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

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Open problems

The Boundary value problems for second order elliptic operators satisfying Carleson condition - Formulation of boundary value problems

# Dirichlet, Neumann and Regularity boundary value problems

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

$$\Lambda^{-1}|\xi|^2 \leq \sum_{i,j} \mathsf{a}_{ij}(x)\xi_i\xi_j \leq \Lambda|\xi|^2.$$

(Matrix A does not have to be symmetric).

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Formulation of boundary value problems

-Nontangential maximal function

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

$$\widetilde{N}(u)(Q) = \sup_{X \in \Gamma(Q)} \left( \delta(X)^{-n} \int_{B_{\delta(X)/2}(X)} |u(Y)|^2 \, dY \right)^{\frac{1}{2}}$$

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Formulation of boundary value problems

 $L^p$  Dirichlet problem

## L<sup>p</sup> Dirichlet problem

#### Definition

Let  $1 . The Dirichlet problem with data in <math>L^p(\partial\Omega, d\sigma)$  is solvable (abbreviated  $(D)_p$ ) if for every  $f \in C(\partial\Omega)$  the weak solution u to the problem Lu = 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.

Formulation of boundary value problems

L<sup>p</sup> Neumann problem

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#### Definition

Let  $1 . The Neumann problem with boundary data in <math>L^p(\partial\Omega)$  is solvable (abbreviated  $(N)_p$ ), 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

$$\begin{cases} Lu &= 0 \quad \text{in } \Omega \\ A\nabla u \cdot \nu &= f \quad \text{on } \partial \Omega \end{cases}$$

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  $\partial\Omega$ .

Formulation of boundary value problems

Regularity problem

## Regularity problem

#### Definition

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

$$\begin{cases} Lu = 0 & \text{in } \Omega \\ u|_{\partial B} = f & \text{on } \partial \Omega \end{cases}$$

satisfies

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

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

-Overview of known results

└─ Negative result

## 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  $p \in (1, \infty)$ .

Hence solvability requires extra assumption on the regularity of coefficients of the matrix *A*.

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Overview of known results

Carleson condition

## 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  $\Phi : \mathbb{R}^n_+ \to \{X = (x, t); t > \varphi(x)\}$  defined by

$$\Phi(X) = (x, c_0 t + (\theta_t * \varphi)(x))$$

where  $(\theta_t)_{t>0}$  is smooth compactly supported approximate identity and  $c_0$  is large enough so that  $\Phi$  is one to one. Overview of known results

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

#### is the density of a Carleson measure on $\boldsymbol{\Omega}.$

#### Definition

A measure  $\mu$  in  $\Omega$  is Carleson if there exists a constant  $C = C(r_0)$  such that for all  $r \leq r_0$  and  $Q \in \partial \Omega$ ,

$$\mu(B(Q,r)\cap\Omega)\leq C\sigma(B(Q,r)\cap\partial\Omega).$$

The best possible C is the Carleson norm. When  $\mu$  is Carleson we write  $\mu \in C$ .

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If  $\lim_{r_0\to 0} C(r_0) = 0$ , then we say that the measure  $\mu$  satisfies the vanishing Carleson condition, and we write  $\mu \in C_V$ .

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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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Results for Neumann and Regularity problems in any dimension

Small Carleson norm

## Main theorem-Regularity

Let  $1 and let <math display="inline">\Omega$  be a Lipschitz domain with Lipschitz norm L. Let

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

be the density of a Carleson measure on all Carleson boxes of size at most  $r_0$  with norm  $C(r_0)$ . Then there exists  $\varepsilon = \varepsilon(\Lambda, n, p) > 0$ such that if max{ $L, C(r_0)$ } <  $\varepsilon$  then the  $(R)_p$  regularity problem

$$\begin{cases} Lu = 0 \quad \text{in } \Omega \\ u|_{\partial\Omega} = f \quad \text{on } \partial\Omega \\ \widetilde{N}(\nabla u) \in L^p(\partial\Omega) \end{cases}$$

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

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Proof - main ideas

Regularity problem

## Regularity problem - solving p = 2 is enough

**M.D-Kirsch, 2012** Assume that  $(R)_1$  (Regularity problem in Hardy-Sobolev space) is solvable.

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Here  $\frac{1}{p} + \frac{1}{p'} = 1$  and  $(D^*)$  is the Dirichlet problem for the adjoint operator  $L^*$ .

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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  $\widetilde{A}$  satisfies that

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p = 2 and Square function

#### Main goal is to establish and two estimates:

## $\|S(\nabla u)\|_{L^2}^2 \lesssim ext{boundary data } + \varepsilon \|\widetilde{N}(\nabla u)\|_{L^2}^2$

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#### The Square function

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

$$S(v)(Q) = \left(\int_{\Gamma(Q)} |\nabla v(X)|^2 \delta(x)^{2-n} dX\right)^{1/2},$$

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

$$\|S(v)\|_{L^2}^2 \approx \int_{\Omega} |\nabla v(X)|^2 \delta(X) \, dX.$$

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We establish a local estimate for  $||S(\nabla_T u)||^2_{L^2}$ . In local coordinates we might assume that  $\nabla_T u = (\partial_1 u, \partial_2 u, \dots, \partial_{n-1} u)$  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

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#### The induction step:

Let  $p \ge 2$  be an integer,  $0 \le k \le p - 2$  and integer and u be a solution to  $Lu = \operatorname{div} A \nabla u = 0$ . Then there exists  $\varepsilon > 0$  such that if the Carleson norm of the coefficients  $C(r_0) < \varepsilon$  then for some  $K = K(\Omega, \Lambda, n, \varepsilon, m, k) > 0$ 

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We have the following: Let  $A \in L^{\infty}(\Omega)$  be a matrix that is uniformly elliptic. Then there exists  $p_0 \in [1,2)$  ( $p_0 = 1$  if and only if Im A = 0) such that for all  $p \in (p_0, p'_0)$  the above algebraic condition holds.

We call  $\mathcal{L}$  with complex coefficients **strongly**  $L^p$  dissipative if

$$\langle \operatorname{Re} A \lambda, \lambda \rangle + \langle \operatorname{Re} A \eta, \eta \rangle + \left\langle \left( \sqrt{\frac{p'}{p}} \operatorname{Im} A - \sqrt{\frac{p}{p'}} \operatorname{Im} A^t \right) \lambda, \eta \right\rangle \approx |\lambda|^2 + |\eta|^2.$$

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## Scalar equation with complex coefficients

Our calculations show that for p for which this algebraic condition holds one can establish an estimates:

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