Optimal design problems for a degenerate operator in Orlicz-Sobolev spaces

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Joint work with Sergio H. Monari Soares (USP/São Carlos)

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- *f* ≥ 0;
- Ω is a smooth bounded domain in \mathbb{R}^N , $N \geq 2$;
- *L^N(E)* denotes the *N* dimensional Lebesgue measure of the set *E* in ℝ^N.

The starting point of the study of this problem is the seminal work by **Aguilera**, **Alt and Caffarelli**¹ for the case $G(t) = t^2$.

¹N. Aguilera, H. Alt, L. Caffarelli, SIAM J.Control Optim., 1986.

²J. Fernández Bonder, S. Martínez, N. Wolanski, J. Differential Equations, 2006.

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Martínez⁴ studied this problem under the following natural condition that allows a different behavior of G(t) when t is close to **zero** or **infinity**:

(1)
$$0 < \delta_0 \leq \frac{tg'(t)}{g(t)} \leq g_0, \quad \forall t > 0,$$

where g(t) = G'(t).

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Condition (1) was used by **Liberman**⁵ and its meaning is that the Euler-Lagrange equation associated with

$$\mathcal{J}(u) = \int_{\Omega} \mathbf{G}(|\nabla u|) \, dx$$

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is uniformly elliptic if and only if (1) (Lieberman's condition) holds.

⁵G.M. Lieberman, Comm. Partial Differential Equations 1991.

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$$\left\{\int_{\Omega} |\nabla u|^{p} dx : u \in W^{1,p}(\Omega), u = f \text{ on } \partial\Omega \right\}$$

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and studied the asymptotic behavior as $p \to \infty$ to find a limiting free boundary problem given by the infinity Laplacian operator

$$\Delta_{\infty} u = D u D^2 u D u$$

⁶J. D. Rossi and E. V. Teixeira, Trans. Amer. Math. Soc. 2012 (B > (B

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- $K_{\Phi}(\Omega)$ is the Orlicz class.

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where $\phi(t) = \Phi'(t)$, that is $\delta_0 = 1$ and $g_0 = \infty$ in condition (1). So, in this case observe that the function Φ does not assume the Liberman condition.

Since

 Φ does not satisfy Δ_2 -condition⁷,

⁷A satisfies the Δ_2 -condition if there is a constant k > 0 such that $A(2t) \le kA(t)$ for all $t \ge 0$.

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To overcome this difficulty and "**others**", for each $k \in \mathbb{N}$, we consider the truncated function G_k defined for $t \in \mathbb{R}$ by

$$G_k(t)=\sum_{n=1}^k \frac{|t|^{2n}}{n!},\quad t\in\mathbb{R}.$$

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Since

$f \in W^{1,G_k}(\Omega) \cap C(\overline{\Omega})$ for sufficiently large k,⁸

⁸because $f \in W^{1,\Phi}(\Omega)$, with $|\nabla f| \in K_{\Phi}(\Omega)$, and the immersion of $W^{1,\Phi}(\Omega)$ in $W^{1,G_k}(\Omega)$ is continuous (for every k) and in $C(\overline{\Omega})$ (for k sufficiently large)

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$$f \in W^{1,G_k}(\Omega) \cap C(\overline{\Omega})$$
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the result of Martínez implies the existence of a minimizer u_k to the minimization problem

(4)
$$\min\left\{\int_{\Omega} G_k\left(|\nabla u|\right) \, dx : u = f \text{ on } \partial\Omega, \mathcal{L}^N(\{u > 0\}) = \alpha\right\}$$

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and

 $B_r(x) \subset D \cap \{u_{\Phi} > 0\}$ be a ball touching the free boundary $\partial \{u_{\Phi} > 0\}$ for r > 0 is sufficiently small.

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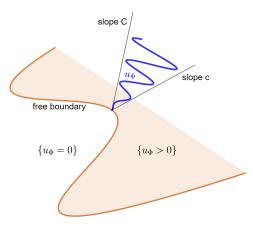
(ii) Harnack inequality in a touching ball. There is a positive constant

C depending only on r and $M := \sup_{\overline{\Omega}} f$ such that

$$\sup_{B_{\sigma r}(x)} U_{\Phi} \leq \bigcup_{B_{\sigma r}(x)} \inf_{u_{\Phi}},$$

for any $\sigma \in (0, 1)$.

Figure: A pictorial figure of the non-degeneracy



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Such refinement was proved in a joint work with Monari Soares ¹⁰

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Moreover, there is $k_0 \in \mathbb{N}$ depending only on N, σ and R such that

$$c < rac{2R^2}{M}\left(\exp(M/R)^2 - 1
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provided that $k \ge k_0$.

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with $0 \le u \le M$ in B_R . Then there is a positive constant C depending only on R and M such that

$$\sup_{B_{\sigma R}} u \leq C \inf_{B_{\sigma R}} u.$$

Interesting Result

Theorem (Harnack's inequality for the degenerate case)

Let $R \in (0, c_N^{-1/N})$, where c_N is the constant given by the John and Nirenberg lemma. For any $\sigma \in (0, 1)$ given by Theorem [Local maximum principle], supposing that $u_k \in W^{1,G_k}(\Omega)$ is a minimizer of the

$$\min\left\{\int_{\Omega}G_k\left(|\nabla u|\right)\,dx:u=f\,\,on\,\,\partial\Omega\right\},$$

such that

 $u_k \rightarrow \mathbf{v}_{\Phi}, \text{ uniformly on } \overline{\Omega}$

and $v_{\Phi} \in W^{1,\Phi}(\Omega)$ is a minimizer of the

$$\min\left\{\int_{\Omega}\Phi\left(|\nabla u|\right)\,dx:u=f\,\,on\,\,\partial\Omega\right\},$$

Then there is a positive constant C depending only on R and M such that

$$\sup_{B_{-R}} \mathbf{v}_{\Phi} \leq C \inf_{B_{\sigma R}} \mathbf{v}_{\Phi}, \ \sigma \in (0, 1).$$

Recently

Theorem (Beck and Mingione CPAM 2020)

If u is a local minimizer of the functional

$$J(\boldsymbol{v})=\int_{\Omega}\Phi(|\nabla\boldsymbol{v}|)\,d\boldsymbol{x}.$$

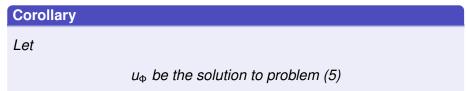
Then

$$|\nabla u|_{L^{\infty}(B_{R/2})} \leq \Phi^{-1}\left(\frac{1}{|B_R|}\int_{B_R}\Phi(|\nabla u|)\,dx\right) + 1.$$

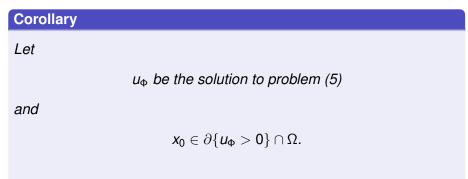
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As a consequence of Theorem 2, we are able to prove that the solution to (5), given by Theorem 1, is Lipschitz continuous along the free boundary $\partial \{u_{\Phi} > 0\}$.

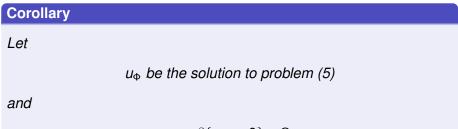
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$$x_0 \in \partial \{u_\Phi > 0\} \cap \Omega.$$

Then there exists a positive constant c > 0 depending only N, such that

$$u_{\Phi}(x) \leq c|x-x_0|$$

for $x \in \{u_{\Phi} > 0\}$ near x_0 .

Since the quasilinear operator

 $\Delta u + 2\Delta_{\infty}u$ is elliptic,

¹¹L. C. Evans and C. K. Smart, Calc. Var. Partial Differential Equations 2011.

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If we combine this with the corollary, we see that any minimizer of (5) belongs to $C_{loc}^{0,1}(\Omega)$.

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• Uniform positive density. Given any domain $D \subset \subset \Omega$,

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• Uniform positive density. Given any domain $D \subset \subset \Omega$, there exists a constant $\theta > 0$ such that if $x_0 \in \Omega \cap \partial \{u_{\Phi} > 0\}$ then

$$\frac{\mathcal{L}^{N}\left(B_{\mathbf{r}}(x_{0})\cap\{u_{\Phi}>0\}\right)}{\mathcal{L}^{N}\left(B_{\mathbf{r}}(x_{0})\right)}\geq\theta,$$

for every $\mathbf{r} \in (\mathbf{0}, \operatorname{dist}(\partial D, \partial \Omega))$,

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for every $r \in (0, \operatorname{dist}(\partial D, \partial \Omega))$, where $\mathcal{L}^{N}(E)$ denotes the *N*-dimensional Lebesgue measure of the set *E*.

Therefore the region $\{u_{\Phi} > 0\}$ can not present cusps along the free boundary in the direction of the phase $\{u_{\Phi} = 0\}$.

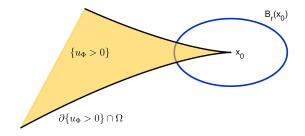


Figure: The free boundary has no cusp points.

• Hausdorff dimension. The set

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 $\partial \{u_{\Phi} > 0\} \cap \Omega$ has Hausdorff dimension strictly less than *N*. As a consequence,

 $\partial \{u_{\Phi} > 0\}$ has Lebesgue measure zero $(\mathcal{L}^{N}(\partial \{u_{\Phi} > 0\}) = 0)$.

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Repeating the argument used in the proof of Theorem 1, for each $\ell > 0$ there is a solution u_{ℓ} to the minimization problem

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Our objective now is to obtain an asymptotic result for solutions u_{ℓ} for sufficiently small ℓ .

A central issue in Rossi and Teixeira is the study of optimal design problems ruled by degenerate quasilinear operators. A central issue in Rossi and Teixeira is the study of optimal design problems ruled by degenerate quasilinear operators.

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where Lip(u) is the Lipschitz constant of u.

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$$u_{\infty}(x) = \max_{y \in \partial \Omega} (f(y) - \lambda^* |x - y|)_+,$$

for some positive real number λ^* uniquely determined.

¹²M. F. Bocea, M. Mihăilescu, Israel J. Math., 2019.

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$$\begin{cases} \ell \Delta u + 2\Delta_{\infty} u = 0 & \text{in } \Omega, \\ u = f & \text{on } \partial \Omega, \end{cases}$$

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$$\begin{cases} \ell \Delta u + 2\Delta_{\infty} u = 0 & \text{in } \Omega, \\ u = f & \text{on } \partial \Omega, \end{cases}$$

as $\ell \to 0^+$ to explore the connections between these solutions and infinity harmonic maps.

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As $\ell \to 0^+$, the sequence $\{u_\ell\}$ converges uniformly in $\overline{\Omega}$ to the unique viscosity solution to the problem

(8)
$$\begin{cases} \Delta_{\infty} u = 0 & \text{ in } \Omega, \\ u = f & \text{ on } \partial \Omega. \end{cases}$$

¹²M. F. Bocea, M. Mihăilescu, Israel J. Math., 2019.

For fixed $\ell > 0$,

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 $f:\overline{\Omega} \to \mathbb{R}$ is positive and uniform Lipschitz continuous.

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Combining the arguments of Bocea- Mihăilescu and Rossi-Teixeira,

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To do this, we assume the geometric compatibility condition:

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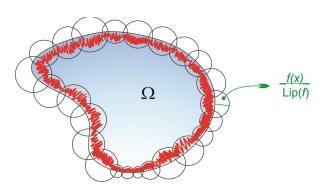


Figure: Compatibility condition.

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$$\begin{cases} \Delta_{\infty} u = 0 & \text{in } \Omega^*, \\ u = f & \text{on } \partial\Omega, \end{cases}$$

Suppose that (H) holds and let $\lambda^* \ge Lip(f)$ be the unique positive real number such that the measure of the set

$$\Omega^* = igcup_{x\in\partial\Omega} B_{rac{f(x)}{\lambda^*}}(x)\cap\Omega$$

is equal to α . If u_{ℓ} is a minimizer of (9), then

 u_{ℓ} converges to u_0 uniformly in $\overline{\Omega}$ as $\ell \to 0^+$.

The function u_0 is the unique solution to

(10) $\begin{cases} \Delta_{\infty} u = 0 & \text{in } \Omega^*, \\ u = f & \text{on } \partial\Omega, \\ u = 0 & \text{on } \partial\Omega^* \cap \Omega. \end{cases}$

Theorem

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Furthermore, u_0 is given by the formula,

(11)
$$u_0(x) = \max_{y \in \partial \Omega} (f(y) - \lambda^* |x - y|)_+, \quad x \in \overline{\Omega}.$$

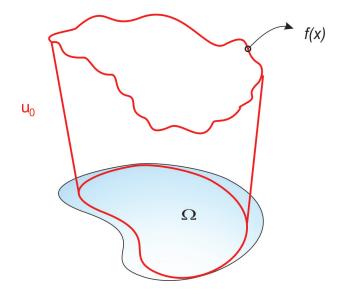


Figure: Unique solution u_0 .

If u_{ℓ} is a solution

If u_{ℓ} is a solution to problem

(12) $\min\{J_{\ell}(u) : |\nabla u| \in K_{\Phi_{\ell}}(\Omega), u = f \text{ on } \partial\Omega, \mathcal{L}^{N}(\{u > 0\}) = \alpha\},\$

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where

$$J_{\boldsymbol{\ell}}(\boldsymbol{u}) = \int_{\Omega} \Phi_{\boldsymbol{\ell}}(|\nabla \boldsymbol{u}|) \, d\boldsymbol{x},$$

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$$J_{\boldsymbol{\ell}}(\boldsymbol{u}) = \int_{\Omega} \Phi_{\boldsymbol{\ell}}(|\nabla \boldsymbol{u}|) \, d\boldsymbol{x},$$

and

$$\Phi_{\boldsymbol{\ell}}(t) = \exp(t^2/\boldsymbol{\ell}) - \mathbf{1},$$

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then, for sufficiently small ℓ ,

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 u_{ℓ} is uniformly Lipschitz

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and

$$u_{\ell}(x) = \max_{y \in \partial \Omega} (f(y) - \lambda^* |x - y|)_+ + o_{\ell}(1), \quad x \in \overline{\Omega}.$$

(日)

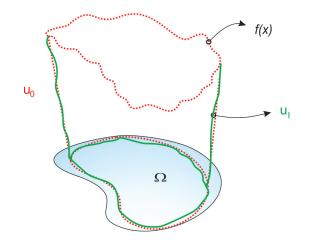


Figure: Asymptotic solution u_{ℓ} .

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Thank you for your attention!