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VLADIMIR A. KONDRATIEV, OLGA A. OLEINIK

**Estimates near the boundary for second order
derivatives of solutions of the Dirichlet problem for
the biharmonic equation**

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Analisi matematica. — *Estimates near the boundary for second order derivatives of solutions of the Dirichlet problem for the biharmonic equation.* Nota (*) di VLADIMIR A. KONDRATIEV e OLGA A. OLEINIK, presentata dal Socio G. FICHERA.

RIASSUNTO. — Per ogni soluzione della (1) nel dominio limitato Ω , appartenente a $H_0^2(\Omega)$ e soddisfacente le condizioni (2), si dimostra la maggiorazione (5), valida nell'intorno di ogni punto x^0 del contorno; si consente a $\partial\Omega$ di essere singolare in x^0 .

This paper gives an answer to a question posed by Prof. G. Fichera in May 1985 at the Conference dedicated to Prof. M. Picone and Prof. L. Tonelli, organized by the Accademia Nazionale dei Lincei.

We consider a weak solution of the Dirichlet problem for the equation

$$(1) \quad \Delta \Delta u = \sum_{j=1}^2 \frac{\partial f_j}{\partial x_j}$$

in an arbitrary bounded domain Ω in $\mathbb{R}^2$, where

$$\Delta = \frac{\partial^2}{\partial x_1^2} + \frac{\partial^2}{\partial x_2^2}, \quad f_j \in L^p(\Omega), \quad p > 2,$$

with the boundary conditions

$$(2) \quad u|_{\partial\Omega} = 0, \quad \text{grad } u|_{\partial\Omega} = 0,$$

$\partial\Omega$ is the boundary of Ω . We study weak solutions of problem (1), (2) which belong to the space $H_0^2(\Omega)$. The space $H_0^2(\Omega)$ is defined as a completion of $C_0^\infty(\Omega)$ with respect to the norm

$$\|u\|_2 = \left(\int_{\Omega} \sum_{|\alpha| \leq 2} |\mathcal{D}^\alpha u|^2 dx \right)^{\frac{1}{2}},$$

where

$$\alpha = (\alpha_1, \alpha_2), \quad |\alpha| = \alpha_1 + \alpha_2, \quad \mathcal{D}^\alpha = \frac{\partial^{|\alpha|}}{\partial x_1^{\alpha_1} \partial x_2^{\alpha_2}},$$

$C_0^\infty(\Omega)$ is the class of infinitely differentiable functions with compact support in Ω .

(*) Pervenuta all'Accademia l'11 agosto 1986.

In papers [1], [2] best possible estimates for the modulus of a weak solution of (1), (2) and its first derivatives near the boundary are given, the precise Hölder space $C^{1+\delta}(\Omega)$ is found which contains weak solutions of (1), (2) under some conditions on the geometry of $\partial\Omega$, (see also [3], [4]). Estimates for the derivatives of any order near a singular point of the boundary $\partial\Omega$ for solutions of the elasticity system are given in [5]. Estimates of the same kind are valid for solutions of the biharmonic equation. In particular, if the origin $0 \in \partial\Omega$ and the intersection of Ω with the circle $|x|=t$ is not empty for $t \leq T$, $T = \text{const} > 0$, $f_j \in L^p$, $p > 2$, then for a weak solution of problem (1), (2) the estimates

$$(3) \quad |u(x)| \leq C_1 |x|^{3/2}, \quad \left| \frac{\partial u(x)}{\partial x_j} \right| \leq C_2 |x|^{1/2}, \quad j=1, 2, \quad |x| \leq \frac{T}{2},$$

are valid, $C_1, C_2 = \text{const}$. In (3) one cannot take $\frac{3}{2} + \varepsilon$ ($\varepsilon = \text{const} > 0$) instead of $\frac{3}{2}$ in the first inequality, and $\frac{1}{2} + \varepsilon$ instead of $\frac{1}{2}$ in the second inequality. In this sense estimates (3) are best possible (see [1], [2])⁽¹⁾.

THEOREM. *Let 0 be the origin, $0 \in \partial\Omega$. Suppose that the following conditions are satisfied:*

- 1) *the intersection of $\partial\Omega$ with the circle $|x|=t$ for $t \leq T$, $T = \text{const} > 0$, is not empty;*
- 2) *there exists $\beta = \text{const} > 0$, $\beta < 1$, such that for any $x^0 \in \partial\Omega$ and $|x^0| < \frac{1}{2}T$, $x^0 \neq 0$, the intersection of $\partial\Omega$ with the disk $|x - x^0| < \beta|x^0|$ contains a curve S_{x^0} whose end-points belong to the boundary of the disk, $x^0 \in S_{x^0}$, the curve S_{x^0} has the form*

$$x_1 = \varphi_2(x_2) \quad \text{or} \quad x_2 = \varphi_1(x_1),$$

where

$$(4) \quad |\varphi'_j(x_j)| \leq C_3, \quad |\varphi''_j(x_j)| \leq C_4 |x^0|^{-1}, \quad |\varphi'''_j(x_j)| \leq C_5 |x^0|^{-2}, \quad j=1, 2,$$

and constants C_3, C_4, C_5 do not depend on x^0 ; either two domains, bounded by S_{x^0} and a part of the circle $|x - x^0| = \beta|x^0|$, belong to Ω , or one of them belongs to Ω and S_{x^0} belongs to the boundary of $\mathbb{R}^2 \setminus \bar{\Omega}$. Then there exists a constant $C_6 > 0$ which does not depend on u, f_1, f_2 and such that

$$(5) \quad \left| \frac{\partial^2 u(x)}{\partial x_i \partial x_j} \right| \leq C_6 |x|^{-1/2} \left(\int_{\Omega} \sum_{j=1}^2 |f_j|^p dx \right)^{1/p}, \quad i, j=1, 2,$$

(1) For the second inequality (3) we need an additional assumption: the intersection of $\partial\Omega$ and $|x - x^0| = \rho$ is not empty for $\rho < |x^0|/2$ and for any x^0 with $|x^0| < T/2$.

for $|x| < \frac{1}{4} T$, $x \in \Omega$, $x \neq 0$. Estimate (5) is best possible.

Proof. In [1], [2] it is proved that the estimate

$$(6) \quad |u(x)| \leq C_7 |x|^{3/2} \left(\int_{\Omega} \sum_{j=1}^2 |f_j|^p dx \right)^{1/p}, \quad p > 1, \quad |x| \leq \frac{1}{2} T,$$

is valid under the first condition of this theorem, where the constant C_7 does not depend on f_1, f_2 .

Suppose that $y \in \Omega$ and the disk $K_y = \left\{ x : |x - y| < \frac{1}{4} \beta |y| \right\}$ does not intersect $\partial\Omega$. Let us introduce new independent variables

$$x' = \frac{x}{|y|}.$$

In these variables equation (1) has the form

$$\Delta \Delta u = |y|^3 \sum_{j=1}^2 \frac{\partial f_j}{\partial x'_j}$$

in the disk

$$K'_y = \left\{ x' : |x' - y'| < \frac{1}{4} \beta \right\}, \quad y' = \frac{y}{|y|}.$$

It follows from the interior estimates for elliptic equations [6] and the imbedding theorems [7] that

$$\begin{aligned} \left| \frac{\partial^2 u(y')}{\partial x'_i \partial x'_j} \right| &\leq C_8 \left(\int_{|x' - y'| < 1/8\beta} \sum_{|\alpha| \leq 3} |\mathcal{D}^\alpha u|^p dx' \right)^{1/p} \leq \\ &\leq C_9 \left[|y|^3 \left(\int_{K'_y} \sum_{j=1}^2 |f_j|^p dx \right)^{1/p} + \left(\int_{K'_y} |u|^p dx' \right)^{1/p} \right] \end{aligned}$$

and therefore in variables x we have

$$(7) \quad \left| \frac{\partial^2 u(y)}{\partial x_i \partial x_j} \right| \leq C_9 \left[|y|^{1-(2/p)} \left(\int_{K_y} \sum_{j=1}^2 |f_j|^p dx \right)^{1/p} + |y|^{-2-(2/p)} \left(\int_{K_y} |u|^p dx \right)^{1/p} \right].$$

Using estimate (6) and the condition $1 - \frac{2}{p} > 0$ we get from (7) that

$$\left| \frac{\partial^2 u(y)}{\partial x_i \partial x_j} \right| \leq C_{10} |y|^{-1/2} \left(\int_{\Omega} \sum_{j=1}^2 |f_j|^p dx \right)^{1/p},$$

Suppose now that $y \in \Omega$, but the disk $K_y = \left\{ x : |x - y| \leq \frac{\beta}{4} |y| \right\}$ has a non-empty intersection with $\partial\Omega$. Let y_* be a point of $\partial\Omega$ and $|y - y_*| = \rho(y, \partial\Omega)$, where $\rho(y, A)$ is the distance between y and A . Then the disk $B_{y_*} = \{x : |x - y_*| < \beta |y_*|\}$ contains y and, according to condition 2) of the Theorem, S_{y_*} satisfies conditions (4).

We introduce new variables $x' = \frac{x}{|y_*|}$. In these variables equation (1) has the form

$$\Delta \Delta u = |y_*|^3 \sum_{j=1}^2 \frac{\partial f_j}{\partial x'_j}$$

in the disk $|x' - y'_*| < \beta$, $x \in \Omega$. The curve S_{y_*} in the new variables is given by the equations

$$x'_1 |y_*| = \varphi_2(x'_2 |y_*|) \quad \text{or} \quad x'_2 |y_*| = \varphi_1(x'_1 |y_*|).$$

It is easy to see that according to (4) S_{y_*} , which we denote by S'_{y_*} in the new variables, belongs to class C^3 and S'_{y_*} is defined by a function whose norm in C^3 is bounded uniformly with respect to y_* . We denote by G_β the domain, bounded by the circle $|x' - y'_*| = \beta$ and S'_{y_*} , and containing y' . It is known (see [8], [9]) that for $p > 2$

$$\left(\int_{G_{\beta/2}} \sum_{|\alpha| \leq 3} |\mathcal{D}^\alpha u|^p dx' \right)^{1/p} \leq C_{11} \left[|y_*|^3 \left(\int_{G_\beta} \sum_{j=1}^2 |f_j|^p dx' \right)^{1/p} + \left(\int_{G_\beta} |u|^p dx' \right)^{1/p} \right]$$

where the constant C_{11} does not depend on y'_* . It follows from the imbedding theorems that for $x' \in G_{\beta/2}$

$$(8) \quad \left| \frac{\partial^2 u(x')}{\partial x'_i \partial x'_j} \right| \leq C_{12} \left[|y_*|^3 \left(\int_{G_\beta} \sum_{j=1}^2 |f_j|^p dx' \right)^{1/p} + \left(\int_{G_\beta} |u|^p dx' \right)^{1/p} \right].$$

We write the inequality (8) in the variables x and get

$$\left| \frac{\partial^2 u(x)}{\partial x_i \partial x_j} \right| \leq C_{12} \left[|y_*|^{1-(2/p)} \left(\int_{\Omega} \sum_{j=1}^2 |f_j|^p dx \right)^{1/p} + \left(\int_{\Omega \cap B_{y_*}} |u|^p dx \right)^{1/p} \right],$$

$$x \in \left\{ x : |x - y_*| < \frac{\beta |y|}{2} \right\}.$$

Using (6) to estimate the last integral, we obtain

$$(9) \quad \left| \frac{\partial^2 u(x)}{\partial x_i \partial x_j} \right| \leq C_{13} |y_*|^{-1/2} \left(\int_{\Omega} \sum_{j=1}^2 |f_j|^p dx \right)^{1/p}, \quad p > 2, \quad i, j = 1, 2.$$

Since $|y - y_*| < \frac{\beta |y|}{4}$, $|y| < \frac{4}{3} |y_*|$, we have from (9)

$$\left| \frac{\partial^2 u(y)}{\partial x_i \partial x_j} \right| \leq C_{14} |y|^{-1/2} \left(\int_{\Omega} \sum_{j=1}^2 |f_j|^p dx \right)^{1/p}.$$

This means that the estimate (5) is valid. The theorem is proved.

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