

ON HIGHLY DEGENERATE ALT-PHILLIPS PROBLEMS

Damião J. Araújo

November 10, 2022

Universidade Federal da Paraíba
João Pessoa - Brazil



Here we start mentioning the following classical works



Phillips, D.: *A minimization problem and the regularity of solutions in the presence of a free boundary*. Indiana Univ. Math. J. 32, 1–17 (1983)



Alt, H.M., Phillips D.: *A free boundary problem for semilinear elliptic equations*. J. Reine Angew. Math. 368, 63–107 (1986)

The following minimization problem is considered

$$\text{MIN}_{u \geq 0} \int_{\Omega} \frac{1}{2} |Du(x)|^2 + u(x)^{1-\gamma} dx$$

with $0 < \gamma < 1$

The following minimization problem is considered

$$\text{MIN}_{u \geq 0} \int_{\Omega} \frac{1}{2} |Du(x)|^2 + u(x)^{1-\gamma} dx$$

with $0 < \gamma < 1$ (non-differentiable)

One is related to the following free boundary problem

$$-\Delta u = u^{-\gamma} \quad \text{in } \{u > 0\} \cap \Omega.$$

One is related to the following free boundary problem

$$-\Delta u = u^{-\gamma} \quad \text{in } \{u > 0\} \cap \Omega.$$

Minimizers model density of gases and the singular right-hand side denotes the rate of a reaction with catalyst.

One is related to the following free boundary problem

$$-\Delta u = u^{-\gamma} \quad \text{in } \{u > 0\} \cap \Omega.$$

Minimizers model density of gases and the singular right-hand side denotes the rate of a reaction with catalyst.

! We do not know where the PDE is supposed to be satisfied.

The Alt-Phillips problem interpolates two relevant models:

The Alt-Phillips problem interpolates two relevant models:

. Obstacle problem: $\int \frac{1}{2} |Du(x)|^2 + u(x) dx$ (case $\gamma = 0$)

The Alt-Phillips problem interpolates two relevant models:

- Obstacle problem: $\int \frac{1}{2}|Du(x)|^2 + u(x) dx$ (case $\gamma = 0$)
Solutions are locally $C^{1,1}$ (Bounded Hessian)

The Alt-Phillips problem interpolates two relevant models:

. Obstacle problem: $\int \frac{1}{2} |Du(x)|^2 + u(x) \, dx$ (case $\gamma = 0$)

Solutions are locally $C^{1,1}$ (Bounded Hessian)

. Bernoulli problem: $\int \frac{1}{2} |Du(x)|^2 + \chi_{\{u>0\}} \, dx$ (case $\gamma = 1$)

The Alt-Phillips problem interpolates two relevant models:

. Obstacle problem: $\int \frac{1}{2} |Du(x)|^2 + u(x) \, dx$ (case $\gamma = 0$)

Solutions are locally $C^{1,1}$ (Bounded Hessian)

. Bernoulli problem: $\int \frac{1}{2} |Du(x)|^2 + \chi_{\{u>0\}} \, dx$ (case $\gamma = 1$)

Solutions are locally $C^{0,1}$ (Bounded gradient)

Sharp regularity estimates for solutions in the variational case:

✓ solutions are locally $C^{1,\alpha}$, for $\alpha = \frac{1-\gamma}{1+\gamma}$ (Phillips 1983)

Sharp regularity estimates for solutions in the variational case:

✓ solutions are locally $C^{1,\alpha}$, for $\alpha = \frac{1-\gamma}{1+\gamma}$ (Phillips 1983)

✓ For the p -Laplacian case: $\alpha = \min \left\{ \alpha_{p^-}, \frac{1-\gamma}{p-(1-\gamma)} \right\}$ (LTQ 2015)

Sharp regularity estimates for solutions in the variational case:

✓ solutions are locally $C^{1,\alpha}$, for $\alpha = \frac{1-\gamma}{1+\gamma}$ (Phillips 1983)

✓ For the p -Laplacian case: $\alpha = \min \left\{ \alpha_p^-, \frac{1-\gamma}{p-(1-\gamma)} \right\}$ (LTQ 2015)

✓ Obstacle p -Laplacian ($\gamma = 0$): $\alpha = \frac{1}{p-1}$ at $\partial\{u > 0\}$ (ALS 2015)

For the non-variational case:

$$F(D^2u) = u^{-\gamma} \quad \text{in} \quad \{u > 0\}$$

where F is (λ, Λ) - uniformly elliptic (viscosity sense):

For the non-variational case:

$$F(D^2u) = u^{-\gamma} \quad \text{in} \quad \{u > 0\}$$

where F is (λ, Λ) - uniformly elliptic (viscosity sense):

✓ solutions are locally $C^{1,\alpha}$, for $\alpha = \frac{1-\gamma}{1+\gamma}$ (AT 2013)

For the non-variational case:

$$F(D^2u) = u^{-\gamma} \quad \text{in} \quad \{u > 0\}$$

where F is (λ, Λ) - uniformly elliptic (viscosity sense):

- ✓ solutions are locally $C^{1,\alpha}$, for $\alpha = \frac{1-\gamma}{1+\gamma}$ (AT 2013)
- ✓ The non-singular case $\gamma < 0$ (Teixeira 2016, WY 2021)

For the non-variational case:

$$F(D^2u) = u^{-\gamma} \quad \text{in} \quad \{u > 0\}$$

where F is (λ, Λ) - uniformly elliptic (viscosity sense):

Uniformly ellipticity:

$$\lambda \text{trace}(P) \leq F(X + P) - F(X) \leq \Lambda \text{trace}(P), \quad \text{for } P \geq 0$$

For the non-variational case:

$$F(D^2u) = u^{-\gamma} \quad \text{in} \quad \{u > 0\}$$

where F is (λ, Λ) - uniformly elliptic (viscosity sense):

Uniformly ellipticity:

$$\lambda \text{trace}(P) \leq F(X + P) - F(X) \leq \Lambda \text{trace}(P), \quad \text{for } P \geq 0$$

Degenerate ellipticity:

$$F(X) \leq F(Y) \quad \text{whenever } X \leq Y$$

What about to consider 2nd order degenerate operators?



Infinity Laplacian equations with singular absorptions.

with G. Sá

Calc. Var. 61, 132 (2022).



Infinity Laplacian equations with singular absorptions.

with G. Sá

Calc. Var. 61, 132 (2022).

We consider the following singular free boundary problem

$$F(Du, D^2u) = u^{-\gamma} \quad \text{in} \quad \{u > 0\} \cap B_1$$

for $0 < \gamma < 1$.

We consider the following singular free boundary problem

$$F(Du, D^2u) = u^{-\gamma} \quad \text{in} \quad \{u > 0\} \cap B_1$$

for $0 < \gamma < 1$. For

$$F(Du, D^2u) = \Delta_\infty u$$

where Δ_∞ is the Infinity Laplacian.

We denote the ∞ -laplacian by the following degenerate operator:

$$\Delta_{\infty} u = \sum_{ij} D_i u D_j u D_{ij} u = \langle D^2 u \cdot Du, Du \rangle$$

We denote the ∞ -laplacian by the following degenerate operator:

$$\Delta_{\infty} u = \sum_{ij} D_i u D_j u D_{ij} u = \langle D^2 u \cdot Du, Du \rangle$$

! the operator Δ_{∞} is elliptic **"only in the field $\vec{\eta} = Du$ "**.

We denote the ∞ -laplacian by the following degenerate operator:

$$\Delta_{\infty} u = \sum_{ij} D_i u D_j u D_{ij} u = \langle D^2 u \cdot Du, Du \rangle$$

! the operator Δ_{∞} is elliptic "only in the field $\vec{\eta} = Du$ ".

the best
Lipschitz
extension

$$\Leftrightarrow \Delta_{\infty} u = 0 \Leftrightarrow$$

comparison
with
cones

! One of the main issues here is the lack of methods for providing regularity results for PDE involving Δ_∞ . Indeed, even for the homogeneous case

$$\Delta_\infty u = 0$$

one is known that in general solutions are **only locally Lipschitz**.

Regularity for infinity harmonic functions:

- ✓ solutions are locally $C^{0,1}$

Regularity for infinity harmonic functions:

- ✓ solutions are locally $C^{0,1}$
- ✓ for any dimensions: differentiable (ES 2012)

Regularity for infinity harmonic functions:

- ✓ solutions are locally $C^{0,1}$
- ✓ for any dimensions: differentiable (ES 2012)
- ✓ in two dimensions:

Regularity for infinity harmonic functions:

- ✓ solutions are locally $C^{0,1}$
- ✓ for any dimensions: differentiable (ES 2012)
- ✓ in two dimensions:
 - solutions are locally C^1 (Savin 2005)

Regularity for infinity harmonic functions:

- ✓ solutions are locally $C^{0,1}$
- ✓ for any dimensions: differentiable (ES 2012)
- ✓ in two dimensions:
 - solutions are locally C^1 (Savin 2005)
 - solutions are locally $C^{1,\alpha}$ for small $\alpha > 0$ (ES 2008)

? open question: $C^{1,\alpha}$ for a optimal $0 < \alpha \leq 1/3$
in $R^2 : X^{4/3} + Y^{4/3}$ (Arronson's example 1960)

Here, we focus on the study of analytic and geometric properties for viscosity solutions of

$$\Delta_{\infty} u = u^{-\gamma} \quad \text{in } \partial\{u > 0\} \cap B_1,$$

for parameter $0 < \gamma < 1$.

Here, we focus on the study of analytic and geometric properties for viscosity solutions of

$$\Delta_{\infty} u = u^{-\gamma} \quad \text{in } \partial\{u > 0\} \cap B_1,$$

for parameter $0 < \gamma < 1$.

- ✓ Case infinity obstacle problem $\gamma = 0$ was studied in [TRU 2015].

Here, we focus on the study of analytic and geometric properties for viscosity solutions of

$$\Delta_{\infty} u = u^{-\gamma} \quad \text{in } \partial\{u > 0\} \cap B_1,$$

for parameter $0 < \gamma < 1$.

- ✓ Case infinity obstacle problem $\gamma = 0$ was studied in [TRU 2015].
 - . Solutions are $C^{1,\alpha}$ at $\partial\{u > 0\}$ for $\alpha = \frac{1}{3}$

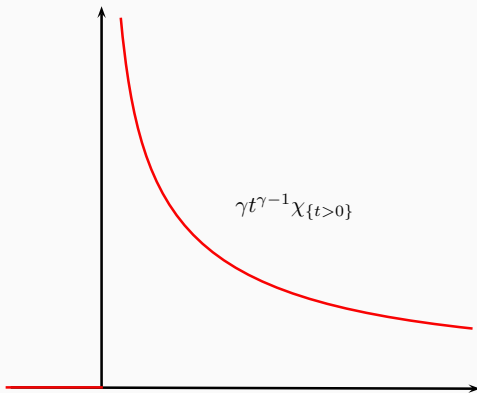
Let us turn our attention to the singularly perturbed strategy we shall use in order to grapple with the **lack of available variational** approaches:

$$\Delta_{\infty} u = u^{-\gamma}$$

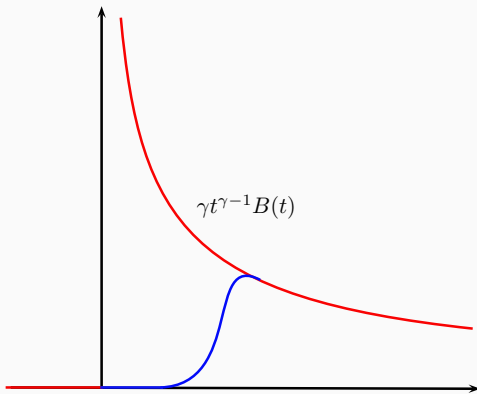
Let us turn our attention to the singularly perturbed strategy we shall use in order to grapple with the **lack of available variational** approaches:

$$\Delta_{\infty} u = u^{-\gamma} \cdot B_{\epsilon}(u)$$

SINGULAR APPROACH STRATEGY



SINGULAR APPROACH STRATEGY



Here, for a given boundary datum $\varphi > 0$, we consider

$$\begin{aligned} -\Delta_{\infty} u &= B_{\varepsilon}(u) \cdot u^{-\gamma} && \text{in } \Omega \\ u &= \varphi && \text{on } \partial\Omega \end{aligned} \tag{E_{\varepsilon}}$$

Here, for a given boundary datum $\varphi > 0$, we consider

$$\begin{aligned} -\Delta_{\infty} u &= B_{\varepsilon}(u) \cdot u^{-\gamma} && \text{in } \Omega \\ u &= \varphi && \text{on } \partial\Omega \end{aligned} \tag{E_{\varepsilon}}$$

✓ Existence of positive (Perron's) solutions, denoted by u_{ε}

Here, for a given boundary datum $\varphi > 0$, we consider

$$\begin{aligned} -\Delta_\infty u &= B_\varepsilon(u) \cdot u^{-\gamma} && \text{in } \Omega \\ u &= \varphi && \text{on } \partial\Omega \end{aligned} \tag{E_\varepsilon}$$

- ✓ Existence of positive (Perron's) solutions, denoted by u_ε
- ✓ Under $C^{0,1}$ -compactness, $u_\varepsilon \xrightarrow{\varepsilon \rightarrow 0} u_0$ and by stability

$$-\Delta_\infty u_0 = u_0^{-\gamma} \quad \text{in } \{u_0 > 0\}$$

in the viscosity sense.

THEOREM (_____ - G. Sá)

Let u be a positive solution of (E_ε) . There exists constant $C > 0$, depending only on γ , $\|u\|_{L^\infty(B_1)}$ and dimension, such that, for points

$$x \in \partial\{u > 0\} \cap B_{1/2},$$

there holds

$$\sup_{B_r(x)} u \leq Cr^\theta$$

for $\theta = \frac{4}{3 + \gamma}$.

THEOREM (_____ - G. Sá)

Let u be a positive solution of (E_ε) . There exists constant $C > 0$, depending only on γ , $\|u\|_{L^\infty(B_1)}$ and dimension, such that, for points

$$x \in \partial\{u > 0\} \cap B_{1/2},$$

there holds

$$\sup_{B_r(x)} u \leq Cr^\theta$$

for $\theta = \frac{4}{3+\gamma}$. Furthermore,

$$\partial\{u > 0\} \subset \{|Du| = 0\},$$

which implies that u is $C^1, \frac{1-\gamma}{3+\gamma}$ along $\partial\{u > 0\}$.

1st step: Asymptotic estimates

1st step: Asymptotic estimates

$$\sup_{B_r(x)} u_\varepsilon \lesssim (Cr^\mu + u_\varepsilon(x)^{\frac{1}{\theta}})^\theta \quad \text{for each } \mu \in (0, 1).$$

1st step: Asymptotic estimates

$$\sup_{B_r(x)} u_\varepsilon \lesssim (Cr^\mu + u_\varepsilon(x)^{\frac{1}{\theta}})^\theta \quad \text{for each } \mu \in (0, 1).$$

For this, we analyze regularity aspects for the corrector function

$$u_\gamma := u_\varepsilon^{\frac{3-\gamma}{4}}$$

1st step: Asymptotic estimates

$$\sup_{B_r(x)} u_\varepsilon \lesssim (Cr^\mu + u_\varepsilon(x)^{\frac{1}{\theta}})^\theta \quad \text{for each } \mu \in (0, 1).$$

For this, we analyze regularity aspects for the corrector function

$$u_\gamma := u_\varepsilon^{\frac{3-\gamma}{4}}$$

which solves in the viscosity sense

$$\Delta_\infty v = [(1 - \theta)|Dv|^4 + \theta^{-3}f(x)] v^{-1}$$

for $f = B_\varepsilon(u_\gamma) \in [0, 1]$.

1st step: Asymptotic estimates

1st step: Asymptotic estimates

Local $C^{0,1^-}$ estimates for u_γ .

1st step: Asymptotic estimates

Local $C^{0,1^-}$ estimates for u_γ .

Ishii-Lions method for nonvariational scenarios.

1st step: Asymptotic estimates

Local $C^{0,1^-}$ estimates for u_γ .

Ishii-Lions method for nonvariational scenarios.

$$\Phi(x_m, y_m) \sim u_\gamma(x_m) - u_\gamma(y_m) - L|x_m - y_m|^\mu$$

1st step: Asymptotic estimates

Local $C^{0,1^-}$ estimates for u_γ .

Ishii-Lions method for nonvariational scenarios.

$$\Phi(x_m, y_m) \sim u_\gamma(x_m) - u_\gamma(y_m) - L|x_m - y_m|^\mu > 0$$

1st step: Asymptotic estimates

Local $C^{0,1^-}$ estimates for u_γ .

Ishii-Lions method for nonvariational scenarios.

$$\Phi(x_m, y_m) \sim u_\gamma(x_m) - u_\gamma(y_m) - L|x_m - y_m|^\mu > 0$$

For $\rho = |x_m - y_m|$ and $\omega(\rho) = L\rho^\mu$, we have

$$\langle M_x \xi_x, \xi_x \rangle - \langle M_y \xi_y, \xi_y \rangle \lesssim -[\omega''(\omega')^2](\rho) \sim -\omega^{-1}(\rho).$$

1st step: Asymptotic estimates

Local $C^{0,1^-}$ estimates for u_γ .

Ishii-Lions method for nonvariational scenarios.

$$\Phi(x_m, y_m) \sim u_\gamma(x_m) - u_\gamma(y_m) - L|x_m - y_m|^\mu > 0$$

For $\rho = |x_m - y_m|$ and $\omega(\rho) = L\rho^\mu$, we have

$$\langle M_x \xi_x, \xi_x \rangle - \langle M_y \xi_y, \xi_y \rangle \lesssim -[\omega''(\omega')^2](\rho) \sim -\omega^{-1}(\rho).$$

This would imply that

$$u_\gamma(y_m)^{-1} - u_\gamma(x_m)^{-1} < 0 \quad \boxed{!}$$

2nd step: Asymptotic estimates imply optimal oscillation decay

2nd step: Asymptotic estimates imply optimal oscillation decay

$$\sup_{B_r(x)} u \leq C (r^\theta + u(x)) .$$

2nd step: Asymptotic estimates imply optimal oscillation decay

$$\sup_{B_r(x)} u \leq C (r^\theta + u(x)).$$

Proof: For each integer $k > 1$, we find $\varepsilon_k > 0$ and u_k , such that

$$s_k := \sup_{B_{r_k}(x_k)} u_k \geq k(r_k^\theta + u_k(x_k)), \quad (1)$$

for some radii $0 < r_k < 1/2$ and $x_k \in B_{1/2}$.

Define

$$\varphi_k(x) = \frac{u_k(x_k + r_k x)}{s_k} \quad \text{in } B_1.$$

2nd step: Asymptotic estimates imply optimal oscillation decay

$$\sup_{B_r(x)} u \leq C (r^\theta + u(x)).$$

Proof: Define

$$\varphi_k(x) = \frac{u_k(x_k + r_k x)}{s_k} \quad \text{in } B_1.$$

2nd step: Asymptotic estimates imply optimal oscillation decay

$$\sup_{B_r(x)} u \leq C (r^\theta + u(x)).$$

Proof: Define

$$\varphi_k(x) = \frac{u_k(x_k + r_k x)}{s_k} \quad \text{in } B_1.$$

Note that

$$\sup_{B_1} \varphi_k = 1 \quad \text{and} \quad \varphi_k(0) + \frac{r_k^\theta}{s_k} \leq \frac{1}{k}.$$

In addition, for each $k > 0$, φ_k solves a singular equation.

2nd step: Asymptotic estimates imply optimal oscillation decay

$$\sup_{B_r(x)} u \leq C (r^\theta + u(x)).$$

Proof: Define

$$\varphi_k(x) = \frac{u_k(x_k + r_k x)}{s_k} \quad \text{in } B_1.$$

Note that

$$\sup_{B_1} \varphi_k = 1 \quad \text{and} \quad \varphi_k(0) + \frac{r_k^\theta}{s_k} \leq \frac{1}{k}.$$

In addition, for each $k > 0$, φ_k solves a singular equation.

2nd step: Asymptotic estimates imply optimal oscillation decay

$$\sup_{B_r(x)} u \leq C(r^\theta + u(x)).$$

Proof: $\varphi_k \rightarrow \varphi_0$ which solves

$$\varphi_0^\gamma \Delta_\infty \varphi_0 = 0 \quad \text{in } B_1,$$

satisfies

$$\varphi_0 \geq 0 \quad \text{in } B_1, \quad \sup_{B_1} \varphi_0 = 1, \quad \varphi_0(0) = 0$$

and, for each $0 < \mu < 1$, there holds

$$\sup_{B_r(x)} \varphi_0 \leq \left(Cr^\mu + \varphi_0(x)^{\frac{1}{\theta}} \right)^\theta, \quad \text{in particular } D\varphi_0 = 0 \text{ at } \partial\{\varphi_0 > 0\}.$$

2nd step: Asymptotic estimates imply optimal oscillation decay

$$\sup_{B_r(x)} u \leq C (r^\theta + u(x)).$$

Proof: Finally, we find $z_0 \in \{\varphi_0 = 0\}$ and $z_+ \in \{\varphi_0 > 0\}$, satisfying

$$d := \text{dist}(z_+, \{\varphi_0 = 0\}) = |z_+ - z_0|.$$

Note that φ_0 is infinity-harmonic in $B_d(z_+)$. By the Hopf lemma

$$0 < \liminf_{s \rightarrow 0^+} \frac{\varphi_0(z_0 + s(z_+ - z_0)) - \varphi_0(z_0)}{s}.$$

On the other hand, choosing $1/\theta < \mu < 1$ and letting $s \rightarrow 0^+$

$$\frac{\varphi_0(s(z_+ - z_0) + z_0)}{s} = \frac{\varphi_0(s(z_+ - z_0) + z_0)}{s^{\mu\theta}} \cdot s^{\mu\theta-1} \leq C s^{\mu\theta-1} \rightarrow 0.$$

2nd step: Asymptotic estimates imply optimal oscillation decay

$$\sup_{B_r(x)} u \leq C(r^\theta + u(x)).$$

Proof: Finally, we find $z_0 \in \{\varphi_0 = 0\}$ and $z_+ \in \{\varphi_0 > 0\}$, satisfying

$$d := \text{dist}(z_+, \{\varphi_0 = 0\}) = |z_+ - z_0|.$$

Note that φ_0 is infinity-harmonic in $B_d(z_+)$. By the Hopf lemma

$$0 < \liminf_{s \rightarrow 0^+} \frac{\varphi_0(z_0 + s(z_+ - z_0)) - \varphi_0(z_0)}{s}.$$

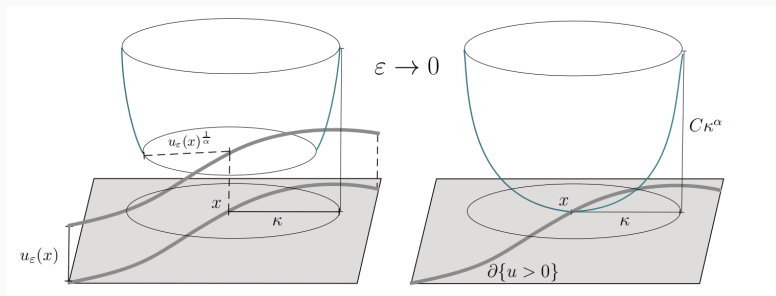
On the other hand, choosing $1/\theta < \mu < 1$ and letting $s \rightarrow 0^+$

$$\frac{\varphi_0(s(z_+ - z_0) + z_0)}{s} = \frac{\varphi_0(s(z_+ - z_0) + z_0)}{s^{\mu\theta}} \cdot s^{\mu\theta-1} \leq C s^{\mu\theta-1} \rightarrow 0.$$



! constants do not depend on ε

! constants do not depend on ε



THEOREM (_____ - G. Sá)

Let u be a positive solution of (E_ε) . There exists constant $C > 0$, depending only on γ , $\|u\|_{L^\infty(B_1)}$ and dimension, such that, for points

$$x \in \partial\{u > 0\} \cap B_{1/2},$$

there holds

$$\sup_{B_r(x)} u \leq Cr^\theta$$

for $\theta = \frac{4}{3 + \gamma}$.

THEOREM (_____ - G. Sá)

Let u be a positive solution of (E_ε) . There exists constant $C > 0$, depending only on γ , $\|u\|_{L^\infty(B_1)}$ and dimension, such that, for points

$$x \in \partial\{u > 0\} \cap B_{1/2},$$

there holds

$$\sup_{B_r(x)} u \leq Cr^\theta$$

for $\theta = \frac{4}{3+\gamma}$. Furthermore,

$$\partial\{u > 0\} \subset \{|Du| = 0\},$$

which implies that u is $C^1, \frac{1-\gamma}{3+\gamma}$ along $\partial\{u > 0\}$.

THEOREM (_____ - G. Sá)

Let u be a limiting Perron's solution. There exists $c > 0$, depending only on γ , such that for

$$x \in \overline{\{u > 0\}} \cap B_{1/2},$$

there holds

$$\sup_{B_r(x)} u \geq cr^\theta.$$



Sharp regularity for singular obstacle problems.
with R. Teymurazyan and V. Voskanyan
Math. Ann., to appear.



Sharp regularity for singular obstacle problems.
with R. Teymurazyan and V. Voskanyan
Math. Ann., to appear.



Singular fully nonlinear parabolic equations
with G. Sá and J.M. Urbano
Submitted.

MUITO OBRIGADO!