FULLY NONLINEAR SECOND ORDER ELLIPTIC EQUATIONS WITH LARGE ZERO-TCR.

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FULLY NONLINEAR SECOND ORDER ELLIPTIC EQUATIONS WITH LARGE ZEROTH ORDER COEFFICIENT

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ABSTRACT

We prove the existence of classical solutions to certain fully nonlinear second order elliptic equations with large zeroth order coefficient. The principal tool is an a priori estimate asserting that the $C^{2,\alpha}$-norm of the solution cannot lie in a certain interval of the positive real axis.

AMS (MOS) Subject Classifications - 35J15, 35J60

Key Words - Nonlinear elliptic equations, a priori estimates, continuation methods

Work Unit Number 1 - Applied Analysis

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The class of second order linear and nonlinear elliptic partial
differential equations models many phenomena in physics and control theory.
Linear elliptic equations are very well understood, and so certain classes
of "quasilinear" equations (with nonlinearities involving only lower order
derivatives) can be studied via modifications of the linear theory.

In this paper we prove some existence theorems for certain "fully
nonlinear" (= non-quasilinear) second order elliptic equations with large
zeroth order coefficient. The proofs depend upon a careful analysis of
various estimates for linear equations.
FULLY NONLINEAR SECOND ORDER ELLIPTIC EQUATIONS
WITH LARGE ZEROTH ORDER COEFFICIENT

Lawrence C. Evans* and Pierre-Louis Lions**

1. INTRODUCTION.

This paper describes a fairly simple method for proving the classical solvability of certain fully nonlinear second order elliptic equations, provided the coefficient of the zeroth order term is sufficiently large. Briefly, the idea is first to show by an a priori estimate that the $C^{2,1}$-norm of a solution cannot lie in a certain interval $(C_1, C_2)$ of the positive real line and, second, to eliminate by a continuation argument the possibility that this norm ever exceeds the constant $C_2$. (Our technique is reminiscent of certain methods for proving global existence in time of solutions to various nonlinear evolution equations with small initial data.)

We begin now the precise statements of our existence theorems by assuming that

$$F : \mathbb{R}^n \times \mathbb{R}^n \times \mathbb{R} \times \mathbb{R}^n \to \mathbb{R}$$

is a given smooth function satisfying the ellipticity assumption

$$6|\xi|^2 \sum_{i,j} \frac{\partial^2 F}{\partial x_i \partial x_j}(p,q,r,x) \xi_i \xi_j \geq \theta \quad \text{for all } \xi \in \mathbb{R}^n,$n

for some real number $\theta > 0$ and all $p \in \mathbb{R}^n$, $q \in \mathbb{R}^n$, $r \in \mathbb{R}$, $x \in \mathbb{R}^n$. We also suppose that there exists a constant $M$ such that

$$|F(0,0,0,x)| \leq M \quad \text{for all } x$$

and

$$|DF(p,q,r,x)|, |D^2 F(p,q,r,x)| \leq M \quad \text{for all } p, q, r, x.$$ 

Let us consider first the nonlinear partial differential equation

$$Lu - F(D^2u, Du, u, x) = 0 \quad \text{in } \mathbb{R}^n.$$ 

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Our existence theorem is this:

**Theorem 1.** Under the above assumptions there exists a constant \( \lambda_0 \) such that (1.4) has a unique solution

\[ u \in C^{3,\alpha}(\mathbb{R}^n) \quad (\text{for all } 0 < \alpha < 1) \]

provided

\[ \lambda \geq \lambda_0 . \]  

The constant \( \lambda_0 \) depends only on \( n, \theta, \) and \( M. \) We prove Theorem 1 in §3, after first obtaining in §2 the key estimate described above.

Our method applies also to nonlinear elliptic equations on a bounded domain, provided a restriction (1.7) below is placed on \( F. \) We consider the equation

\[ \begin{cases} \lambda u - F(D^2 u, Du, u, x) = 0 \quad \text{in } \Omega \\ u = 0 \quad \text{on } \partial \Omega, \end{cases} \]

where \( \Omega \subset \mathbb{R}^n \) is a bounded smooth domain. Let us now suppose, in addition to (1.1)-(1.3), that

\[ F(0,0,0,x) = 0 \quad x \in \partial \Omega . \]

**Theorem 2.** Under these hypotheses there exists a constant \( \lambda_0 \) such that (1.6) has a unique solution

\[ u \in C^{3,\alpha}(\Omega) \quad (\text{for all } 0 < \alpha < 1) \]

provided

\[ \lambda \geq \lambda_0 . \]

The constant \( \lambda_0 \) depends only on \( \Omega, \theta, \) and \( M. \) Theorem 2 is proved in §4.

In §5 we collect various comments concerning hypothesis (1.7) and also certain extensions of our technique to related problems. The appendix (§6) contains some lemmas concerning the standard \( L^p \) second order elliptic estimates.

Finally we note that Skrypnik [6] has obtained by a completely different method some results on fully nonlinear elliptic equations (even of higher order) with large zeroth order coefficient. Some other recent papers on fully nonlinear second order elliptic equations are Evans-Friedman [2], P. L. Lions [5], and Evans [1].
Notation.

\[ Du = (D_{x_1}, \ldots, D_{x_n}) \]

\[ D^2 u = (D_{x_1 x_1}, \ldots, D_{x_i x_j}, \ldots, D_{x_n x_n}) \]

The letter "C" denotes various constants depending only on known quantities.

\[ \|u\|_{C^{2,\alpha}({\mathbb R}^n)} = \sup_{x, y \in {\mathbb R}^n} \frac{|D^2 u(x) - D^2 u(y)|}{|x - y|^\alpha} + \sup_{x \in {\mathbb R}^n} |D^2 u(x)| + \sup_{x \in {\mathbb R}^n} |Du(x)| + \sup_{x \in {\mathbb R}^n} |u(x)| \]

\[ \|u\|_{C^{2,\alpha}({\mathbb R}^n)} \]

is similarly defined. We employ the implicit summation convention throughout.
2. PRELIMINARY ESTIMATES.

The goal of this section is our proof (Lemma 2.3) that for $\lambda \geq \lambda_0$, $\lambda$ large enough, there exists an interval $(C_1, C_2)$ in which the $C^{2,0}$-norm of a solution of (1.4) cannot lie. First, however, we must know that the solution and its gradient behave well for large $\lambda$; the first two lemmas provide this information.

**Lemma 2.1.** Suppose that $v \in C^{2,0}(\mathbb{R}^n)$ (for some $0 < \alpha < 1$) solves the linear elliptic equation

\[ \lambda v - a_{ij}(x)v_{x_i}x_j + b_i(x)v_{x_i} + c(x)v = f(x) \]

in $\mathbb{R}^n$, where

\[
\begin{align*}
|a_{ij}|, |b_i|, |c|, |f| &\leq M \\
 a_{ij}(x)\xi_i\xi_j &\geq \theta |\xi|^2 \\
c &\geq 0
\end{align*}
\]

Then

\[ \|\lambda v\|_{L^\infty(\mathbb{R}^n)} \leq \|f\|_{L^\infty(\mathbb{R}^n)} \]

**Proof.** The auxiliary function

\[ w^\varepsilon(x) = v(x)e^{-\varepsilon|x|^2} \quad (\varepsilon > 0) \]

solves the p.d.e.

\[ \lambda w^\varepsilon = a_{ij}w^\varepsilon_{x_i}x_j + b_iw^\varepsilon_{x_i} + cw^\varepsilon \]

\[ = \varepsilon e^{-\varepsilon|x|^2} + a_{ij}(2\varepsilon x_jv_{x_i} + 2\varepsilon x_i v_{x_j} + 2\varepsilon x_{i}x_{j} - 4\varepsilon x_i x_j)v_{x_i}x_j - \varepsilon e^{-\varepsilon|x|^2} - b_i(2\varepsilon x_i v)e^{-\varepsilon|x|^2} \]

Since $|w^\varepsilon(x)| \to 0$ as $|x| \to \infty$, $|w^\varepsilon|$ attains its maximum at a finite point in $\mathbb{R}^n$. Applying the maximum principle at this point and recalling the inequalities

\[ \varepsilon e^{-\varepsilon|x|^2} \leq \varepsilon e^{-\varepsilon|x|^2} \quad (\varepsilon > 0) \]

we discover

\[ \|w^\varepsilon\|_{L^\infty(\mathbb{R}^n)} \leq \|f\|_{L^\infty(\mathbb{R}^n)} + C\varepsilon \||\partial_x||\|_{L^\infty(\mathbb{R}^n)} + \|v\|_{L^\infty(\mathbb{R}^n)} + 1) . \]

Now send $\varepsilon \to 0$ to obtain (2.2).
Lemma 2.2. Assume that $u \in C^{3,\alpha}(\mathbb{R}^n) \ (0 < \alpha < 1)$ solves (1.4). Then there exists a constant $C_0$ such that

$$\|u\|_{W^{1,\infty}(\mathbb{R}^n)} \leq C_0.$$  

The constant $C_0$ is independent of $\lambda$, provided $\beta$ is large enough.

Proof. We may as well assume

$$\frac{\partial F}{\partial \tau}(p,q,r,x) \leq 0 \quad \text{for all} \quad p,q,r,x,$$

since otherwise we can rewrite (1.4) in the form

$$\lambda u - F'(D^2u,Du,u,x) = 0 \quad \text{in} \quad \mathbb{R}^n$$

for $F'(p,q,r,x) = F(p,q,r,x) - \lambda r, \lambda' = \lambda - \lambda.$

Now $u$ solves the equation

$$\lambda u - \left[ \int_0^1 \frac{\partial F}{\partial t}(tD^2u,tDu,tu,x)dt \right] u_{x_1}$$

$$- \left[ \int_0^1 \frac{\partial F}{\partial t}(tD^2u,tDu,tu,x)dt \right] u_{x_2}$$

$$= \left[ \int_0^1 \frac{\partial F}{\partial \tau}(tD^2u,tDu,tu,x)dt \right] u$$

in $\mathbb{R}^n$.

Hypotheses (1.1) - (1.3) and (2.4) permit us to invoke Lemma 2.1 and obtain the bound

$$\|u\|_{L^\infty(\mathbb{R}^n)} \leq C.$$

Next let us differentiate (1.4) with respect to $x_k (k = 1,2,\ldots,n)$; then we get

that $v = u_{x_k}$ solves the linear p.d.e.

$$\lambda v - \frac{\partial F}{\partial \tau}(D^2u,Du,u,x) v_{x_k} = \frac{\partial F}{\partial x_k}(D^2u,Du,u,x)v_{x_k}$$

$$- \frac{\partial F}{\partial \tau}(D^2u,Du,u,x)v = \frac{\partial F}{\partial x_k}(D^2u,Du,u,x).$$

We once more apply Lemma 2.1 to find

$$\|v\|_{L^\infty(\mathbb{R}^n)} \leq C.$$
Next is our main estimate:

**Lemma 2.3.** Fix some \( 0 < \alpha < 1 \). Then there exist \( \lambda > 0 \) and constants \( 0 < C_1, C_2 \), such that if \( u \) solves (1.4),

\[
\lambda \geq \lambda_0,
\]

and

\[
\|u\|_{C^{2,\alpha}(\mathbb{R}^n)} \leq C_2,
\]

then

\[
\|u\|_{C^{2,\alpha}(\mathbb{R}^n)} \leq C_1.
\]

**Proof.** Choose \( \delta \) so small and \( p \) so large that

\[
0 < \delta < \alpha = 1 - \frac{n}{p}.
\]

We recall from (2.5) that \( v = u_{x_k} \) \((k = 1, 2, \ldots, n)\) solves the linear elliptic equation

\[
\begin{align*}
\frac{\partial F}{\partial \lambda} \left( D^2 u, Du, u, x \right) v_x &= \lambda v - \frac{\partial F}{\partial \lambda} \left( D^2 u, Du, u, x \right) v_x, \\
\frac{\partial F}{\partial x_k} \left( D^2 u, Du, u, x \right) v_{x_k} &= v_{x_k},
\end{align*}
\]

the right hand side of which - according to Lemma 2.2 and assumption (1.3) - is bounded on \( \mathbb{R}^n \), independently of \( \lambda \).

Denote by \( B_1 \) and \( B_2 \) any two concentric closed balls, of radius 1 and 2 respectively. We apply the standard elliptic interior \( L^p \) estimates to (2.7) and obtain (see Lemma 6.1 in the appendix):

\[
\|u_{x_k}\|_{W^{2,p}(B_1)} = \|v\|_{W^{2,p}(B_1)}
\]

\[
\leq C\|u\|_{C^{2,\alpha}(B_1)}^N + 1 \left( \|\lambda v - \frac{\partial F}{\partial \lambda} \left( D^2 u, Du, u, x \right) v_{x_k} \|_{L^p(B_2)} + \|v\|_{L^p(B_2)} \right)^k,
\]

for certain constants \( C \) and \( N \) (the precise size of \( N \), in particular, is irrelevant).

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Then Morrey's theorem and (2.6) imply

\[ \| u \|_{C^2, \infty(B_2)} \leq C(\| u \|_{C^2, \infty(B_1)} + 1) . \]

The constant \( C \) does not depend on the location of the balls \( B_1 \subset B_2 \) in \( \mathbb{R}^n \). This estimate therefore implies

\[ \| u \|_{C^2, \infty(\mathbb{R}^n)} \leq C(\| u \|_{C^2, \infty(\mathbb{R}^n)} + 1) . \]

We recall next interpolation inequality

\[ \| u \|_{C^2, \infty(\mathbb{R}^n)} \leq C\| u \|^{1-\frac{o}{p}}_{C^2, \infty(\mathbb{R}^n)} \| u \|^{\frac{o}{p}}_{L^p(\mathbb{R}^n)} . \]

(for some \( 0 < \frac{o}{p} < 1 \); cf. Friedman [3]); this gives us the estimate

\[ \| u \|_{C^2, \infty(\mathbb{R}^n)} \leq C(\| u \|^{N(1-\frac{o}{p})}_{C^2, \infty(\mathbb{R}^n)} \| u \|^N_{L^p(\mathbb{R}^n)} + 1) \]

(2.8)

\[ \leq C(\| u \|^{N(1-\frac{o}{p})}_{C^2, \infty(\mathbb{R}^n)} + 1) \]

by (2.3). So far the constants \( C, N, p \) depend only on known quantities and do not depend on \( \lambda \).

Now choose

\[ C_1 = 2C , \]

\[ C_2 = C_1 + 1 . \]

Since we have assumed

\[ \| u \|_{C^2, \infty(\mathbb{R}^n)} \leq C_2 , \]

(2.8) implies

\[ \| u \|_{C^2, \infty(\mathbb{R}^n)} \leq C\left(\frac{C^N(1-\frac{o}{p}) + 1}{\lambda^{\frac{o}{pN}}}\right) \leq 2C = C_1 \]

(2.9)

for \( \lambda \geq \lambda_0 \), \( \lambda_0 \) large enough.
3. **Proof of Theorem 1**

We suppose now that $0 < a < 1$, $b_0$, $0 < C_1 < C_2$ are the constants from Lemma 2.3. We will prove that (1.4) has a solution $u \in C^{2,1}(\mathbb{R}^n)$ whenever and a standard bootstrap argument then implies $u \in C^{3,1}(\mathbb{R}^n)$ for all $0 < \cdot < 1$.

For $0 \leq t \leq 1$ consider the problems

\begin{equation}
(3.1)_t 
\begin{align*}
\lambda u_t - F_t(D^2 u_t, Du_t, u_t, x) &= 0 \quad \text{in } \mathbb{R}^n, \\
\end{align*}
\end{equation}

where

\begin{equation}
(3.2) 
F_t(D^2 w, Dw, w, x) = (1 - t) \delta w + t F(D^2 w, Dw, w, x).
\end{equation}

Define

$$T = \{ t \in [0,1] \mid (3.1)_t \text{ has a solution } u^t, \| u^t \|_{C^{2,1}(\mathbb{R}^n)} \leq C_1 \}.$$  

Obviously $0 \in T$, and $u^0 = 0$. Notice also that standard theory implies the uniqueness of the solutions $u^t$ of (3.1)$_t$ with

$$\| u^t \|_{C^{2,1}(\mathbb{R}^n)} \leq C_1.$$

It is also evident that $T$ is closed: if $(t_i) \subset T$, $t_i \to t_0$, then, since $\| u^{t_i} \|_{C^{3,1}(\mathbb{R}^n)}$ is bounded, we have

$$u^{t_i} \to u^{t_0} \text{ in } C^{2,1}(\mathbb{R}^n)$$

and

$$\| u^{t_0} \|_{C^{2,1}(\mathbb{R}^n)} \leq \liminf_{i \to \infty} \| u^{t_i} \|_{C^{2,1}(\mathbb{R}^n)} \leq C_1.$$  

Finally we assert that $T$ is relatively open in $[0,1]$. Once this is proved we can conclude $1 \in T$; that is, (1.4) has a solution. Consider therefore the mapping

$$G(t,u) : [0,1] \times C^{2,1}(\mathbb{R}^n) \to C^3(\mathbb{R}^n)$$

defined by

$$G(t,u) = \lambda u - F_t(D^2 u, Du, u, x).$$

Clearly $G$ is continuous. Its Frechet derivative in $u$ at any point $(t,u)$ is an isomorphism according to standard theory for linear elliptic equations with H"older continuous coefficients.
\begin{align*}
G_u(t,u)v & = \nu = (1-t)v - t \cdot \frac{\partial}{\partial t_i}(D^2u,Du,u,x)x_i \times x_j \\
& + \frac{\partial}{\partial x_1}(D^2u,Du,u,x)v + \frac{\partial}{\partial x^2}(D^2u,Du,u,x)v.
\end{align*}

Note also that the mapping 

\[(t,u) \mapsto G_u(t,u)\]

is continuous.

Now select any \( t_0 \in T \cap (0,1) \). By the implicit function theorem, there exist some \( \epsilon > 0 \) and a continuous function \( v : (t_0 - \epsilon, t_0 + \epsilon) \to C^2(S^1) \) so that

\[G(t,v(t)) = G(t_0,v(t_0)) = 0\]

Clearly

\[v(t) = u^t\]

solves (3.1). Since \( \|u^t\|_{C^2(S^1)} \leq C_1 \) we have \( \|u^t\|_{C^2(S^1)} \leq C_2 \) for \( |t - t_0| < \epsilon', \epsilon' \) small enough. Then Lemma 2.3 implies

\[\|u^t\|_{C^2(S^1)} \leq C_1;\]

that is, \( (t_0 - \epsilon', t_0 + \epsilon') \subset T \).

Theorem 1 is proved.
4. PROOF OF THEOREM 2.

In proving Theorem 2 we may mimic with obvious modifications the calculations in §3; the only real difficulty is to modify Lemmas 2.2 and 2.3 to the case that $\mathbb{R}^n$ replaces $\mathbb{R}^n$; here the extra hypothesis (1.7) is crucial to our argument.

**Lemma 4.1.** Assume that $u \in C^{3,\alpha}(\Omega) (0 < \alpha < 1)$ solves (1.6). Then there exists a constant $C_0$ such that

$$\|\lambda u\|_{L^{\infty}(\Omega)} \leq C_0.$$  

$C_0$ is independent of $\lambda$, so long as $\lambda$ is large enough.

**Proof.** As in the proof of Lemma 2.2, we may assume $\frac{\partial}{\partial x} (p,q,r,x) \leq 0$ for all $p,q,r,x$.

The estimate

$$\|\lambda u\|_{L^\infty(\Omega)} \leq C$$

is then immediate from the maximum principle.

We must next prove

$$\lambda|Du| \leq C$$

for some constant $C$. To see this first choose any point $x^* \in \Omega$. As $\Omega$ is smooth and therefore satisfies the uniform exterior sphere condition, we may assume, upon a change of coordinates if necessary, that

$$x^* = (0,0,\ldots,R),$$

$$B(0,R) \setminus \Omega = \{x^*\}$$

for some fixed $R > 0$.

Consider now the auxiliary function

$$v(x) = \frac{u}{\lambda} \left( \frac{1}{R^p} - \frac{1}{|x|^{p}} \right),$$

where $u,p > 0$ are to be selected. We have

$$v_{x_i} = \frac{u}{\lambda} \frac{x_i}{|x|^{p+2}}$$
and
\[ v_{x_1 x_2} = \frac{\partial^2 v}{\partial x_1^2} = \frac{1}{1 + |x|^2} \]
so that
\[
F(D^2v, Dv, v, x) = \left[ \int_0^1 \frac{\partial v}{\partial P_j} (tD^2v, tDv, tv, x) \, dt \right] v_{x_1 x_2} - \frac{1}{1 + |x|^2} \]
\[
+ \int_0^1 \frac{v}{x_1} (tD^2v, tDv, tv, x) \, dt \cdot v_{x_1} - \frac{1}{1 + |x|^2} \]
\[
+ \int_0^1 \frac{F(tD^2v, tDv, tv, x)}{x_1} \, dt \cdot v + F(0,0,0,x)
\]
\[
\leq F(0,0,0,x) .
\]
for \( p \) large enough. On the other hand since \( F(0,0,0,\cdot) = 0 \) on \( \Omega \), we have
\[
|F(0,0,0,x)| \leq M|x - x^{**}|
\]
where
\[ x^{**} \in \partial \Omega \] belongs to the segment \( \partial \Omega \),
\[ |x^{**}| \geq R .
\]
But note also that
\[
\lambda v(x) \geq \lambda(v(x) - v(x^{**})) = \mu \left( \frac{1}{|x^{**}|^p} - \frac{1}{|x|^p} \right)
\]
\[
= -\frac{\mu}{|x|^p} \left( \frac{1}{y^p} - 1 \right) \text{ where } x^{**} = \alpha x, \frac{R}{\text{diam}(\Omega)} \leq \alpha \leq 1
\]
\[
\geq \mu C(1 - \alpha) |x| = \mu C|x - x^{**}|
\]
for some constant \( C > 0 \). Hence
\[
(4.5) \quad \lambda v(x) \geq F(0,0,0,x) \quad x \in \Omega
\]
if \( \mu \) is large enough. According to (4.4) and (4.5) we have
\[
\lambda(v - u) - [F(D^2v, Dv, v, x) - F(D^2u, Du, u, x)] \geq 0 \text{ in } \Omega .
\]
The maximum principle therefore implies
\[
u \leq v \text{ in } \overline{\Omega} .
\]
Since \( u(x^*) = v(x^*) = 0 \), we have
A similar argument provides an upper bound. This proves (4.2).

The interior bound on $Du$ is easy now. We differentiate (1.6) with respect to $x_k$ ($k = 1, 2, \ldots, n$):

$$\frac{\partial u(x^*)}{\partial x_k} - \frac{\partial (x^*)}{\partial x_k} = C_i$$

Should $u$ attain its maximum at some point $x_0 \in \mathbb{R}$, we have

$$\pm \lambda u(x_0) \leq \pm \frac{1}{\lambda} (\partial^2 u(x_0), Du(x_0), u(x_0), x_0) \leq M$$

and should the maximum occur on $\partial \Omega$, we recall (4.2).

**Lemma 4.2.** Fix some $0 < \alpha < 1$. Then there exist $\lambda_0 > 0$ and constants $C_1, C_2$ such that if $u$ solves (1.6),

$$\lambda \geq \lambda_0,$$

and

$$\|u\|_{C^2, \alpha(\Omega)} \leq C_2,$$

then

$$\|u\|_{C^2, \alpha(\Omega)} \leq C_1.$$

**Proof.** As in the proof of Lemma 2.3 choose $\delta$ and $p$ so that

$$0 < \delta < \alpha = 1 - \frac{n}{p}.$$

According to Lemma 4.1 and Lemma 6.2 in the appendix we have

$$\|u\|_{W^{3, p}(\Omega)} \leq C(\|u\|_{C^2, \beta(\Omega)} + 1)$$

for some constants $C$ and $N$. This estimate and a calculation almost precisely like that in the proof of Lemma 2.3 imply the result. 

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5. Comments and Extensions.

a. Hypothesis (1.7)

A review of 53 and 54 makes it clear that the estimate Lemma 4.1 provides is not valid for our technique; for if the right hand side of (2.7) becomes unbounded with large,

\[ x \rightarrow \infty \]

we cannot then select \( \lambda_0 \) large enough to obtain (2.9). Lemma 4.1 in turn begins on the assumption (1.7) (i.e. \( F(0,0,0,x) = 0 \) on 0.) as the following example shows: Consider the problem

\[
\begin{aligned}
\begin{cases}
\nu - \nu'' = 1 & \text{on } (0,1) \\
\nu(0) = \nu(1) = 0.
\end{cases}
\end{aligned}
\]

Then

\[
\nu(x) = \frac{1}{2} \left[ 1 - \left( \frac{1 - e^{-i\pi x}}{e^{-i\pi x} - e^{-i\pi}} \right) e^{-i\pi x} - \left( \frac{e^{i\pi} - 1}{e^{i\pi} - e^{-i\pi}} \right) e^{-i\pi x} \right],
\]

so that

\[
\lambda \nu'(0) \sim C\pi \text{ for large } \lambda.
\]

In this case Lemma 4.1 fails, as do its obvious modifications (e.g. replacing the \( L^2 \) with \( L^p \) norms).

b. Neumann Boundary Conditions

Consider the p.d.e.

\[
\begin{aligned}
\begin{cases}
\lambda \nu - \nu'' = 0 & \text{in } (5.1) \\
\frac{\partial \nu}{\partial n} = 0 & \text{on } \Gamma,
\end{cases}
\end{aligned}
\]

when \( \Omega \) is now assumed to be a smooth bounded, convex domain in \( \mathbb{R}^n \) and \( \frac{\partial }{\partial n} \) denotes the outward normal derivative. We claim that (5.1) admits a unique solution assuming that \( \lambda \) is large enough and \( F \) satisfies hypotheses (1.1) - (1.3); assumption (1.7) is not needed here.

Indeed it suffices to obtain the bound

\[
\| \nu \|_{W^{1,\infty}(\Omega)} \leq C,
\]

for \( C \) independent of \( \lambda, \lambda \) large enough. According to Hopf's maximum principle, \( | \nu | \) must attain its maximum at some point of \( \Omega \), where as before

\[
\| \nu \|_{L^1(\Omega)} \leq C.
\]
Next a straightforward calculation shows us that

\[ v = \varphi \]  

solves

\[ 2v - \frac{\partial^2 v}{\partial x_1 \partial x_1} - \frac{\partial^2 v}{\partial x_i \partial x_i} = 2 \varphi \]  

(5.3)

If \( v \) attains its maximum in \( \Omega \), the maximum principle gives the desired estimate:

\[ \| \varphi \|_{L^\infty(\Omega)} \leq C. \]

On the other hand Lemma 1.1 in P. L. Lions [6] implies

\[ \frac{\partial v}{\partial n} = 0 \quad \text{on} \quad \partial \Omega. \]

(the convexity of \( \varphi \) is used here). The Hopf maximum principle therefore eliminates the possibility that \( v \) attains its maximum only on \( \partial \Omega \).

This proves the estimate (5.2) and - as noted - the remainder of the existence proof for (5.1) follows as in Lemma 2.3 and §3.
6. Appendix: The Dependence of $\|\cdot\|_{1}$ Estimators on the Second-Order Coefficients.

In §2 we made reference to the following estimate concerning the dependence of the standard $L^p$ elliptic estimates on the $C^0$-norm of the second order coefficients:

Lemma 6.1. Let $B_1$ and $B_2$ be two concentric closed balls in $\mathbb{R}^n$, of radius 1 and 2, respectively. Assume that $v \in C^{2,1}(B_2)$ solves the linear equation

$$-a_{ij}(x)\partial_{ij}v + b_i(x)v + c(x)v = f$$

in $B_2$, where

$$a_{ij}, b_i, c \leq M$$

and

$$a_{ij}(x)\partial_{ij} = a|\xi|^2 \quad \text{for all } \xi \in \mathbb{R}^n$$

and

$$a_{ij} \in C^0(B_2)$$

for some $0 < \rho < 1$.

Then for each $1 < p < \infty$ there exist constants $C$ and $N$, depending only on $M, \rho, p,$ and $n$, such that

$$\|v\|_{W^{2,p}(B_1)} \leq C(\|a_{ij}\|_{C^0(B_2)}^n + 1)(\|\xi\|_{L^p(B_2)} + \|v\|_{L^p(B_2)}).$$

Proof.

The bound (6.3) is a standard consequence of linear $L^p$ theory, except for the stated dependence on the $C^0$-norm of the $a_{ij}$.

Briefly then, let us first note that a solution $\hat{v}$ of

$$L\hat{v} = \hat{f} \quad \text{in } B(R)$$

$$\hat{v} = 0 \quad \text{near } \partial B(R)$$

$L$ denoting the operator in (6.1) and $B(R)$ some ball of radius $R$) satisfies the bound

$$\|D^2\hat{v}\|_{L^p(B(R))} \leq C(\|\hat{f}\|_{L^p(B(R))} + \|\hat{v}\|_{W^{1,p}(B(R))}),$$

provided

$$R^\beta\|a_{ij}\|_{C^0(B(R))} = c'$$

for each $1 < p < \infty$.
for some small, but fixed constant \( \epsilon \). (Proof: a standard perturbation of \( \epsilon \).

(cf. ladyzenskaja and ural'ceva [4, p. 190-193]) reduces (6.4) to the known estimates for \( \delta \).

Now \( B_1 \) can be covered by \( K \leq C \left[ \frac{1}{|a_{ij}|} \right] + 1 \) balls \( B_k \) of radius \( \frac{2}{R} \), satisfying (6.5). We choose cutoff functions \( \zeta_k \) so that

\[
\begin{align*}
0 \leq \zeta_k \leq 1, & \quad \zeta_k = 1 \text{ on } B_k, \\
\zeta_k = 0 & \text{ near } 2B_k \text{ (2B ball concentric with } B_k \text{ and with radius } R \text{)}
\end{align*}
\]

and set

\[
\n_k = \zeta_k \left( \sum_{k=1}^K \zeta_k \right)^{-1}
\]

to obtain a partition of unity on \( B_1 \). Define

\[
\n_k \zeta = n_k \zeta \text{ on } 2B_k.
\]

We have

\[
L\nu = n_k f - a_{ij} \left[ 2v x_i \zeta_k x_j + v \eta_k x_i x_j \right] + b_{jk} \zeta_k x_j = \tilde{f}_k.
\]

Then (6.4) implies

\[
||D^2 \tilde{v}||_{L^p(B_1)} \leq \sum_{k=1}^K ||D^2 \nu_k||_{L^p(2B_k)} \leq C \frac{K}{R} \left( ||f||_{L^p(B_1)} + ||v||_{W^{1,p}(B_{3/2})} \right).
\]

Similarly

\[
||v||_{W^{1,p}(B_{3/2})} \leq \frac{CK}{R^2} \left( ||f||_{L^p(B_2)} + ||v||_{L^p(B_2)} \right).
\]

The last two estimates, (6.5), and the definition of \( K \) give us (6.3).

For the proof of Lemma 4.2 we need

**Lemma 6.2.** Suppose that \( u \in C^3, \gamma (\Omega) \) for some \( \gamma < 1 \) solves

\[
\begin{align*}
F(D^2 u, Du, u, x) = f(x) & \text{ in } \\
u = 0 & \text{ on } \partial \Omega
\end{align*}
\]

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for some \( f \in W^{1,p}(\Omega) \). Then for each \( 1 < p < \infty \) and \( 0 < \beta < 1 \) there exist constants \( C \) and \( N \), depending only on \( M, \beta, p, \), and \( \Omega \), such that

\[
\|u\|_{W^{1,p}(\Omega)} \leq C(\|u\|_{N}^{\beta} + 1)\|f\|_{W^{1,p}(\Omega)}.
\]

**Proof.** Differentiating (6.11) we note that \( v = u_{f} \) (the derivative of \( u \) in an arbitrary direction \( f \)) satisfies

\[
\frac{\partial v}{\partial x_i} (D^{2}u, Du, u, x) v_{x_j} + \frac{\partial v}{\partial x_j} (D^{2}u, Du, u, x) v_{x_i} + \frac{\partial v}{\partial x_l} (D^{2}u, Du, u, x) v_{x_i} = f_{i} - \frac{\partial }{\partial x_i} (D^{2}u, Du, u, x);
\]

the right hand side of this expression belongs to \( L^{p}(\Omega) \). Now cover \( \Omega \) with

\[
K = C[\|g\|_{p}^{\beta} ]\|g\|_{p}^{\beta} + 1 \]

balls \( B_{k} \) of radius \( \frac{R}{2} \), for \( R \) defined by

\[
\frac{\partial v}{\partial x_i} (D^{2}u, Du, u, x) v_{x_j} + \frac{\partial v}{\partial x_j} (D^{2}u, Du, u, x) v_{x_i} + \frac{\partial v}{\partial x_l} (D^{2}u, Du, u, x) v_{x_i} = c',
\]

\( c' \) from (6.5); we may assume that those balls \( B_{k} \) which intersect \( \Omega \) are in fact centered at a point belonging to \( \partial \Omega \).

Define \( \xi_{k}, \eta_{k}, \zeta_{k} \) by (6.6)-(6.8).

Now if \( B_{k} \subset \Omega \), for any given \( k = 1, 2, \ldots, K \) we recall estimate (6.4) for \( \varphi = \zeta_{k} \).

If \( B_{k} \subset \Omega \), we transform coordinates to the case that \( \partial \Omega \cap B_{k} \subset (x_{n} = 0') \), reflect \( \zeta_{k} \) across the \( x_{n} \) plane (assuming \( \zeta_{k} = 0 \) on \( x_{n} = 0' \)), and again apply (6.4). This method yields a bound on \( \|u_{\Omega}\|_{W^{2,p}(\Omega)} \) for \( \zeta = x_{1}, \ldots, x_{n-1} \). The remaining derivative \( u_{x_{n}x_{n}} \) we estimate using equation (6.13) for \( v = u_{x_{n}} \).

Collecting together these bounds we obtain

\[
\|Du\|_{W^{2,p}(\Omega)} \leq C(\|u\|_{C^{2,\beta}(\Omega)} + 1)\|Df\|_{L^{p}(\Omega)} + \|DF\|_{L^{p}(\Omega)} + \|u\|_{W^{2,p}(\Omega)}.
\]

Applying a standard interpolation inequality completes the proof.
REFERENCES


We prove the existence of classical solutions to certain fully nonlinear second order elliptic equations with large zeroth order coefficient. The principal tool is an a priori estimate asserting that the $C^2, C^a$-norm of the solution cannot lie in a certain interval of the positive real axis.