε 无关的界, 此外, $u \in C^{0,\lambda}(\bar{G}'')$ 并且

$$\begin{aligned} \text{vraimax}_{x, y \in B(x_0, R)} |u(x) - u(y)| &\leq C \left[\left(R^{-n} \int_B |u|^p dx \right)^{\frac{1}{p}} + 1 \right] \left(\frac{|x-y|}{R} \right)^\lambda \\ &\leq C |x-y|^\lambda \quad (\forall x_0 \in G') \end{aligned} \quad (2.8)$$

其中常数 $C > 0$ 依赖于 $n, p, M, R, \|\psi\|_{C^1(\bar{G}'')}$ 和结构条件 (2.1) ~ (2.3) 中的常数, 但和 x_0, ε 无关.

设 $\rho < R$ 为任意, 设 U 是下面问题

$$\int_{B(x_0, \rho)} \nabla v \cdot \mathbf{A}_0(\nabla u) dx = 0, \quad (\forall v \in \dot{W}_p^1(B(x_0, \rho))) \quad (2.9)$$

$$U - u \in \dot{W}_p^1(B(x_0, \rho)) \quad (2.10)$$

的解, 其中 $\mathbf{A}_0(\xi) = \mathbf{A}(x_0, u(x_0), \xi)$. 取 $v = U - u \in \dot{W}_p^1(B(x_0, \rho))$ 作试验函数, 代入 (2.9) 并利用结构条件 (2.6)、(2.7) 和 Hölder 不等式, 即得

$$\int_{B(x_0, \rho)} |\nabla U|^p dx \leq C \int_{B(x_0, \rho)} (|\nabla u|^p + |u|^p + 1) dx \quad (2.11)$$

此外, 根据Di Benedetto^[6]的结果, 还成立

$$\operatorname{vraimax}_{B(x_0, \rho/2)} |\nabla U| \leq C \left[\frac{1}{\rho^n} \int_{B(x_0, \rho)} (1 + |\nabla U|^p) dx \right]^{\frac{1}{p}} \quad (2.12)$$

$$\operatorname{vraimax}_{x, y \in B(x_0, \rho/2)} |\nabla U(x) - \nabla U(y)| \leq C \left(\frac{|x-y|}{\rho} \right)^\gamma \left(\frac{1}{\rho^n} \int_{B(x_0, \rho)} (1 + |\nabla U|^p) dx \right)^{\frac{1}{p}} \quad (2.13)$$

其中 $\gamma > 0$ 是常数且只依赖于 n, p 以及 (2.6)、(2.7) 中的常数. 所有出现在 (2.11) ~ (2.13) 中的常数 C 和 ε, x_0, ρ 无关.

记 $U \vee \psi = \max(U, \psi)$. 考虑到 $u \geq \psi$ 和 $U - u \in \dot{W}_p^1(B(x_0, \rho))$, 我们有 $(U - U \vee \psi) \in \dot{W}_p^1(B(x_0, \rho))$. 由于 $\mathbf{A}_0(\nabla \psi(x_0))$ 是何量, (2.9) 可以改写为

$$0 = \int_{B(x_0, \rho)} \{ \nabla v \cdot [\mathbf{A}_0(\nabla U) - \mathbf{A}_0(\nabla(U \vee \psi))] + \nabla v \cdot [\mathbf{A}_0(\nabla(U \vee \psi)) - \mathbf{A}_0(\nabla \psi(x_0))] \} dx, \quad (\forall v \in \dot{W}_p^1(B(x_0, \rho))) \quad (2.9)'$$

由结构条件(2.6), 我们可得

$$\begin{aligned} & (\mathbf{A}_0(\xi) - \mathbf{A}_0(\eta)) \cdot (\xi - \eta) \\ &= \int_0^1 a_{i,j}(x_0, u(x_0), \eta + t(\xi - \eta)) (\xi^i - \eta^i) (\xi^j - \eta^j) dt \\ &\geq (\varepsilon + |\xi|^2 + |\eta|^2)^{\frac{p-2}{2}} |\xi - \eta|^2. \end{aligned} \quad (2.14)$$

取 $v = U - U \vee \psi \in \dot{W}_p^1(B(x_0, \rho))$ 代入 (2.9)' 并注意这时的积分有效区域是 $B(x_0, \rho) \cap \{U < \psi\}$, 其中 $U \vee \psi = \psi$, 由(2.4)、(2.14)我们即得

$$\begin{aligned} & \int_{B(x_0, \rho)} (\varepsilon + |\nabla U|^2 + |\nabla(U \vee \psi)|^2)^{\frac{p-2}{2}} |\nabla U - \nabla(U \vee \psi)|^2 dx \\ & \leq \int_{B(x_0, \rho) \cap \{U < \psi\}} |\nabla U - \nabla(U \vee \psi)| (\varepsilon + |\nabla \psi|^2 + |\nabla \psi(x_0)|^2)^{\frac{p-1-\tau}{2}} |\nabla \psi - \nabla \psi(x_0)|^\tau dx \\ & \leq C(1 + \|\psi\|_{C^{1,\beta}(G^n)})^{p-1} \rho^{\beta\tau} \int_{B(x_0, \rho)} |\nabla U - \nabla(U \vee \psi)| dx \\ & \leq C \rho^{\beta\tau + (1 - \frac{1}{p})n} \left(\int_{B(x_0, \rho)} |\nabla U - \nabla(U \vee \psi)|^p dx \right)^{\frac{1}{p}} \end{aligned} \quad (2.15)$$

另一方面

$$\begin{aligned} & \int_{B(x_0, \rho)} |\nabla U - \nabla(U \vee \psi)|^p dx \\ & \leq \left(\int_{B(x_0, \rho)} (1 + |\nabla U|^2 + |\nabla(U \vee \psi)|^2)^{\frac{p}{2}} dx \right)^{1 - \frac{p}{2}} \\ & \quad \cdot \left(\int_{B(x_0, \rho)} (\varepsilon + |\nabla U|^2 + |\nabla(U \vee \psi)|^2)^{\frac{p-2}{2}} |\nabla U - \nabla(U \vee \psi)|^2 dx \right)^{\frac{p}{2}} \end{aligned} \quad (2.16)$$

联合(2.15)、(2.16)给出

$$\int_{B(x_0, \rho)} |\nabla U - \nabla(U \vee \psi)|^p dx \leq C \left[\int_{B(x_0, \rho)} (1 + |\nabla U|^p) dx \right]^{2-p} \rho^{p\beta\tau + (p-1)n} \quad (2.17)$$

其中的常数 $C > 0$ 和 ε , x_0 , ρ 无关.

当 $v \in \dot{W}_p^1(B(x_0, \rho))$ 且在 $B(x_0, \rho)$ 上 $v \geq \psi - u$ 时, 开拓 v 到整个 G , 取 $v = 0$ 当 $x \in G \setminus B(x_0, \rho)$. 这样的 v 可取作 (1.1) 中的试验函数. 据 (1.1) 和 (2.9), 我们有

$$\begin{aligned} 0 \geq & \int_{B(x_0, \rho)} \{ \nabla v \cdot [\mathbf{A}_0(\nabla v) - \mathbf{A}_0(\nabla u)] \\ & + \nabla v \cdot [\mathbf{A}_0(\nabla u) - \mathbf{A}(x, u, \nabla u)] - v B(x, u, \nabla u) \} dx \\ & (\forall v \in \dot{W}_p^1(B(x_0, \rho)); v \geq \psi - u) \end{aligned} \quad (1.1)'$$

显然, $v = U \vee \psi - u = (U \vee \psi - U) + (U - u) \in \dot{W}_p^1(B(x_0, \rho))$ 并且 $v + u - \psi = U \vee \psi - \psi \geq 0$. 因此, 这样的 v 可以取作 (1.1)' 中的试验函数, 将它代入 (1.1)' 给出

$$\begin{aligned} & \int_{B(x_0, \rho)} (\varepsilon + |\nabla U|^2 + |\nabla u|^2)^{\frac{p-1}{2}} |\nabla U - \nabla u|^2 dx \\ & \leq \int_{B(x_0, \rho)} (\nabla U - \nabla u) \cdot (\mathbf{A}_0(\nabla U) - \mathbf{A}_0(\nabla u)) dx \\ & \leq \int_{B(x_0, \rho)} \{ -(\nabla(U \vee \psi) - \nabla U) \cdot (\mathbf{A}(\nabla U) - \mathbf{A}_0(\nabla u)) \\ & \quad + \nabla(U \vee \psi - U + U - u) \cdot [\mathbf{A}(x, u, \nabla u) - \mathbf{A}_0(\nabla u)] \\ & \quad + (U \vee \psi - U + U - u) B(x, u, \nabla u) \} dx \\ & \leq C \int_{B(x_0, \rho)} |\nabla(U \vee \psi) - \nabla U| (1 + |\nabla u|^2 + |\nabla U|^2)^{\frac{p-1-\tau}{2}} |\nabla U - \nabla u|^\tau \\ & \quad + |\nabla(U \vee \psi) - U + U - u| (\varepsilon + |\nabla u|^2)^{\frac{p-1}{2}} (|x - x_0|^\sigma + |u - u(x_0)|^\sigma \\ & \quad + |U \vee \psi - U + U - u| (|\nabla u|^{p-1} + |u|^{p-1} + 1)) dx = \text{I} + \text{II} + \text{III} \end{aligned} \quad (2.18)$$

记

$$J = \int_{B(x_0, \rho)} (|\nabla u|^p + |u|^p + 1) dx,$$

$$M(\rho) = \text{vraimax}_{B(x_0, \rho)} (|x - x_0|^\sigma + |u - u(x_0)|^\sigma),$$

由 Hölder 不等式和 Poincaré 不等式, 我们得

$$\text{I} \leq J^{\frac{p-1-\tau}{p}} \left(\int_{B(x_0, \rho)} |\nabla(U \vee \psi) - \nabla U|^p dx \right)^{\frac{1}{p}} \left(\int_{B(x_0, \rho)} |\nabla U - \nabla u|^p dx \right)^{\frac{\tau}{p}} \quad (2.19)$$

$$\begin{aligned} \text{II} \leq & M(\rho) J^{1-\frac{1}{p}} \left[\left(\int_{B(x_0, \rho)} |\nabla(U \vee \psi) - \nabla U|^p dx \right)^{\frac{1}{p}} \right. \\ & \left. + \left(\int_{B(x_0, \rho)} |\nabla U - \nabla u|^p dx \right)^{\frac{1}{p}} \right] \end{aligned} \quad (2.20)$$

$$\text{III} \leq C \rho J^{1-\frac{1}{p}} \left[\left(\int_{B(x_0, \rho)} |\nabla(U \vee \psi) + \nabla U|^p dx \right)^{\frac{1}{p}} \left(\int_{B(x_0, \rho)} |\nabla U - \nabla u|^p dx \right)^{\frac{1}{p}} \right] \quad (2.21)$$

$$\int_{B(x_0, \rho)} |\nabla U - \nabla u|^p dx \leq J^{1-\frac{p}{2}} \left(\int_{B(x_0, \rho)} (\varepsilon + |\nabla U|^2 + |\nabla u|^2)^{\frac{p-2}{2}} |\nabla U - \nabla u|^2 dx \right)^{\frac{p}{2}} \tag{2.22}$$

联合(2.8)、(2.11)、(2.17)~(2.22)并利用Young不等式, 即得

$$\begin{aligned} & \int_{B(x_0, \rho)} (\varepsilon + |\nabla u|^2 + |\nabla U|^2)^{\frac{p-2}{2}} |\nabla U - \nabla u|^2 dx \\ & \leq C \{ J^{\frac{2-p\tau}{p(2-\tau)}} \rho^{\frac{2}{2-\tau}} (\beta\tau + (1-\frac{1}{p})n) \\ & \quad + J^{\frac{1}{p}} (\rho^\sigma + \rho^{\sigma\lambda}) \rho^{\beta\tau + (1-\frac{1}{p})n} \\ & \quad + J(\rho^\sigma + \rho^{\sigma\lambda})^2 + J^{\frac{1}{p}} \rho^{1+\beta\tau + (1-\frac{1}{p})n} + J\rho^2 \} \end{aligned} \tag{2.23}$$

因为 $\rho < R < 1$, 我们可证存在常数 $C > 0$ 和 ε, x_0, ρ 无关(证明将在下面给出), 使得

$$J \leq C\rho^{n-p+\lambda} \quad (\forall x_0 \in G') \tag{2.24}$$

从而, 由(2.23)即得

$$\begin{aligned} & \int_{B(x_0, \rho)} (\varepsilon + |\nabla u|^2 + |\nabla U|^2)^{\frac{p-2}{2}} |\nabla U - \nabla u|^2 dx \leq C\rho^{n-p+\lambda_1} \tag{2.25} \\ & \lambda_1 = \lambda + \frac{1}{p} \min \left\{ \frac{2(p-1)(1-\lambda) + 2\beta\tau}{2-\tau}, (p-1)(1-\lambda) + \beta\tau + \sigma\lambda, 2\sigma\lambda \right\} > \lambda \end{aligned} \tag{2.26}$$

于是由(2.22)可得

$$\int_{B(x_0, \rho)} |\nabla U - \nabla u|^p dx \leq C\rho^{n-p+p(\lambda(1-\frac{p}{2}) + \lambda_1\frac{p}{2})} \tag{2.27}$$

根据(2.11)、(2.12)、(2.24)和(2.27), 当 $r \leq \rho/2$ 时, 我们有

$$\begin{aligned} & \int_{B(x_0, r)} |\nabla u|^p dx \leq \int_{B(x_0, r)} C(|\nabla U|^p + |\nabla U - \nabla u|^p) dx \\ & \leq C\left(\frac{r}{\rho}\right)^n \int_{B(x_0, \rho)} |\nabla U|^p dx + C\rho^{n-p+p(\lambda(1-\frac{p}{2}) + \lambda_1\frac{p}{2})} \\ & \leq C\left(\frac{r}{\rho}\right)^n \left[\int_{B(x_0, \rho)} |\nabla u|^p dx + \rho^n \right] + C\rho^{n-p+p(\lambda(1-\frac{p}{2}) + \lambda_1\frac{p}{2})} \end{aligned} \tag{2.28}$$

当 $r > \rho/2$ 时, (2.28)是平凡的. (2.28)隐含了(见Giaqinta^[6]中第三章引理2.1),

$$\int_{B(x_0, r)} |\nabla u|^p dx \leq C\left(\frac{r}{\rho}\right)^{n-p+\lambda_2} \left[\int_{B(x_0, \rho)} |\nabla u|^p dx + \rho^{n-p+\lambda_2} \right] \tag{2.29}$$

($\forall r \leq \rho$)

其中

$$\lambda_2 < 1 \text{ 可以任意, 如果 } \lambda\left(1-\frac{p}{2}\right) + \lambda_1\frac{p}{2} \geq 1;$$

$$\lambda_2 = \lambda \left(1 - \frac{p}{2}\right) + \lambda_1 \frac{p}{2}, \text{ 如果 } \lambda \left(1 - \frac{p}{2}\right) + \lambda_1 \frac{p}{2} < 1.$$

因为 $x_0 \in G'$ 的任意性和常数 C 与 ε , x_0, ρ 无关, 根据 Morrey 定理, 由 (2.29) 导得 $u \in C^{0, \lambda_2}(\bar{G}')$, 因为 $G' \subset \subset G$ 的任意性, 我们又回到原来的出发点, 但 λ 由较大的 $\lambda_2 > \lambda$ 来代. 经过有限次迭代之后, 出现在 (2.8) 中的 λ 可以充分接近 1 并使

$$\lambda \left(1 - \frac{p}{2}\right) + \lambda_1 \frac{p}{2} = \lambda_3 > 1 \quad (2.30)$$

对任何 $r \leq \rho$, 用 $(\nabla U)_{x_0, r}$ 记 ∇U 在 $B(x_0, r)$ 上的平均值, 由 (2.13)、(2.27) 和 Hölder 不等式, 即得

$$\begin{aligned} & \int_{B(x_0, r)} |\nabla u - (\nabla U)_{x_0, r}| dx \\ & \leq \int_{B(x_0, r)} (|\nabla U - (\nabla U)_{x_0, r}| + |\nabla U - \nabla u|) dx \\ & \leq C \left(\frac{r}{\rho}\right)^{n+\gamma} \rho^n \left(\frac{1}{\rho^n} \int_{B(x_0, \rho)} |\nabla U|^p dx\right)^{\frac{1}{p}} \\ & \quad + Cr^{n\left(1-\frac{1}{p}\right)} \left(\int_{B(x_0, \rho)} |\nabla U - \nabla u|^p dx\right)^{\frac{1}{p}} \\ & \leq C \left(\frac{r}{\rho}\right)^{n+\gamma} \rho^n \left(\frac{1}{\rho^n} \int_{B(x_0, \rho)} (|\nabla u|^p + |u|^{p+1}) dx\right)^{\frac{1}{p}} \\ & \quad + Cr^{n\left(1-\frac{1}{p}\right)} \rho^{(n-p+p\lambda_3)/p} \\ & \leq C \left(\frac{r}{\rho}\right)^{n+\gamma} \rho^{n-1+\lambda} + Cr^{n\left(1-\frac{1}{p}\right)} \rho^{(n-p+p\lambda_3)/p} \quad \left(r \leq \frac{\rho}{2}\right) \end{aligned} \quad (2.31)$$

根据 (2.26)、(2.30), 我们设 λ 足够接近 1 使

$$\frac{1-\lambda}{p} < \frac{p(\lambda_3-1)}{n}.$$

取 θ 和 $R < 1$, 使

$$\frac{1-\lambda}{p} < \theta < \frac{p(\lambda_3-1)}{n} \text{ 和 } R^\theta \leq \frac{1}{2}.$$

如果 $r \leq R^{1+\theta}$, 取 $\rho \leq R$ 使 $r = \rho^{1+\theta} \leq \rho R^\theta \leq \rho/2$, 由 (2.31) 得

$$\begin{aligned} \int_{B(x_0, r)} |\nabla u - (\nabla U)_{x_0, r}| dx & \leq C \rho^{(1+\theta)\left[n + \frac{\theta\gamma-1+\lambda}{1+\theta}\right]} + C \rho^{(1+\theta)\left[n + \frac{\lambda_3-1-\frac{n}{p}\theta}{1+\theta}\right]} \\ & \leq Cr^{n+\alpha}, \quad \alpha = \min\left\{\frac{\theta\gamma-1+\lambda}{1+\theta}, \frac{\lambda_3-1-\frac{n}{p}\theta}{1+\theta}\right\} > 0 \end{aligned} \quad (2.32)$$

如果 $R^{1+\theta} \leq r \leq R$, 我们有

$$\int_{B(x_0, r)} |\nabla u - (\nabla U)_{x_0, r}| dx \leq 2 \int_{B(x_0, r)} |\nabla u| dx$$

$$\begin{aligned} &\leq 2\left(\frac{r}{R^{1+\theta}}\right)^{n+\alpha} \int_{B(x_0, R)} |\nabla u| dx \\ &\leq C\left(\frac{r}{R^{1+\theta}}\right)^{n+\alpha} R^{n\left(1-\frac{1}{p}\right)} \left(\int_{B(x_0, R)} |\nabla u|^p dx\right)^{\frac{1}{p}} \\ &\leq C r^{n+\alpha} R^{-(n\theta+\alpha(1+\theta)+1-\lambda)} \end{aligned} \tag{2.33}$$

因为 $x \in G'$ 和 $r \leq R$ 的任意性, 根据 Meyers 定理^[7], (2.32)、(2.33) 一起隐含了 $\nabla u \in C^{0,\alpha}(\bar{G}')$.

下面我们给出 (2.24) 的证明. 设 $\xi(x)$ 是光滑截断函数, 满足 $0 \leq \xi(x) \leq 1$,

$$\xi(x) = 1 \text{ 当 } x \in B(x_0, \rho), \quad \xi(x) = 0 \text{ 当 } x \notin B(x_0, 2\rho) \text{ 并且 } |\nabla \xi(x)| \leq \frac{2}{\rho}.$$

设 $v = -(u - u(x_0) - \psi + \psi(x_0))^+ \xi^p$, 那么 $v \in \dot{W}_0^1(G)$ 并且

$$v + u - \psi = (u - \psi)(1 - \xi^p) + [u - \psi - (u - u(x_0) - \psi + \psi(x_0))^+] \xi^p \geq 0$$

(因为 $u \geq \psi$). 这样的 v 可以取作试验函数, 把它代入 (1.1) 给出

$$\begin{aligned} \int_{\Omega^+} (\nabla u \cdot \mathbf{A}) \xi^p dx &\leq \int_{\Omega^+} (\nabla \psi \cdot \mathbf{A}) \xi^p \\ &\quad - (u - u(x_0) - \psi + \psi(x_0)) [p \xi^{p-1} \nabla \xi \cdot \mathbf{A} + \xi^p B] dx \end{aligned} \tag{2.34}$$

其中 $\Omega^+ = B(x_0, 2\rho) \cap \{u - \psi > u(x_0) - \psi(x_0)\}$ 是积分的有效区域, 根据结构条件, (2.1) ~ (2.3), 由 (2.34) 即得

$$\begin{aligned} \int_{\Omega^+} |\nabla u|^p \xi^p dx &\leq C \int_{\Omega^+} \{|\nabla u| (|u|^p + 1) \xi^p \\ &\quad + |\nabla \psi| (|\nabla u|^{p-1} + |u|^{p-1} + 1) \xi^p \\ &\quad + (|u - u(x_0)| + |\psi - \psi(x_0)|) (\xi^{p-1} |\nabla \xi| + \xi^p) (|\nabla u|^p + |u|^p + 1)\} dx \end{aligned} \tag{2.35}$$

考虑到 $u \in C^{0,\lambda}(\bar{G}')$ 和 $\psi \in C^{1,\beta}(\bar{G}')$, 由 (2.35) 即可得

$$\int_{\Omega^+} \xi^p |\nabla u|^p dx \leq C \rho^{n-p+\lambda} \quad (\rho \leq R) \tag{2.36}$$

类似地,

$$\begin{aligned} \bar{v} &= (u(x_0) - \psi(x_0) - u + \psi)^+ \xi^p \in \dot{W}_0^1(G), \\ \bar{v} + u - \psi &= (u - \psi)(1 - \xi^p) + [u - \psi + (u(x_0) - \psi(x_0) - u + \psi)^+] \xi^p \geq 0. \end{aligned}$$

这样的 \bar{v} 又可取作试验函数, 用它代入 (1.1) 并重复前面的证明, 我们又得

$$\int_{\Omega^-} \xi^p |\nabla u|^p dx \leq C \rho^{n-p+\lambda} \quad (\rho \leq R) \tag{2.37}$$

其中 $\Omega^- = B(x_0, \rho) \cap \{u - \psi < u(x_0) - \psi(x_0)\}$. 由 (2.36)、(2.37) 即可得出 (2.24), 于是定理完全获证.

三、注 记

当取 $1 < p < 2$, $0 < \varepsilon < 1$ 和

$$\mathbf{A}(x, u, \xi) \equiv \mathbf{A}(\xi) = (\varepsilon + |\xi|^3)^{\frac{p-2}{2}}$$

时, 上节中的条件 (2.1)、(2.2)、(2.4) ~ (2.5) 是满足的.

事实上, 我们有

$$\begin{aligned}\xi \cdot \mathbf{A}(\xi) &= (\varepsilon + |\xi|^2)^{\frac{p-2}{2}} |\xi|^2 \\ &= (\varepsilon + |\xi|^2)^{\frac{p}{2}} - \varepsilon (\varepsilon + |\xi|^2)^{\frac{p-2}{2}} \\ &\geq \frac{1}{2} (\varepsilon + |\xi|^2)^{\frac{p}{2}} - C(p) \varepsilon^{\frac{p}{2}} \\ &\geq \frac{1}{2} |\xi|^p - C(p),\end{aligned}$$

$$\begin{aligned}|\mathbf{A}(\xi)| &= (\varepsilon + |\xi|^2)^{\frac{p-2}{2}} |\xi| \leq (\varepsilon + |\xi|^2)^{\frac{p-1}{2}} \\ &\leq |\xi|^{p-1} + 1.\end{aligned}$$

所以, 对于 $\mathbf{A}(\xi)$, 条件(2.1)和(2.2)成立.

对于 $\mathbf{A}(\xi)$, 条件(2.4)相当于

$$\begin{aligned}|\mathbf{A}(\xi) - \mathbf{A}(\eta)| &= |(\varepsilon + |\xi|^2)^{\frac{p-2}{2}} \xi - (\varepsilon + |\eta|^2)^{\frac{p-2}{2}} \eta| \\ &\leq C(\varepsilon + |\xi|^2 + |\eta|^2)^{\frac{p-1-\tau}{2}} |\xi - \eta|^\tau \\ &\quad (1 < p < 2, 0 < \tau \leq p-1 < 1, \varepsilon \in (0, 1))\end{aligned}\quad (3.1)$$

如果 $|\xi| = |\eta|$, (3.1)可以写为

$$\begin{aligned}|\xi - \eta| &\leq C(\varepsilon + |\xi|^2 + |\eta|^2)^{\frac{p-1-\tau}{2}} (\varepsilon + |\xi|^2)^{\frac{2-p}{2}} |\xi - \eta|^\tau \\ &= C \left(\frac{\varepsilon + 2|\xi|^2}{\varepsilon + |\xi|^2} \right)^{(p-1-\tau)/2} \left(\varepsilon + \frac{|\xi|^2 + |\eta|^2}{2} \right)^{\frac{1-\tau}{2}} |\xi - \eta|^\tau\end{aligned}\quad (3.1)'$$

由于 $p-1-\tau \geq 0$ 并且

$$|\xi - \eta| \leq (|\xi| + |\eta|)^{1-\tau} |\xi - \eta|^\tau \leq [2(|\xi|^2 + |\eta|^2)]^{\frac{1-\tau}{2}} |\xi - \eta|^\tau,$$

只要取 $C > 4^{\frac{1-\tau}{2}}$, (3.1)', 就能满足.

下面设 $|\xi| > |\eta|$, 将(3.1)两边平方得

$$\begin{aligned}0 &\leq (\varepsilon + |\xi|^2)^{p-2} |\xi|^2 + (\varepsilon + |\eta|^2)^{p-2} |\eta|^2 - 2[(\varepsilon + |\xi|^2)(\varepsilon + |\eta|^2)]^{\frac{p-2}{2}} \xi \cdot \eta \\ &\leq C(\varepsilon + |\xi|^2 + |\eta|^2)^{p-1-\tau} (|\xi|^2 + |\eta|^2 - 2\xi \cdot \eta)^\tau\end{aligned}\quad (3.2)$$

由此可得

$$\begin{aligned}0 &\leq \theta_\xi^2 + \theta_\eta^{2(p-2)} \theta_\eta^2 - 2\theta_\xi^{p-2} \theta_\eta^2 \theta_\eta \gamma \\ &\leq C(1 + \theta_\eta^2)^{p-1-\tau} (\theta_\xi^2 + \theta_\eta^2 - 2\theta_\xi \theta_\eta \gamma)^\tau,\end{aligned}$$

即

$$\frac{\theta_\xi^2 + \theta_\eta^{2(p-2)} \theta_\eta^2 - 2\theta_\xi^{p-2} \theta_\eta^2 \theta_\eta \gamma}{(\theta_\xi^2 + \theta_\eta^2 - 2\theta_\xi \theta_\eta \gamma)^\tau} \leq C(1 + \theta_\eta^2)^{p-1-\tau}\quad (3.3)$$

其中 $\theta_\xi, \theta_\eta, \theta_\eta \in (0, 1), \gamma \in (-1, 1)$ 分别定义为

$$\theta_\xi^2 = \frac{|\xi|^2}{\varepsilon + |\xi|^2}, \quad \theta_\eta^2 = \frac{|\eta|^2}{\varepsilon + |\xi|^2}, \quad \theta_\eta^2 = \frac{\varepsilon + |\eta|^2}{\varepsilon + |\xi|^2}$$

并且 $\xi \cdot \eta = (\varepsilon + |\xi|^2) \theta_\xi \theta_\eta \gamma$. 因为 $p-1-\tau \geq 0$, 故我们只须证明

$$\frac{\theta_\xi^2 + \theta_\xi^{2(p-2)}\theta_\eta^2 - 2\theta_\xi^{p-2}\theta_\xi\theta_\eta\gamma}{[\theta_\xi^2 + \theta_\eta^2 - 2\theta_\xi\theta_\eta\gamma]^\tau} \leq C.$$

考虑到 $\tau \in (0, 1)$ 且

$$\begin{aligned} 0 &\leq \theta_\xi^2 + \theta_\xi^{2(p-2)}\theta_\eta^2 - 2\theta_\xi^{p-2}\theta_\xi\theta_\eta\gamma \\ &\leq \theta_\xi^2 + \theta_\xi^{2(p-1)}\left(\frac{\theta_\eta}{\theta_\xi}\right)^2 + 2\theta_\xi^{p-1}\theta_\xi\left(\frac{\theta_\eta}{\theta_\xi}\right) \leq 4, \end{aligned}$$

我们只须证明

$$\left[\frac{\theta_\xi^2 + \theta_\xi^{2(p-2)}\theta_\eta^2 - 2\theta_\xi^{p-2}\theta_\xi\theta_\eta\gamma}{\theta_\xi^2 + \theta_\eta^2 - 2\theta_\xi\theta_\eta\gamma} \right]^\tau \leq C$$

或等价地证明

$$\frac{\theta_\xi^2 + \theta_\xi^{2(p-2)}\theta_\eta^2 - 2\theta_\xi^{p-2}\theta_\xi\theta_\eta\gamma}{\theta_\xi^2 + \theta_\eta^2 - 2\theta_\xi\theta_\eta\gamma} = \frac{(\theta_\xi - \theta_\xi^{p-2}\theta_\eta)^2 + 2\theta_\xi^{p-2}\theta_\xi\theta_\eta(1-\gamma)}{(\theta_\xi - \theta_\eta)^2 + 2\theta_\xi\theta_\eta(1-\gamma)} \leq C \quad (3.4)$$

因为 $1 < p < 2$, 我们有

$$\begin{aligned} 0 &\leq 2\theta_\xi^{p-2}\theta_\xi\theta_\eta(1-\gamma) \leq 2 \cdot 5^{2-p}\theta_\xi\theta_\eta(1-\gamma) \\ &\leq 2 \cdot C\theta_\xi\theta_\eta(1-\gamma), \quad (\forall \theta_\xi \geq \frac{1}{5} \text{ 且 } C \geq 5^2). \end{aligned}$$

另一方面,

$$\frac{|\xi|^2}{\varepsilon + |\xi|^2} > \frac{|\eta|^2}{\varepsilon + |\eta|^2}, \quad \forall |\xi| > |\eta|,$$

那么,

$$\theta_\xi^2 - \theta_\xi^{2(p-2)}\theta_\eta^2 = \frac{|\xi|^2}{\varepsilon + |\xi|^2} - \left(\frac{\varepsilon + |\eta|^2}{\varepsilon + |\xi|^2}\right)^{p-2} \frac{|\eta|^2}{\varepsilon + |\eta|^2} > 0$$

并且

$$(\theta_\xi - \theta_\xi^{p-2}\theta_\eta)^2 \leq (\theta_\xi - \theta_\eta)^2 \leq C(\theta_\xi - \theta_\eta)^2, \quad (\forall C \geq 1),$$

故当 $\theta_\xi \geq 1/5$ 且 $C \geq 5^2$ 时(3.4)成立. 但如果 $\theta_\xi < 1/5$, 我们有

$$|\eta|^2 \leq \frac{1}{5}|\xi|^2 \text{ 而且 } \theta_\eta \leq \sqrt{\frac{1}{5}}\theta_\xi,$$

从而

$$(\theta_\xi - \theta_\eta)^2 + 2\theta_\xi\theta_\eta(1-\gamma) \geq (\theta_\xi - \theta_\eta)^2 \geq \left(1 - \frac{1}{\sqrt{5}}\right)^2 \theta_\xi^2 \quad (3.5)$$

类似地,

$$\begin{aligned} |(\theta_\xi^2 - \theta_\xi^{2(p-2)}\theta_\eta^2) + 2\theta_\xi^{p-2}\theta_\xi\theta_\eta(1-\gamma)| &\leq (\theta_\xi + \theta_\xi^{p-2}\theta_\eta)^2 \\ &\leq 2(\theta_\xi^2 + \theta_\xi^{2(p-2)}\theta_\eta^2) = 2\left[\frac{|\xi|^2}{\varepsilon + |\xi|^2} + \left(\frac{\varepsilon + |\eta|^2}{\varepsilon + |\xi|^2}\right)^{p-1} \frac{|\eta|^2}{\varepsilon + |\eta|^2}\right] \\ &\leq 2\left[\frac{|\xi|^2}{\varepsilon + |\xi|^2} + \frac{|\eta|^2}{\varepsilon + |\eta|^2}\right] \leq 4 \frac{|\xi|^2}{\varepsilon + |\xi|^2} = 4\theta_\xi^2 \end{aligned} \quad (3.6)$$

所以, 当 $\theta_\xi < 1/5$ 时, 有

$$\frac{(\theta_\xi - \theta_\xi^{p-2}\theta_\eta)^2 + 2\theta_\xi^{p-2}\theta_\xi\theta_\eta(1-\gamma)}{(\theta_\xi - \theta_\eta)^2 + 2\theta_\xi\theta_\eta(1-\gamma)} \leq \left(1 - \frac{1}{\sqrt{5}}\right)^2,$$

即当 $\theta_\xi < 1/5$ 且 $C \geq 5^2$ 时(3.4)也成立. 故对于 $\mathbf{A}(\xi)$, 条件(2.4)成立得证. 对于 $\mathbf{A}(\xi)$, 条件(2.5)~(2.7)成立是显然的.

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The Hölder Continuity for the Gradient of Solutions to One-Sided Obstacle Problems

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Abstract

There is a gap in case $1 < p < 2$ to the $C^{1,\alpha}$ regularity for solutions of variational inequalities with degenerate ellipticity. In this paper, based on the fundamental of the $C^{0,\alpha}$ regularity of solutions, the Hölder continuity for the gradient of solutions is proved in case $1 < p < 2$ to a one-sided obstacle problem for variational inequalities

$$\int_G \{\nabla v \cdot A(x, u, \nabla u) + vB(x, u, \nabla u)\} dx \geq 0$$

$$(\forall v \in \dot{W}_p^1(G) \text{ and } v \geq \psi - u)$$

Key words variational inequality, obstacle problem, gradient, Hölder continuity