

Remarks on the Harnak Inequality for Local-Minima of Scalar Integral Functionals with General Growth Conditions

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Abstract

In this paper we prove a Harnack inequality and a regularity theorem for local-minima of scalar integral functionals with general growth conditions.

Keywords

Harnack Inequality, Regularity, Hölder Continuity

1. Introduction

In this paper we prove a Harnack inequality for local-minima of scalar integral functionals of the calculus of variation of that type

$$J[u, \Omega] = \int_{\Omega} f(x, u(x), \nabla u(x)) dx \quad (1.1)$$

where Ω is a bounded open subset of \mathbb{R}^N , $\Phi: [0, +\infty) \rightarrow [0, +\infty)$ is a N-function and Φ globally satisfies the Δ' -condition in $[0, +\infty)$, $f: \Omega \times \mathbb{R} \times \mathbb{R}^N \rightarrow \mathbb{R}$ is a Carathéodory function and there exist $L_1, L_2 \in (0, +\infty)$ and

$$\Phi(|z|) \leq f(x, s, z) \leq L_2 \Phi(|z|)$$

for a. e. $x \in \Omega$ and for every $(s, z) \in \mathbb{R} \times \mathbb{R}^N$. The research of regularity results for elliptic and parabolic equations start from the basic and most important results of E. De Giorgi [5] and J. Nash [27]. In 1990s, beginning from the papers of G. Astarita and G. Marrucci [3] and J. P. Gosez [13] has been developed a remarkable production of regularity results for functionals with general growths. In [7], [8] and [25], M. Fuchs, G. Mingione, G. Seregin and F. Siepe have studied functionals of the type

$$J[u, \Omega] = \int_{\Omega} |\nabla u(x)| \ln(1 + |\nabla u(x)|) dx \quad (1.2)$$

showing results of partial and global regularity for the minimizer of such functional in the scalar and vectorial case. Moreover in [8] M. Fuchs and G. Mingione, have already studied functionals of this type

$$J[u, \Omega] = \int_{\Omega} \Phi(|\nabla u|) dx. \quad (1.3)$$

In papers [7,8,25] the regularity of the minimizer of the functionals (1.2) and (1.3) has been obtained starting from the weak Eulero-Lagrange equations using the hypothesis: $\Phi \in C^2$. We remember that in [7,8,25] there are important estimations on the L^∞ norm of the gradient of the minima both in the scalar case and in the vectorial one. In [24] E. Mascolo and G. Papi have determined an inequality of Harnack for the minimizer of the functional (1.3) under the condition $\Phi \in \Delta_2 \cap \nabla_2$. We observe that $\Phi \in \Delta_2 \cap \nabla_2$ implies

$$t^p - c_2 < \Phi(t) < c_3 t^m + c_4 \text{ for } t > 0 \tag{1.4}$$

with real positive constants c_1, c_2, c_3, c_4 and $1 < p \leq m$. Therefore the functional (1.3) satisfies non-standard growth conditions. Classical regularity theorem for functionals with standard growth conditions ($p = m$) has been proved in [9] and [10] (for a didactic explanation refer to [2,11,12]). In [26], G. Moscarriello and L. Nania has obtain a results of h\u00f6lder continuity for the local-minima of functional of the type (1.1) under the hypothesis that (1.4) holds with $1 < p \leq m < ((Np)/(N-p))$. In [17], G. M. Lieberman proved an Harnack inequality for the local-minima of the functional (1.1) with $\Phi \in C^2$ such that verifies the following relation

$$c_5 \leq t\Phi'(t) / \Phi(t) \leq c_6 \text{ for } t > 0$$

with $0 < c_5 < c_6$. We are interested in functionals with quasi-linear growths and we will proof a regularity result which extend the ones obtained in [17,24,26] to a wider N-functional class. In particular we get that the local-minima of the following functionals:

$$J[u, \Omega] = \int_{\Omega} |\nabla u|^p \ln(1 + |\nabla u|) dx \text{ with } p > 1 \tag{1.5}$$

are h\u00f6lder continuous functions. In [14] and [15] we start to study the regularity of the local-minima introducing a maximal L^Φ - L^∞ inequality and estimating the measure of the level set $A(k, R)$. Moreover in [15] and [16] we have shown that the following hypothesis can be used in order to give a new estimation of the measure of the level set $A(k, R)$:

H-1) Φ globally satisfies the Δ' -condition in $[0, +\infty)$;

H-2) there exists a constant $c_{H_2} > 0$

$$\Phi(t)\Phi(1/t) \leq c_{H_2} \text{ for every } t \in (0, 1); \tag{1.6}$$

H-3) there exists a constant $c_{H_3} > 0$

$$\Phi^{-1}(t) \leq c_{H_3} t^{1/m} \text{ for every } t \in (0, 1). \tag{1.7}$$

Under these hypotheses we can show the following result.

Theorem 1: If $u \in W^1 L^\Phi(\Omega)$ is a quasi-minima of the functional (1.1) and if Φ confirm the hypotheses H-1, H-2 and H-3; then u is locally h\u00f6lder continuous.

In these pages we show that the hypotheses H-2 and H-3 are purely technical and they can be eliminated. We can subsequently weaken besides H-1.

We will suppose that the following hypothesis hold.

G-1) Let $\varpi: \mathbb{R}^+ \rightarrow \mathbb{R}^+$ be an increasing function such that

$$\Phi(\varepsilon t) \leq c_G \varepsilon \varpi(\varepsilon) \Phi(t) \tag{1.8}$$

for every $t \in \mathbb{R}^+$ and for every $\varepsilon \in (0, 1)$, where $c_G > 0$ is a real constant. Moreover we suppose that

$$\lim_{s \rightarrow 0^+} \varpi(s) = 0.$$

We say that $\Phi \in G$ if (1.8) holds. The hypothesis G-1 implicates a type of quasi-sub-homogeneity condition on the N-function Φ .

Remark 1: We observe that if $\Phi \in \Delta_2 \cap \nabla_2$ then by Lemma 3 (i) we have

$$\Phi(\varepsilon t) = \varepsilon^r (1/\varepsilon^r) \Phi(\varepsilon t) \leq \varepsilon^r \Phi(t).$$

Then the functions $\Phi \in \Delta_2 \cap \nabla_2$ verify the hypothesis G-1.

Remark 2: We observe that if $\Phi \in \Delta'$ on $(0, +\infty)$ then Φ verify the hypothesis G-1; in fact

$$\Phi(\varepsilon t) \leq c \Phi(\varepsilon) \Phi(t).$$

Our principal results will be, a weak inequality of Harnack [Theorem 5] and the corollary of regularity that it follows of it [Corollary 2]. The proof of the Harnack inequality uses the techniques introduced in [6,17] and [24]. The only present novelty in the demonstrative technique is the use of an ε -Young inequality. This simple trick allows to recover the results introduced in [15-17,24,26] in a simple way and without using the properties of the functions $\Delta_2 \cap \nabla_2$ (see Lemma of [15,24] and [26]). We finally observe that the hypotheses $\Delta_2 \cap \nabla_2$ it is not, in general, equivalent to H-1; therefore the hypothesis G-1 seems to be slightly more general of those introduced in [15-17,24,26].

Definition 1: Let p be a real valued function defined on $[0, +\infty)$ and having the following properties: $p(0) = 0$, $p(t) > 0$ if $t > 0$, p is nondecreasing and right continuous on $(0, +\infty)$. Then the real valued function Φ defined on $[0, +\infty)$ by

$$\Phi(t) = \int_{[0,t]} p(s) ds \tag{1.9}$$

is called an N-function.

The function $\Phi: [0, +\infty) \rightarrow [0, +\infty)$ defined by (1.9) satisfies the following properties:

$$\begin{aligned} &\Phi(0) = 0 \text{ and } \Phi(t) > 0 \text{ if } t > 0; \\ &\Phi \text{ is continuous on } [0, +\infty); \\ &\Phi \text{ is strictly increasing on } [0, +\infty); \\ &\Phi \text{ is convex on } [0, +\infty); \\ &\lim_{x \rightarrow 0} \Phi(t)/t = 0 \text{ and } \lim_{x \rightarrow \infty} \Phi(t)/t = +\infty; \\ &\text{if } s > t > 0, \text{ then } \Phi(s)/s > \Phi(t)/t. \end{aligned}$$

Definition 2: Let p be a real valued function defined on $[0, +\infty)$ and having the following properties: $p(0) = 0$, $p(t) > 0$ if $t > 0$, p is nondecreasing and right continuous on $(0, +\infty)$. We define

$$q(s) = \sup_{p(t) \leq s} (t)$$

and

$$\Psi(t) = \int_{[0,t]} q(s) ds. \tag{1.10}$$

The N-functions Φ and Ψ given by (1.9) and (1.10) are said to be complementary. Particularly for us it will be important the following Lemma.

Lemma 1: Let Φ be an N-function, let Ψ be the complementary N-function of Φ then we have

$$st \leq \Phi(s) + \Psi(t) \tag{1.11}$$

$\forall s, t \in \mathbb{R}^+$. Moreover for every $\varepsilon > 0$ we get

$$st \leq (1/\varepsilon)\Phi(\varepsilon s) + (1/\varepsilon)\Psi(t) \quad \forall s, t \in \mathbb{R}^+. \tag{1.12}$$

Definition 3: A N-function Φ is of class Δ_2 globally in $(0, +\infty)$ if exists $k > 1$ such that

$$\Phi(2t) \leq k\Phi(t) \quad \forall t \in (0, +\infty). \tag{1.13}$$

Definition 4: A N-function Φ is of class Δ_2^m globally in $(0, +\infty)$, with $m > 1$, if for every $\lambda > 1$

$$\Phi(\lambda t) \leq \lambda^m \Phi(t) \quad \forall t \in (0, +\infty). \tag{1.14}$$

The N-functions $\Phi \in \Delta_2^m$ are characterized by the following result

Lemma 2: Let Φ be a N-function and let Φ'_- be its left derivative. For $m > 1$ the following properties are equivalent:

- 1) $\Phi(\lambda t) \leq \lambda^m \Phi(t)$, for every $t \geq 0$, for every $\lambda > 1$;
- 2) $t\Phi'_-(t) \leq m\Phi(t)$, for every $t \geq 0$;
- 3) the function $\Phi(t)/t^m$ is non-increasing on $(0, +\infty)$.

The N-functions $\Phi \in \nabla_2^r$ are characterized by the following result

Lemma 3: Let Φ be a N-function and let Φ'_- be its left derivative. For $r > 1$ the following properties are equivalent:

- 1) $\Phi(\lambda t) \geq \lambda^r \Phi(t)$, for every $t \geq 0$, for every $\lambda > 1$;
- 2) $t\Phi'_-(t) \geq r\Phi(t)$, for every $t \geq 0$;
- 3) the function $\Phi(t)/\lambda^r$ is non-decreasing on $(0, +\infty)$.

Definition 5: We say that a N-function Φ belongs to the class $\Phi \in \nabla_2^r$ if any of the three condition (i)', (ii)' or (iii)' is satisfied.

Definition 6: We say that the N-function Φ satisfies the Δ' -condition if there exist positive constants— c and t_0 —such that

$$\Phi(ts) \leq c_4 \Phi(t)\Phi(s) \tag{1.15}$$

for every $t, s \geq t_0$.

Definition 7: We say that the N-function Φ globally satisfies the Δ' -condition in $[0, +\infty)$ if (1.12) holds for every $t, s \geq 0$.

We remember that if $\Phi \in C^2$ then $\Phi \in \Delta'$ if $t\Phi''(t)/\Phi'(t)$ is a non-increasing function, for further details refer to Theorems 5.1 and 5.2 and to the Lemma 5.2 of [19].

Lemma 4: If the N-function Φ satisfies the Δ' -condition then it also satisfies the Δ_2 -condition

The N-functions

$$\begin{aligned} \Phi_1(t) &= t^p \text{ with } p > 1; \\ \Phi_2(t) &= t^p (|\ln(t)| + 1) \text{ with } p > 1; \\ \Phi_3(t) &= (1+t)\ln(1+t) - t; \\ \Phi_4(t) &= (t^2) / (1 + \ln(1+t)). \end{aligned}$$

satisfy the Δ' -condition. Moreover Φ_1 and Φ_2 satisfy the Δ' -condition globally in $[0, +\infty)$ and belong to the class ∇_2 globally in $[0, +\infty)$. The function Φ_3 does not satisfy Δ' -condition for all $t, s \geq 0$ and $\Phi_3 \notin \nabla_2$. Osseviamo inoltre che la funzione $\Phi_4 \in \nabla_2 \cap \Delta_2$ but Φ_4 does not satisfy the Δ' -condition. For further details refer to [1,19,28]. Now we can introduce Orlicz spaces and Orlicz Sobolev Spaces, L^Φ and W^1L^Φ ; in these definitions and throughout the article we assume that Φ is a N-function of class Δ_2^m for some $m > 1$ and that $\Omega \subset \mathbb{R}^N$ is a bounded open set with Lipschitz boundary.

Definition 8: If u is a L^N -measurable function on Ω and: $\int_\Omega \Phi(|u|)dx < +\infty$ then $u \in L^\Phi(\Omega)$. Moreover

$$W^1L^\Phi(\Omega) = \{u \in L^\Phi(\Omega) : \partial_i u \in L^\Phi(\Omega) \text{ for } i = 1, \dots, N\} \tag{1.16}$$

where $\partial_i u$, for $i = 1, \dots, N$, are the weak derivatives of u .

Theorem 2: $L^\Phi(\Omega)$ e $W^1L^\Phi(\Omega)$ are Banach spaces with the following norms

$$\|u\|_{\Phi, \Omega} = \inf \left(k > 0 : \int_\Omega \Phi(|u|/k) dx \leq 1 \right) \tag{1.17}$$

and

$$\|u\|_{1, \Phi, \Omega} = \|u\|_{\Phi, \Omega} + \sum_{i=1, \dots, N} \|\partial_i u\|_{\Phi, \Omega} . \tag{1.18}$$

For greater details we refer to [1,19,28]. If $u \in W_{loc}^1L^\Phi(\Omega)$, k is a real number and $Q_R \Subset \Omega$, we set

$$\begin{aligned} A(k, R) &= \{x \in Q_R : u(x) > k\} = \{u > k\} \cap Q_R, \\ B(k, R) &= \{x \in Q_R : u(x) < k\} = \{u < k\} \cap Q_R. \end{aligned}$$

Remark 3: For almost each $k \in \mathbb{R}$ we get $|A(k, R)| = |Q_R| - |B(k, R)|$.

Definition 9: If $u \in W_{loc}^1L^\Phi(\Omega)$, we say that $u \in \text{ODG}_{\Phi^+}(\Omega, H, R)$ if for every couple of concentric balls $Q_\rho \subset Q_R \subset Q_{R_0} \Subset \Omega$, with $R < R_0$, and for every $k \in \mathbb{R}$ we have

$$\int_{A(k, R)} \Phi(|\nabla u|) dx \leq H \int_{A(k, R)} \Phi((u - k) / (R - \bar{r})) dx \tag{1.19}$$

Definition 10: If $u \in W_{loc}^1 L^\Phi(\Omega)$, we say that $u \in ODG_{\Phi}^-(\Omega, H, R_0)$ if for every couple of concentric balls $Q_\rho \subset Q_R \Subset \Omega$, with $R < R_0$, and for every $k \in \mathbb{R}$ we have

$$\int_{B(k, \tilde{r})} \Phi(|\nabla u|) dx \leq H \int_{B(k, R)} \Phi\left(\frac{k-u}{R-\tilde{r}}\right) dx \quad (1.20)$$

Definition 11: If $u \in W_{loc}^1 L^\Phi(\Omega)$, we say that $u \in ODG_{\Phi}(\Omega, H, R_0)$ if $u \in ODG_{\Phi}^+(\Omega, H, R_0) \cup ODG_{\Phi}^-(\Omega, H, R_0)$, that is

$$ODG_{\Phi}(\Omega, H, R_0) = ODG_{\Phi}^+(\Omega, H, R_0) \cup ODG_{\Phi}^-(\Omega, H, R_0).$$

Theorem 3: If $u \in ODG_{\Phi}^+(\Omega, H, R_0)$ then u is locally bounded above on Ω . Furthermore, for each $x_0 \in \Omega$ and $R \leq \min(R_0, d(x_0, \partial\Omega), 1)$ there exists an universal constant $c_5 = c_5(N, m, H)$ such that

$$\Phi\left(ess - sup_{Q_{R/2}}(u_+(x))\right) \leq (c_7 / |Q_R|) \int_{Q_R} \Phi(u_+) dx$$

Proof: The proof follows using the demonstration methods presented in [24].

Corollary 1: If $u \in ODG_{\Phi}(\Omega, H, R_0)$ then u is locally bounded on Ω . Furthermore, for each $x_0 \in \Omega$ and $R \leq \min(R_0, d(x_0, \partial\Omega), 1)$ there exists an universal constant $c_6 = c_6(N, m, H)$ such that

$$\Phi\left(ess - sup_{Q_{R/2}}(|u(x)|)\right) \leq (c_7 / |Q_R|) \int_{Q_R} \Phi(|u|) dx.$$

Proof: The proof comes after Theorem 3 remembering that if $u \in DG_{\Phi}^-(\Omega, H, R_0)$ then $-u \in DG_{\Phi}^+(\Omega, H, R_0)$.

Moreover the following lemma is valid:

Lemma 5: If $u \in DG_{\Phi}^+(\Omega, H, R_0)$ then u is locally bounded above on Ω . Furthermore, for each $x_0 \in \Omega$, $R \leq \min(R_0, d(x_0, \partial\Omega), 1)$ and for every $p > 1$ there exists an universal constant $c_7 = c_7(p, N, m, H)$ such that

$$\Phi^{1/p}\left(ess - sup_{Q_{R/2}} |u|\right) \leq \left(c_7 / (R - \tilde{r})^N\right) \int_{Q_R} \Phi^{1/p}(|u|) dx \quad (1.21)$$

for each $Q_\rho \Subset Q_R$ and $0 < \rho < R$.

Proof: The proof comes after Theorem 3 using the demonstration methods presented in [24].

Definition 12: Let $u \in W_{loc}^1 L^\Phi(\Omega)$ then it is a local minima of (1.1) if for every $\phi \in W_0^1 L^\Phi(\Omega)$ we have

$$J(u, supp(\phi)) \leq J(u + \phi, supp(\phi)).$$

Moreover we get:

Theorem 4 (Caccioppoli inequalities): If $\Phi \in \Delta_2$ and $u \in W_{loc}^1 L^\Phi(\Omega)$ is a local minima of (1.1) then $u \in ODG_{\Phi}(\Omega, H, R_0)$.

Using the previous results we obtain the following theorems:

Theorem 5 (Weak Harnack inequality): Let Φ be a N-function. Let u be a positive function satisfying (1.17). If $\Phi \in G$; then there exists $p > 1$ and a constant $c > 0$ such that

$$\Phi^{1/p}\left(ess - inf_{Q_{R/2}}(u)\right) \geq c \left(1 / R^N\right) \int_{Q_R} \Phi^{1/p}(u) dx. \quad (1.22)$$

Theorem 6 (Main Theorem-Harnack inequality): Let Φ be a N-function. Let u be a positive local minimizer of (1.1). If $\Phi \in G$; then there exists a constant $c > 0$ such that, for $\sigma \in (0, 1)$ we have

$$ess - sup_{Q_{\sigma R}}(u) \leq c ess - inf_{Q_{\sigma R}}(u). \quad (1.23)$$

Proof (Proof of the Main Theorem): Using the (1.21) and (1.22) we have (1.23).

Corollary 2: Let Φ be a N-function. If $\Phi \in G$ and $u \in W^1 L^\Phi(\Omega)$ is a local minimizer of the functional (1.1); then u is locally h\"older continuous.

Proof: Using (1.20) and the technique introduced in [6,11,12] we get the proof.

We finish observing that with small changes our demonstrative technique can also be applied to the quasi-minima of the functional (1.1). Besides we can also apply this demonstration using equivalent N-functions. Unfortunately, $\Phi_2(t) = t \ln(1+t)$ does not verify H1; for this $\Phi_2 \in \Delta'$ on $[t_0, +\infty)$ with $t_0 > 0$ but $\Phi_2 \notin \Delta'$ globally on $[0, +\infty)$. We should think to solve this problem using the concept of equivalent N-function; the demonstrative technique allows it, but we do not know if it exists a N-function Φ_3 equivalent to Φ_2 which globally verifies Δ' globally on $[0, +\infty)$. It is still an unsolved problem. I thank the colleague Dott. Elisa Albano who translated the article into English supporting and encouraging me so much.

2. Proof of the Weak Harnack Inequality

2.1. Lemmata

Let define

$$v_R(y) = \left((u(Ry)) / R \right), y \in Q_1$$

then we have the following Caccioppoli inequalities

$$\int_{A(k, \sigma, v_R)} \Phi(|\nabla v_R|) dx \leq H \int_{A(k, \tau, v_R)} \Phi\left(\frac{(v_R - k)}{(\tau - \sigma)}\right) dx \quad (2.1)$$

and

$$\int_{B(k, \sigma, v_R)} \Phi(|\nabla v_R|) dx \leq H \int_{B(k, \tau, v_R)} \Phi\left(\frac{(k - v_R)}{(\tau - \sigma)}\right) dx \quad (2.2)$$

where $0 < \sigma < \tau < 1$ and $k \in \mathbb{R}$.

Let us start remembering the following lemma:

Lemma 6: Let $g(t), h(t)$ be a non-negative and increasing functions on $[0, +\infty)$ then $g(t)h(s) \leq g(t)h(t) + g(s)h(s)$ for every $s, t \in [0, +\infty)$.

Proof: If $s \leq t$ then $g(t)h(s) \leq g(t)h(t) \leq g(t)h(t) + g(s)h(s)$. If $t \leq s$ then $g(t)h(s) \leq g(s)h(s) \leq g(t)h(t) + g(s)h(s)$.

Let us remember for the sake of completeness the following lemma:

Lemma 7: Let $\Phi \in \Delta_2$ and $u \in W^1L^\Phi(\Omega)$. Suppose that u is positive in Q_R and satisfies (2.2) then there exists a positive constants δ_0 such that if for some $\theta > 0$ we have $|B(\theta, u, R)| \leq \delta_0 |Q_R|$, then

$$\inf_{Q_{R/2}} \{u\} \geq (\theta / 2). \quad (2.3)$$

Proof: The proof follows using the demonstration methods presented in [24]. Refer to Lemma 4.1 of [24].

Our demonstration of the weak inequality of Harnack finds him on the following Lemma 8. We have shown the Lemma 8 using an opportune ε -Young inequality.

Lemma 8: Let be Φ a N-function and $\Phi \in G$. Let $u \in W^1L^\Phi(\Omega)$. Suppose that u satisfies (2.2). For every $\delta \in (0, 1)$ and $T > (1/2)$, there exists a positive constant $\mu(\delta, T)$ such that if u is positive on Q_{2TR} and there exists $\theta > 0$ such that $|B(\theta, u, R)| \leq \delta |Q_R|$, we have

$$\inf_{Q_{TR}} \{u\} \geq \mu(\delta, T) \theta. \quad (2.4)$$

Proof: Let $\delta \in (0, 1)$. We first prove that if u is positive in Q_R and there exists $\theta > 0$ such that $|B(\theta, u, R)| < \delta |Q_R|$, there exists a constant $\lambda(\theta)$ such that

$$\inf_{Q_{R/2}} \{u\} \geq \lambda(\theta) \theta \quad (2.5)$$

We consider the function w_R define by $w_R(y) = 0$ if $v_R(y) \geq k$, $w_R(y) = k - v_R$ if $k > v_R(y) > h$, $w_R(y) = k - h$ if $v_R(y) \leq h$ where $v_R(y) = ((u(Ry))/R)$, $y \in Q_1$. Let us consider $k_i = (\theta/(2^i R))$ with $I \leq v$, since $w_R = 0$ in $Q_1 \setminus B(k_i, v_R, 1)$ and

$$|Q_1 \setminus B(k_i, v_R, 1)| > (1 - \delta) |Q_R|$$

by Sobolev inequality we have

$$\Phi(k_i - k_{i-1}) |B(k_i, v_R, 1)| \leq |B(k_i, v_R, 1)|^{1/N} \left[\int_{Q_1} (\Phi(w_R))^{N/(N-1)} dx \right]^{(N-1)/N}$$

and

$$\Phi(k_i - k_{i-1}) |B(k_i, v_R, 1)| \leq C_{SN} \left| B(k_i, v_R, 1) \right|^{1/N} \int_{\Delta_i} \Phi'(w_R) |\nabla w_R| dx \quad (2.6)$$

where $\Delta_i = B(k_i, v_R, 1) \setminus B(k_{i-1}, v_R, 1)$. Using the Young inequality $ab \leq \Psi(a) + \Phi(b)$, where Φ is the complementary function of Φ , we have

$$\int_{\Delta_i} \Phi(w_R) |\nabla w_R| dx = (m / \varepsilon) \int_{\Delta_i} (\Phi'(w_R / m) \varepsilon |\nabla w_R|) dx$$

and

$$(m / \varepsilon) \int_{\Delta_i} (\Phi'(w_R / m) \varepsilon |\nabla w_R|) dx \leq (m / \varepsilon) \int_{\Delta_i} \Psi(\Phi'(w_R) / m) + \Phi(\varepsilon |\nabla w_R|) dx$$

then

$$\int_{\Delta_i} \Phi(w_R) |\nabla w_R| dx \leq (m / \varepsilon) \int_{\Delta_i} \Psi(\Phi'(w_R) / m) + \Phi(\varepsilon |\nabla w_R|) dx. \tag{2.7}$$

Since

$$\Psi(\Phi'(w_R) / m) \leq \Psi(w_R \Phi'(w_R) / (m w_R)) \leq \Psi(\Phi(w_R) / w_R)$$

from the inequality

$$\Psi(\Phi(t) / t) < \Phi(t)$$

(see inequality (6), page 230 of [1]) we have

$$\int_{\Delta_i} \Phi(w_R) |\nabla w_R| dx \leq (m / \varepsilon) \int_{\Delta_i} \Phi(w_R) + \Phi(\varepsilon |\nabla w_R|) dx,$$

then

$$\Phi(k_i - k_{i-1}) |B(k_i, v_R, 1)| \leq C_{SN} |B(k_i, v_R, 1)|^{1/N} (m / \varepsilon) \int_{\Delta_i} \Phi(w_R) + \Phi(\varepsilon |\nabla w_R|) dx.$$

Moreover, since Φ globally satisfies the Δ' -condition in $[0, +\infty)$, it follows

$$\Phi(k_i - k_{i-1}) |B(k_i, v_R, 1)| \leq C_{SN} |B(k_i, v_R, 1)|^{1/N} \left[(m / \varepsilon) \Phi(k_i - k_{i-1}) |\Delta_i| + (m c_1 c_2 \varpi(\varepsilon)) \int_{\Delta_i} \Phi(|\nabla w_R|) dx \right]$$

since

$$\int_{\Delta_i} \Phi(|\nabla w_R|) dx = \int_{\Delta_i} \Phi(|\nabla v_R|) dx$$

using Caccioppoli's inequality (2.2) we have

$$|B(k_i, v_R, 1)|^{1-1/N} \leq C_{SN} (m / \varepsilon) |\Delta_i| + C_{SN} m c_2 \varpi(\varepsilon) |Q_2|.$$

Summing the last inequality on i from 0 to v we have

$$(1 + v) |B(k_i, v_R, 1)|^{1-1/N} \leq C_{SN} (m / \varepsilon) |Q_1| + C_{SN} m c_2 \varpi(\varepsilon) |Q_2| (1 + v)$$

and

$$|B(k_i, v_R, 1)|^{1-1/N} \leq C_{SN} (m / (\varepsilon(1 + v))) |Q_1| + C_{SN} m c_2 \varpi(\varepsilon) |Q_2|.$$

Fix $\varepsilon = (1/(1 + v))^{1/2}$, then

$$|B(k_i, v_R, 1)|^{1-1/N} \leq C_{SN} (m / (1 + v)^{1/2}) |Q_1| + C_{SN} m c_2 \varpi(1 / (1 + v)^{1/2}) |Q_1|$$

and

$$|B(k_i, v_R, 1)|^{1-1/N} \leq C_{SN} m (1 / (1 + v)^{1/2} + c_2 \varpi(1 / (1 + v)^{1/2})) |Q_1|^{1-1/N} \tag{2.9}$$

From (2.9) we have

$$|B(k_i, v_R, 1)| \leq (C_{SN} m)^{N/(N-1)} (1 / (1 + v))^{1/2} + c_2 \varpi(1 / (1 + v)^{1/2})^{N/(N-1)} |Q_1|.$$

Since $\varpi(s) \downarrow 0$ for $s \downarrow 0$ then we can choose v such that

$$(C_{SN} m)^{N/(N-1)} (1 / (1 + v))^{1/2} + c_2 \varpi(1 / (1 + v)^{1/2})^{N/(N-1)} \leq (1 / 2) (\delta_0)^{(N-1)/N}$$

where δ_0 is the constant in Lemma 7, then there exists $\lambda(\delta_0)$ such that

$$\inf_{Q_{R/2}} \{u\} \geq \lambda(\delta) \theta.$$

Let now $T > (1/2)$ and assume $|B(\theta, u, R)| \leq \delta |Q_R|$ and u positive in Q_{2R} . Since

$$|A(\theta, u, 2TR)| \geq (1 - \gamma) |Q_R| = ((1 - \delta) / (2T)^n) |Q_{2TR}|$$

we have

$$|B(\theta, u, 2TR)| \leq (1 - (1 - \delta) / (2T)^n) |Q_{2TR}|$$

then there exists a constant depending on δ and T such that (2.4) holds.

Using the technique introduces in [11] we get the following lemma.

Lemma 9: Let $u \in DG_{\Phi^-}$ with $k_0 = 0$ and let u be positive in Q_2 . Let $\delta \in (0, 1)$ and $t > 0$. If

$$|\{x \in Q_1 : u(x) > t\}| \geq 2^{-s} |Q_1|$$

then

$$\inf_{Q_{1/2}} \{u\} > c^s t$$

where $c = c(\delta)$ being as in Lemma 8 with $\delta = 2^{-N-1}$.

Proof: For $s = 0$ the claim is true by Lemma 8. Now we use the inductive process. We assume the claim true for some s and we prove it for $s + 1$. Let us define $A_i = \{x \in Q_1 : u(x) > c^i t\}$; by hypothesis, if $A_0 = \{x \in Q_1 : u(x) > t\}$ then

$$|A_0| > (1 / 2^{s+1}) |Q_1|.$$

We have two alternative.

1) We assume $|A_0| > 2^{-s} |Q_1|$, the by inductive hypothesis

$$\inf_{Q_{1/2}} \{u\} > c^s t > c^{s+1} t$$

2) Otherwise $2^{-s-1} |Q_1| < |A_0| < 2^{-s} |Q_1|$. Let us assume $g = \chi_{A_0}$ and apply the Calderon-Zygmund argument to g in Q_1 with parameter $(1/2)$ then we find a sequence of dyadic cubes $\{Q_j\}$ such that

$$(1/2) < (1 / |Q_j|) \int_{Q_j} g dx < 2^{N-1};$$

$$g < (1/2) \text{ in } Q_1 \setminus \bigcup_j Q_j;$$

if Q_j is one of the 2^N subcubes of P_i arising during the Calderon-Zygmund process, then

$$(1 / |P_i|) \int_{P_i} g dx \leq (1/2).$$

From (2) and (3) we get

$$|A_0| = \left| A_0 \cap \bigcup_i P_i \right| = \sum_i |A_0 \cap P_i| \leq (1/2) \sum_i |P_i|;$$

moreover

$$|A_0 \cap P_i| \geq |A_0 \cap Q_j| \geq (1/2) |Q_j| \geq (1/2^{N+1}) |P_i|.$$

We apply Lemma 8 and we obtain

$$\inf_{P_i} \{u\} \geq ct$$

Let us consider

$$A_1 = \{x \in Q_1 : u(x) > ct\}$$

then $P_i \subset A_1$ and

$$|Q_1| 2^{-s-1} < |A_0| < (1/2) |A_1|$$

by inductive hypothesis

$$\inf_{Q_{1/2}} \{u\} > c^{s+1} t$$

2.2. Proof of the Weak Harnack Inequality

Now we can prove the inequality (1.19) using the technique introduced by Di Benedetto-Trudinger in [6].

Proof (Proof of Theorem 5); Given any $t > 0$ choose an integer s such that

$$\lambda_t = \left| \{x \in Q_R : u(x) > t\} \right| \geq 2^{-s} |Q_R|$$

i.e.

$$s \geq \ln(\lambda_t / |Q_R|) / \ln(1/2);$$

then by Lemma 9 we get

$$\text{ess -inf}_{Q_{R/2}} \{u\} > c^s t$$

therefore

$$u(x) \geq t (\lambda_t / |Q_R|)^{\ln(c)/\ln(1/2)}.$$

Let us define

$$\xi = \text{ess -inf}_{Q_{R/2}} \{u\}$$

then

$$\lambda_t \leq (\xi^\alpha / t^\alpha) |Q_R|$$

where $\alpha = \ln((1/2)/\ln(c))$. Since $\Phi'(t)t \leq m\Phi(t)$ for $p > \max\{1, (m/\alpha)\}$ we have

$$\int_{Q_R} \Phi^{1/p}(u) dx = (1/p) \int_{[0,+\infty]} \Phi^{1/p-1}(t) \Phi(t) \lambda_t dt \leq (1/p) \Phi^{1/p}(\xi) |Q_R| + (m/p) |Q_R| \xi^\alpha \int_{[\xi,+\infty]} \Phi^{1/p}(t) / t^{\alpha+1} dt$$

Integrating by parts, we have

$$\int_{[\xi,+\infty]} \Phi^{1/p}(t) / t^{\alpha+1} dt \leq \left(1 / \left(\alpha \left[1 - (m/(p\alpha)) \right] \right) \right) \Phi^{1/p}(\xi) \xi^{-\alpha}$$

hence

$$(1/|Q_R|) \int_{Q_R} \Phi^{1/p}(u) dx \leq c \Phi^{1/p}(\text{ess -inf}_{Q_{R/2}} \{u\}).$$

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