

## ON $\gamma$ -WEAK SOLUTIONS OF ELLIPTIC EQUATIONS

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**Abstract.** *We build on the 'alternative' approach to the Dirichlet problem in weighted Sobolev spaces (cf. A. Kufner & J. Rakosnik, [11]) to formulate sufficient conditions for interior regularity of  $\gamma$ -weak solutions of the Dirichlet problem for second order elliptic PDEs with Lipschitz coefficients. Next, we prove a maximum principle (for  $\gamma$ -weak subsolutions). Last, we generalize (from power type weights to a larger class of weights) a trace theorem by J. Necas, [14].*

### 1. REVIEW OF A. KUFNER'S THEORY AND STATEMENT OF MAIN RESULTS

Let  $\Omega \subset \mathbf{R}^N$  be a domain with boundary  $\partial \Omega$ . Let  $\gamma(x)$  be a *weight*, i.e. a Lebesgue measurable function on  $\Omega$ , and  $\gamma > 0$  a.e. on  $\Omega$ . The weighted Sobolev space  $W^{1,2}(\Omega, \gamma)$  consists of all  $u \in W^1(\Omega)$  so that:

$$\|u\|_{W^{1,2}(\Omega, \gamma)} \equiv \left( \sum_{|\alpha| \leq 1} \int_{\Omega} |D^{\alpha} u(x)|^2 \gamma(x) dx \right)^{1/2} < \infty \quad (1)$$

where  $W^1(\Omega)$  denotes the space of all weakly differentiable functions on  $\Omega$ . We request (together with [11], p. 187) that:

$$\gamma \in L^1_{loc}(\Omega), \gamma^{-1} \in L^1_{loc}(\Omega) \quad (2)$$

Consequently  $C_0^{\infty}(\Omega) \subseteq W^{1,2}(\Omega, \gamma)$  and  $W^{1,2}(\Omega, \gamma)$  is complete (in the norm (1)).

A large amount of literature was dedicated in the last thirty years to the study of the structure of weighted Sobolev spaces (cf. R.A. Adams, [1], A. Avantaggiati, [2], A. Kufner, [10], M. Troisi, [17], etc). as well as to their applications in the theory of PDEs (cf. P. Bolley & J. Camus, [4], V. Benci & D. Fortunato, [3], B. Hanouzet, [9], A. Kufner & A.M. Sandig, [12], A. Kufner & J. Voldrich, [13], J. Necas, [14], etc.). The present paper falls into this second category. Let:

$$(Lu)(x) \equiv \sum_{|\alpha|, |\beta| \leq 1} (-1)^{|\alpha|} D^{\alpha} (a_{\alpha\beta}(x) D^{\beta} u(x)) \quad (3)$$

$x \in \Omega$ , be a second order linear differential operator with  $a_{\alpha\beta} \in L^{\infty}(\Omega)$ , for any  $|\alpha| \leq 1$ ,  $|\beta| \leq 1$ . Assume  $\gamma \in C^1(\Omega)$ . Let  $W_0^{1,2}(\Omega, \gamma)$  denote the closure of  $C_0^{\infty}(\Omega)$  in  $W^{1,2}(\Omega, \gamma)$  (with respect to the norm (1)). Let:

$$u_0 \in W^{1,2}(\Omega, \gamma)$$

and:

$$F \in [W_0^{1,2}(\Omega, \gamma)]^*$$

be given. Then  $u \in W^{1,2}(\Omega, \gamma)$  is a  $\gamma$ -weak solution of the Dirichlet problem for  $L$  if:

$$u - u_0 \in W_0^{1,2}(\Omega, \gamma) \quad (4)$$

$$a_\gamma(u, \phi) = F(\phi) \quad (5)$$

for any  $\phi \in W_0^{1,2}(\Omega, \gamma)$ . Here  $a_\gamma$  is given by:

$$a_\gamma(u, v) = \sum_{|\alpha|, |\beta| \leq 1} \int_{\Omega} a_{\alpha\beta}(x) D^\beta u(x) D^\alpha (v(x)\gamma(x)) dx \quad (6)$$

A weight  $\gamma \in C^1(\Omega)$  is said to possess the property  $(P_1)$  (cf. [11], p. 188) if there is  $C^* > 0$  so that:

$$|\nabla\gamma(x)| \leq C^* \gamma(x) \quad (7)$$

a.e. on  $\Omega$ . If  $L$  is elliptic, i.e.

$$\sum_{|\alpha|=|\beta|=1} a_{\alpha\beta}(x) \xi_\alpha \xi_\beta \geq C_0 |\xi|^2 \quad (8)$$

for some  $C_0 > 0$  and any  $\xi = (\xi_\alpha)_{|\alpha|=1} \in \mathbf{R}^N$ , and  $a_{\alpha\beta}$  are essentially bounded then there is  $C > 0$  so that for any weight  $\gamma$  with the property  $(P_1)$  and with  $C > C^*$ , and for any  $u_0 \in W^{1,2}(\Omega, \gamma)$  and any  $F \in [W_0^{1,2}(\Omega, \gamma)]^*$  there is a unique  $\gamma$ -weak solution of the Dirichlet problem (4)-(5) for  $L$ . Cf. Theor. 40.11 in [12], p. 192. The weaker ellipticity assumption:

$$a(\phi, \phi) \geq C_0 \|\phi\|_{W^{1,2}(\Omega)}^2 \quad (9)$$

for any  $\phi \in W_0^{1,2}(\Omega)$  is actually sufficient, where  $a(u, v)$  is given by (6) for  $\gamma \equiv 1$ . It is our purpose in the present paper to formulate sufficient conditions under which a given  $\gamma$ -weak solution  $u \in W^{1,2}(\Omega, \gamma)$  is regular at the interior of  $\Omega$ .

A weight  $\gamma(x)$  is termed *admissible* if:

i) for any  $s = 1, \dots, N$  and any  $h \in \mathbf{R}$  with  $\Omega_{s,h} \neq \emptyset$ , there is a constant  $1 \leq C(h) < \infty$  so that:

$$C(h)^{-1} \gamma(x) \leq \gamma(x + he_s) \leq C(h) \gamma(x) \quad (10)$$

for any  $x \in \Omega_{s,h}$  (except for a set of measure zero),

ii)  $\lim_{h \rightarrow 0} |h|^{-1} (C(h) - 1)$  exists ( $< \infty$ ), and

iii) for any  $\delta > 0$  fixed one has:

$$\sup_{|h| \leq \delta} C(h) < \infty, \quad \sup_{|h| \leq \delta} \frac{C(h) - 1}{|h|} < \infty \quad (11)$$

Here  $e_s$  is the  $s$ -th vector in the canonical basis of  $\mathbf{R}^N$  and  $\Omega_{s,h} = \{x \in \Omega: x + he_s \in \Omega\}$ . Besides from restricting ourselves to the case of admissible weights, we assume  $a_{00} =$

$0, a_{0\beta} = 0, a_{\alpha 0} = 0$ , i.e. (3) is given by  $Lu \equiv - \sum_{|\alpha|=|\beta|=1} D^\alpha(a_{\alpha\beta}D^\beta u)$ . We obtain the following:

**Theorem 1.** *Let  $u \in W_0^{1,2}(\Omega, \gamma)$  be a  $\gamma$ -weak solution of the Dirichlet problem (4) - (5) for the elliptic operator  $L$ , where  $u_0 \equiv 0$  and  $F \in [W_0^{1,2}(\Omega, \gamma)]^*$  is given by  $F(\phi) = \int_\Omega (\sum_{|\alpha|=1} f_\alpha D^\alpha \phi - f\phi) dx$ , with  $f_\alpha, f \in L^2(\Omega, \gamma^{-1}), |\alpha| = 1$ . If i)  $\gamma$  is admissible, ii)  $a_{\alpha\beta}$  are Lipschitz in  $\Omega, |\alpha| = |\beta| = 1$ , and iii)  $f_\alpha \in W^{1,2}(\Omega, \gamma^{-1}), |\alpha| = 1$ , then  $u \in W_{loc}^{2,2}(\Omega, \gamma)$  and for any  $\Omega' \subset\subset \Omega$  there is a constant  $Q = Q(\Omega, \Omega', \gamma) > 0$  so that:*

$$\int_{\Omega'} |D^\alpha u|^2 \gamma dx \leq Q \int_\Omega (|\nabla u|^2 \gamma + |\nabla F|^2 \gamma^{-1} + |f|^2 \gamma^{-1}) dx \quad (12)$$

for any  $|\alpha| = 2$ . Here  $F = (f_\alpha)_{|\alpha|=1}$ .

The proof of our **Theorem 1** relies on the **Lemmas 1** and **2** (cf our Section 3). **Lemma 2** is a straightforward version (for weighted spaces and norms) of Prop. 3.4 in [7], p. 47 (a proof is included for the sake of completeness). The main estimate (12) is performed in Section 4.

Let us fix  $u_0 \in W^{1,2}(\Omega, \gamma)$  and a continuous linear functional:

$$F \in [W_0^{1,2}(\Omega, \gamma)]^*$$

Originally (cf. [10], p. 129) a function  $u \in W^{1,2}(\Omega, \gamma)$  was termed weak solution of the Dirichlet problem for  $L$  if (4) holds while (5) is replaced by:

$$a(u, \phi) = F(\phi) \quad (13)$$

for any  $\phi \in C_0^\infty(\Omega)$ . Moreover, a theorem of existence and uniqueness of such weak solutions in  $W^{1,2}(\Omega, \gamma)$  of the Dirichlet problem (4), (13) still holds (cf. Theor. 15.2 in [10], p. 144) when:

$$\gamma(x) = s(d_M(x)) \quad (14)$$

where  $s(t)$  is a continuous positive function defined for  $t > 0$  and such that either  $\lim_{t \rightarrow 0} s(t) = 0$  or  $\lim_{t \rightarrow 0} s(t) = \infty$  and  $d_M(x) = \text{dist}(x, M)$  for some real  $m$ -dimensional ( $0 \leq m \leq N - 1$ ) manifold  $M \subseteq \partial \Omega$ . It is noteworthy that while the classical (unweighted) solution of the Dirichlet problem (cf. Theor. 8.3 in [8], p. 181) relies on the Lax-Milgram theorem, the proof of Theor. 15.2 in [10] requests a generalization (cf. [15], Ch. 6, Sect. 3.1) of the Lax-Milgram theorem (cf. also Lemma 13.6 in [10], p. 131). As pointed out in [11], the advantage of the 'alternative' approach (4)-(5) to the Dirichlet problem for  $L$  in  $W^{1,2}(\Omega, \gamma)$  (based on the use of the bilinear form  $a_\gamma(u, v)$  rather than  $a(u, v)$ ) comes from the fact that J. Necas' generalized Lax-Milgram theorem is not needed anymore (the proof of Theor. 40.11 in [12], p 192, follows from Theor. 39.5, p. 179, alone). Once  $a(u, v)$  is replaced by  $a_\gamma(u, v)$  one may say that  $u \in W^{1,2}(\Omega, \gamma)$  satisfies (by definition)  $Lu \leq 0 (= 0, \leq 0)$  in  $\Omega$  if  $a_\gamma(u, \phi) \leq 0 (= 0, \geq 0)$  for any nonnegative  $\phi \in W_0^{1,2}(\Omega, \gamma)$ . It is a natural question to ask whether one may establish a (weak) maximum principle for  $L$  (cf. Theor. 8.1 in [8], p. 179, for the unweighted case).

Let  $\gamma \in C^0(\overline{\Omega}), \gamma > 0$  in  $\Omega$ . Set:

$$I(x_0) = \{x \in \Omega : |x - x_0|^2 < \gamma(x_0)\}$$



for  $x_0 \in \Omega$ . We say  $\gamma$  is *admissible in the sense of M. Troisi* if the weight  $\rho = \gamma^{1/2}$  satisfies the properties I-II) in [17], p. 50. In particular  $I(x_0)$  has the cone property for any  $x_0 \in \Omega$ , and there is a constant  $A_0 > 0$  so that:

$$A_0^{-1} \rho(x_0) \leq \rho(x) \leq A_0 \rho(x_0) \quad (15)$$

for any  $x_0 \in \Omega$  and any  $x \in I(x_0)$ . We may state the following:

**Theorem 2.** *Let  $N$  be an odd integer  $\geq 3$ . Let  $\Omega \subseteq \mathbf{R}^N$  be a bounded domain and  $\gamma \in C^1(\Omega) \cap C^0(\bar{\Omega})$  an admissible (in the sense of M. Troisi) weight. Assume that  $a^{ij}, b^i, c^i$  and  $d$  satisfy (51) up to (53) and  $a^{ij} \in L^\infty(\Omega)$ . If  $u \in W^{1,2}(\Omega, \gamma)$  is such that  $Lu \geq 0$  in  $\Omega$  then:*

$$\sup_{\Omega} u \leq \sup_{\partial\Omega} u^+ \quad (16)$$

In a forthcoming paper we shall study the boundary regularity of  $\gamma$ -weak solutions of the Dirichlet problem (4)-(5) via a trace theorem of J. Necas (established for  $\gamma(x) = d_M(x)^\epsilon$ ,  $M = \partial\Omega$ ,  $\epsilon \geq 0$ , cf. [14], p. 309) generalized versions of which are discussed in Section 7 (cf. **Theorems 4** and **5**).

The authors are grateful to the referee who's remarks led to an improvement of **Theorem 2**.

## 2. ADMISSIBLE WEIGHTS

Let  $f(x)$  be a function on  $\Omega$  and  $1 \leq s \leq N$ ,  $h \in \mathbf{R}$ . Set  $\tau_{s,h}f(x) = \frac{1}{h} (f(x + he_s) - f(x))$ , for any  $x \in \Omega_{s,h}$ . Let also  $\Omega_h = \{x \in \Omega : \text{dist}(x, \partial\Omega) > |h|\}$ . Then  $\Omega_h \subset \Omega_{s,h}$  (because, for any  $x \in \Omega_h$ ,  $\bar{B}(x, |h|) \subset \Omega$  and  $x + he_s \in \partial B(x, |h|)$ ). Next, if  $\Omega' \subset\subset \Omega$  and  $0 < \delta < \frac{1}{2} \text{dist}(\Omega', \partial\Omega)$  then  $\Omega_h \neq \emptyset$  for any  $|h| \leq \delta$  (indeed  $\Omega' \subset \Omega_h$ ). Throughout  $B(x, r)$  denotes the ball of center  $x$  and radius  $r > 0$ .

Let  $\gamma(x)$  be an admissible weight on  $\Omega$ . Then:

$$|\tau_{s,h}\gamma| \leq \frac{C(h) - 1}{|h|} \gamma \quad (17)$$

a.e. in  $\Omega$ .

**Example 1.** Let  $\gamma(x)$  be given by (14) for  $s(t) = \exp(\epsilon t)$ ,  $t > 0$ ,  $\epsilon \in \mathbf{R}$ , (cf. [11], p. 187). If  $\epsilon > 0$  then  $\gamma$  is admissible. Indeed, we may take  $C(h) = \exp(\epsilon|h|) \geq 1$  (and then  $\lim_{h \rightarrow 0} |h|^{-1}(C(h) - 1) = \epsilon$ ,  $\sup_{|h| \leq \delta} C(h) = \exp(\epsilon\delta) < \infty$ ,  $\sup_{|h| \leq \delta} |h|^{-1}(C(h) - 1) = \delta^{-1}(\exp(\epsilon\delta) - 1) < \infty$ ).

We end Section 2 by listing some properties of the operator  $\tau_{s,h}$  i.e. 1) if  $f \in W^{1,2}(\Omega, \gamma)$  then  $\tau_{s,h}f \in W^{1,2}(\Omega_h, \gamma)$ , 2) if  $\text{supp}(f) \subset \Omega_h$  (or  $\text{supp}(g) \subset \Omega_h$ ) then  $\int_{\Omega} f \tau_{s,h}g dx = - \int_{\Omega} g \tau_{s,h}f dx$ , 3)  $\tau_{s,h}(fg) = f(x + he_s) \tau_{s,h}g + g(x) \tau_{s,h}f$ . Only 1) needs to be justified (cf. [7], p. 46, for 2)-3)). If  $\xi \in \mathbf{R}^N$  let  $T_\xi : \mathbf{R}^N \rightarrow \mathbf{R}^N$  be given by  $T_\xi(x) = x + \xi$ . We may perform the following estimate:

$$\|\tau_{s,h}f\|_{L^2(\Omega_h, \gamma)}^2 \leq 2|h|^{-2} \|f\|_{L^2(\Omega, \gamma)}^2 + I_{s,h}$$

where:

$$I_{s,h} = 2|h|^{-2} \int_{T_{he_s}(\Omega_h)} |f(x)|^2 \gamma(x - he_s) dx$$

Note that  $I_{s,h}$  may be estimated by using (10) in the hypothesis of admissibility. Indeed:

$$I_{s,h} \leq 2|h|^{-2} C(h) \|f\|_{L^2(\Omega, \gamma)}^2 < \infty$$

so that  $\tau_{s,h}f \in L^2(\Omega_h, \gamma)$ . The estimate:

$$\|\tau_{s,h}f\|_{L^2(\Omega_h, \gamma)} \leq \sqrt{2}|h|^{-1} (1 + C(h))^{1/2} \|f\|_{L^2(\Omega, \gamma)}$$

together with the identity  $\tau_{s,h}D^\alpha f = D^\alpha \tau_{s,h}f$  complete the proof.

### 3. TWO LEMMAS

We shall need the following:

**Lemma 1.** *Let  $\gamma(x)$  be an admissible weight. Then for any  $\Omega' \subset\subset \Omega$  there is a constant  $K = K(\Omega, \Omega', \gamma) > 0$  so that for any  $v \in W^{1,2}(\Omega, \gamma)$  and any  $|h| < \frac{1}{2} \text{dist}(\Omega', \partial \Omega)$  we have:*

$$\|\tau_{s,h}v\|_{L^2(\Omega', \gamma)} \leq K \left\| \frac{\partial v}{\partial x_s} \right\|_{L^2(\Omega, \gamma)} \quad (18)$$

**Proof.** Let  $\Omega' = C \times (a, b) \subset \Omega$ , where  $C \subset \mathbf{R}^{N-1}$  is a cube. We may assume w.l.o.g. that  $s = N$ . Set  $x' = (x_1, \dots, x_{N-1})$ . Then:

$$\begin{aligned} \int_{\Omega'} |\tau_{N,h}v(x)|^2 \gamma(x) dx &= \int_C \int_b^a |\tau_{N,h}v(x', x_N)|^2 \gamma(x', x_N) dx_N dx' = \\ &= \int_C \int_a^b \left| \frac{1}{h} \int_{x_N}^{x_N+h} \frac{\partial v}{\partial x_N}(x', t) dt \right|^2 \gamma(x', x_N) dx_N dx' \end{aligned}$$

On the other hand:

$$\begin{aligned} \left| \frac{1}{h} \int_{x_N}^{x_N+h} \frac{\partial v}{\partial x_N}(x', t) dt \right|^2 &= \left| \frac{1}{h} \int_0^h \frac{\partial v}{\partial x_N}(x', t + x_N) dt \right|^2 \leq \\ &\leq \frac{1}{h} \int_0^h \left| \frac{\partial v}{\partial x_N}(x', t + x_N) \right|^2 dt \end{aligned}$$

(one applies the Hölder inequality at the last step). Therefore:

$$\int_a^b \left| \frac{1}{h} \int_{x_N}^{x_N+h} \frac{\partial v}{\partial x_N}(x', t) dt \right|^2 \gamma(x', x_N) dx_N \leq \frac{1}{h} F(h)$$

where:

$$F(h) = \int_0^h dt \int_a^b \left| \frac{\partial v}{\partial x_N}(x', t + x_N) \right|^2 \gamma(x', x_N) dx_N$$

Set  $h_0 = \frac{1}{2} \text{dist}(\Omega', \partial \Omega)$ . By the mean value theorem (applied to  $F$ ) there is  $\xi$ , between 0 and  $h$  so that:

$$\begin{aligned} \frac{1}{h} F(h) &= \int_a^b \left| \frac{\partial v}{\partial x_N}(x', \xi + x_N) \right|^2 \gamma(x', x_N) dx_N = \\ &= \int_{a+\xi}^{b+\xi} \left| \frac{\partial v}{\partial x_N}(x', x_N) \right|^2 \gamma(x', x_N - \xi) dx_N \leq \\ &\leq C(\xi) \int_{a+\xi}^{b+\xi} \left| \frac{\partial v}{\partial x_N}(x) \right|^2 \gamma(x) dx_N \leq \\ &\leq K \int_{a-h_0}^{b+h_0} \left| \frac{\partial v}{\partial x_N}(x) \right|^2 \gamma(x) dx_N \end{aligned}$$

(noting that  $(x', x_N - \xi) = x - \xi e_N$  one has applied (10) followed by iii) in the definition of admissibility) where  $K = \sup_{|\xi| \leq h_0} C(\xi)$ . Finally:

$$\begin{aligned} \int_{\Omega'} |\tau_{N,h} v(x)|^2 \gamma(x) dx &\leq K \int_{C \times (a-h_0, b+h_0)} \left| \frac{\partial v}{\partial x_N}(x) \right|^2 \gamma(x) dx \leq \\ &\leq K \int_{\Omega} \left| \frac{\partial v}{\partial x_N} \right|^2 \gamma dx = K \left\| \frac{\partial v}{\partial x_N} \right\|_{L^2(\Omega, \gamma)}^2 \end{aligned}$$

So (18) is proved when  $\Omega'$  is a cube. In general, it is sufficient to cover  $\Omega'$  with a finite number of cubes, Q.E.D..

**Lemma 2.** Let  $v \in L^2(\Omega, \gamma)$  and assume that there is  $K > 0$  and  $h_0 > 0$  so that:

$$\|\tau_{s,h} v\|_{L^2(\Omega_h, \gamma)} \leq K \quad (19)$$

for any  $|h| < h_0$ . Then  $\partial v / \partial x_s \in L^2(\Omega, \gamma)$  and:

$$\left\| \frac{\partial v}{\partial x_s} \right\|_{L^2(\Omega, \gamma)} \leq K \quad (20)$$

**Proof.** Let  $(h_j)_{j \geq 1}$  be a sequence of real numbers so that  $h_j \rightarrow 0$  as  $j \rightarrow \infty$ . Set  $g_j = \tau_{s,h_j} v, j \geq 1$ . Let  $\Omega' \subset\subset \Omega$ . As  $h_j \rightarrow 0$  there is  $j_0 = j(\Omega', h_0) \geq 1$  so that  $|h_j| < \min(h_0, \frac{1}{2} \text{dist}(\Omega', \partial \Omega))$  for any  $j \geq j_0$ . So on one hand:

$$\|\tau_{s,h_j} v\|_{L^2(\Omega_{h_j}, \gamma)} \leq K \quad (21)$$

for any  $j \geq j_0$ , and on the other:

$$\Omega' \subset \Omega_{h_j} \quad (22)$$

for any  $j \geq j_0$ . Using (21)-(22) we have:

$$\|g_j\|_{L^2(\Omega', \gamma)}^2 = \int_{\Omega'} |g_j|^2 \gamma dx \leq \int_{\Omega_{h_j}} |g_j|^2 \gamma dx \leq K^2$$

so that:

$$(K^{-1} g_j)_{j \geq j_0}$$

is a sequence in the closed unit ball:

$$\bar{B}(0, 1) \subset L^2(\Omega', \gamma)$$

But  $L^2(\Omega', \gamma)$  is reflexive (any Hilbert space is reflexive) so that  $\bar{B}(0, 1)$  is weakly sequentially compact. Consequently, there is a subsequence  $(h_{m_j})$  of  $(h_j)$  so that:

$$g_{m_j} \rightharpoonup g$$

as  $j \rightarrow \infty$  for some  $g \in L^2(\Omega', \gamma)$  (weak convergence). Note that:

$$g = \partial v / \partial x_s$$

Indeed:

$$\begin{aligned} \int_{\Omega'} g \phi dx &= \lim_{j \rightarrow \infty} \int_{\Omega'} g_{m_j} \phi dx = \lim_{j \rightarrow \infty} \int_{\Omega'} (\tau_{s, h_{m_j}} v) \phi dx = \\ &= - \lim_{j \rightarrow \infty} \int_{\Omega'} v \tau_{s, -h_{m_j}} \phi dx = - \int_{\Omega'} v \partial \phi / \partial x_s dx \end{aligned}$$

for any  $\phi \in C_0^\infty(\Omega')$ . Thus:

$$\partial v / \partial x_s \in L_{loc}^2(\Omega, \gamma)$$

and:

$$\lim_{h \rightarrow 0} \tau_{s, h} v = \partial v / \partial x_s$$

weakly in  $L^2(\Omega', \gamma)$ . Finally:

$$\begin{aligned} \left\| \frac{\partial v}{\partial x_s} \right\|_{L^2(\Omega', \gamma)} &\leq \liminf_{h \rightarrow 0} \|\tau_{s, h} v\|_{L^2(\Omega', \gamma)} \leq \\ &\leq \liminf_{h \rightarrow 0} \|\tau_{s, h} v\|_{L^2(\Omega_h \gamma)} \leq K \end{aligned}$$

and thus (20) holds, Q.E.D.

If  $a_{\alpha, \beta}, f_\alpha$  have locally integrable derivatives then a  $\gamma$ -weak solution  $u \in C^2(\Omega)$  is also a classical solution of the equation  $\gamma \sum_{|\alpha|=|\beta|=1} D^\alpha (a_{\alpha\beta} D^\beta u) = \sum_{|\alpha|=1} D^\alpha f_\alpha + f$  in  $\Omega$ , where  $f, f_\alpha \in L^2(\Omega, \gamma^{-1})$ .

We end Section 3 with a formal argument justifying our assumption  $u_0 \equiv 0$  in the Dirichlet problem (4)-(5). Indeed, if  $w = u - u_0$  then  $\gamma \sum_{|\alpha|=|\beta|=1} D^\alpha (a_{\alpha\beta} D^\beta w) = \sum_{|\alpha|=1} D^\alpha F_\alpha + F$

where  $F_\alpha = f_\alpha - \sum_{|\beta|=1} a_{\alpha\beta} \cdot D^\beta u_0 \cdot \gamma$  and  $F = f + \sum_{|\alpha|=|\beta|=1} a_{\alpha\beta} \cdot D^\beta u_0 \cdot D^\alpha \gamma$ . All we need to show is that  $F, F_\alpha \in L^2(\Omega, \gamma^{-1})$ . Indeed:

$$\begin{aligned} \|F\|_{L^2(\Omega, \gamma^{-1})}^2 &= \int_{\Omega} |F|^2 \gamma^{-1} dx \leq \\ &\leq 2 \int_{\Omega} \left( |f|^2 + \left| \sum_{|\alpha|=|\beta|=1} a_{\alpha\beta} \cdot D^\beta u_0 \cdot D^\alpha \gamma \right|^2 \right) \gamma^{-1} dx \end{aligned}$$

Set  $M = \max_{|\alpha|=|\beta|=1} \|a_{\alpha\beta}\|_{\infty}$ . Using (7), i.e.  $|D^\alpha \gamma| \leq C^* \gamma$  a.e. in  $\Omega$ , we may perform the estimate:

$$\left| \sum_{|\alpha|=|\beta|=1} a_{\alpha\beta} \cdot D^\beta u_0 \cdot D^\alpha \gamma \right|^2 \leq 2(MNC^*)^2 \gamma^2 \sum_{|\beta|=1} |D^\beta u_0|^2$$

Therefore:

$$\begin{aligned} \|F\|_{L^2(\Omega, \gamma^{-1})}^2 &\leq \\ &\leq 2 \int_{\Omega} |f|^2 \gamma^{-1} dx + 4(MNC^*)^2 \sum_{|\beta|=1} \int_{\Omega} |D^\beta u_0|^2 \gamma dx \leq \\ &\leq 2\|f\|_{L^2(\Omega, \gamma^{-1})}^2 + 4(MNC^*)^2 \|u_0\|_{W^{1,2}(\Omega, \gamma)}^2 < \infty \end{aligned}$$

Finally, we leave it to the reader to verify that  $\|F_\alpha\|_{L^2(\Omega, \gamma^{-1})}^2 \leq 2\|f\|_{L^2(\Omega, \gamma^{-1})}^2 + 4M^2 \|u_0\|_{W^{1,2}(\Omega, \gamma)}^2 < \infty$ .

#### 4. THE MAIN ESTIMATE

At this point we may prove our **Theorem 1**. To this end, let  $\eta \in C_0^\infty(\Omega)$ ,  $0 \leq \eta \leq 1$ , and  $|h| < \frac{1}{4} \text{dist}(\text{supp}(\eta), \partial \Omega)$  be fixed data. Set  $\phi = \tau_{s,-h}(\eta^2, \tau_{s,h}u)$ . Note that  $\phi \in W^{1,2}(\Omega_h, \gamma)$  (and actually  $\phi \in W_0^{1,2}(\Omega, \gamma)$  because  $\text{supp}(\phi) \subseteq \text{supp}(\eta) \subset \Omega_h$ ). Then (5) may be written:

$$\begin{aligned} &\sum_{|\alpha|=1} \int_{\Omega} \left( \sum_{|\beta|=1} a_{\alpha\beta} \cdot D^\beta u \cdot \gamma - f_\alpha \right) \cdot \\ &\quad \cdot \tau_{s,-h}(\eta^2 \tau_{s,h} D^\alpha u + 2\eta \cdot D^\alpha \eta \cdot \tau_{s,h} u) dx = \\ &= - \int_{\Omega} \left( f + \sum_{|\alpha|=|\beta|=1} a_{\alpha\beta} \cdot D^\beta u \cdot D^\alpha \gamma \right) \tau_{s,-h}(\eta^2 \tau_{s,h} u) dx \end{aligned}$$

Let us use the properties 2)-3) of the operator  $\tau_{s,h}$  (cf. Section 2) so that to obtain:

$$\sum_{|\alpha|=1} \int_{\Omega} \left\{ \sum_{|\beta|=1} [a_{\alpha\beta}(x + he_s)(\gamma(x + he_s) \tau_{s,h} D^\beta u + \right.$$



$$\begin{aligned}
 & +D^\beta u \cdot \tau_{s,h}\gamma) + D^\beta u \cdot \gamma \cdot \tau_{s,h}a_{\alpha\beta}] - \\
 & -\tau_{s,h}f_\alpha \} \{ \eta^2 \tau_{s,h}D^\alpha u + 2\eta \cdot D^\alpha \eta \cdot \tau_{s,h}u \} dx = \\
 & = \int_{\Omega} \left( f + \sum_{|\alpha|=|\beta|=1} a_{\alpha\beta} \cdot D^\beta u \cdot D^\alpha \gamma \right) \tau_{s,-h}(\eta^2 \tau_{s,h}u) dx
 \end{aligned} \tag{23}$$

Consider the following integrals:

$$I_1 = - \sum_{|\alpha|=|\beta|=1} 2 \int_{\Omega} \eta \cdot \tau_{s,h}D^\beta u \cdot a_{\alpha\beta}(x + he_s) \cdot D^\alpha \eta \cdot \tau_{s,h}u \cdot \gamma(x + he_s) dx$$

$$I_2 = - \sum_{|\alpha|=1} \int_{\Omega} \eta^2 \cdot \tau_{s,h}D^\alpha u \cdot \left( \sum_{|\beta|=1} D^\beta u \cdot \tau_{s,h}a_{\alpha\beta} \cdot \gamma - \tau_{s,h}f_\alpha \right) dx$$

$$I_3 = - \sum_{|\alpha|=1} 2 \int_{\Omega} \eta \cdot D^\alpha \eta \cdot \tau_{s,h}u \cdot \left( \sum_{|\beta|=1} u \cdot \tau_{s,h}a_{\alpha\beta} \cdot \gamma - \tau_{s,h}f_\alpha \right) dx$$

$$I_4 = \int_{\Omega} \left( f + \sum_{|\alpha|=|\beta|=1} a_{\alpha\beta} \cdot D^\beta u \cdot D^\alpha \gamma \right) \tau_{s,-h}(\eta^2 \tau_{s,h}u) dx$$

$$I_5 = - \sum_{|\alpha|=1} \int_{\Omega} \eta^2 \cdot \tau_{s,h}D^\alpha u \cdot \sum_{|\beta|=1} a_{\alpha\beta}(x + he_s) \cdot D^\beta u \cdot \tau_{s,h}\gamma dx$$

$$I_6 = - \sum_{|\alpha|=1} 2 \int_{\Omega} \eta \cdot D^\alpha \eta \cdot \tau_{s,h}u \cdot \sum_{|\beta|=1} a_{\alpha\beta}(x + he_s) \cdot D^\beta u \cdot \tau_{s,h}\gamma dx$$

With these notations the identity (23) becomes:

$$\begin{aligned}
 & \sum_{|\alpha|=|\beta|=1} \int_{\Omega} a_{\alpha\beta}(x + he_s) \cdot \tau_{s,h}D^\alpha u \cdot \tau_{s,h}D^\beta u \cdot \\
 & \cdot \gamma(x + he_s) \cdot \eta^2 \cdot \gamma(x + he_s) dx = \sum_{j=1}^6 I_j
 \end{aligned} \tag{24}$$

By the ellipticity assumption:

$$\begin{aligned}
 & \sum_{|\alpha|=|\beta|=1} \int_{\Omega} a_{\alpha\beta}(x + he_s) \cdot \tau_{s,h}D^\alpha u \cdot \tau_{s,h}D^\beta u \cdot \gamma(x + he_s) \cdot \eta^2 dx \geq \\
 & \geq C_0 \int_{\Omega} \eta^2 \gamma(x + he_s) |\tau_{s,h}\nabla u|^2 dx
 \end{aligned}$$

so that (24) yields:

$$C_0 \int_{\Omega} \eta^2(x + he_s) |\tau_{s,h} \nabla u|^2 dx \leq \sum_{j=1}^6 |I_j| \quad (25)$$

It remains to estimate the integrals  $I_j$ ,  $1 \leq j \leq 6$ . Set:

$$L = \max_{|\alpha|=|\beta|=1} \|\partial a_{\alpha\beta} / \partial x_s\|_{\infty}$$

We obtain:

$$|I_1| \leq 2MN \int_{\Omega} \eta |\tau_{s,h} \nabla u| |\nabla \eta| |\tau_{s,h} u| \gamma(x + he_s) dx \quad (26)$$

$$|I_2| \leq N^{1/2} \int_{\Omega} \eta^2 |\tau_{s,h} \nabla u| (NL |\nabla u| \gamma + |\tau_{s,h} F|) dx \quad (27)$$

$$|I_3| \leq 2N^{1/2} \int_{\Omega} \eta |\nabla \eta| |\tau_{s,h} u| (NL |\nabla u| \gamma + |\tau_{s,h} F|) dx \quad (28)$$

Let us use  $2ab \leq \epsilon a^2 + \epsilon^{-1} b^2$ ,  $\epsilon > 0$ , to further estimate the integrals  $I_j$ ,  $j \in \{1, 2, 3\}$ . For instance, set  $a = \eta |\tau_{s,h} \nabla u| \gamma(x + he_s)^{1/2}$  and  $b = M |\tau_{s,h} u| |\nabla \eta| \gamma(x + he_s)^{1/2}$ . Then (26) furnishes:

$$\begin{aligned} |I_1| &\leq N\epsilon \int_{\Omega} \eta^2 |\tau_{s,h} \nabla u|^2 \gamma(x + he_s) dx + \\ &+ \frac{M^2 N}{\epsilon} \int_{\Omega} |\tau_{s,h} u|^2 |\nabla \eta|^2 \gamma(x + he_s) dx \end{aligned} \quad (29)$$

Similarly, to estimate  $I_2$  (respectively  $I_3$ ) let us choose:

$$a = |\tau_{s,h} \nabla u| \gamma(x + he_s)^{1/2}$$

and:

$$b = (NL |\nabla u| \gamma + |\tau_{s,h} F|) \gamma(x + he_s)^{-1/2}$$

(respectively:

$$a = |\nabla u| |\tau_{s,h} u| \gamma(x + he_s)^{1/2}$$

$$b = \eta (NL |\nabla u| \gamma + |\tau_{s,h} F|) \gamma(x + he_s)^{-1/2}$$

and  $\epsilon = 1$ ). We obtain:

$$\begin{aligned} |I_2| &\leq N^{1/2} \frac{\epsilon}{2} \int_{\Omega} \eta^2 |\tau_{s,h} \nabla u|^2 \gamma(x + he_s) dx + \\ &+ \frac{N^{1/2}}{2\epsilon} \int_{\Omega} \eta^2 (NL |\nabla u| \gamma + |\tau_{s,h} F|)^2 \gamma(x + he_s)^{-1} dx \end{aligned} \quad (30)$$

$$|I_3| \leq N^{1/2} \int_{\Omega} |\nabla \eta|^2 |\tau_{s,h} u|^2 \gamma(x + he_s) dx +$$

$$+N^{1/2} \int_{\Omega} \eta^2 (NL|\nabla u| \gamma + |\tau_{s,h} F|)^2 \gamma (x + he_s)^{-1} dx \quad (31)$$

The integral  $I_4$  is somewhat trickier. Since:

$$\tau_{s,-h}(\eta^2 \tau_{s,h} u) = \eta(x - he_s) \tau_{s,-h}(\eta \tau_{s,h} u) + \eta \cdot \tau_{s,h} u \cdot \tau_{s,-h} \eta$$

it follows that:

$$|I_4| \leq J_1 + J_2 \quad (32)$$

where:

$$J_1 = \int_{\Omega} |\tau_{s,-h}(\eta \cdot \tau_{s,h} u)| \cdot \left| f + \sum_{|\alpha|=|\beta|=1} a_{\alpha\beta} \cdot D^{\beta} u \cdot D^{\alpha} \gamma \right| dx$$

$$J_2 = \int_{\Omega} \eta \cdot |\tau_{s,h} u| \cdot |\tau_{s,-h} \eta| \cdot \left| f + \sum_{|\alpha|=|\beta|=1} a_{\alpha\beta} \cdot D^{\beta} u \cdot D^{\alpha} \gamma \right| dx$$

To estimate  $J_1$  (respectively  $J_2$ ) choose:

$$a = |\tau_{s,-h}(\eta \cdot \tau_{s,h} u)| \gamma(x)^{1/2}$$

$$b = \left| f + \sum_{|\alpha|=|\beta|=1} a_{\alpha\beta} \cdot D^{\beta} u \cdot D^{\alpha} \gamma \right| \gamma(x)^{-1/2}$$

(respectively:

$$a = \eta |\tau_{s,h} u| \cdot |\tau_{s,-h} \eta| \gamma(x)^{1/2}$$

and  $\epsilon = 1$ ) and use again  $2ab \leq \epsilon a^2 + b^2 / \epsilon$  so that to obtain:

$$J_1 \leq \frac{\epsilon}{2} \int_{\Omega} |\tau_{s,-h}(\eta \tau_{s,h} u)|^2 \gamma dx + \frac{1}{2\epsilon} \int_{\Omega} \left| f + \sum_{|\alpha|=|\beta|=1} a_{\alpha\beta} \cdot D^{\beta} u \cdot D^{\alpha} \gamma \right|^2 \gamma^{-1} dx \quad (33)$$

$$J_2 \leq \frac{1}{2} \int_{\Omega} \eta^2 |\tau_{s,-h} \eta|^2 \gamma dx +$$

$$+ \frac{1}{2} \int_{\Omega} \left| f + \sum_{|\alpha|=|\beta|=1} a_{\alpha\beta} D^{\beta} u \cdot D^{\alpha} \gamma \right|^2 \gamma^{-1} dx \quad (34)$$

Next we use (32)-(33) and our **Lemma 1** with  $v = \eta\tau_{s,h}u$  so that to perform the following estimates:

$$\begin{aligned}
|I_4| &\leq \frac{\epsilon}{2} \int_{\Omega} |\tau_{s,-h}(\eta\tau_{s,h}u)|^2 \gamma dx + \\
&+ \frac{1}{2} \left(1 + \frac{1}{\epsilon}\right) \int_{\Omega} |f| + \sum_{|\alpha|=|\beta|=1} a_{\alpha\beta} D^{\beta}u \cdot D^{\alpha}\gamma|^2 \gamma^{-1} dx + \\
&+ \frac{1}{2} \int_{\Omega} |\tau_{s,-h}\eta|^2 \eta^2 |\tau_{s,h}u|^2 \gamma dx \leq \frac{K\epsilon}{2} \int_{\Omega} |\nabla(\eta\tau_{s,h}u)|^2 \gamma dx + \\
&+ \left(1 + \frac{1}{\epsilon}\right) \int_{\Omega} (|f|^2 + \left| \sum_{|\alpha|=|\beta|=1} a_{\alpha\beta} D^{\beta}u \cdot D^{\alpha}\gamma \right|^2) \gamma^{-1} dx + \\
&+ \frac{a_0^2}{2} \int_{\Omega} |\tau_{s,h}u|^2 \gamma dx
\end{aligned}$$

where  $a_0 = \sup |\nabla\eta|$  (for the last integral one has used  $\eta^2 \leq 1$  and:

$$\begin{aligned}
|\tau_{s,-h}\eta(x)| &= \frac{1}{|h|} |\eta(x - he_s) - \eta(x)| \leq \\
&\leq \frac{1}{|h|} \sup_{y \in [x, x-he_s]} |\nabla\eta(y)| |x - he_s - x| \leq \sup |\nabla\eta|
\end{aligned}$$

where  $[x, y] = \{tx + (1-t)y : 0 \leq t \leq 1\}$ ). On the other hand (by (7)) we have:

$$\left| \sum_{|\alpha|=|\beta|=1} a_{\alpha\beta} D^{\beta}u \cdot D^{\alpha}\gamma \right| \leq MN^2 C^* |\nabla u| \gamma \quad (35)$$

a.e. on  $\Omega$ . Using again **Lemma 1** for  $v = u$  and (35) it follows:

$$\begin{aligned}
|I_4| &\leq \left(\frac{Ka_0^2}{2} + M^2 N^4 (C^*)^2 \left(1 + \frac{1}{\epsilon}\right)\right) \int_{\Omega} |\nabla u|^2 \gamma dx + \\
&+ \left(1 + \frac{1}{\epsilon}\right) \int_{\Omega} |f|^2 \gamma^{-1} dx + \frac{K\epsilon}{2} \int_{\Omega} |\nabla(\eta\tau_{s,h}u)|^2 \gamma dx \quad (36)
\end{aligned}$$

for some  $K = K(\Omega, \text{supp}(\eta), \gamma) > 0$  (furnished by **Lemma 1**). We need to estimate the last integral in (36). To this end, note that:

$$\begin{aligned}
|\nabla(\eta\tau_{s,h}u)|^2 &= \sum_{|\alpha|=1} |D^{\alpha}(\eta\tau_{s,h}u)|^2 \leq \\
&\leq \sum_{|\alpha|=1} (|D^{\alpha}\eta| |\tau_{s,h}u| + \eta |D^{\alpha}\tau_{s,h}u|)^2 \leq
\end{aligned}$$



$$\begin{aligned} &\leq 2 \sum_{|\alpha|=1} (|D^\alpha \eta|^2 |\tau_{s,h} u|^2 + \eta^2 |D^\alpha \tau_{s,h} u|^2) = \\ &= 2(|\nabla \eta|^2 |\tau_{s,h} u|^2 + \eta^2 |\nabla \tau_{s,h} u|^2) \end{aligned}$$

Consequently:

$$\begin{aligned} &\int_{\Omega} |\nabla(\eta \tau_{s,h} u)|^2 \gamma dx \leq \\ &\leq 2a_0^2 \int_{\Omega} |\tau_{s,h} u|^2 \gamma dx + 2 \int_{\Omega} \eta^2 |\tau_{s,h} \nabla u|^2 \gamma dx \leq \\ &\leq 2a_0^2 K \int_{\Omega} |\nabla u|^2 \gamma dx + 2 \int_{\Omega} \eta^2 |\tau_{s,h} \nabla u|^2 \gamma dx \end{aligned}$$

and our estimate (36) becomes:

$$\begin{aligned} |I_4| &\leq K\epsilon \int_{\Omega} \eta^2 |\tau_{s,h} \nabla u|^2 \gamma dx + (1 + \frac{1}{\epsilon}) \int_{\Omega} |f|^2 \gamma^{-1} dx + \\ &+ (a_0^2 \epsilon K^2 + \frac{a_0^2}{2} K + M^2 N^4 (C^*)^2 (1 + \frac{1}{\epsilon}) \int_{\Omega} |\nabla u|^2 \gamma dx \end{aligned} \quad (37)$$

Finally, one has to estimate the integrals  $I_5, I_6$ . Note that  $I_5, I_6$  have no counterpart in the classical (unweighted) theory (cf. [7], p. 50-51) i.e.  $I_5 = I_6 = 0$  for  $\gamma \equiv 1$ . Using (17) we obtain:

$$\begin{aligned} |I_5| &\leq MN \frac{C(h) - 1}{|h|} \int_{\Omega} \eta^2 |\tau_{s,h} \nabla u| |\nabla u| \gamma dx \\ |I_6| &\leq 2MN \frac{C(h) - 1}{|h|} \int_{\Omega} \eta |\nabla \eta| |\tau_{s,h} u| |\nabla u| \gamma dx \end{aligned}$$

To further estimate  $I_5$  (respectively  $I_6$ ) choose:

$$a = |\tau_{s,h} \nabla u| \gamma^{1/2}, b = |\nabla u| \gamma^{1/2}$$

(respectively:

$$a = \eta |\nabla \eta| |\nabla u| \gamma^{1/2}, b = |\tau_{s,h} u| \gamma^{1/2}$$

and  $\epsilon = 1$ ). We obtain:

$$\begin{aligned} |I_5| &\leq MNA \frac{\epsilon}{2} \int_{\Omega} \eta^2 |\tau_{s,h} \nabla u|^2 \gamma dx + \\ &+ MNA \frac{1}{2\epsilon} \int_{\Omega} |\nabla u|^2 \gamma dx \end{aligned} \quad (38)$$

$$|I_6| \leq MNA(K + a_0^2) \int_{\Omega} |\nabla u|^2 \gamma dx \quad (39)$$

where:

$$A = \sup_{|h| \leq h_0} \frac{C(h) - 1}{|h|}$$

and:

$$h_0 = \frac{1}{4} \text{dist}(\text{supp}(\eta), \partial \Omega)$$

(in (39) one has made use of **Lemma 1** for  $v = u$ ). Set:

$$B = \sup_{|h| \leq h_0} C(h)$$

Then (29)-(31) yield:

$$\begin{aligned} |I_1| &\leq NB\epsilon \int_{\Omega} \eta^2 |\tau_{s,h} \nabla u|^2 \gamma dx + \\ &+ M^2 N a_0^2 K B \frac{1}{\epsilon} \int_{\Omega} |\nabla u|^2 \gamma dx \end{aligned} \quad (40)$$

$$\begin{aligned} |I_2| &\leq N^{1/2} B \frac{\epsilon}{2} \int_{\Omega} \eta^2 |\tau_{s,h} \nabla u|^2 \gamma dx + \\ &+ N^{1/2} B \frac{1}{2\epsilon} \int_{\Omega} \eta^2 (NL |\nabla u| \gamma + |\tau_{s,h} F|)^2 \gamma^{-1} dx \end{aligned} \quad (41)$$

$$\begin{aligned} |I_3| &\leq N^{1/2} B K a_0^a \int_{\Omega} |\nabla u|^2 \gamma dx + \\ &+ N^{1/2} B \int_{\Omega} \eta^2 (NL |\nabla u| \gamma + |\tau_{s,h} F|)^2 \gamma^{-1} dx \end{aligned} \quad (42)$$

On the other hand, by **Lemma 1** for the weight  $\gamma^{-1}$  (indeed, it is easily seen (by (10)) that  $\gamma$  admissible yields  $\gamma_{-1}$  admissible, as well):

$$\begin{aligned} &\int_{\Omega} \eta^2 (NL |\nabla u| \gamma + |\tau_{s,h} F|)^2 \gamma^{-1} dx \leq \\ &\leq 2 \int_{\Omega} \eta^2 (N^2 L^2 |\nabla u|^2 \gamma^2 + |\tau_{s,h} F|^2) \gamma^{-1} dx \leq \\ &\leq 2N^2 L^2 \int_{\Omega} |\nabla u|^2 \gamma dx + 2K \int_{\Omega} |\nabla F|^2 \gamma^{-1} dx \end{aligned}$$

(as  $\eta^2 \leq 1$  and  $(a+b)^2 \leq 2(a^2 + b^2)$ ) with the corresponding modification of (41)-(42). Recollecting the information in (37)-(42) our main estimate (25) becomes:

$$\begin{aligned} &(C_0 B^{-1} - \epsilon C) \int_{\Omega} \eta^2 |\tau_{s,h} \nabla u|^2 \gamma dx \leq \\ &\leq C_1(\epsilon) \int_{\Omega} |\nabla u|^2 \gamma dx + C_2(\epsilon) \int_{\Omega} |\nabla F|^2 \gamma^{-1} dx + C_3(\epsilon) \int_{\Omega} |f|^2 \gamma^{-1} dx \end{aligned} \quad (43)$$

for some  $C_i(\epsilon) > 0, i = 1, 2, 3$ , (e.g.  $C_3(\epsilon) = 1 + 1/\epsilon$ ). Let now  $\Omega' \subset\subset \Omega$  and  $\eta = 1$  on  $\Omega'$ . Take  $\epsilon = \epsilon_0$  where:

$$0 < \epsilon_0 < \frac{C_0}{BC}$$

and set:

$$Q = \max_{i=1}^3 \frac{C_i(\epsilon_0)}{C_0 B^{-1} - \epsilon_0 C}$$

Finally, we may use **Lemma 2** for  $v = D^\alpha u$  so that to obtain (12), Q.E.D..

### 5. A WEIGHTED ESTIMATE

Let  $\Omega \subset \mathbf{R}^N$  be a bounded domain and  $\gamma \in C^0(\overline{\Omega})$ ,  $\gamma < 0$  in  $\Omega$ , a weight. Assume that  $\gamma$  is admissible, in the sense of M. Troisi. Then (13) in [17], p. 50, holds with  $\rho = \gamma^{1/2}$ . Precisely, there are two positive constants  $A_1, A_2$  so that:

$$A_1 \rho(x)^N \leq \int_{\Omega} \varphi(x, x_0) dx_0 \leq A_2 \rho(x)^N \tag{44}$$

for any  $x \in \Omega$ . Here  $\varphi(\cdot, x_0)$  denotes the characteristic function of  $I(x_0)$ . The constant  $A_2$  depends only on  $N$ , while  $A_1$  depends on  $N$  and on the characteristic cone  $C$  of  $J(x_0)$ , where:

$$J(x_0) = T_{\gamma, x_0}(I(x_0))$$

and the transformation  $\xi = T_{\gamma, x_0}(x)$  is defined by:

$$x - x_0 = \rho(x_0)(\xi - x_0) \tag{45}$$

We recall (cf. [17], p. 50) that  $C$  does not depend upon  $x_0$ . The aim of the present section is to establish the following:

**Theorem 3.** *Let  $\Omega \subset \mathbf{R}^N$  be a bounded domain and  $\gamma \in C^0(\overline{\Omega})$ ,  $\gamma > 0$  in  $\Omega$ , an admissible (in the sense of M. Troisi) weight. Let  $j, m \in \mathbf{Z}$  such that  $0 \leq j < m$ . Let  $q, r \in [1, +\infty]$ . Assume that:*

$$\frac{1}{p} = \frac{j}{N} + a \left( \frac{1}{r} - \frac{m}{N} \right) + \frac{1-a}{1}$$

$$a \in \left[ \frac{j}{m}, 1 \right]$$

$$m - j - \frac{N}{r} \notin \{ \dots, -2, -1 \}$$

(i.e.  $m - j - N/r$  is not a negative integer). Then:

$$|D^j \phi|_{p, s+N/p} \leq C |D^m \phi|_{r, \mu}^a |\phi|_{q, \mu_0}^{1-a} \tag{46}$$

for any  $\phi \in C_0^\infty(\Omega)$  and any  $s \in \mathbf{R}$ . The constant  $C$  in (46) is of the form:

$$C = C_0 (A_1^{-1} A_2)^{1/p} A_0^{|s| + |\mu - N/p| a + |\mu_0 - N/p|(1-a)}$$

where  $C_0$  is a positive constant depending only on the characteristic cone  $C$  and on  $m, j, r, p$ . Also:

$$\mu_0 = s - \left( j + \frac{N}{q} \right) + \frac{2N}{p}$$

$$\mu = s + \frac{1-a}{a} \left( j + \frac{N}{q} - \frac{N}{p} \right) + \frac{N}{p}$$

As to the weighted norms in (46) we adopt the following notation. We set:

$$|u|_{p,\alpha} = \|\rho^\alpha u\|_{L^p(\Omega)}$$

for any  $0 < p \leq +\infty$ ,  $\alpha \in \mathbf{R}$ . Also  $D^j \phi$  stands for  $D^\sigma \phi$  for any fixed multiindex  $\sigma$  with  $|\sigma| = j$ . To prove **Theorem 3**, we use Theorem 9.3 in [5] so that to get:

$$\|D^j \phi\|_{L^p(J(x_0))} \leq C_0 \|D^m \phi\|_{L^r(J(x_0))}^a \|\phi\|_{L^q(J(x_0))}^{1-a} \quad (47)$$

where  $\phi$  is thought of as a function of  $\xi = T_{\gamma, x_0}(x)$ . Under the change of variable (45) the inequality (47) becomes:

$$\begin{aligned} & \rho(x_0)^{j-N/p} \|D^j \phi\|_{L^p(I(x_0))} \leq \\ & \leq C_0 \rho(x_0)^{a(m-N/r)-(1-a)N/q} \|D^m \phi\|_{L^r(I(x_0))}^a \|\phi\|_{L^q(I(x_0))}^{1-a} \end{aligned}$$

or (because of  $-j + N/p + a(m - N/r) - (1 - a)N/q = 0$ ):

$$\|D^j \phi\|_{L^p(I(x_0))} \leq C_0 \|D^m \phi\|_{L^r(I(x_0))}^a \|\phi\|_{L^q(I(x_0))}^{1-a}$$

hence (for any  $\nu \geq 1, s \in \mathbf{R}$ ):

$$\begin{aligned} & \int_{\Omega} \rho(x_0)^{s\nu} \|D^j \phi\|_{L^p(I(x_0))}^\nu dx_0 \leq \\ & \leq C_0^\nu \int_{\Omega} \rho(x_0)^{s\nu} \|D^m \phi\|_{L^r(I(x_0))}^{a\nu} \|\phi\|_{L^q(I(x_0))}^{(1-a)\nu} dx_0 \end{aligned}$$

Then (by Hölder's inequality):

$$\begin{aligned} & \int_{\Omega} \rho(x_0)^{s\nu} \|D^j \phi\|_{L^p(I(x_0))}^\nu dx_0 \leq \\ & \leq C_0^\nu \left( \int_{\Omega} \rho(x_0)^{[s+(1-a)(j+N/q-N/p)/a]\nu} \|D^m \phi\|_{L^r(I(x_0))}^\nu dx_0 \right)^a \cdot \\ & \cdot \left( \int_{\Omega} \rho(x_0)^{[s-j-N/q+N/p]\nu} \|\phi\|_{L^q(I(x_0))}^\nu dx_0 \right)^{1-a} \quad (48) \end{aligned}$$

We shall need the Lemmas 1.1 and 1.2 in [17], p. 52. That is:

**Lemma 3.** *Let  $p > 0$  and  $s \in \mathbf{R}$ . For any function  $v$  so that  $(x_0 \mapsto \rho(x_0)^s \|v\|_{L^p(I(x_0))}) \in L^p(\Omega)$  we have:*

$$\int_{\Omega} (\rho(x_0)^s \|v\|_{L^p(I(x_0))})^p dx_0 \geq A_0^{-|s|p} A_1 |v|_{p, s+N/p}^p$$

**Lemma 4.** *Let  $\nu \geq p > 0$  and  $s \in \mathbf{R}$ . For any function  $v$  so that  $\rho^{s+N/\nu} v \in L^p(\Omega)$  we have:*

$$\int_{\Omega} (\rho(x_0)^s \|v\|_{L^p(I(x_0))})^\nu dx_0 \leq A_0^{|s|\nu} A_2 |v|_{p, s+N/\nu}^\nu$$



$v = p$  in (48) and use **Lemmas 3** and **4** so that to obtain:

$$\begin{aligned} & A_0^{-|s|p} A_1 |D^j \phi|_{p, s+N/p}^p \leq \\ & \leq C_0^p A_0^{|s+(1-a)(j+N/q-N/p)/a|ap} A_2^a |D^m \phi|_{r, s+(1-a)(j+N/q-N/p)/a+N/p}^{ap} \\ & \quad \cdot A_0^{|s-j-N/q+N/p|(1-a)p} A_2^{1-a} |\phi|_{q, s-j-N/q+2N/p}^{(1-a)p} \end{aligned}$$

which is clearly equivalent to (46). Taking  $a = 1, j = 0, m = 1$  and  $r = 2$  we obtain the following:

**Corollary 1.** *Let  $\Omega \subset \mathbf{R}^N$  be a bounded domain and  $\gamma \in C^0(\overline{\Omega}), \gamma > 0$  in  $\Omega$ , an admissible (in the sense of M. Troisi) weight. If  $N$  is an odd integer  $\geq 3$  then:*

$$\|\phi\|_{L^q(\Omega, \gamma^{q/2})} \leq C(A_1^{-1} A_2)^{1/q} A_0^{4-N} \|D^1 \phi\|_{L^2(\Omega, \gamma)} \quad (49)$$

for any  $\phi \in C_0^\infty(\Omega)$ , where  $q = 2N/(N - 2)$  and  $C$  is a positive constant depending on  $N$  and  $C$ .

## 6. A MAXIMUM PRINCIPLE

We adopt the Einstein summation convention (as to upper and lower indices). Let  $\gamma \in C^0(\overline{\Omega}) \cap C^1(\Omega), \gamma > 0$  in  $\Omega$ , be an admissible weight and rewrite (6) as:

$$a_\gamma(u, \phi) = \int_\Omega \{(a^{ij} D_j u + b^i u) D_i (\gamma \phi) - (c^i D_i u + du) \gamma \phi\} dx \quad (50)$$

where  $a^{ij}, b^i, c^i, d, (i, j = 1, \dots, N)$  are measurable functions on  $\Omega$ . Then  $u \in W^1(\Omega)$  satisfies  $Lu \geq 0$  (by definition) if  $a^{ij} D_j u + b^i u, c^i D_i u + du$  are locally integrable and  $a_\gamma(u, \phi) \leq 0$  for any  $\phi \in W_0^{1,2}(\Omega, \gamma), \phi \geq 0$ . We assume (8), i.e. in the new notations:

$$\sum_{i \leq j \leq N} a^{ij}(x) \xi_i \xi_j \geq C_0 |\xi|^2 \quad (51)$$

for any  $x \in \Omega, \xi \in \mathbf{R}^N$  and:

$$C_0^{-2} \sum_{i=1}^N (|b^i(x)|^2 + |c^i(x)|^2 + C_0^{-1} |d(x)|) \leq v^2 \quad (52)$$

for some  $v > 0$ . Finally, we request that:

$$\int_\Omega (d\gamma \phi - b^i D_i (\gamma \phi)) dx \leq 0 \quad (53)$$

for any  $\phi \in C_0^\infty(\Omega), \phi \geq 0$ .

Let  $u \in W^{1,2}(\Omega, \gamma)$ . Then  $u \leq 0$  on  $\partial \Omega$  (by definition) if:

$$u^+ = \max\{u, 0\} \in W_0^{1,2}(\Omega, \gamma)$$

Next, we set:

$$\sup_{\partial \Omega} u = \inf\{k \in \mathbf{R} : u - k \leq 0 \text{ on } \partial \Omega\}$$

Note that (53) continues to hold for any nonnegative  $\phi \in W_0^{1,1}(\Omega, \gamma)$ , assuming that  $b^i$  and  $d$  are bounded. Indeed, let  $\phi \in W_0^{1,1}(\Omega, \gamma)$  and  $\{\phi_k\}_{k \geq 1} \subset C_0^\infty(\Omega)$  so that  $\|\phi_k - \phi\|_{W^{1,1}(\Omega, \gamma)} \rightarrow 0$  as  $k \rightarrow \infty$  and  $\phi_k \geq 0$  for any  $k \geq 1$ . Then:

$$\int_{\Omega} \{d\phi_k \gamma - b^i D_i(\gamma \phi_k)\} dx \leq 0$$

and we may perform the following estimates:

$$\begin{aligned} & \int_{\Omega} (d\phi \gamma - b^i D_i(\gamma \phi)) dx \leq \\ & \leq \left| \int_{\Omega} \{d(\phi - \phi_k) \gamma - b^i D_i((\phi - \phi_k) \gamma)\} dx \right| \leq \\ & \leq M \int_{\Omega} \{|\phi - \phi_k| \gamma + \sum_{i=1}^N |D_i(\phi - \phi_k)| \gamma + \sum_{i=1}^N |\phi - \phi_k| |D_i \gamma|\} dx \leq \\ & \leq M \|\phi - \phi_k\|_{W^{1,1}(\Omega, \gamma)} + M \int_{\Omega} \sum_{i=1}^N |\phi - \phi_k| C^* \gamma dx \leq \\ & \leq M(1 + NC^*) \|\phi - \phi_k\|_{W^{1,1}(\Omega, \gamma)} \end{aligned}$$

for some  $M > 0$  with  $|b^i| \leq M$ ,  $|d| \leq M$ ,  $1 \leq i \leq N$ . Note that we made use of (7) as well.

At this point we may prove **Theorem 2**. Let  $u \in W^{1,2}(\Omega, \gamma)$  and  $\phi \in W_0^{1,2}(\Omega, \gamma)$ . Then  $u\phi \in W_0^{1,1}(\Omega, \gamma)$  and  $\nabla(u\phi) = \phi \nabla u + u \nabla \phi$ . Indeed, as  $u \in W^{1,2}(\Omega, \gamma)$  it follows that  $u \in L_{loc}^1(\Omega)$  (by definition). Let  $\rho \in C^\infty(\mathbf{R}^N)$ ,  $\rho \geq 0$ ,  $\int \rho dx = 1$ , and  $\rho = 0$  outside  $B(0, 1)$ , be some mollifier and:

$$u_h(x) = h^{-N} \int_{\Omega} \rho\left(\frac{x-y}{h}\right) u(y) dy, \quad h > 0, \quad x \in \Omega_h$$

the regularization of  $u$ . Also, consider  $\{\phi_k\}_{k \geq 1} \subset C_0^\infty(\Omega)$  so that  $\phi_k \rightarrow \phi$  in the norm (1) as  $k \rightarrow \infty$ . Now, on one hand  $u\phi \in W^{1,1}(\Omega, \gamma)$  as a consequence of:

$$\|u\phi\|_{W^{1,1}(\Omega, \gamma)} \leq (2N + 1) \|u\|_{W^{1,2}(\Omega, \gamma)} \|\phi\|_{W^{1,2}(\Omega, \gamma)}$$

and on the other hand:

$$\|u_h \phi_k - u\phi\|_{W^{1,1}(\Omega, \gamma)} \rightarrow 0 \tag{54}$$

as  $h \rightarrow 0, k \rightarrow \infty$ , as a consequence of the following considerations:

$$\begin{aligned} & \|u_h \phi_k - u \phi\|_{W^{1,1}(\Omega, \gamma)} = \\ & = \int_{\Omega} |u_h \phi_k - u \phi| \gamma dx + \int_{\Omega} \sum_{i=1}^N |D_i(u_h \phi_k - u \phi)| \gamma dx \end{aligned}$$

These integrals are estimated separately. Firstly:

$$\begin{aligned} & \int_{\Omega} |u_h \phi_k - u \phi| \gamma dx \leq \\ & \leq M_k \int_{\Gamma_k} |u_h - u| \gamma dx + \|u\|_{W^{1,2}(\Omega, \gamma)} \|\phi_k - \phi\|_{W^{1,2}(\Omega, \gamma)} \end{aligned} \quad (55)$$

where  $0 < M_k = \sup_{\Gamma_k} |\phi_k|$  and  $\Gamma_k = \text{supp}(\phi_k)$ ,  $k \geq 1$ . We need:

**Lemma 5.** *If  $u \in L^p_{loc}(\Omega, \gamma)$  then  $u_h \rightarrow u$  in  $L^p_{loc}(\Omega, \gamma)$ , i.e.  $\|u_h - u\|_{L^p(\Omega', \gamma)} \rightarrow 0$  as  $h \rightarrow 0$ , for any  $\Omega' \subset\subset \Omega$ .*

**Proof.** Note that:

$$|u_h(x)|^p \leq \int_{|z| \leq 1} \rho(z) |u(x - hz)|^p dz \quad (56)$$

**Step 1.** *For any  $\Omega' \subset\subset \Omega$ ,  $0 < \delta < \frac{1}{2} \text{dist}(\Omega', \partial \Omega)$  set:*

$$M = M(\gamma, \Omega', \delta) = \inf\{\gamma(y) : y \in B_{\delta}(\Omega')\}$$

where  $B_{\delta}(\Omega') = \{x \in \Omega : \text{dist}(x, \Omega') < \delta\}$ . Then:

i)  $M > 0$

ii) For any  $0 < h < \min(\delta, M)$  we have  $u_h \in L^p(\Omega', \gamma)$  and:

$$\|u_h\|_{L^p(\Omega', \gamma)} \leq A_0^{2/p} \|u\|_{L^p(B_h(\Omega'), \gamma)} \quad (57)$$

**Proof.** Assume  $M = 0$ . There is a sequence  $\{y_n\}$  in  $B_{\gamma}(\Omega')$  with  $\lim_{n \rightarrow \infty} \gamma(y_n) = 0$ . As  $\{y_n\}$  is bounded, we may extract a subsequence  $\{y'_n\}$  so that  $y'_n \rightarrow y_0$  as  $n \rightarrow \infty$ , for some  $y_0 \in \overline{B_{\delta}(\Omega')} \subset \Omega$ . Thus  $\gamma(y_0) = 0$  for some  $y_0 \in \Omega$ , a contradiction.

To prove ii) in **Step 1**, let  $\Omega'_z = T_{-hz}(\Omega') \subset \Omega$ ,  $|z| \leq 1$ . As

$$|y + hz - y| = h|z| \leq h < M$$

$$\Omega'_z \subset B_h(\Omega') \subset B_{\delta}(\Omega')$$

it follows that  $y + hz \in I(y)$  for any  $y \in \Omega'_z$ . Thus (by (15)):

$$\gamma(y + hz) \leq A_0^2 \gamma(y)$$

for any  $y \in \Omega'_z$ . Thus (by (56)) we have the following estimates:

$$\begin{aligned} & \int_{\Omega'} |u_h(x)|^p \gamma(x) dx \leq \\ & \leq \int_{\Omega'} \gamma(x) \left[ \int_{|z| \leq 1} \rho(z) |u(x - hz)|^p dz \right] dx = \\ & = \int_{|z| \leq 1} \rho(z) \left[ \int_{\Omega'} |u(x - hz)|^p \gamma(x) dx \right] dz \end{aligned}$$

and:

$$\begin{aligned} & \int_{\Omega'} |u(x - hz)|^p \gamma(x) dx = \int_{\Omega'_z} |u(y)|^p \gamma(y + hz) dy \leq \\ & \leq A_0^2 \int_{\Omega'_z} |u(y)|^p \gamma(y) dy \leq A_0^2 \int_{B_h(\Omega')} |u(y)|^p \gamma(y) dy \end{aligned}$$

because  $\Omega'_z \subset B_h(\Omega')$ . Indeed, if  $x \in \Omega'_z$  then  $x = y - hz$  for some  $y \in \Omega'$ . Thus  $\text{dist}(x, \Omega') = \inf_{\xi \in \Omega'} |x - \xi| \leq |x - y| = h|z| < h$ . Finally:

$$\begin{aligned} & \int_{\Omega'} |u_h(x)|^p \gamma(x) dx \leq \\ & \leq \int_{|z| \leq 1} \rho(z) \left[ A_0^2 \int_{B_h(\Omega')} |u(y)|^p \gamma(y) dy \right] dz = \\ & = A_0^2 \int_{B_h(\Omega')} |u(y)|^p \gamma(y) dy = A_0^2 (\|u\|_{L^p(B_h(\Omega'), \gamma)})^p \end{aligned}$$

and (57) is completely proved.

**Step 2.** For any  $\Omega' \subset\subset \Omega$ ,  $u_h \rightarrow u$  in  $L^p(\Omega', \gamma)$  as  $h \rightarrow 0$ .

Note that  $C^0(\Omega) \subset L^p_{loc}(\Omega, \gamma)$  by (2). Indeed:

$$\int_{\Omega'} |w|^p \gamma dx \leq \sup_{\Omega'} |w|^p \int_{\Omega'} \gamma dx < \infty$$

Let  $w \in C^0(\Omega)$ . Then we may apply (57) for the function  $u - w \in L^p_{loc}(\Omega, \gamma)$ , that is:

$$\|u_h - w_h\|_{L^p(\Omega', \gamma)} \leq A_0^{2/p} \|u - w\|_{L^p(B_h(\Omega'), \gamma)} \quad (58)$$

for any  $w \in C^0(\Omega)$ . Set  $\Omega'' = B_h(\Omega')$ . Let  $\epsilon > 0$  arbitrary. By a classical result in measure theory (cf. e.g. [16], p. 213) there is  $w \in C^0(\Omega)$  so that:

$$\|u - w\|_{L^p(\Omega'', \gamma)} \leq \frac{1}{n} \quad (59)$$



Using (58)-(59) we have:

$$\begin{aligned} & \|u - u_h\|_{L^p(\Omega', \gamma)} \leq \\ & \leq \|u - w\|_{L^p(\Omega', \gamma)} + \|w - w_h\|_{L^p(\Omega', \gamma)} + \|w_h - u_h\|_{L^p(\Omega', \gamma)} \leq \\ & \leq \epsilon(1 + A_0^{1/p}) + \|w - w_h\|_{L^p(\Omega', \gamma)} \end{aligned}$$

But  $w_h$  converges uniformly to  $w$  (as  $w \in C^0(\Omega)$ , cf. [8], p. 147) on any relatively compact subset of  $\Omega$ . Thus for any  $\epsilon > 0$ , there is  $\delta = \delta(\epsilon, \Omega')$  so that  $|w_h(x) - w(x)| < \epsilon^p (\|\gamma\|_{L^1(\Omega')})^{-1}$ , for any  $|h| < \delta$ ,  $x \in \Omega'$ . Then  $\|w - w_h\|_{L^p(\Omega', \gamma)} < \epsilon$ ,  $|h| < \delta$ . The proof of **Lemma 5** is complete.

Let us go back to the proof of (54). By (55) and **Lemma 5** it follows that  $\int_{\Omega} |u_h \phi_k - u \phi| \gamma dx \rightarrow 0$ . The integral:

$$\int_{\Omega} \sum_{i=1}^N |D_i(u_h \phi_k - u \phi)| \gamma dx$$

may be dealt with in a similar way (by using  $D_i u \in L^2(\Omega, \gamma)$  and  $D_i u_h = (D_i u)_h$ , as in particular  $u \in L^1_{loc}(\Omega)$ ).

Let  $\phi \in W_0^{1,2}(\Omega, \gamma)$  so that  $\phi \geq 0$  and  $u\phi \geq 0$  in  $\Omega$ . Then  $Lu \geq 0$  and (53) yield:

$$\begin{aligned} & \int_{\Omega} \{a^{ij} D_j u D_i(\gamma \phi) - (b^i + c^i) \phi \gamma D_i u\} dx \leq \\ & \leq \int_{\Omega} \{du \gamma \phi b^i D_i(u \phi \gamma)\} dx \leq 0 \end{aligned}$$

Next we use (52) in the form:

$$\sum_{i=1}^N (|b^i|^2 + |c^i|^2) \leq C_0^2 v^2$$

so that to perform the estimates:

$$\begin{aligned} & \int_{\Omega} a^{ij} D_j u D_i(\gamma \phi) dx \leq \int_{\Omega} (b^i + c^i) \phi \cdot D_i u \cdot \gamma dx \leq \\ & \leq \int_{\Omega} |b^i + c^i| |\phi| |D_i u| \gamma dx \leq 2C_0 v \int_{\Omega} |\nabla u| \phi \gamma dx \end{aligned}$$

Let  $\ell = \sup_{\partial \Omega} u^+$ . The rest of the proof of (16) is by contradiction. Assume that  $\sup_{\Omega} u > \ell$ . Then there is  $k \in \mathbf{R}$  so that  $\ell < k < \sup_{\Omega} u$ . As previously established:

$$\int_{\Omega} a^{ij} D_j u \cdot D_i(\phi \gamma) dx \leq 2C_0 v \int_{\Omega} |\nabla u| \phi \gamma dx \quad (60)$$

for any  $\phi \in W_0^{1,2}(\Omega, \gamma)$  with  $\phi \geq 0$ ,  $\phi u \geq 0$ . Then:

$$\begin{aligned} & \int_{\Omega} a^{ij} D_j u \cdot D_i \phi \cdot \gamma dx \leq \\ & \leq 2C_0 v \int_{\Omega} |\nabla u| \phi \gamma dx - \int_{\Omega} a^{ij} D_j u \cdot \phi \cdot D_i \gamma dx \leq \\ & \leq 2C_0 v \int_{\Omega} |\nabla u| \phi \gamma dx + \int_{\Omega} |a^{ij}| |D_j u| |\phi| |D_i \gamma| dx \leq \\ & \leq (2C_0 v + NMC^*) \int_{\Omega} |\nabla u| \phi \gamma dx \end{aligned}$$

(where  $M = \max_{1 \leq i, j \leq N} \|a^{ij}\|_{\infty}$ ). Note that we used (7). At this point we may use:

$$\int_{\Omega} a^{ij} D_j u \cdot D_i \phi \cdot \gamma dx \leq (2C_0 v + N^2 MC^*) \int_{\Omega} |\nabla u| \phi \gamma dx \quad (61)$$

for  $\phi = (u - k)^+$ . As  $k > 0$ ,  $\phi$  vanishes at the points where  $u < 0$  (thus  $\phi u \geq 0$ ). Set  $C_1 = 2C_0 v + N^2 MC^* > 0$ . Then (61) furnishes:

$$\int_{\Omega} a^{ij} D_j \phi \cdot D_i \phi \cdot \gamma dx \leq C_1 \int_{\Gamma} \phi |\nabla \phi| \gamma dx$$

where  $\Gamma = \text{supp}(\nabla \phi) \subset \text{supp}(\phi)$ . Hence (by (51)):

$$\begin{aligned} C_0 \int_{\Omega} |\nabla \phi|^2 \gamma dx & \leq C_1 \int_{\Gamma} \phi |\nabla \phi| \gamma dx \leq \\ & \leq C_1 \|\phi\|_{L^2(\Gamma, \gamma)} \|\nabla \phi\|_{L^2(\Gamma, \gamma)} \|\nabla \phi\|_{L^2(\Omega, \gamma)} \end{aligned}$$

so that:

$$\|\nabla \phi\|_{L^2(\Omega, \gamma)} \leq C \|\phi\|_{L^2(\Gamma, \gamma)} \quad (62)$$

where  $C = C_1 / C_0 > 0$ . Let us now apply the weighted inequality (49). Indeed:

$$\begin{aligned} \|\phi\|_{L^q(\Omega, \gamma^{q/2})} & \leq \\ & \leq B \max_{|\alpha|=1} \|d^{\alpha} \phi\|_{L^2(\Omega, \gamma)} \leq B \|\nabla \phi\|_{L^2(\Omega, \gamma)} \end{aligned}$$

where  $q = 2N / (N - 2)$  and  $B = B(N, A_0, A_1, A_2, C)$  is some positive constant. Set  $\lambda = BC$ . Then:

$$\begin{aligned} \|\phi\|_{L^q(\Omega, \gamma^{q/2})} & \leq \lambda \|\phi\|_{L^2(\Gamma, \gamma)} \leq \\ & \leq \lambda |\Gamma|^{1/n} \left( \int_{\Gamma} |\phi|^q \gamma^{q/2} dx \right)^{1/q} \leq \lambda |\Gamma|^{1/n} \|\phi\|_{L^q(\Omega, \gamma^{q/2})} \end{aligned}$$

so that:

$$|\text{supp}(\nabla\phi)| \geq \lambda^{-n} \tag{63}$$

This inequality is independent of  $k$  so it must hold as  $k$  tends to  $\sup_{\Omega} u$ . The contradiction is attained by Lemma 7.7 in [8], p. 152.

### 7. ON A TRACE THEOREM BY J. NECAS

We recall the notion of domain of class  $C^0$  (respectively  $C^{0,1}$ ). This is best understood in the context of domains in  $C^\infty$  manifolds. Let  $X$  be a real  $N$ -dimensional  $C^\infty$  differentiable manifolds. Set  $\Delta = \{y = (y_1, \dots, y_{N-1}) \in \mathbf{R}^{N-1} : |y_i| < \delta, 1 \leq i \leq N-1\}$ . Consider a domain  $\Omega \subseteq X$ . We say that  $\Omega \in C^0$  iff there exist  $m$  local charts  $(U_\alpha, \varphi_\alpha)$  of  $X$ ,  $\varphi_\alpha(U_\alpha) = \mathbf{R}^N$ , and there exist  $m$  functions  $a_\alpha : \bar{\Delta} \rightarrow \mathbf{R}$ ,  $1 \leq \alpha \leq m$ , so that:

i) For any  $x \in \partial \Omega$ , there is  $\alpha \in \{1, \dots, m\}$  so that:

$$x'(x) = (x^1(x), \dots, x^{N-1}(x)) \in \Delta$$

and:

$$x^N(x) = a_\alpha(x'(x))$$

where  $\varphi_\alpha = (x^1, \dots, x^N)$ .

ii) Each  $a_\alpha : \bar{\Delta} \rightarrow \mathbf{R}$  is continuous,  $1 \leq \alpha \leq m$ .

iii) There is  $0 < \beta < 1$  so that the sets  $\Omega_\alpha = B_\alpha \cap \Omega$ ,  $\Gamma_\alpha = B_\alpha \cap \partial \Omega$  satisfy:

$$\Omega_\alpha = \{x \in U_\alpha : x'(x) \in \Delta, a_\alpha(x'(x)) - \beta < x^N(x) < a_\alpha(x'(x))\}$$

and:

$$\Gamma_\alpha = \{x \in U_\alpha : x'(x) \in \Delta, x^N(x) = a_\alpha(x'(x))\}$$

for any  $1 \leq \alpha \leq m$ , where  $B_\alpha$  are given by:

$$B_\alpha = \{x \in U_\alpha : x'(x) \in \Delta,$$

$$a_\alpha(x'(x)) - \beta < x^N(x) < a_\alpha(x'(x)) + \beta\}$$

Next:

$$\Omega \in C^{0,1}$$

iff  $\Omega \in C^0$  and the functions  $a_\alpha$  in ii) are Lipschitz on  $\bar{\Delta}$ :

$$|a_\alpha(y) - a_\alpha(z)| \leq A|y - z|$$

for some  $A > 0$  and any  $y, z \in \bar{\Delta}$ .

Let  $\Omega \subset \mathbf{R}^N$  be a domain and let  $\gamma(x)$  be given by (14) for  $s(t) = t^\epsilon, t > 0, \epsilon \in \mathbf{R}$ . If  $\Omega$  is bounded and  $\epsilon \geq 0$  then  $C^\infty(\bar{\Omega}) \subset W^{1,p}(\Omega, \gamma)$ , by Theor. 6.3 in [10], p. 48. If additionally  $\Omega \in C^{0,1}$ ,  $0 \leq \epsilon < p - 1$  and  $M = \partial \Omega$  then (by Theor. 1.2 in [14], p. 309)  $W^{1,p}(\Omega, \gamma) \rightarrow L^p(\partial \Omega)$ , i.e. there is a continuous linear map  $Z : W^{1,p}(\Omega, \gamma) \hookrightarrow L^p(\partial \Omega)$  so that  $Z(\phi) = \phi|_{\partial \Omega}$  for any  $\phi \in C^\infty(\bar{\Omega})$ .

Let us recall that  $L^p(\partial \Omega, \gamma)$  consists of all  $u(x)$  so that:

$$\|u\|_{L^p(\partial \Omega, \gamma)} \equiv \left( \sum_{\alpha=1}^m \int_{\Delta} |u_{\alpha}(y, a_{\alpha}(y))|^p \gamma_{\alpha}(y, a_{\alpha}(y)) dy \right)^{1/p} < \infty$$

where  $\Omega \in C^{0,1}$  and  $u_{\alpha} = u \circ \varphi_{\alpha}^{-1}$ . The space  $L^p(\partial \Omega, \gamma)$  is denoted by  $L^p(\partial \Omega, d_M, \omega)$  (cf. [10], p. 100) when  $\gamma(x) = d_M(x)^\omega$ . If  $M = \partial \Omega$  then  $d_M(y, a_{\alpha}(y)) \equiv 0$  and the space  $L^p(\partial \Omega, d_M, \omega)$  makes sense only for  $\omega = 0$  (and then  $L^p(\partial \Omega; d_{\partial \Omega}, 0) = L^p(\partial \Omega)$ ). We obtain:

**Theorem 4.** *Let  $1 < p < \infty$ . Let  $\Omega \subset \mathbf{R}^N$  be a bounded domain and  $\gamma \in C^1(\Omega) \cap C^0(\bar{\Omega})$  a weight possessing the property  $(P_1)$ . If  $\Omega \in C^{0,1}$  and  $C^\infty(\bar{\Omega})$  is dense in  $W^{1,p}(\Omega, \gamma)$  then there is a continuous linear map  $Z : W^{1,p}(\Omega, \gamma) \rightarrow L^p(\partial \Omega, \gamma)$  so that  $Z(\phi) = \phi|_{\partial \Omega}$  for any  $\phi \in C^\infty(\bar{\Omega})$ .*

**Proof.** Let  $y \in \Delta$  and  $0 < \eta < \beta$ . Let  $\phi \in C^\infty(\bar{\Omega})$ . Then:

$$\begin{aligned} & \phi_{\alpha}(y, a_{\alpha}(y)) \gamma_{\alpha}(y, a_{\alpha}(y))^{1/p} = \\ & = \phi_{\alpha}(y, a_{\alpha}(y) - \eta) \gamma_{\alpha}(y, a_{\alpha}(y) - \eta)^{1/p} + \int_{a_{\alpha}(y) - \eta}^{a_{\alpha}(y)} \frac{\partial}{\partial t} (\phi_{\alpha} \gamma_{\alpha}^{1/p})(y, t) dt \end{aligned}$$

where  $\phi_{\alpha} = \phi \cdot \varphi_{\alpha}^{-1}$ ,  $\gamma_{\alpha} = \gamma \circ \varphi_{\alpha}^{-1}$ . Consequently:

$$\begin{aligned} & |\phi_{\alpha}(y, a_{\alpha}(y))| \gamma_{\alpha}(y, a_{\alpha}(y))^{1/p} \leq \\ & \leq |\phi_{\alpha}(y, a_{\alpha}(y) - \eta)| \gamma_{\alpha}(y, a_{\alpha}(y) - \eta)^{1/p} + |J_1| + \frac{1}{p} |J_2| \end{aligned}$$

where:

$$\begin{aligned} J_1 &= \int_{a_{\alpha}(y) - \eta}^{a_{\alpha}(y)} \frac{\partial \phi_{\alpha}}{\partial t}(y, t) \gamma_{\alpha}(y, t)^{1/p} dt \\ J_2 &= \int_{a_{\alpha}(y) - \eta}^{a_{\alpha}(y)} \phi_{\alpha}(y, t) \gamma_{\alpha}(y, t)^{(1-p)/p} \frac{\partial \gamma_{\alpha}}{\partial t}(y, t) dt \end{aligned}$$

We estimate the integrals  $J_i, i = 1, 2$ , as follows (cf. Hölder's inequality):

$$|J_1| \leq \beta^{1/q} \left( \int_{a_{\alpha}(y) - \beta}^{a_{\alpha}(y)} \left| \frac{\partial \phi_{\alpha}}{\partial t}(y, t) \right|^p \gamma_{\alpha}(y, t) dt \right)^{1/p}$$

where  $q = p/(p - 1)$ . Next, using (7) we have:

$$|J_2| \leq \int_{a_{\alpha}(y) - \eta}^{a_{\alpha}(y)} |\phi_{\alpha}(y, t)| \gamma_{\alpha}(y, t)^{(1-p)/p} C^* \gamma_{\alpha}(y, t) dt \leq$$



$$\leq \beta^{1/q} C^* \left( \int_{a_\alpha(y)-\beta}^{a_\alpha(y)} |\Phi_\alpha(y, t)|^p \gamma_\alpha(y, t) dt \right)^{1/p}$$

Using these estimates and the inequality  $(a+b)^p \leq 2^{p-1}(a^p + b^p)$ , for  $a > 0, b > 0$ , we obtain:

$$\begin{aligned} & |\Phi_\alpha(y, a_\alpha(y))|^p \gamma_\alpha(y, a_\alpha(y)) \leq \\ & \leq 2^{p-1} (|\Phi_\alpha(y, a_\alpha(y) - \eta)|^p \gamma_\alpha(y, a_\alpha(y) - \eta) + \\ & + 2^{p-1} \beta^{p/q} [ \int_{a_\alpha(y)-\beta}^{a_\alpha(y)} \left| \frac{\partial \Phi_\alpha}{\partial t}(y, t) \right|^p \gamma_\alpha(y, t) dt + \\ & + (\frac{C^*}{p})^p \int_{a_\alpha(y)-\beta}^{a_\alpha(y)} |\Phi_\alpha(y, t)|^p \gamma_\alpha(y, t) dt ]) \end{aligned}$$

Furthermore, we integrate with respect to  $\eta$  on the interval  $[\beta/2, \beta]$  so that to yield:

$$\begin{aligned} & \frac{\beta}{2} |\Phi_\alpha(y, a_\alpha(y))|^p \gamma_\alpha(y, a_\alpha(y)) \leq \\ & \leq 2^{p-1} \left\{ \int_{a_\alpha(y)-\beta}^{a_\alpha(y)} |\Phi_\alpha(y, t)|^p \gamma_\alpha(y, t) dt + \right. \\ & + 2^{p-2} \beta^{1+p/q} \left[ (\frac{C^*}{p})^p \int_{a_\alpha(y)-\beta}^{a_\alpha(y)} |\Phi_\alpha(y, t)|^p \gamma_\alpha(y, t) dt + \right. \\ & \left. \left. + \int_{a_\alpha(y)-\beta}^{a_\alpha(y)} \left| \frac{\partial \Phi_\alpha}{\partial t}(y, t) \right|^p \gamma_\alpha(y, t) dt \right] \right\} \leq \\ & \leq C_1 \int_{a_\alpha(y)-\beta}^{a_\alpha(y)} |\Phi_\alpha(y, t)|^p \gamma_\alpha(y, t) dt + \\ & + C_2 \int_{a_\alpha(y)-\beta}^{a_\alpha(y)} \left| \frac{\partial \Phi_\alpha}{\partial t}(y, t) \right|^p \gamma_\alpha(y, t) dt \end{aligned}$$

where  $C_1 = 2^{p-1}(1 + 2^{p-2} p^{-p} (C^*)^p \beta^{1+p/q})$  and  $C_2 = 2^{2p-3} \beta^{1+p/q}$ . Finally, we integrate with respect to  $y$  on  $\Delta$ . We also make use of the identity:

$$\int_{\Omega_\alpha} f(x) dx = \int_{\Delta} dy \int_{a_\alpha(y)-\beta}^{a_\alpha(y)} f_\alpha(y, t) dt$$

where  $f_\alpha = f \circ \varphi_\alpha^{-1}$ . We obtain:

$$\begin{aligned} & \frac{\beta}{2} \int_{\Delta} |\Phi_\alpha(y, a_\alpha(y))|^p \gamma_\alpha(y, a_\alpha(y)) dy \leq \\ & \leq C_1 \int_{\Omega_\alpha} |\Phi(x)|^p \gamma(x) dx + C_2 \int_{\Omega_\alpha} |D_N \Phi(x)|^p \gamma(x) dx \leq \end{aligned}$$

$$\leq Q \|\Phi\|_{W^{1,p}(\Omega,\gamma)}^p$$

where  $Q = \max\{C_1, C_2\}$ . We now take the sum over  $1 \leq \alpha \leq m$  and obtain:

$$\|\Phi|_{\partial\Omega}\|_{L^p(\partial\Omega,\gamma)} \leq \left(\frac{2mQ}{\beta}\right)^{1/p} \|\Phi\|_{W^{1,p}(\Omega,\gamma)} \tag{64}$$

Thus  $C^\infty(\overline{\Omega}) \hookrightarrow L^p(\partial\Omega,\gamma)$  and due to the hypothesis:

$$\overline{C^\infty(\overline{\Omega})} = W^{1,p}(\Omega,\gamma) \tag{65}$$

we obtain  $Z$  by continuous extension.

Recall that, given  $x \in \partial\Omega$ , we say that  $\Omega \in \mathcal{C}(x)$  iff  $\Omega \in \mathcal{C}^0$  and there is an open bounded cone  $\mathcal{C}_x$  with vertex at  $x$  and such that  $\mathcal{C}_x \cap \overline{\Omega} = \emptyset$  (cf. [10], p. 29).

**Remark 1.** Assume that  $\Omega \in \mathcal{C}(\overline{M})$ , i.e. for any  $x \in \overline{M}$ ,  $\Omega \in \mathcal{C}(x)$  and the cones  $\mathcal{C}_x$  are mutually congruent. Let  $\gamma$  be given by (14) with  $s(t) = t^\epsilon$ ,  $t > 0$ ,  $\epsilon \geq 0$ . Then (65) holds (cf. Prop. 7.6 in [10], p. 62) and our **Theorem 4** applies.

**Theorem 5.** Let  $1 < p < \infty$ . Let  $\Omega \subset \mathbf{R}^N$  be a bounded domain of class  $\mathcal{C}^{0,1}$  and  $\gamma(x)$  a weight on  $\Omega$ . Assume that i) (65) holds and ii) there is a constant  $0 < C < \infty$  so that:

$$\int_{a_\alpha(y)-\beta}^{a_\alpha(y)} \gamma_\alpha(y,t)^{1/(1-p)} dt \leq C \tag{66}$$

for any  $y \in \Delta$  and any  $1 \leq \alpha \leq m$ . Then  $W^{1,p}(\Omega,\gamma) \rightarrow L^p(\partial\Omega)$ . Moreover, if additionally  $\Omega \in \mathcal{C}(\overline{M})$  and  $\gamma(x)$  is given by (14) with  $s(t) = t^\epsilon$ ,  $t > 0$ ,  $0 \leq \epsilon < p - 1$ , then the hypothesis i) - ii) are satisfied (with a constant  $C > 0$  depending only on  $\epsilon, p, \beta$  and  $A$ ).

**Proof.** Let  $y \in \Delta$ ,  $0 < \eta < \beta$  and  $\phi \in C^\infty(\overline{\Omega})$ . We wish to derive an estimate similar to (64). The proof is analogous to that of **Theorem 4**, so that we allow ourselves to be somewhat sketchy. Using (66) and Hölder's inequality we obtain:

$$\begin{aligned} |\Phi_\alpha(y, a_\alpha(y))| &\leq |\Phi_\alpha(y, a_\alpha(y) - \eta)| + \\ &+ C^{(p-1)/p} \left[ \int_{a_\alpha(y)-\beta}^{a_\alpha(y)} \left| \frac{\partial \Phi_\alpha}{\partial t}(y, t) \right|^p \gamma_\alpha(y, t) dt \right]^{1/p} \end{aligned}$$

for any  $y \in \Delta$ ,  $1 \leq \alpha \leq m$ . Moreover, we integrate with respect to  $\eta$  from  $\beta / 2$  to  $\beta$  and use the estimate:

$$\int_{a_\alpha(y)-\beta}^{a_\alpha(y)-\beta/2} |\Phi_\alpha(y, t)| dt \leq C^{(p-1)/p} \left[ \int_{a_\alpha(y)-\beta}^{a_\alpha(y)} |\Phi_\alpha(y, t)|^p \gamma_\alpha(y, t) dt \right]^{1/p}$$

so that to yield (as  $\beta / 2 < 1$ ):

$$\left(\frac{\beta}{2}\right)^p |\Phi_\alpha(y, a_\alpha(y))|^p \leq$$

$$\leq (2C)^{p-1} \int_{a_\alpha(y)-\beta}^{a_\alpha(y)} \{|\Phi_\alpha(y, t)|^p + \left| \frac{\partial \Phi_\alpha}{\partial t}(y, t) \right|^p\} \gamma_\alpha(y, t) dt$$

Finally, let us integrate with respect to  $y$  on  $\Delta$  and sum over  $1 \leq \alpha \leq m$ . This procedure furnishes:

$$\frac{\beta}{2} \|\Phi|_{\partial \Omega}\|_{L^p(\partial \Omega)} \leq m^{1/p} (2C)^{(p-1)/p} \|\Phi\|_{W^{1,p}(\Omega, \gamma)}$$

and we are done. To check the second statement in **Theorem 5** it suffices to show that:

$$\int_{a_\alpha(y)-\beta}^{a_\alpha(y)} d_M(\varphi_\alpha^{-1}(y, t))^{\epsilon/(1-p)} dt < \infty$$

for any  $y \in \Delta$ , provided that  $0 \leq \epsilon < p - 1$ . Set  $x = \varphi_\alpha^{-1}(y, t)$ ,  $y \in \Delta$ ,  $a_\alpha(y) - \beta < t < a_\alpha(y)$ . By Lemma 4.6 in [10], p. 25.

$$|a_\alpha(y) - t| \leq (A + 1)d_{\partial \Omega}(x) \leq (A + 1)d_M(x)$$

Set  $q = \epsilon / (1 - p)$ . As  $0 \leq q < 1$ , if  $a \geq b > 0$  then  $a^{-q} \leq b^{-q}$ . Thus:

$$|a_\alpha(y) - t|^{-q} \geq (A + 1)^{-q} \gamma_\alpha(y, t)^{1/(1-p)}$$

and we obtain:

$$\int_{a_\alpha(y)-\beta}^{a_\alpha(y)} \gamma_\alpha(y, t)^{1/(1-p)} dt \leq (A + 1)^q \frac{\beta^{1-q}}{1 - q}$$

and **Theorem 5** is completely proved.

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