

# Approximation of Sobolev functions in Jordan domains

John L. Lewis

## 1. Introduction

Let  $\Omega \subset \mathbf{C}$  be a bounded simply connected domain and let  $L_p(\Omega)$ ,  $1 \leq p \leq \infty$ , be the usual space Lebesgue measurable functions  $f$  on  $\Omega$  which are  $p$ th power integrable with norm denoted by  $\|f\|_p$ . For  $k$  a positive integer and  $1 \leq p \leq \infty$  let  $W_{k,p}(\Omega)$  denote the Sobolev space whose functional elements  $f$  and distributional partial derivations  $D^\alpha f$ ,  $|\alpha| \leq k$ , satisfy

$$\|f\|_{k,p} = \|f\|_p + \sum_{|\alpha| \leq k} \|D^\alpha f\|_p < +\infty.$$

Let  $\bar{E}$ ,  $\partial E$ , and  $E^c$  denote the closure, boundary and complement of the set  $E$ . In [9], P. Jones proved an extension theorem for  $(\varepsilon, \delta)$  domains and showed that in two dimensions his theorem implied:

**Theorem A.** *Let  $k$  be a positive integer,  $1 \leq p \leq \infty$ , and suppose that  $\Omega$  is a bounded simply connected domain. Then each function in  $W_{k,p}(\Omega)$  extends to a function in  $W_{k,p}(\mathbf{C})$  if and only if  $\partial\Omega$  is a quasi-circle.*

Recall that a quasi-circle is the image of the unit circle under a quasiconformal mapping of  $\mathbf{C}$  onto  $\mathbf{C}$ . In this note we shall be concerned with when the space of infinitely differentiable functions on  $\mathbf{C}$ ,  $C^\infty(\mathbf{C})$ , is dense in  $W_{k,p}(\Omega)$  for  $k=1, 2, \dots$ , and  $1 \leq p \leq \infty$ . If  $\partial\Omega$  is a quasi-circle, it follows from Theorem A in a well known way that  $C^\infty(\mathbf{C})$  is dense in  $W_{k,p}(\Omega)$  for  $k=1, 2, \dots$ , and  $1 \leq p \leq \infty$ . On the other hand, there are simple examples which show there is a Jordan domain  $\Omega$  (i.e., a domain bounded by a Jordan curve) and a function  $f \in W_{1,p}(\Omega)$  which can be approximated arbitrarily closely by  $C^\infty(\mathbf{C})$  functions for  $1 \leq p \leq \infty$ , but does not extend for all  $p$ . A standard example is the function  $f(x, y) = y^{-1}$  in the domain bounded by the line  $y=1$  and

the curve

$$y = -1/[\ln(|x|)], \quad 0 < |x| \leq 1/e.$$

Thus, extension and approximation problems are in general different. In this note we prove the following theorem which partially answers the question raised in [7, problem 8.2].

**Theorem 1.** *Let  $\Omega$  be a Jordan domain. Then  $C^\infty(\mathbb{C})$  is dense in  $W_{1,p}(\Omega)$  for  $1 < p < \infty$ .*

As for our proof of Theorem 1 we note that the case  $p=2$  follows easily from conformal mapping. Our proof for  $1 < p < \infty$  is motivated by this case. To be more specific, let  $(\Omega_n)$  be a sequence of bounded Jordan domains with

$$\bar{\Omega} \subseteq \Omega_{n+1} \subseteq \Omega_n, \quad n = 1, 2, \dots,$$

and such that  $\partial\Omega_n$  converges to  $\partial\Omega$  in the sense of Hausdorff distance as  $n \rightarrow \infty$ . That is, given  $\varepsilon > 0$ , there exists  $N$  such that each point of  $\partial\Omega_n$  lies within  $\varepsilon$  of a point of  $\partial\Omega$  for  $n \geq N$  and vice versa. Take, for example,  $\Omega_n, n=1, 2, \dots$ , to be the domains bounded by certain levels of the Green's function for  $\bar{\Omega}^c$  with pole at  $\infty$ . Given  $p, 1 < p < \infty$ , let  $q=p/(p-1)$  be the conjugate exponent to  $p$ , and suppose that

$$A(a, 4r) = \{z: |z-a| < 4r\} \subseteq \Omega.$$

Consider the problem of minimizing the Euler functional,

$$\int_{\mathbb{C}} |\nabla\psi|^q dA$$

where  $\nabla\psi$  denotes the gradient of  $\psi$  and the minimum is taken over all functions  $\psi$  in  $\tilde{W}_{1,q}(\Omega_n)$  with  $\psi \equiv 1$  on  $\bar{A}(a, r)$ . Here  $dA$  denotes two dimensional Lebesgue measure and  $\tilde{W}_{1,q}(\Omega_n)$  is the closure of the infinitely differentiable functions with compact support in  $\Omega_n$  under the  $W_{1,q}(\Omega_n)$  norm. It is well known that this functional attains its minimum at a unique  $U_n \in \tilde{W}_{1,q}(\Omega_n)$  with  $0 \leq U_n \leq 1$ , and  $U_n \equiv 1$  on  $\bar{A}(a, r)$ . Moreover, if  $D_n = \Omega_n - \bar{A}(a, r)$ , then

$$(1.1) \quad \int_{\mathbb{C}} |\nabla U_n|^{(q-2)} \nabla U_n \cdot \nabla \varphi dA = 0,$$

whenever  $\varphi \in \tilde{W}_{1,q}(D_n)$ . Observe from (1.1) and the divergence theorem that  $U_n$  is a weak solution to

$$(1.2) \quad \nabla \cdot [|\nabla U_n|^{(q-2)} \nabla U_n] = 0$$

in  $D_n$ . In § 2 we show that given a compact set  $K$  in  $\Omega$  there exists  $N=N(K)$  a positive integer and  $t=t(K) > 0$  such that

$$(1.3) \quad \{z: t/2 \leq U_N(z) \leq t\} \subseteq \Omega - K.$$

Next in § 2 we show that

$$(1.4) \quad \nabla U_n \neq 0 \quad \text{and} \quad U_n \text{ is real analytic in } D_n,$$

for  $n=1, 2, \dots$ . From (1.4) and standard ordinary differential equation theory (see [3, Ch. 5]) or by constructing a “conjugate” to  $U_n$  as in § 3, it follows that for given  $z_0 \in D_n$  there exists an open real analytic arc  $J_0$  containing  $z_0$  with  $\nabla U_n$  tangent to  $J_0$ . The theory also guarantees that if  $J_1$  is another such arc through  $z_1 \in \Omega_n$ , then  $J_0, J_1$  are locally close together in the sense of Hausdorff distance when  $z_1, z_0$  are near each other. We observe that if the parametrization of  $J_0$  is properly chosen, then  $U_n$  decreases along  $J_0$ . Thus  $J_0$  is a Jordan arc. A maximal Jordan arc containing  $J_0$  for which  $\nabla U_n$  is tangent will be called an orthogonal trajectory. It follows from the above discussion and the maximum principle for elliptic equations of the form (1.2) that there is a unique orthogonal trajectory through  $z_0$  which must approach  $\partial D_n$  as one proceeds along it in either direction from  $z_0$ .

It suffices to prove Theorem 1 for fixed  $p, 1 < p < \infty$ , and

$$(1.5) \quad f \in W_{1,p}(\Omega) \cap C^\infty(\Omega),$$

since this space is dense in  $W_{1,p}(\Omega)$  (see [12]). Given  $\varepsilon > 0$  choose  $M > 0$  so large that if  $E = \{z \in \Omega: |f(z)| \geq M\}$ , then

$$\int_E (|f|^p + |\nabla f|^p) dA \leq \varepsilon^p.$$

Put  $f_1 = f$  in  $\Omega - E$  and  $f_1 = (\text{Sgn } f)M$  in  $E$ . Then  $f_1 \in W_{1,p}(\Omega)$ ,

$$(1.6) \quad \|f - f_1\|_{1,p} \leq 3\varepsilon,$$

and  $f_1$  is locally Lipschitz in  $\Omega$ . With  $M$  now fixed, choose  $K$  a compact set so that

$$(1.7) \quad M \cdot \text{area} [\Omega - K]^{1/p} \leq \varepsilon,$$

$$(1.8) \quad \|(\nabla f_1) \chi_{\Omega - K}\|_p \leq \varepsilon.$$

From (1.3), (1.4), and the coarea formula (see [4, 3.2.12]) we find

$$\varepsilon^p \leq \int_{\Omega - K} |\nabla f_1|^p dA \leq \int_{\{t/2 \leq U_N \leq t\}} |\nabla f_1|^p dA = \int_{t/2}^t \left[ \int_{\{U_N = \tau\}} |\nabla f_1|^p / |\nabla U_N| ds \right] d\tau,$$

for some positive integer  $N$  and  $t > 0$ . Here  $ds$  denotes arc length. Hence, there exists  $\tau, t/2 \leq \tau \leq t$ , such that

$$(1.9) \quad \int_{\{U_N = \tau\}} |\nabla f_1|^p / |\nabla U_N| ds \leq 2\varepsilon^p / \tau.$$

Given  $z \in D_N$  let  $z^*$  denote the point in  $\{W: U_N(W) = \tau\}$  which lies on the same orthogonal trajectory as  $z$ . Define  $f_2$  in  $\Omega_N$  by  $f_2 = f_1$  in  $\{W: U_N(W) \geq \tau\}$  and  $f_2(z) = f_1(z^*)$  when  $z \in \{W: 0 < U_N(W) < \tau\}$ . In § 3 we show that  $f_2$  is Lipschitz in  $\Omega_N$  and

$$(1.10) \quad \int_{\{0 < U_N \leq \tau\}} |\nabla f_2|^p dA \leq \tau \int_{\{U_N = \tau\}} |\nabla f_1|^p / |\nabla U_N| ds \leq 2\varepsilon^p.$$

Note that the last inequality follows from (1.9). Using (1.6)—(1.8) and (1.10) we deduce that  $\|f-f_2\|_{1,p} \leq 8\epsilon$ . Finally, convoluting  $f_2$  with a suitable approximate identity we obtain a  $C^\infty$  function on  $\mathbb{C}$  which approximates  $f$  in  $W_{1,p}(\Omega)$  within  $9\epsilon$ . Thus to prove Theorem 1 it remains to prove (1.3)—(1.4) and (1.10).

Next, let  $A_{1,p}(\Omega)$  denote the space of analytic functions in  $\Omega$  whose real and imaginary parts are in  $W_{1,p}(\Omega)$  with norm induced from this space. In § 4 we easily obtain from (1.10) and Theorem 1.

**Corollary 1.** *Polynomials in  $z$  are dense in  $A_{1,p}(\Omega)$ .*

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### 2. Preliminary reductions

Let  $(\Omega_n)$  and  $\Omega$  be as in § 1. Recall that

$$\Delta(a, 4r) \subseteq \Omega \subseteq \Omega_n \subseteq \Delta(a, R),$$

$n=1, 2, \dots$  for  $R>0$  large enough. For fixed  $q, 1 < q < \infty$ , let  $U_n$  be defined relative to  $q$  as in § 1. We first prove (1.3). To do this, we note from a Harnack inequality of Serrin (see [13, Thm. 1.1]) that for a given compact set  $K \subseteq \Omega$  there exists  $t=t(K)$  such that  $U_n \geq 2t$  on  $K$  for  $n=1, 2, \dots$ . To prove (1.3) for this  $t$ , it clearly suffices to show

$$(2.1) \quad U_n(z) \leq k_1 |d_n(z)/r|^k, \quad z \in \Omega_n,$$

where  $k_1=k_1(q)$  and  $k=k(q)$  are positive constants independent of  $n$ , since  $\partial\Omega_n$  converges to  $\partial\Omega$  in the sense of Hausdorff distance. In (2.1),  $d_n(z)$  denotes the distance from  $z$  to  $\partial\Omega_n$ . If  $q>2$ , then (2.1) is a consequence of the fact that functions  $g$  in  $W_{1,q}(\mathbb{C})$  are Hölder continuous with exponent  $1-2/q$  and norm bounded by a constant times  $\|g\|_{1,q}$ . If  $q=2$ , then (2.1) is a consequence of the Milloux—Schmidt inequality (in this case  $k=1/2$ ). If  $1 < q < 2, z_1 \in \Omega - \bar{\Delta}(a, 2r)$ , and  $0 < \rho < r/2$  we use the inequalities;

$$(2.2) \quad M(\rho)^q \leq k\rho^{-2} \int_{\Delta(z_1, 2\rho)} U_n^q dA \quad (\text{see [13, Thm. 1.3]}),$$

$$(2.3) \quad \rho^{(q-2)} \int_{\Delta(z_1, 2\rho)} |\nabla U_n|^q dA \leq kM(4\rho)[M(4\rho) - M(\rho)]^{(q-1)} \quad (\text{see [5, Thm. 2.1]}),$$

where  $k=k(q)$ .

Here, for  $t>0$

$$M(t) = M(t, z_1) = \text{ess. sup}_{\Delta(z_1, t)} U_n.$$

Now if  $d_n(z_0) \leq \sigma < r/4$  it follows from Poincaré's inequality applied to  $U_n$  restricted to  $\partial A(z_0, t)$   $\sigma < t < 2\sigma$ , that

$$(2.4) \quad \sigma^q \int_{A(z_0, 2\sigma)} |\nabla U_n|^q(z) dA \cong 2^{-q} \int_{\sigma}^{2\sigma} \left[ \int_0^{2\pi} |\partial U_n / \partial \theta|^q(z_0 + te^{i\theta}) d\theta \right] t dt$$

$$\cong k \int_{\{z: \sigma < |z-z_0| < 2\sigma\}} U_n^q dA.$$

Again  $k = k(q)$  is a positive constant not necessarily the same at each occurrence. From the weak maximum principle implied by (1.1) we see that  $U_n(z_2) \cong \frac{1}{2} M(\sigma, z_0)$  for some  $z_2$  with  $\frac{5}{4}\sigma < |z_2 - z_0| < \frac{7}{4}\sigma$ . Using this inequality, (2.2) with  $\varrho = \sigma/8$ ,  $z_1 = z_2$ ; (2.4), and (2.3) with  $\varrho = \sigma$ ,  $z_1 = z_0$ , we get

$$M(\sigma, z_0)^q = M(\sigma)^q \cong k\sigma^{-2} \int_{\{z: \sigma < |z-z_0| < 2\sigma\}} U_n^q dA$$

$$\cong k\sigma^{q(q-2)} \int_{A(z_0, 2\sigma)} |\nabla U_n|^q dA \cong kM(4\sigma)[M(4\sigma) - M(\sigma)]^{(q-1)}.$$

Hence,

$$[M(\sigma)/M(4\sigma)]^q \cong k \left[ 1 - \frac{M(\sigma)}{M(4\sigma)} \right]^{(q-1)}$$

from which it follows that

$$(2.5) \quad M(\sigma) \leq \gamma M(4\sigma),$$

for some  $\gamma = \gamma(q)$ ,  $0 < \gamma < 1$ . Iterating (2.5) with  $\sigma = 4^j d_n(z_0)$ ,  $j = 0, 1, \dots, m$ , where  $m$  is the least integer such that  $4^{m+1} d_n(z_0) < r$ , we get

$$M[d_n(z_0)] \leq \gamma^m \leq k_1 [d_n(z_0)/r]^k,$$

where  $k_1 = k_1(q)$ ,  $k = k(q)$ . Hence (2.1) is valid when  $d_n(z_0) < r/4$ . If  $d_n(z_0) \geq r/4$ , then clearly (2.1) holds for  $k_1$  large enough, and  $k$  as previously. We conclude from (2.1) that (1.3) is true.

Finally in § 2 we prove (1.4). To do so we cannot apply elliptic regularity theory directly since (1.2) is degenerate elliptic. Instead, given  $\varepsilon > 0$  and  $n$  a positive integer, let  $V = V(\cdot, \varepsilon, n)$  be the minimizer of the Euler functional

$$\int_C [\varepsilon + |\nabla \psi|^2]^{q/2} dA$$

where the minimum is taken over  $\psi \in \tilde{W}_{1,q}(\Omega_n)$  with  $\psi \equiv 1$  on  $\bar{A}(a, r)$ .

As in § 1 we see that  $V$  is a weak solution in  $D_n$  to

$$(2.6) \quad 0 = \nabla \cdot [(\varepsilon + |\nabla V|^2)^{(q/2)-1} \nabla V] = \sum_{i,j} a_{ij} V_{x_i x_j},$$

where at  $z = x_1 + ix_2 \in D_n$ ,

$$(2.7) \quad a_{ij} = (\varepsilon + |\nabla V|^2)^{q/2-1} [(q-2)V_{x_i} V_{x_j} (\varepsilon + |\nabla V|^2)^{-1} + \delta_{ij}] = (\varepsilon + |\nabla V|^2)^{q/2-1} b_{ij},$$

$1 \leqq i, j \leqq 2$ . In (2.7),  $\delta_{ij}$  denotes the Kronecker delta. It is easily seen for  $z \in D_n$  and  $\xi = \xi_1 + i\xi_2$  that

$$(2.8) \quad \alpha_1 |\xi|^2 \leqq \sum_{i,j} b_{ij} \xi_i \xi_j \leqq \alpha_2 |\xi|^2,$$

where  $\alpha_1 = \min(q-1, 1)$ ,  $\alpha_2 = \max(q-1, 1)$ . It follows from (2.6) and (2.8) (see [10, Ch. 4]) that  $V$  is infinitely differentiable in  $D_n$ . Hence  $V$  is a strong solution to (2.6). Moreover, from (2.8) it follows as in [6, 11.20] that if  $z \in D_n$ ,  $V_{zz} \neq 0$ , and  $\lambda = V_z$ , then

$$(2.9) \quad \lambda_{\bar{z}} = \mu(z)\lambda_z, \quad |\mu(z)| \leqq \beta < 1,$$

where  $\beta = \beta(q)$  is independent of  $n$  and  $\varepsilon$ . Thus  $\lambda$  is quasiregular in  $D_n$ . Put  $v = \mu$  in  $D_n$  when  $V_{zz} \neq 0$  and let  $v = 0$  on the rest of  $\mathbf{C}$ . Let  $\tau$  be the unique quasiconformal solution to the Beltrami equation satisfying

$$\tau_{\bar{z}} = v(z)\tau_z, \quad z \in \mathbf{C},$$

for almost every  $z$  in  $\mathbf{C}$  with respect to two dimensional Lebesgue measure and  $\tau(0) = 1$ ,  $\tau(1) = 1$ ,  $\tau(\infty) = \infty$  (see [2, Ch. 5]). Then

$$(2.10) \quad \lambda = g \circ \tau$$

where  $g$  is analytic in  $\tau(D_n)$ . It follows from (2.10) and (2.6) (see [6, Thm. 11.4]) that for a given compact subset  $E \subseteq \Omega_n$  there exists  $\alpha = \alpha(q) > 0$  and  $k = k(q, E)$  (independent of  $\varepsilon$ ) such that

$$(2.11) \quad \max_{z \in E} |\lambda| \leqq k,$$

$$(2.12) \quad |\lambda(z) - \lambda(w)| \leqq k|z - w|^\alpha, \quad z, w \in E.$$

From (2.10) it is clear that  $\lambda$  has only isolated zeros in  $D_n$ . We in fact show

$$(2.13) \quad \lambda \neq 0 \quad \text{in } D_n.$$

Indeed, if  $\lambda(z_0) = 0$  for some  $z_0 \in D_n$ , then from (2.7) we see that  $\Delta V(z_0) = 0$ . Since  $V$  is real analytic in  $D_n$  it follows from (2.6), (2.7) that for some positive integer  $m \geqq 2$ ,

$$V(z) - V(z_0) = P(z - z_0) + O(|z - z_0|^{m+1})$$

in a neighborhood of  $z_0$ , where  $P$  is a homogeneous, harmonic polynomials of degree  $m$ . Hence for some  $\eta \in \mathbf{C}$

$$(2.14) \quad V(z) - V(z_0) = \operatorname{Re}[\eta(z - z_0)^m] + O(|z - z_0|^{m+1})$$

in a neighborhood of  $z_0$ .

Now from the maximum principle for solutions to (2.6) we see that  $\{z: V(z) > V(z_0)\}$  has exactly one component. However, (2.14) implies that this set has

more than one component. To see why, choose rays  $l_1, l_2, l_3, l_4$ , beginning at  $z_0$  such that

$$\begin{aligned} \operatorname{Re} [\eta(z-z_0)^m] &< 0, & z \in l_1 \cup l_2 - \{z_0\}, \\ \operatorname{Re} [\eta(z-z_0)^m] &> 0, & z \in l_3 \cup l_4 - \{z_0\}. \end{aligned}$$

We also choose  $l_3, l_4$ , so that  $l_3$  lies in one of the sectors determined by  $l_1, l_2$ , and  $l_4$  lies in the other sector. Then from (2.14) it is clear that there are segments  $\sigma_1 \subseteq l_1, \sigma_2 \subseteq l_2$ , each containing  $z_0$  with  $V > V(z_0)$  on  $(\sigma_1 \cup \sigma_2) - \{z_0\}$ . Since  $\{z: V(z) > V(z_0)\}$  is connected, there exists a curve  $\sigma$  contained in this set joining  $\sigma_1$  to  $\sigma_2$ . If  $\gamma = \sigma_1 \cup \sigma_2 \cup \sigma$ , then an argument similar to [1, Ch. 4, Lemma 2] shows that  $V(z) < V(z_0)$  at some point  $z$  in one of the bounded components  $K$  of  $\mathbb{C} - \gamma$ . But from the minimum principle for solutions to (2.6) it would follow first that  $(\mathbb{C} - \Omega_n) \cap K \neq \emptyset$  and thereupon from connectivity of  $\mathbb{C} - \Omega_n$  that  $\mathbb{C} - \Omega_n \subseteq K$ . From this contradiction we conclude that (2.13) is valid.

Let  $(\varepsilon_j)$  be such that  $0 < \varepsilon_j < 1, j=1, 2, \dots$  and  $\lim_{j \rightarrow \infty} \varepsilon_j = 0$ . With  $n$  still fixed, let  $V_j = V(\cdot, \varepsilon_j, n), \lambda_j = (V_j)_z, j=1, 2, \dots$ . Then from (2.10) we see there exists  $\tau_j$  quasiconformal in  $\mathbb{C}$  with  $\tau_j(0) = 0, \tau_j(1) = 1, \tau_j(\infty) = \infty$ , and  $g_j$  analytic on  $\tau_j(D_n), j=1, 2, \dots$  such that  $\lambda_j = g_j \circ \tau_j$ . From the normalization on  $(\tau_j)_1^\infty$  and (2.9) it follows (see [2, Ch. 3, Thm. 2]) that a subsequence of  $(\tau_j)_1^\infty$  (also denoted  $(\tau_j)_1^\infty$ ) converges uniformly on compact subsets of  $\mathbb{C}$  to a quasiconformal function  $\tau$ . From (2.11)—(2.12) and the fact that  $V_j \rightarrow U_n$  in  $W_{1,p}(\Omega_n)$  (see, for example, [11, (1.6)]) it follows that  $\lambda_j$  converges uniformly to  $(U_n)_z$  on compact subsets of  $D_n$ . Thus  $(g_j)$  converges uniformly to an analytic function  $g$  on compact subsets of  $\tau(D_n)$  and  $(U_n)_z = g \circ \tau$ . It follows from this representation of  $(U_n)_z$ , (2.13), and Hurwitz's theorem that  $(U_n)_z \neq 0$  in  $D_n$ . Also  $(U_n)_z$  is Hölder continuous as follows from (2.11)—(2.12) or the fact that  $\tau$  is Hölder continuous. Using these facts we see that  $U_n$  is a weak solution to a locally uniformly elliptic equation with Hölder continuous coefficients. From a slight generalization of Schauder's Theorem and a "bootstrap" method, we conclude that  $U_n \in C^\infty(D_n)$  (see [10, Ch. 4, Thm. 6.3]). Applying a Theorem of E. Hopf [8], it then follows that  $U_n$  is real analytic in  $D_n$ . Hence (1.4) is valid.

### 3. Proof of Theorem 1

Given  $p, 1 < p < \infty$ ,

$$f \in W_{1,p}(\Omega) \cap C^\infty(\Omega),$$

and  $\varepsilon > 0$  we choose  $M$  as in § 1 and define  $f_1$  relative to  $M$  as in § 1. Using (1.3)—(1.4) and proceeding as in § 1, we obtain ((1.7)—(1.9)) for some  $\tau > 0$ . In (1.9) it is understood of course that  $\tau > 0$  is chosen so that  $\nabla f_1$  exists almost everywhere with respect to arc length measure on  $\{z: U_N(z) = \tau\}$ . Next we define  $f_2$  relative to  $\tau$  and  $f_1$  as in § 1.

We claim that  $f_2$  is Lipschitz in  $D_N$ . To prove this claim, let  $z_0 \in D_N$  and suppose  $\delta > 0$  is so small that  $\tau + \delta < 1$ . Let  $\gamma$  be an orthogonal trajectory in  $D_N$  with  $z_0 \notin \gamma$  and put

$$G = \{z \in D_N: 0 < U_N(z) < \tau + \delta\} - \gamma.$$

Clearly  $G$  is a simply connected domain. Put  $U = U_N$  and consider the differential

$$|\nabla U|^{(q-2)}[-U_y dx + U_x dy].$$

From (1.2) it follows that this differential is exact. Hence there exists a real analytic function  $V$  in  $G$  with

$$V_x = -|\nabla U|^{(q-2)}U_y, \quad V_y = |\nabla U|^{(q-2)}U_x.$$

Note that  $V$  is constant on arcs of orthogonal trajectories and is increasing on an arc contained in a level of  $U$  provided the parametrization is properly chosen. It follows that  $W = U + iV$  maps  $G$  one-one into a square  $S$  in the  $W$  plane. If  $\phi$  denotes the inverse of  $W$ , then  $\phi$  is real analytic on  $S$  and by construction for  $W = U + iV \in S$

$$(3.1) \quad \begin{aligned} f_2 \circ \phi(W) &= f_1(\phi(W)), \quad U > \tau, \\ f_2 \circ \phi(W) &= f_1(\phi(\tau, V)), \quad U \leq \tau. \end{aligned}$$

Since  $f_1$  is Lipschitz and  $\phi \in C^\infty(S)$ , it follows that  $f_2 \circ \phi$  is Lipschitz in a neighborhood of  $W(z_0)$ . Hence  $f_2$  is Lipschitz in a neighborhood of  $z_0$ . Applying Rademacher's theorem, we see that  $f_2$  is differentiable for almost every  $z$  in  $\Omega_n$  with respect to two dimensional Lebesgue measure.

Let  $F = \{z: 0 < U(z) \leq \tau\}$   $z_0 \in F$ , and suppose  $f_2$  is differentiable at  $z_0$ . Since  $f_2$  is constant on arcs of orthogonal trajectories in  $F$ , we see that  $|\nabla f_2(z_0)| = |df_2(z_0)/ds|$ , where  $df_2(z)/ds$  denotes the directional derivative of  $f_2$  in a tangential direction to  $\{\xi: U(\xi) = U(z)\}$  at  $z$ . Let  $z_0^*$  be the point in  $\{z: U(z) = \tau\}$  which lies on the same orthogonal trajectory as  $z_0$ . Then from the above remarks and (3.1) we deduce for almost every  $z_0 \in F$ ,

$$\begin{aligned} |\nabla f_2(z_0)| \left| \frac{\partial \phi}{\partial V}(W(z_0)) \right| &= \left| \frac{\partial}{\partial V}(f \circ \phi)(W(z_0)) \right| \\ &= \left| \frac{\partial}{\partial V}(f \circ \phi)(W(z)) \right| = \left| \frac{d}{ds} f_1(z_0^*) \right| \left| \frac{\partial \phi}{\partial V}(W(z_0^*)) \right|. \end{aligned}$$

Since  $|\partial \phi(W)/\partial V| = |\nabla U|^{(q-2)}(z)$ , we conclude that

$$(3.2) \quad |\nabla f_2(z_0)| = \left| \frac{d}{ds} f_1(z_0^*) \right| |\nabla U(z_0)|^{(q-1)} |\nabla U(z_0^*)|^{(1-q)}$$

for almost every  $z_0 \in F$ . Observe that  $p = q/(q-1)$  and that the Jacobian of  $W$  at  $z_0$  in  $F$  is  $|\nabla U(z_0)|^q$ . Raising (3.2) to the  $p$ th power, integrating over  $F$ , and changing



variables, we get

$$(3.3) \quad \int_F |\nabla f_2|^p dA = \int_F |\nabla U(z)|^q \left| \frac{d}{ds} f_1(z^*) \right|^p |\nabla U(z^*)|^{-q} dA$$

$$= \left( \int_0^\theta \left| \frac{d}{ds} f_1 \right| (\varphi(\tau, V)) \right)^p |\nabla U(\varphi(\tau, V))|^{-q} dV \int_0^\tau dU = \tau \int_{\{U=\tau\}} \left| \frac{d}{ds} f_1 \right| |\nabla U|^{-1} ds.$$

Here,

$$\theta = \int_{\{U=\tau\}} |\nabla U|^{(q-1)} ds$$

and we have used the fact that  $dV = |\nabla U|^{(q-1)} ds$  on  $\{z: U(z) = \tau\}$ . From this equality and (1.9) we conclude that (1.10) is valid.

#### 4. Proof of Corollary 1

Let  $g = h + il \in A_{1,q}(\Omega)$ . Arguing as in §§ 1—2 with  $f$  replaced by  $h, l$ , respectively, we get  $h_2, l_2$ , defined on  $\Omega_N \supseteq \bar{\Omega}$  which approximate  $h, l$ , respectively in the norm of  $W_{1,q}(\Omega)$  within  $8\varepsilon$ . Moreover from (1.10), it is clear that

$$(4.1) \quad \int_{\Omega_N - \Omega} (|\nabla h_2|^p + |\nabla l_2|^p) dA \leq 4\varepsilon^p.$$

Let  $g_2 = h_2 + il_2$  in  $\Omega_N$ . We write  $g_2 = \psi + Pg_2$  in  $\Omega_N$  where

$$Pg_2(z) = \frac{1}{\pi} \int_{\Omega_N} (g_2)_\zeta [(z - \zeta)^{-1} - (a - \zeta)^{-1}] dA, \quad z \in \Omega_N.$$

Since  $g_2 - g$  has norm in  $W_{1,p}(\Omega)$  at most  $16\varepsilon$  and (4.1) holds, we deduce that  $\|(g_2)_\zeta\|_p \leq 24\varepsilon$ , where the norm is in  $\Omega_N$ . Now (see [2, Ch. 5]),  $(Pg_2)_\zeta = (g_2)_\zeta$  when  $\zeta \in \Omega_N$  and  $(Pg_2)_\zeta = 0$  in  $\mathbb{C} - \Omega_N$  almost everywhere with respect to two dimensional Lebesgue measure. Thus from Weyl's lemma,  $\psi$  is analytic in  $\Omega_N$ . Using Calderón—Zygmund theory it follows that

$$(4.2) \quad \|(Pg_2)_\zeta\|_p \leq k \|(g_2)_\zeta\|_p \leq k\varepsilon,$$

$$(4.3) \quad \|Pg_2\|_p \leq k_1 \|(g_2)_\zeta\|_p \leq k_1\varepsilon,$$

where  $k_1 = k_1(p, \Omega)$  and  $k = k(p)$ . Also, all norms in (4.2)—(4.3) are taken relative to  $\Omega_N$ . From (4.1)—(4.3) we conclude that  $\psi$  is analytic in  $\Omega_N$  and  $\|g - \psi\|_{1,p} \leq k_2\varepsilon$  where  $k_2 = k_2(\Omega, p)$  and the norm is in  $\Omega$ . Since  $\bar{\Omega} \subseteq \Omega_N$  it follows from Runge's theorem that there is a polynomial  $Q$  which approximates  $\psi$  within  $\varepsilon$  in  $W_{1,p}(\Omega)$ . Thus,

$$\|Q - g\|_{1,p} \leq (k_2 + 1)\varepsilon,$$

and the proof of Corollary 1 is complete.

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Department of Mathematics  
University of Kentucky  
Lexington, KY 40506—0027  
U.S.A.