# The Boundary value problems for second order elliptic operators satisfying Carleson condition 

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## Dirichlet, Neumann and Regularity boundary value problems

Let $L=\operatorname{div} A \nabla u$ be a second order elliptic operator with bounded real measurable coefficients $A=\left(a_{i j}\right)$ on a Lipschitz domain $\Omega$. That is there is $\Lambda>0$ such that

$$
\Lambda^{-1}|\xi|^{2} \leq \sum_{i, j} a_{i j}(x) \xi_{i} \xi_{j} \leq \Lambda|\xi|^{2}
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## (Matrix $A$ does not have to be symmetric).

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Let $\Gamma($.$) be a collection of nontangential cones with vertices a$ boundary points $Q \in \partial \Omega$. We define the non-tangential maximal function at $Q$ relative to $\Gamma$ by

$$
N(u)(Q)=\sup _{X \in \Gamma(Q)}|u(X)| .
$$

## We also consider a weaker version of this object

$$
\widetilde{N}(u)(Q)=\sup _{X \in \Gamma(Q)}\left(\delta(X)^{-n} \int_{B_{\delta(X) / 2}(X)}|u(Y)|^{2} d Y\right)^{\frac{1}{2}}
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## $L^{p}$ Dirichlet problem

## Definition

Let $1<p \leq \infty$. The Dirichlet problem with data in $L^{p}(\partial \Omega, d \sigma)$ is solvable (abbreviated $(D)_{p}$ ) if for every $f \in C(\partial \Omega)$ the weak solution $u$ to the problem $L u=0$ with continuous boundary data $f$ satisfies the estimate

$$
\|N(u)\|_{L^{p}(\partial \Omega, d \sigma)} \lesssim\|f\|_{L^{p}(\partial \Omega, d \sigma)}
$$

The implied constant depends only the operator $L, p$, and the Lipschitz constant of the domain.

## $L^{p}$ Neumann problem

## Definition

Let $1<p<\infty$. The Neumann problem with boundary data in $L^{p}(\partial \Omega)$ is solvable (abbreviated $\left.(N)_{p}\right)$, if for every
$f \in L^{P}(\partial \Omega) \cap C(\partial \Omega)$ such that $\int_{\partial \Omega} f d \sigma=0$ the weak solution $u$ to the problem

$$
\left\{\begin{array}{lll}
L u & =0 & \text { in } \Omega \\
A \nabla u \cdot \nu & =f & \text { on } \partial \Omega
\end{array}\right.
$$

satisfies

$$
\|\widetilde{N}(\nabla u)\|_{L^{p}(\partial \Omega)} \lesssim\|f\|_{L^{p}(\partial \Omega)}
$$

Again, the implied constant depends only the operator $L, p$, and the Lipschitz constant of the domain. Here $\nu$ is the outer normal to the boundary $\partial \Omega$.

## Regularity problem

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Let $1<p<\infty$. The regularity problem with boundary data in $H^{1, p}(\partial \Omega)$ is solvable (abbreviated $\left.(R)_{p}\right)$, if for every
$f \in H^{1, p}(\partial \Omega) \cap C(\partial \Omega)$ the weak solution $u$ to the problem

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L u & =0 & \text { in } \Omega \\
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satisfies

$$
\|\widetilde{N}(\nabla u)\|_{L^{p}(\partial \Omega)} \lesssim\left\|\nabla_{T} f\right\|_{L^{p}(\partial \Omega)}
$$

Again, the implied constant depends only the operator $L, p$, and the Lipschitz constant of the domain.

## Negative result

Theorem
There exists a bounded measurable matrix $A$ on a unit disk $D$ satisfying the ellipticity condition such that the Dirichlet problem $(D)_{p}$, the Regularity problem $(R)_{p}$ and the Neumann problem $(N)_{p}$ are not solvable for any $p \in(1, \infty)$.

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## The Carleson condition - motivation

Consider the boundary value problems associated with a smooth elliptic operator in the region above a graph $t=\varphi(x)$, for $\varphi$ Lipschitz.
Consider a mapping $\Phi: \mathbb{R}_{+}^{n} \rightarrow\{X=(x, t) ; t>\varphi(x)\}$ defined by

$$
\Phi(X)=\left(x, c_{0} t+\left(\theta_{t} * \varphi\right)(x)\right)
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where $\left(\theta_{t}\right)_{t>0}$ is smooth compactly supported approximate identity
and $c_{0}$ is large enough so that $\Phi$ is one to one.

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$$
\delta(X)^{-1}\left(\operatorname{osc}_{B(X, \delta(X) / 2)} a_{i j}\right)^{2}
$$

is the density of a Carleson measure on $\Omega$.

Definition
A measure $\mu$ in $\Omega$ is Carleson if there exists a constant $C=C\left(r_{0}\right)$ such that for all $r \leq r_{0}$ and $Q \in \partial \Omega$,

$$
\mu(B(Q, r) \cap \Omega) \leq C \sigma(B(Q, r) \cap \partial \Omega)
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The best possible $C$ is the Carleson norm. When $\mu$ is Carleson we write $\mu \in \mathcal{C}$.

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## Results for Dirichlet problem $(D)_{p}$

Kenig-Pipher, 2001 If

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is a density of Carleson measure on a Lipschitz domain $\Omega$ then $(D)_{p}$ is solvable for some (large) $p<\infty$.
M.D-Pipher-Petermichl, 2007 For any $p \in(1, \infty)$ there exists $C=C(p)>0$ such that if the Carleson norm bounded is less than $C(p)$ and the Lipschitz constant $L$ of the domain $\Omega$ is smaller than $C(p)$ then $(D)_{p}$ is solvable.

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For any $p \in(1, \infty)$ there exists $C=C(p)>0$ such that if the coefficients of $A$ satisfy a variant of our Carleson condition with norm less than $C(p)$ and the Lipschitz constant $L$ of the domain $\Omega$ is smaller than $C(p)$ then $(R)_{p}$ and $(N)_{p}$ are solvable.

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## Main theorem-Regularity

Let $1<p<\infty$ and let $\Omega$ be a Lipschitz domain with Lipschitz norm $L$. Let

$$
\delta(X)^{-1}\left(\operatorname{osc}_{B(X, \delta(X) / 2)} a_{i j}\right)^{2}
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be the density of a Carleson measure on all Carleson boxes of size at most $r_{0}$ with norm $C\left(r_{0}\right)$. Then there exists $\varepsilon=\varepsilon(\Lambda, n, p)>0$ such that if $\max \left\{L, C\left(r_{0}\right)\right\}<\varepsilon$ then the $(R)_{p}$ regularity problem

is solvable for all $f$ with $\left\|\nabla_{T} f\right\|_{L^{p}(\partial \Omega)}<\infty$.

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is solvable for all $f$ with $\left\|\nabla_{T} f\right\|_{L^{P}(\partial \Omega)}<\infty$. Moreover, there exists
a constant $C=C(\Lambda, n, a, p)>0$ such that

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## Regularity problem - solving $p=2$ is enough

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Here $\frac{1}{p}+\frac{1}{p^{\prime}}=1$ and $\left(D^{*}\right)$ is the Dirichlet problem for the adjoint operator $L^{*}$. Since $(R)_{2}$ implies $(R)_{1}$ we get solvability of $(R)_{p}$ for small Carleson norm from solvability of $(R)_{2}$.

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## Reduction to differentiable coefficients

The idea comes from [DPP]. For a matrix $A$ satisfying our Carleson condition with ellipticity constant $\Lambda$ one can find (by mollifying coefficients of $A$ ) a new matrix $\widetilde{A}$ with same ellipticity constant $\Lambda$ such that $A$ satisfies that

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## $p=2$ and Square function

Main goal is to establish and two estimates:

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\|S(\nabla u)\|_{L^{2}}^{2} \lesssim \text { boundary data }+\varepsilon\|\widetilde{N}(\nabla u)\|_{L^{2}}^{2}
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## The Square function

For any $v: \Omega \rightarrow \mathbb{R}$ we consider

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for all $Q \in \partial \Omega$. Observe that

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$\left\|S\left(\nabla_{T} u\right)\right\|_{L^{2}}^{2}$ and $\|S(A \nabla u \cdot \nu)\|_{L^{2}}^{2}$.
We establish a local estimate for $\left\|S\left(\nabla_{T u}\right)\right\|_{L^{2}}^{2}$. In local coordinates we might assume that $\nabla_{T} u=\left(\partial_{1} u, \partial_{2} u, \ldots, \partial_{n-1} u\right)$ and $\nabla_{\nu} u=\partial_{n} u$.

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For $w_{k}=\partial_{k} u, i=k, 2, \ldots, n-1$ we use the fact that

$$
\left\|S\left(w_{k}\right)\right\|_{L^{2}}^{2} \approx \int_{\mathbb{R}^{n-1}} \frac{a_{i j}}{a_{n n}} \partial_{i} w_{k} \partial_{j} w_{k} t d x d t
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For $w_{k}=\partial_{k} u, i=k, 2, \ldots, n-1$ we use the fact that

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The Boundary value problems for second order elliptic operators satisfying Carleson condition
$\llcorner$ Proof - main ideas
$\llcorner$ Regularity problem

## Terms of the estimate:

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The Boundary value problems for second order elliptic operators satisfying Carleson condition
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Let $p \geq 2$ be an integer, $0 \leq k \leq p-2$ and integer and $u$ be a solution to $L u=\operatorname{div} A \nabla u=0$. Then there exists $\varepsilon>0$ such that if the Carleson norm of the coefficients $C\left(r_{0}\right)<\varepsilon$ then for some $K=K(\Omega, \Lambda, n, \varepsilon, m, k)>0$

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The Boundary value problems for second order elliptic operators satisfying Carleson condition
$\left\llcorner_{\text {New }}\right.$ developments: Systems and complex coefficients

## Systems with real coefficients

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Consider the following PDE system

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for $i, j \in\{0, \ldots, n-1\}$ and $\alpha, \beta \in\{1, \ldots, N\}$., where $u=\left(u_{\alpha}\right)$ is
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Assumptions: Tensors $A, B$ real valued $A$ satisfying strong ellipticity and bounded.

Outline of objectives:

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We call $\mathcal{L}$ with complex coefficients strongly $L^{p}$ dissipative if
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This is (when $p=2$ just the usual ellipticity condition for the complex matrices).

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