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Quasireverse Hölder inequalities and a priori estimates for strongly nonlinear systems

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Analisi matematica. — *Quasireverse Hölder inequalities and a priori estimates for strongly nonlinear systems.* Nota (*) di ARINA A. ARKHIPOVA, presentata dal Socio O.A. Ladyzhenskaya.

ABSTRACT. — It is proved that a function can be estimated in the norm with a higher degree of summability if it satisfies some integral relations similar to the reverse Hölder inequalities (quasireverse Hölder inequalities). As an example, we apply this result to derive an a priori estimate of the Hölder norm for a solution of strongly nonlinear elliptic system.

KEY WORDS: Boundary value problem; Reverse Hölder inequalities; Elliptic system.

RIASSUNTO. — *Disuguaglianze di Hölder quasi-inverse e stime a priori per sistemi fortemente non lineari.* Si prova che una funzione può essere stimata nella norma con un grado più alto di sommabilità se soddisfa alcune relazioni integrali simili alle disuguaglianze di Hölder inverse (disuguaglianze di Hölder quasi-inverse). Come esempio applichiamo questo risultato per desumere una stima a priori di una norma di Hölder per una soluzione di un sistema ellittico fortemente non lineare.

Nowadays, a variety of modifications of the Gehring lemma [1] are known. The theorems of M. Giaquinta-G. Modica [2] and E. W. Stredulinsky [3] were generalized in different directions (see [4-6] and references therein). Some integral relations similar to the reverse Hölder inequalities were obtained by the author of the present paper when studying solvability and regularity problems for strongly nonlinear elliptic systems. We call such relations «quasireverse Hölder inequalities» (QRHI).

In the present paper, we prove that a function can be estimated in the norm with a higher degree of summability if it satisfies the QRHI (§ 1, Theorem 1).

As an example, we apply Theorem 1 to obtain an a priori estimate of the Hölder norm for a solution of a strongly nonlinear elliptic system (§ 2, Theorem 2). In particular, to estimate the L_s -norm, $s > 2$, of the gradient of the solution, we assume, that the BMO-norm rather than L_∞ -norm of the solution is small. It turned out that the QRHI are also very helpful in proving the solvability of boundary-value problems for different classes of strongly nonlinear elliptic systems. Results of such type will be published in other papers of the author.

1. A THEOREM ON QUASIREVERSE HÖLDER INEQUALITIES

The following notation is used:

$$\begin{aligned} x &= (x_1, \dots, x_n) \in \mathbb{R}^n, \quad n \geq 2, \\ Q_r(x^0) &= \{x \in \mathbb{R}^n \mid |x_i - x_i^0| < r, \quad i = 1, \dots, n\}, \\ B_r(x^0) &= \{x \in \mathbb{R}^n \mid |x - x^0| < r\}, \\ S_r(x^0) &= \partial B_r(x^0), \end{aligned}$$

(*) Nella seduta del 14 febbraio 2003.

$|A| = \text{meas}_n A$ is the Lebesgue measure of a set $A \subset \mathbb{R}^n$,

$$\int_A f(x) dx = \frac{1}{|A|} \int_A f(x) dx,$$

$$\|v\|_{m,A} = \|v\|_{L_m(A)}, \quad m \in [1, \infty).$$

THEOREM 1. *Let numbers $q, l > 1, \omega > 0$ and $m > ql$ be fixed. Let for $g \in L_m(Q_{\widehat{R}}(\widehat{x}))$ the following inequalities hold:*

$$(1.1) \quad \int_{B_{r/2}} g^q dx \leq c_0 \left[\left(\int_{B_r} g dx \right)^q + b(l) \omega \left(\int_{B_r} g^{ql} dx \right)^{\frac{1}{l}} \right], \quad \forall B_r \subset Q_{\widehat{R}}(\widehat{x}),$$

where c_0 and b are positive constants, and b may depend on l .

There exists a number $p_0 > q$ depending on q and c_0 only such that for a fixed $p \in (q, \min(p_0, m))$

$$(1.2) \quad \left(\int_{Q_{r/2}} g^p dx \right)^{\frac{1}{p}} \leq c_* \left(\int_{Q_r} g^q dx \right)^{\frac{1}{q}}, \quad \forall Q_r \subset Q_{\widehat{R}}(\widehat{x}),$$

provided that $l \in \left(1, \frac{p}{q}\right)$ and $\omega < \frac{\kappa_0}{b}$ in (1.1) (κ_0 is a number dependent on p, q, l , and c_0).

In particular,

$$(1.3) \quad \|g\|_{p, Q_r(\widehat{x})} \leq c_{**} \|g\|_{q, Q_{\widehat{R}}(\widehat{x})}, \quad r < \widehat{R}.$$

The constants c_* and c_{**} depend on $q, c_0, p, l, b(l)$ and ω , and the constant c_{**} depends also on $(\widehat{R} - r)^{-1}$.

REMARK 1.1. Inequalities (1.1) with $\omega = 0$ are reverse Hölder inequalities for the function g , and one can prove a higher integrability of g in the known way. Here $\omega \neq 0$ and we assume a higher integrability of g . Theorem 1 yields only an L_p estimate of g in terms of the L_q norm, $p > q$.

REMARK 1.2. Theorem 1 holds if we add some other terms on the right-hand side in inequalities (1.1). For example, we can add the expression

$$\theta \int_{B_r(x^0)} g^q dx, \quad \theta \ll 1.$$

Other terms known from different modifications are also allowed in (1.1) (see [4-6]).

The proof of Theorem 1 is given in the following lemmas.

First we prove a modification of a well-known result on the Stieltjes integral (see [7, Chapter V, Lemma 1.2]) in appropriate form.

LEMMA 1. Let numbers $l, q, a > 1$ and $m > ql$ be fixed. Consider a non-increasing function $b: [1, \infty) \rightarrow [0, \infty)$ such that

$$(1.4) \quad \lim_{t \rightarrow +\infty} b(t) = 0, \quad \lim_{t \rightarrow +\infty} \int_t^{+\infty} \xi^{m-1} db(\xi) = 0,$$

$$(1.5) \quad - \int_t^{+\infty} \tau^{q-1} db(\tau) \leq a \left[t^{q-1} b(t) + \frac{\theta b}{t^{q(l-1)}} \left(- \int_t^{+\infty} \tau^{ql-1} db(\tau) \right) \right], \quad t \geq 1,$$

$b = b(l) = \text{const} > 0$. For a number $p \in \left(q, \min \left(m, \frac{qa-1}{a-1} \right) \right)$ the following inequality holds:

$$(1.6) \quad - \int_1^{+\infty} t^{p-1} db(t) \leq b_0 \left(- \int_1^{+\infty} t^{q-1} db(t) \right),$$

provided that $l \in (1, p/q)$ and $\theta < \kappa_*/b$ in (1.5) (κ_* is a number dependent on q, p, l , and a), the constant b_0 depends on $q, p, l, a, b(l)$ and θ .

PROOF. Fix $p \in (q, m)$ and denote

$$I^s(t) = - \int_t^{+\infty} t^{s-1} db(t), \quad s > 1.$$

From the monotonicity of b it follows that

$$\tau^{s-1} b(\tau) \leq - \int_\tau^{+\infty} \lambda^{s-1} db(\lambda) = I^s(\tau), \quad \tau \geq 1, \quad s > 1.$$

The second relation in (1.4) and the last inequality yield

$$(1.7) \quad \lim_{\tau \rightarrow +\infty} \tau^{s-1} b(\tau) = 0, \quad s \leq m.$$

Moreover,

$$(1.8) \quad \tau^{p-q} I^q(\tau) \leq I^p(\tau) \rightarrow 0, \quad \tau^{p-ql} I^{ql} \rightarrow 0 \text{ as } \tau \rightarrow +\infty.$$

The following relations are valid:

$$\begin{aligned} I^p(1) &= - \int_1^{+\infty} \tau^{p-q} dI^q(\tau) = (p-q) \int_1^{+\infty} \tau^{p-q-1} I^q(\tau) d\tau - \tau^{p-q} I^q(\tau) \Big|_1^{+\infty} \stackrel{(1.5), (1.8)}{\leq} \\ &\stackrel{(1.5), (1.8)}{\leq} a(p-q) \int_1^{+\infty} \tau^{p-q-1} \left[\tau^{q-1} b(\tau) + \frac{\theta b}{\tau^{q(l-1)}} \left(- \int_\tau^{+\infty} \xi^{ql-1} db(\xi) \right) \right] d\tau + I^q(1) = \\ &= a(p-q) \int_1^{+\infty} \tau^{p-2} b(\tau) d\tau + a(p-q) \theta b \int_1^{+\infty} \tau^{p-ql-1} \left(- \int_\tau^{+\infty} \xi^{ql-1} db(\xi) \right) d\tau + I^q(1) = \end{aligned}$$

$$\begin{aligned}
&= a(p-q) \int_1^{+\infty} \left(\frac{\tau^{p-1}}{p-1} \right)' b(\tau) d\tau + a(p-q) \theta b \int_1^{+\infty} \left(\frac{\tau^{p-ql}}{p-ql} \right)' I^{ql}(\tau) d\tau + I^q(1) = \\
&= -\frac{a(p-q)}{p-1} \int_1^{+\infty} \tau^{p-1} db(\tau) + \frac{a(p-q)}{p-1} \tau^{p-1} b(\tau) \Big|_1^{+\infty} - \frac{a(p-q)\theta b}{p-ql} \int_1^{+\infty} \tau^{p-ql} \tau^{ql-1} db(\tau) + \\
&+ \frac{a(p-q)\theta b}{p-ql} \tau^{p-ql} I^{ql}(\tau) \Big|_1^{+\infty} + I^q(1) \stackrel{(1.7), (1.8)}{=} \frac{a(p-q)}{p-1} I^p(1) - \frac{a(p-q)}{p-1} b(1) + \\
&+ \frac{ab\theta(p-q)}{p-ql} I^p(1) - \frac{ab\theta(p-q)}{p-ql} I^{ql}(1) + I^q(1).
\end{aligned}$$

Now we put $t = 1$ in (1.5) and obtain the inequality

$$ab(1) \geq I^q(1) - ab\theta I^{ql}(1).$$

Then,

$$I^p(1) \left[1 - \frac{a(p-q)}{p-1} - \frac{ab\theta(p-q)}{p-ql} \right] + I^{ql}(1) ab\theta \frac{(p-q)(ql-1)}{(p-1)(p-ql)} \leq I^q(1) \frac{q-1}{p-1},$$

and we have the estimate

$$(1.9) \quad I^p(1) \left[1 - \frac{a(p-q)}{p-1} - \frac{ab\theta(p-q)}{p-ql} \right] \leq I^q(1) \frac{q-1}{p-1}.$$

Now we fix $p < m$ so that the following inequality is satisfied:

$$1 - \frac{a(p-q)}{p-1} > 0.$$

It means that $p < \frac{qa-1}{a-1}$, and henceforth we consider

$$p \in \left(q, \min \left(\frac{qa-1}{a-1}, m \right) \right).$$

Next we fix $l \in \left(1, \frac{p}{q} \right)$ and choose θ in such a way as to obtain a positive expression in the square brackets of (1.9):

$$\theta < \frac{\kappa_0}{b(l)}, \quad \kappa_0 = \left(1 - \frac{a(p-q)}{p-1} \right) \frac{(p-ql)}{a(p-q)}.$$

With fixed parameters p , l and θ we have an estimate

$$I^p(1) \leq b_0 I^q(1),$$

$$\text{where } b_0 = \frac{q-1}{p-1} \left(1 - \frac{a(p-q)}{p-1} - \frac{a\theta b(p-q)}{p-ql} \right)^{-1}. \quad \square$$

REMARK 1.3. If $\theta = 0$, then the second condition in (1.4) can be removed and we claim by the classical result that estimate (1.6) is valid for $p < \frac{qa-1}{a-1}$.

LEMMA 2. Let numbers $q, l > 1$ and $\omega > 0$ be fixed. Let $g \in L_m(Q)$, where $Q = Q_{3/2}(0) \subset \mathbb{R}^n$, $m > ql$, satisfy the inequalities

$$(1.10) \quad \int_{B_{r/2}} g^q \leq c_0 \left[\left(\int_{B_r} g dx \right)^q + \beta \omega \left(\int_{B_r} g^{ql} dx \right)^{\frac{1}{l}} \right], \quad \forall B_r \subset Q,$$

with positive constants c_0 and $\beta = \beta(l)$.

There exists a number $p_0 = p_0(q, c_0) > q$ such that for $p \in (q, \min(p_0, m))$

$$(1.11) \quad \|g\|_{p, Q_r(0)}^p \leq \frac{c_1}{\left(\frac{3}{2} - r\right)^{\frac{np}{q}}} \left\{ \|g\|_{q, Q}^p + \kappa_0^{\frac{p}{q}-1} \|g\|_{p, Q}^{-q} \|g\|_{q, Q}^q \right\}, \quad r \in \left[\frac{1}{2}, \frac{3}{2} \right),$$

provided that $l \in \left(1, \frac{p}{q}\right)$ and $\omega \leq \frac{\kappa_0}{\beta}$, (κ_0 is a number dependent on q, p, l , and c_0), the constant c_1 depends on the same parameters as κ_0 does.

REMARK 1.4. Inequalities (1.10) with $\omega = 0$ are known to ensure a higher integrability of $g \in L_q(Q)$ and estimate (1.11) with $\kappa_0 = 0$. If $\omega \neq 0$, then (1.11) does not imply an L_p -estimate of g but helps us to derive estimate (1.3) in the sequel.

PROOF OF LEMMA 2. To save space here we make use of the notation accepted in [7, Chapter V, Proposition 1.1]. Moreover, we explain in detail only new points in the proof of this proposition.

First, following [7] we put

$$C_0 = \{x \in \mathbb{R}^n \mid |x_i| < 1/2, i = 1, \dots, b\},$$

$$C_k = \{x \in Q \mid 1/2^k < \text{dist}(x, \partial Q) \leq 1/2^{k-1}\}, \quad k \in \mathbb{N}.$$

$$\text{Obviously, } Q = \bigcup_{k \geq 0} C_k.$$

We define

$$(1.12) \quad G(x) = \frac{g(x)}{M}, \quad M = \|g\|_{q, Q} + (\beta\omega)^{1/q} \|g\|_{ql, Q},$$

and write (1.10) in the form

$$(1.13) \quad \int_{B_{r/2}} G^q dx \leq c_0 \left[\left(\int_{B_r} G dx \right)^q + \beta \omega \left(\int_{B_r} G^{ql} dx \right)^{\frac{1}{l}} \right].$$

We also put

$$\alpha_k = (\sigma^n 2^{nk})^{1/q}, \quad \sigma = \text{const} > 6\sqrt{n}, \quad \text{and}$$

$$G_0(x) = \sum_{k \geq 0} \frac{G(x)}{\alpha_k} \chi_{C_k}(x),$$

where $\chi_A(x)$ is the characteristic function of the set A .

We apply the well-known Calderon-Zygmund lemma [7, Chapter V, Lemma 1.3] in appropriate form and claim that there exists a sequence of n -cubes $Q_{(k)}^j \subset C_k, j \geq 1$,

$k \geq 0$, with disjoint interiors such that

$$(1.14) \quad |Q_{(k)}^j| \leq \left(\frac{3}{\sigma}\right)^n 2^{-nk} < \frac{1}{2} \text{dist}(Q_{(k)}^j, \partial Q),$$

$$(1.15) \quad (\alpha_k s)^q < \int_{Q_{(k)}^j} G^q(x) dx \leq \sigma^n (\alpha_k s)^q, \quad s \geq 1,$$

$$(1.16) \quad G(x) \leq \alpha_k s \text{ a.e. on } \mathbb{C}_k \setminus \bigcup_j Q_{(k)}^j.$$

Then

$$(1.17) \quad s^q < \int_{Q_{(k)}^j} G_0^q dx \leq \sigma^n s^q,$$

$$(1.18) \quad G_0(x) \leq s \text{ a.e. on } \mathbb{C}_k \setminus \bigcup_j Q_{(k)}^j.$$

From (1.18) it follows that $|E(G_0, s) \setminus \bigcup_{j,k} Q_{(k)}^j| = 0$, where

$$E(h, \tau) = \{x \in Q \mid h(x) > \tau\}.$$

Hence,

$$(1.19) \quad \int_{E(G_0, s)} G_0^q(x) dx \leq \sum_{j,k} \int_{Q_{(k)}^j} G_0^q(x) dx \leq \sigma^n s^q \sum_{j,k} |Q_{(k)}^j|.$$

As a consequence of (1.14), we have the inequalities

$$\text{diam } Q_{(k)}^j \leq \frac{3\sqrt{n}}{\sigma} 2^{-k} < \frac{1}{2} \text{dist}(Q_{(k)}^j, \partial Q).$$

Then

$$Q_{(k)}^j \subset B_R(x), \quad \forall x \in Q_{(k)}^j, \quad R = \text{diam } Q_{(k)}^j < \frac{1}{2} \text{dist}(x, \partial Q) \equiv \frac{1}{2} d(x).$$

We derive from (1.15) that

$$(\alpha_k s)^q < \int_{Q_{(k)}^j} G^q(x) dx \leq \alpha(n) \int_{B_R(x)} G^q dx, \quad \alpha(n) = |B_1| n^{n/2}.$$

Inequality (1.13) allows us to estimate the right-hand side of the last inequality, and we have

$$(1.20) \quad (\alpha_k s)^q < \alpha(n) c_0 \left[\left(\int_{B_{2R}(x)} G dy \right)^q + \beta \omega \left(\int_{B_{2R}(x)} G^{q_l} dy \right)^{\frac{1}{l}} \right], \quad 2R < d(x).$$

Note that from the definition of G (see (1.12)) it follows that $\|G\|_{q,Q} \leq 1$ and $\beta \omega \|G\|_{q_l,Q}^q \leq 1$.

If we put $s = \lambda t$, where $t \geq 1$ and $\lambda > 1$ is a constant to be chosen, then (1.20) implies that

$$(1.21) \quad |B_{2R}| \leq \frac{c_2}{2^{nk} \lambda}, \quad c_2 = c_2(c_0, \sigma, n).$$

Let

$$(1.22) \quad \lambda \geq \frac{c_2 2^n}{|B_1|},$$

then from (1.21) we have $r = 2R < \frac{1}{2^{k+1}}$, and the ball $B_r(x)$ can intersect at most C_{k-1} , C_k and C_{k+1} .

Now from (1.20) with $r = 2R$ we obtain the inequality

$$(1.23) \quad (\lambda t)^q \leq c_3 \left[\left(\int_{B_r(x)} G_0 dy \right)^q + \beta \omega \left(\int_{B_r(x)} G_0^{ql} dy \right)^{\frac{1}{q}} \right], \quad r < d(x).$$

Hence,

$$(1.24) \quad \lambda t |B_r| \leq c_4 \left[\int_{B_r(x)} G_0 dy + (\beta \omega)^{\frac{1}{q}} \left(\int_{B_r(x)} G_0^{ql} dy \right)^{\frac{1}{ql}} |B_r|^{1 - \frac{1}{ql}} \right].$$

We apply the Cauchy inequality to estimate the term J_r with ω in (1.24):

$$(1.25) \quad J_r = c_4 (|B_r| t)^{\frac{ql-1}{ql}} \left(\frac{(\beta \omega)^l}{t^{ql-1}} \int_{B_r} G_0^{ql} dx \right)^{\frac{1}{ql}} \leq c_4 |B_r| t + c_4 \frac{(\beta \omega)^l}{t^{ql-1}} \int_{B_r} G_0^{ql} dx.$$

Henceforth the c_i may depend on q , c_0 , and n . We put

$$E_r(t) = \{y \in B_r(x) \mid G_0(y) > t\}$$

and derive from (1.24) and (1.25) the inequality

$$\lambda t |B_r| \leq c_4 (2 + (\beta \omega)^l) t |B_r| + c_4 \int_{E_r(t)} G_0 dx + c_4 \frac{(\beta \omega)^l}{t^{ql-1}} \int_{E_r(t)} G_0^{ql} dx.$$

Let us assume that in this theorem $\beta(l)\omega < \kappa_0$, where $\kappa_0 \leq 1$, and the parameter λ satisfies (in addition to (1.22)) the inequality

$$(1.26) \quad \lambda - 3c_4 \geq \frac{\lambda}{2}.$$

Then

$$(1.27) \quad |B_r| \leq \frac{c_5}{t} \int_{E_r(t)} G_0 dx + \frac{c_5 (\beta \omega)^l}{t^{ql}} \int_{E_r(t)} G_0^{ql} dx t \geq 1.$$

The family of such balls $B_r(x)$ covers the set $T = \bigcup_{k,j} Q_{(k)}^j$. We can assert that there exists a numerable subfamily of disjoint B_i such that

$$\sum_{j,k} |Q_{(k)}^j| \leq c(n) \sum_i |B_i|$$

(see [7, Chapter V, Lemma 1.1]).

Now, from (1.19) and (1.27) it follows that

$$(1.28) \quad \int_{E(G_0, s)} G_0^q dx \leq c_6 \left(t^{q-1} \int_{E(G_0, t)} G_0 dx + \frac{(\beta\omega)^l}{t^{ql-q}} \int_{E(G_0, t)} G_0^{ql} dx \right), \quad s = \lambda t.$$

Hence,

$$(1.29) \quad \int_{E(G_0, t)} G_0^q dx \leq c_7 \left(t^{q-1} \int_{E(G_0, t)} G_0 dx + \frac{(\beta\omega)^l}{t^{q(l-1)}} \int_{E(G_0, t)} G_0^{ql} dx \right), \quad t \geq 1.$$

We put $b(t) = \int_{E(G_0, t)} G_0(x) dx$ and note that

$$\int_{E(G_0, t)} G_0^m dx = - \int_t^{+\infty} \tau^{m-1} db(\tau), \quad m > 1.$$

Now inequality (1.29) takes the form

$$(1.30) \quad - \int_t^{+\infty} \tau^{q-1} db(\tau) \leq c_8 \left\{ t^{q-1} b(t) + \frac{(\beta\omega)^l}{t^{q(l-1)}} \left(- \int_t^{+\infty} \tau^{ql-1} db(\tau) \right) \right\}, \quad t \geq 1.$$

The function b satisfies the assumptions of Lemma 1 with $a = c_8 > 1$, $b = \beta^l$, and $\theta = \omega^l$. By Lemma 1, we fix $l \in \left(1, \frac{p}{q}\right)$ for $p \in \left(q, \min\left(m, \frac{qc_8}{c_8-1}\right)\right)$ and $\omega < \frac{\kappa_*^{1/l}}{\beta(l)}$, $\kappa_* = \kappa_*(q, p, l, c_8)$.

In Theorem 1, we fix $\kappa_0 = \min\{1, \kappa_*^{1/l}\}$. By Lemma 1, we have

$$(1.31) \quad - \int_1^{+\infty} t^{p-1} db(t) \leq b_0 \left(- \int_1^{+\infty} t^{q-1} db(t) \right),$$

whence

$$(1.32) \quad \int_{E(G_0, 1)} G_0^p dx \leq b_0 \int_{E(G_0, 1)} G_0^q dx,$$

$$b_0 = b_0(q, p, l, c_8, \beta, \omega).$$

From (1.32) it follows that

$$(1.33) \quad \int_Q G_0^p dx \leq (b_0 + 1) \int_Q G_0^q dx \leq (b_0 + 1) \int_Q G^q dx.$$

Note that $\text{dist}(Q_r(0), \partial Q) = \frac{3}{2} - r$ for $r \in \left[\frac{1}{2}, \frac{3}{2}\right)$, and there exists a number $k_0 \in N$ such that $\frac{3}{2} - r \approx \frac{1}{2^{k_0}}$ and $Q_r(0) \subseteq C_0 \cup \dots \cup C_{k_0}$. From the definition of α_k , it follows that $\alpha_{k_0}^q = \sigma^n 2^{nk_0}$, i.e., $\frac{3}{2} - r \approx \frac{\sigma}{\alpha_{k_0}^{q/n}}$. Hence,

$$\int_Q G_0^p dx \geq \int_{C_0 \cup \dots \cup C_{k_0}} G_0^p dx \geq \frac{c_9}{\alpha_{k_0}^p} \int_{Q_r(0)} G^p dx \geq c_{10} \left(\frac{3}{2} - r \right)^{\frac{np}{q}} \int_{Q_r(0)} G^p dx.$$

Now from (1.33) we deduce the inequality

$$\int_{Q_r(0)} G^p dx \leq \frac{c_{11}}{\left(\frac{3}{2} - r\right)^{\frac{np}{q}}} \int_Q G^q dx.$$

By (1.12), it guarantees the validity of estimate (1.11). $\square$

LEMMA 3. Let numbers l , $q > 1$, c_0 , ω , and $\beta = \beta(l) > 0$ be fixed. Let $g \in L_m(Q_{R_0}(x^0))$, $m > ql$, satisfy inequalities (1.10) in the balls $B_r \subset Q_{R_0}(x^0)$. If p , l , β , ω are fixed by Lemma 2, then the following inequalities hold:

$$(1.34) \quad \int_{Q_\varrho(x^0)} g^p dx \leq \frac{c_{12}}{(R - \varrho)^{\frac{np}{q}}} \left\{ \left(\int_{Q_R(x^0)} g^q dx \right)^{\frac{p}{q}} + \left(\int_{Q_R(x^0)} g^p dx \right)^{1 - \frac{q}{p}} \int_{Q_R(x^0)} g^q dx \cdot R^{n(\frac{p}{q} - 1)} \right\},$$

$\varrho \in \left[\frac{R}{3}, R\right)$, $R \leq R_0$. The constant c_{12} depends on c_0 (from (1.10)), p , q , l , β , and ω .

PROOF. Inequalities (1.34) are a consequence of estimate (1.11). Indeed, fix $R \leq R_0$ and, changing the variables, put $y(x) = \frac{3(x - x^0)}{2R}$. As a result, $y(Q_R(x^0)) = Q_{\frac{3}{2}}(0)$ and $y(Q_{\frac{R}{3}}(x^0)) = Q_{\frac{1}{2}}(0)$. From (1.10) for $g(x)$ in the balls $B_r \subset Q_R(x^0)$, we find that $z(y) = g(x(y))$ satisfies the inequalities

$$(1.35) \quad \int_{B_\varrho} z^p dy \leq c_0 \left[\left(\int_{B_\varrho} z^q dy \right)^q + \beta \omega \left(\int_{B_\varrho} z^{ql} dy \right)^{\frac{1}{l}} \right], \quad \forall B_\varrho \subset Q_{\frac{3}{2}}(0).$$

By Lemma 2, there exists a number $p_0 = p_0(q, c_0, n) > q$ such that for a fixed $l \in \left(1, \frac{p}{q}\right)$, where $p \in (q, \min(p_0, m))$, and $\beta \omega < \kappa_0$ ($\kappa_0 = \kappa_0(p, l, q, c_0) \leq 1$) in (1.35), estimate (1.11) is valid for $z(y)$ in $Q = Q_{\frac{3}{2}}(0)$:

$$(1.36) \quad \int_{Q_R(0)} z^p dy \leq \frac{c_1}{\left(\frac{3}{2} - r\right)^{\frac{np}{q}}} \left\{ \left(\int_Q z^q dy \right)^{\frac{p}{q}} + \kappa_0^{\frac{p}{q} - 1} \left(\int_Q z^p dy \right)^{\frac{p-q}{p}} \int_Q z^q dy \right\},$$

which yields (1.34). $\square$

LEMMA 4. If a function g satisfies inequalities (1.34) in $Q_\varrho(x^0)$ and $Q_R(x^0)$ for any $R \leq R_0$ and $\varrho \in \left[\frac{R}{3}, R\right)$, then

$$(1.37) \quad \left(\int_{Q_{R/2}(x^0)} g^p dx \right)^{\frac{1}{p}} \leq c_{13} \left(\int_{Q_R(x^0)} g^q dx \right)^{\frac{1}{q}}, \quad \forall R \leq R_0,$$

$c_{13} = c_{13}(p, q, c_{12}, n)$.

PROOF. For a fixed $\tilde{R} \leq R_0$ consider the sequence $\varrho_k = \tilde{R} - \frac{\tilde{R}}{2^{k+1}}$, $k = 0, 1, \dots$,
 $\left(\varrho_0 = \frac{\tilde{R}}{2}, \varrho_k \nearrow \tilde{R}\right)$.

We put

$$(1.38) \quad H = c_{12} \left(\int_{Q_{\tilde{R}}(x^0)} g^q dx \right)^{\frac{p}{q}}, \quad B = c_{12} \int_{Q_{\tilde{R}}(x^0)} g^q dx \cdot \tilde{R}^{n(\frac{p}{q}-1)},$$

and from (1.34) with $\varrho = \varrho_k$ and $R = \varrho_{k+1}$ we derive the inequality

$$(1.39) \quad \int_{Q_{\varrho_k}(x^0)} g^p dx \leq \frac{1}{(\varrho_{k+1} - \varrho_k)^{\frac{np}{q}}} \left(H + B \left(\int_{Q_{\varrho_{k+1}}(x^0)} g^p dx \right)^{1-\frac{q}{p}} \right).$$

Now put

$$\psi(\varrho_k) = \int_{Q_{\varrho_k}(x^0)} g^p dx, \quad m = \frac{np}{q}, \quad \gamma = 1 - \frac{q}{p} \in (0, 1).$$

Inequalities (1.39) take the form

$$(1.40) \quad \psi(\varrho_k) \leq \frac{1}{(\varrho_{k+1} - \varrho_k)^m} (H + B\psi^\gamma(\varrho_{k+1})), \quad k \geq 0.$$

One of the two situations may occur.

a) There exists a number k_0 such that $B\psi^\gamma(\varrho_{k_0+1}) \leq H$. By (1.38), we obtain

$$\int_{Q_{\tilde{R}}(x^0)} g^q dx \cdot \tilde{R}^{n(\frac{p}{q}-1)} \left(\int_{Q_{\varrho_{k_0+1}}(x^0)} g^p dx \right)^\gamma \leq \left(\int_{Q_{\tilde{R}}(x^0)} g^q dx \right)^{\frac{p}{q}}.$$

Hence,

$$\left(\int_{Q_{\varrho_{k_0+1}}(x^0)} g^p dx \right)^{\frac{p-q}{p}} \leq \frac{1}{\tilde{R}^{n(\frac{p}{q}-1)}} \left(\int_{Q_{\tilde{R}}(x^0)} g^q dx \right)^{\frac{p}{q}-1}$$

and

$$(1.41) \quad \left(\int_{Q_{\tilde{R}/2}(x^0)} g^p dx \right)^{\frac{1}{p}} \leq c_{14}(p, q) \left(\int_{Q_{\tilde{R}}(x^0)} g^q dx \right)^{\frac{1}{q}}.$$

b) For any $k \geq 0$, the following inequalities hold:

$$H \leq B\psi^\gamma(\varrho_{k+1}).$$

Then, by (1.40),

$$(1.42) \quad \psi(\varrho_k) \leq \frac{2B\psi^\gamma(\varrho_{k+1})}{(\varrho_{k+1} - \varrho_k)^m}.$$

After iterations, we have the relations

$$(1.43) \quad \psi\left(\frac{\tilde{R}}{2}\right) = \psi(Q_0) \leq \dots \leq \frac{(2B)^{\frac{1}{1-\gamma}} 2^m \sum_{j=0}^{\infty} (2+j)\gamma^j}{\left(\frac{\tilde{R}}{2}\right)^{m(1+\gamma+\dots+\gamma^k)}} (\psi(Q_k))^{\gamma^k}.$$

Note that $\sum_{j=0}^{\infty} (2+j)\gamma^j < +\infty$, and $\psi(Q_k) \rightarrow \psi(\tilde{R})$, $\gamma^k \rightarrow 0$ as $k \rightarrow +\infty$. Passing to the limit in (1.43), we obtain

$$(1.44) \quad \psi\left(\frac{\tilde{R}}{2}\right) \leq \frac{c_{15} B^{\frac{1}{1-\gamma}}}{\tilde{R}^{\frac{m}{1-\gamma}}} = c_{16} \left(\int_{Q_{\tilde{R}}(x^0)} g^q dx \right)^{\frac{p}{q}},$$

$c_{16} = c_{16}(p, q, c_{12}, n)$.

Inequalities (1.41) and (1.44) with any $\tilde{R} \leq R_0$ imply estimate (1.37). $\square$

PROOF OF THEOREM 1. The assumptions of the theorem ensure the validity of the assumptions of Lemma 3. This means that inequalities (1.34) are valid in $Q_\varrho(x^0)$ and $Q_R(x^0)$ for the mentioned ϱ and R . By Lemma 4, inequalities (1.37) are valid and they coincide with inequalities (1.2). Theorem 1 is proved.

2. A PRIORI ESTIMATES FOR SOLUTIONS OF STRONGLY NONLINEAR ELLIPTIC SYSTEMS

Let Ω be a bounded domain in $\mathbb{R}^n$, $n \geq 2$ and let $u: \Omega \rightarrow \mathbb{R}^N$, $N > 1$, $u = (u^1, \dots, u^N)$, be a solution of the system

$$(2.1) \quad -(A_{kl}^{\alpha\beta}(x, u) u_{x_\beta}^l)_{x_\alpha} + b^k(x, u, u_x) = 0, \quad k \leq N, \quad x \in \Omega.$$

We assume that the matrix $A = \{A_{kl}^{\alpha\beta}\}_{k,l \leq N}^{\alpha,\beta \leq n}$ is defined on the set $\mathfrak{M} = \overline{\Omega} \times \mathbb{R}^N$ and satisfies the conditions

a)

$$(2.2) \quad (A(x, u) \xi, \xi) \equiv \sum_{\substack{\alpha, \beta \leq n \\ k, l \leq N}} A_{kl}^{\alpha\beta}(x, u) \xi_\alpha^k \xi_\beta^l \geq \nu |\xi|^2, \quad \forall \xi \in \mathbb{R}^{nN},$$

$$(2.3) \quad \sup_{\mathfrak{M}} \|A(x, u)\| \leq \mu.$$

b) The $A_{kl}^{\alpha\beta}$ are uniformly continuous functions on $\mathfrak{M}$. More precisely, there exists a continuous, bounded and nonincreasing function $\omega(s, t)$ such that

$$(2.4) \quad \|A(x, u) - A(y, v)\| \leq \omega(|x - y|^2, |u - v|^2), \quad x, y \in \overline{\Omega}, \quad u, v \in \mathbb{R}^N,$$

$\omega(s, t) \rightarrow 0$ as $s, t \rightarrow 0$, $\omega(s, t)$ is a function convex in t .

c) $b = \{b^k\}_{k \leq N}$ is the Caratheodory function on $\overline{\Omega} \times \mathbb{R}^N \times \mathbb{R}^{nN}$ and

$$(2.5) \quad |b(x, u, z)| \leq a|z|^2 + \mu, \quad (x, u) \in \mathfrak{M}, \quad z \in \mathbb{R}^{nN}.$$

The positive constants ν , μ and a in a) and c) are arbitrarily fixed.

In general, the solvability of boundary-value problems for systems (2.1) under assumptions (2.2), (2.3) and (2.5) has yet to be proved. In the two-dimensional case,

J. Frehse obtained the existence of a smooth solution of the Dirichlet problem for a class of nonlinear elliptic systems with quadratic nonlinearity (2.5) in the gradient [10].

The smoothness of bounded weak solutions of (2.1), $n \geq 2$, under conditions *a*), *b*), *c*) was also studied [8, 11]. In the local setting the following result was proved.

If $u \in W_2^1(\Omega) \cap L_\infty(\Omega)$ is a solution of (2.1) and

$$(2.6) \quad a \operatorname{osc}_{B_{R_0}} u < \nu$$

in a ball $B_{R_0} \subset \subset \Omega$, then u is a Hölder continuous function in $B_{\frac{R_0}{2}} \setminus \sigma$ and $H_{n-2-\varepsilon}(\sigma) = 0$ for some $\varepsilon > 0$ ($H_s(\sigma)$ is the Hausdorff measure of dimension s of a set σ). To obtain this result in the context of the direct method of investigation, we need the «smallness condition» (2.6) to prove only a higher integrability of the gradient u_x and to estimate locally an L_p norm of u_x , $p > 2$.

Here we apply Theorem 1 to derive an a priori estimate of the L_p norm, $p > 2$, of a solution of (2.1) under the smallness condition on the seminorm $[u]_{2, n; B_{R_0}}$ in the space $BMO(B_{R_0})$ instead of condition (2.6) on the smallness of $\|u\|_{\infty, B_{R_0}}$. Moreover, we derive an a priori estimate of the Hölder norm of a solution u smooth in a ball $B_{R_0} \subset \subset \Omega$ if $\|u_x\|_{L^{2, n-2}(B_{R_0})}$ is small enough (no control of $\|u\|_{\infty, B_{R_0}}$ is implied).

THEOREM 2. *Let assumptions *a*), *b*), *c*) hold and let u be a smooth solution of (2.1) in a ball $B_{R_0} \subset \subset \Omega$. There exists a number $\theta = \theta(\nu, \mu) > 0$ such that if*

$$(2.7) \quad [u]_{2, n; B_{R_0}} < \theta \min \left\{ \frac{\nu}{a}, 1 \right\}$$

then

$$(2.8) \quad \|u_x\|_{s, B_{R_1}} \leq c_* (\|u_x\|_{2, B_{R_0}} + 1)$$

for some $s = s(\nu, \mu) > 2$ and $R_1 = R_1(R_0) < R_0$, $c_* = c_*(\nu, \mu, \theta, R_1)$.

Moreover, there exists a number $\theta_1 > 0$ such that the inequality

$$(2.9) \quad \|u_x\|_{2, n-2; B_{R_0}} < \theta_1 \min \left\{ \frac{\nu}{a}, 1 \right\}$$

provides the estimate

$$(2.10) \quad \|u\|_{C^\alpha(\overline{B_{R_2}})} \leq c_{**} (\|u\|_{W_2^1(B_{R_0})} + 1)$$

for any $\alpha \in (0, 1)$ with some $R_2 < R_0$. The parameter θ_1 depends on ν, μ and the function ω from (2.4), the constant c_{**} depends also on R_0, θ_1 , and α .

First we recall that

$$\|v\|_{2, n-2; B_{R_0}} = \left(\sup_{\substack{Q \leq R_0 \\ y \in B_{R_0}}} \frac{1}{Q^{n-2}} \int_{B_Q(y) \cap B_{R_0}} |v|^2 dx \right)^{\frac{1}{2}}$$

is a norm in the Morrey space $L^{2, n-2}(B_{R_0})$. A norm in the Campanato space

$\mathfrak{L}^{m,n}(B_{R_0})$ is given by

$$\|v\|_{\mathfrak{L}^{m,n}(B_{R_0})} = \|v\|_{m, B_{R_0}} + [v]_{m,n; B_{R_0}}$$

with seminorm

$$[v]_{m,n; B_{R_0}} = \left(\sup_{\substack{Q \leq R_0 \\ y \in B_{R_0}}} \frac{1}{Q^n} \int_{B_Q(y) \cap B_{R_0}} |v - v_{Q,y}|^m dx \right)^{\frac{1}{m}}, \quad v_{Q,y} = \oint_{B_Q(y) \cap B_{R_0}} v dx.$$

Note that the spaces $\mathfrak{L}^{m,n}(\cdot)$ are isomorphic for different $m \geq 1$, and, in particular,

$$(2.11) \quad [v]_{m,n; B_{R_0}} \leq c(m, n)[v]_{2,n; B_{R_0}},$$

(for the definitions and properties of the spaces see [9, Chapter IV] and [12, Chapter I]).

REMARK 2.1. By the known estimate

$$(2.12) \quad [u]_{2,n; B_{R_0}} \leq c(n) \|u_x\|_{2, n-2; B_{R_0}},$$

and (2.9) with some θ_1 , inequality (2.7) follows with $\theta = c(n)\theta_1$.

PROOF OF THEOREM 2. Let condition (2.7) hold. We fix a ball $B_r(y^0) \subset B_{R_0}$ and write the integral identity with a test-function $b \in C_0^1(\overline{B_r(y^0)})$:

$$(2.13) \quad \int_{B_r(y^0)} [A_{kl}^{a\beta}(x, u) u_{x_\beta}^l b_{x_\alpha}^k + b^k(x, u, u_x) b^k] dx = 0.$$

From (2.13), where $b = (u - u_{r,y^0}) \xi^2$, $u_{r,y^0} = \oint_{B_r(y^0)} u(x) dx$, and ξ is a cut-off function for $B_r(y^0)$, $\xi = 1$ in $B_{\frac{r}{2}}(y^0)$, we derive the inequality

$$(2.14) \quad \int_{B_{\frac{r}{2}}(y^0)} |u_x|^2 dx \leq \frac{4\mu}{\nu r^2} \int_{B_r(y^0)} |u - u_{r,y^0}|^2 dx + \frac{2a}{\nu} \int_{B_r(y^0)} |u_x|^2 |u - u_{r,y^0}| dx + \frac{2\mu}{\nu} |B_r|.$$

By the embedding theorem $W_{\frac{2n}{n+2}}^1(B_r) \hookrightarrow L_2(B_r)$, the estimate

$$\int_{B_r(y^0)} |u - u_{r,y^0}|^2 dx \leq c(n) \left(\int_{B_r(y^0)} |u_x|^{\frac{2n}{n+2}} dx \right)^{\frac{n+2}{n}}$$

is valid, and from (2.14) we obtain

$$(2.15) \quad \int_{B_{\frac{r}{2}}(y^0)} |u_x|^2 dx \leq \frac{c(\nu, \mu)}{r^2} \left(\int_{B_r(y^0)} |u_x|^{\frac{2n}{n+2}} dx \right)^{\frac{n+2}{n}} + \frac{2a}{\nu} J_r + \frac{2\mu}{\nu} |B_r|.$$

Now we estimate the integral $J_r = \int_{B_r(y^0)} |u_x|^2 |u - u_{r,y^0}| dx$ in (2.15) by the Hölder

inequality with an arbitrary $l > 1$:

$$\begin{aligned}
 J_r &\leq \left(\int_{B_r(y^0)} |u_x|^{2l} dx \right)^{\frac{1}{l}} \left(\int_{B_r(y^0)} |u - u_{r, y^0}|^{\frac{l}{l-1}} \right)^{\frac{l-1}{l}} |B_r| \leq |B_r| [u]_{\frac{l}{l-1}, n; B_{R_0}} \\
 &\cdot \left(\int_{B_r(y^0)} |u_x|^{2l} dx \right)^{\frac{1}{l}} \stackrel{(2.11)}{\leq} c(l, n) |B_r| [u]_{2, n; B_{R_0}} \left(\int_{B_r(y^0)} |u_x|^{2l} dx \right)^{\frac{1}{l}} \stackrel{(2.7)}{\leq} \\
 &\stackrel{(2.7)}{\leq} c(l, n) |B_r| \theta \min \left\{ \frac{\nu}{a}, 1 \right\} \left(\int_{B_r(y^0)} |u_x|^{2l} dx \right)^{\frac{1}{l}}.
 \end{aligned}$$

Then from (2.15) it follows that

$$(2.16) \quad \int_{B_{\frac{r}{2}}(y^0)} |u_x|^2 dx \leq c_1 \left[\left(\int_{B_r(y^0)} |u_x|^{\frac{2n}{n+2}} dx \right)^{\frac{n+2}{n}} + 1 + c_2(l) \theta \left(\int_{B_r(y^0)} |u_x|^{2l} dx \right)^{\frac{1}{l}} \right],$$

$c_1 = c_1(\nu, \mu)$. For $g(x) = |u_x(x)|^{\frac{2n}{n+2}} + 1$ and $q = \frac{n+2}{n}$, inequality (2.16) implies the inequality

$$(2.17) \quad \int_{B_{\frac{r}{2}}} g^q dx \leq c_3(\nu, \mu) \left[\left(\int_{B_r} g dx \right)^q + c_4(l) \theta \left(\int_{B_r} g^{ql} dx \right)^{\frac{1}{l}} \right], \quad \forall B_r \subset B_{R_0}.$$

By Theorem 1, there exists a number $p_0 = p_0(c_3, q) > q$ such that if $l \in \left(1, \frac{p}{q}\right)$ for $p \in (q, p_0)$, and

$$(2.18) \quad c_4(l) \theta < \kappa_0,$$

for some $\kappa_0 = \kappa_0(p, q, l) > 0$ in (2.17), then

$$(2.19) \quad \int_{Q_{\frac{R}{2}}} g^p dx \leq c_5 \int_{Q_R} g^q dx, \quad \forall Q_R \subset B_{R_0}$$

with a constant c_5 dependent on p, q, l, ν, μ and θ . Now we fix $p = \frac{p_0 + q}{2}$ and $l = \frac{p}{2q} + \frac{1}{2}$. Then $l = l(\nu, \mu, n) \in \left(1, \frac{p}{q}\right)$ and the parameter $s = \frac{2p}{q} > 2$ depends only on ν, μ and n .

Estimate (2.19) yields

$$(2.20) \quad \left(\int_{B_{\frac{r}{2}}(y_0)} |u_x|^s dx \right)^{\frac{1}{s}} \leq c_6 \left(\int_{B_{r\sqrt{n}}(y_0)} (|u_x|^2 + 1) dx \right)^{\frac{1}{2}}, \quad \forall B_{r\sqrt{n}}(y_0) \subset B_{R_0}.$$

The constant c_6 in (2.20) and all other constants $c_i, i \geq 6$, may depend on ν, μ, n , and θ . The dependence of c_i on other parameters will be shown additionally. In par-

ticular, estimate (2.20) implies

$$(2.21) \quad \|u_x\|_{s, B_{R_1}} \leq c_7(R_1)(\|u_x\|_{2, B_{R_0}} + 1), \quad s = \frac{2p}{q} > 2, \quad R_1 = \frac{R_0}{2\sqrt{n}}.$$

Henceforth, we assume that condition (2.9) holds with $\theta_1 = \frac{\theta}{c(n)}$, where θ was fixed by (2.18) (see Remark 2.1).

It is obvious that estimates (2.20) and (2.21) are valid. We apply them to estimate the Hölder norm of the solution u in the ball B_{R_2} , $R_2 = \frac{R_1}{2\sqrt{n}} = \frac{R_0}{4n}$.

For a fixed $y^0 \in B_{R_2}$ and $R < R_2$ we consider the linear problem

$$(2.22) \quad \begin{aligned} A_{kl}^{\alpha\beta}(y^0, u^0) v_{x_\beta x_\alpha}^l &= 0 \quad \text{in } B_R(y^0), \quad u^0 = u_{R, y^0}, \\ v|_{S_R(y^0)} &= u. \end{aligned}$$

We use a well-known Campanato estimate of the solution v of problem (2.22):

$$(2.23) \quad \int_{B_Q(y^0)} |v_x|^2 dx \leq c_{12} \left(\frac{Q}{R} \right)^n \int_{B_R(y^0)} |v_x|^2 dx, \quad \forall Q \leq R.$$

The function $w = u - v$ is a solution of the Dirichlet problem

$$(2.24) \quad \begin{aligned} A_{kl}^{\alpha\beta}(y^0, u^0) w_{x_\beta x_\alpha}^l &= (F_\alpha^k(x))_{x_\alpha}, \quad x \in B_R(y^0), \\ w|_{S_R(y^0)} &= 0, \end{aligned}$$

where $F_\alpha^k = A_{kl}^{\alpha\beta}(y^0, u^0) u_{x_\beta}^l \in L^{2, n-2}(B_{R_0})$.

From regularity theory in Morrey and Campanato spaces [9, 12] it follows that the solution $w \in W_2^1(B_R)$ of (2.24) has derivatives $w_{x_\alpha} \in L^{2, n-2}(B_R(y^0))$, $\alpha = 1, \dots, n$, and,

$$(2.25) \quad \|w_x\|_{2, B_R(y^0)} \leq c_8 \|u_x\|_{2, B_R(y^0)},$$

$$(2.26) \quad \|w_x\|_{2, n-2; B_R(y^0)} \leq c_9 \{ \|u_x\|_{2, n-2; B_R(y^0)} + R^{-\frac{(n-2)}{2}} \|w_x\|_{2, B_R(y^0)} \}.$$

Estimates (2.25) and (2.26) imply

$$(2.27) \quad \|w_x\|_{2, n-2; B_R(y^0)} \leq c_{10} \|u_x\|_{2, n-2; B_{R_0}} \leq c_{11} \min \left\{ \frac{\nu}{a}, 1 \right\} \theta_1.$$

From the integral identities for u and v in $B_R(y^0)$, it follows the relation

$$(2.28) \quad \begin{aligned} \int_{B_R(y^0)} [A_{kl}^{\alpha\beta}(y^0, u^0) w_{x_\beta}^l w_{x_\alpha}^k + (A_{kl}^{\alpha\beta}(x, u) - A_{kl}^{\alpha\beta}(y^0, u^0)) u_{x_\beta}^l w_{x_\alpha}^k + \\ + b^k(x, u, u_x) w^k] dx = 0. \end{aligned}$$

With the help of assumptions (2.2)-(2.5), from (2.28) we deduce the inequality

$$(2.29) \quad \int_{B_R(y^0)} |w_x|^2 dx \leq c(\nu, \mu) \int_{B_R(y^0)} \omega^2(|x - y^0|^2, |u - u^0|^2) |u_x|^2 dx + \\ + \frac{2a}{\nu} \int_{B_R(y^0)} |u_x|^2 |w| dx + \frac{2M}{\nu} \int_{B_R(y^0)} |w| dx,$$

where $\omega(\cdot, \cdot)$ is a function from (2.4).

The right-hand side of (2.29) can be estimated by (2.20):

$$(2.30) \quad \int_{B_R(y^0)} |w_x|^2 dx \leq c_{13} \left(\int_{B_R(y_0)} |u_x|^s dx \right)^{\frac{2}{s}} \left(\int_{B_R(y_0)} \omega^{\frac{2s}{s-2}}(R^2, |u - u^0|^2) dx \right)^{\frac{s-2}{s}} |B_R| + \\ + \frac{2a}{\nu} \left(\int_{B_R(y_0)} |u_x|^s dx \right)^{\frac{2}{s}} \left(\int_{B_R(y_0)} |w|^{\frac{s}{s-2}} dx \right)^{\frac{s-2}{s}} |B_R| + c_{13} R^{n+2} \leq \\ \stackrel{(2.20)}{\leq} c_{14} \int_{B_{2\sqrt{n}R}} (1 + |u_x|^2) dx \left[\omega_0 \left(R^2, \int_{B_R(y_0)} |u - u^0|^2 dx \right) + \frac{2a}{\nu} \cdot \right. \\ \left. \cdot \left(\int_{B_R(y_0)} |w|^{\frac{s}{s-2}} dx \right)^{\frac{s-2}{s}} + R^2 \right].$$

Here $\omega_0(t, \tau)$ is a continuous function nonincreasing in t, τ , and $\omega_0(t, \tau) \rightarrow 0$ as $t, \tau \rightarrow 0$.

Now we estimate the integral $P_R = \left(\int_{B_R(y_0)} |w|^{\frac{s}{s-2}} dx \right)^{\frac{s-2}{s}}$. We have

$$P_R \leq \left(\int_{B_R(y_0)} |w - w_{R, y^0}|^{\frac{s}{s-2}} dx \right)^{\frac{s-2}{s}} + |w_{R, y^0}| \leq [w]_{\frac{s}{s-2}, n; B_R(y^0)} + \\ + \|w\|_{2, B_R(y^0)} \cdot R^{\frac{n}{2}} \stackrel{(2.11)}{\leq} c(s, n) [w]_{2, n; B_R(y^0)} + c(n) R^{\frac{n-2}{2}} \|w_x\|_{2, B_R(y^0)} \stackrel{(2.12)}{\leq} \\ \stackrel{(2.12)}{\leq} c_{15}(s, n) \|w_x\|_{2, n-2; B_R(y^0)} \stackrel{(2.27)}{\leq} c_{16} \min \left\{ \frac{\nu}{a}, 1 \right\} \theta_1.$$

Hence,

$$(2.31) \quad \int_{B_R(y_0)} |w_x|^2 dx \leq \\ \leq c_{17} \left[\omega_0 \left(R^2, c_*(n) R^{-(n-2)} \int_{B_r(y^0)} |u_x|^2 dx \right) + \theta_1 + R^2 \right] \int_{B_{2\sqrt{n}R}(y^0)} (1 + |u_x|^2) dx.$$

If we rename the number $2\sqrt{n}R$ by R and put $\Phi(r, y^0) = \int_{B_r(y^0)} (1 + |u_x|^2) dx$,

then from (2.23) and (2.31) it is easy to derive the inequality

$$(2.32) \quad \Phi(\varrho, y^0) \leq c_{18} \left[\left(\frac{\varrho}{R} \right)^n + \omega_0(R^2, c_*(n), \theta_1^2) + \theta_1 + R^2 \right] \Phi(R, y^0),$$

$$\forall \varrho \leq R \leq R_1.$$

By a well-known algebraic lemma (see, for example, [7, Chapter 3, Lemma 2.1]), there exist a number $\varepsilon_0 = \varepsilon_0(c_{18}, n) > 0$ such that if

$$(2.33) \quad \omega_0(R^2, c_*(n), \theta_1^2) + \theta_1 + R^2 < \varepsilon_0,$$

then from (2.32) it follows that

$$(2.34) \quad \Phi(\varrho, y^0) \leq c_{19} \left(\frac{\varrho}{R} \right)^{n-\delta} \Phi(R, y^0), \quad \forall \varrho \leq R \leq R_1,$$

for any $\delta \in (0, n)$, $c_{19} = c_{19}(c_{18}, \delta) > 0$.

Now we fix r_0 and $\tau_0 > 0$ in such a way as to have the inequality

$$(2.35) \quad \omega_0(r_0^2, \tau_0^2) < \frac{\varepsilon_0}{3}.$$

Let θ_1 satisfy the restriction

$$(2.36) \quad \theta_1 \leq \min \left\{ \frac{\theta}{c(n)}, \frac{\varepsilon_0}{3}, \frac{\tau_0}{\sqrt{c_*(n)}} \right\}$$

and

$$(2.37) \quad r_0 \leq \min \left\{ R_1, \sqrt{\frac{\varepsilon_0}{3}} \right\}.$$

Then inequality (2.33) holds for $R \leq r_0$ and, consequently, estimate (2.34) is valid for $\varrho \leq R \leq r_0$.

Estimate (2.34) holds for any point $y^0 \in B_{R_2}$, and, therefore,

$$(2.38) \quad \|u_x\|_{2, n-\delta; B_{R_2}} \leq c_{20}(\delta, r_0)(\|u_x\|_{2, B_{R_0}} + 1), \quad \forall \delta > 0.$$

This implies

$$(2.39) \quad [u]_{2, n+2-\delta; B_{R_2}} \leq c_{21}(\delta, r_0)(\|u_x\|_{2, B_{R_0}} + 1), \quad \forall \delta > 0.$$

By the isomorphism of the spaces $\mathcal{L}^{2, n+2-\delta}(B_{R_2})$ and $C^{1-\frac{\delta}{2}}(\overline{B_{R_2}})$,

$$(2.40) \quad \|u\|_{C^{1-\frac{\delta}{2}}(\overline{B_{R_2}})} \leq c_{22}(\delta, r_0)(\|u\|_{W_2^1(B_{R_0})} + 1), \quad \forall \delta > 0.$$

Finally, we note that (2.36) describes the dependence of θ_1 on ν , μ , n and the function ω from (2.4). The number r_0 depends on the same parameters and R_0 (see (2.37)). Hence, estimate (2.10) is obtained and Theorem 2 is proved. $\square$

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