

## REMOVABLE SINGULARITIES FOR NONLINEAR ELLIPTIC EQUATIONS

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*Dedicated with friendship to O. A. Ladyzhenskaya*

### 1. Introduction

In their celebrated work on nonlinear elliptic equations of the form

$$(1) \quad \partial_{x_i} a_i(x, u, \nabla u) = g(x, u, \nabla u),$$

O. A. Ladyzhenskaya and N. N. Ural'tseva [L-U] proved many basic results including, in particular, regularity for solutions in  $L^\infty \cap H^1$ . In this paper, under some conditions, we prove a removable singularity result for a subclass of (1),

$$(2) \quad \frac{\partial}{\partial x_i} \left( a_{il}(x, u) \frac{\partial u}{\partial x_l} \right) = g(x, u, \nabla u).$$

The interest in removable singularities arose because of recent work on the following type of problems in a domain  $\Omega$  in  $\mathbb{R}^n$ :

$$(3) \quad \begin{aligned} \Delta u - u|\nabla u|^2 &= f(x) && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega. \end{aligned}$$

The first results treated  $f$  in  $H^{-1}(\Omega)$ , and established the existence of a solution  $u$  in  $H_0^1(\Omega)$  with  $u|\nabla u|$  in  $L^2(\Omega)$ ; see L. Boccardo, F. Murat and J. P. Puel [B-M-P], A. Bensoussan, L. Boccardo and F. Murat [B-B-M], R. Landes [L], T. Del Vecchio [De]—other references may be found in these papers.

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Subsequently, the case where  $f$  is in  $L^1$  was considered by L. Boccardo and T. Gallouët [B-G]; they proved the existence of a solution  $u$  in  $H_0^1$ , with  $u|\nabla u|^2$  in  $L^1$ . With F. Murat (see [B-G-M]) they then treated the case of  $f = f_1 + f_2$ , with  $f_1$  in  $H^{-1}$  and  $f_2$  in  $L^1$ —obtaining a solution in the same class (see also the references therein).

A natural question is whether one might permit  $f$  to be a measure—for example, a delta function. If  $n = 1$ , any measure is in  $H^{-1}$ , so a solution exists. In this paper we make the observation that if  $n \geq 2$ , and  $f$  is a Dirac delta function, then no solution exists. This is a consequence of our removable singularity theorem for (2) in a domain  $\Omega$ .

We now state our conditions.

We assume uniform ellipticity: for some constants  $c_0, C_0 > 0$ ,

$$(4) \quad c_0|\xi|^2 \leq a_{il}(x, u)\xi_i\xi_l \leq C_0|\xi|^2 \quad \forall x \in \Omega, \forall u \in \mathbb{R}, \forall \xi \in \mathbb{R}^n,$$

and that the  $a_{il}(x, u)$  and  $g(x, u, p)$  are smooth. Concerning  $g$  we also assume (5)–(9) below.

$$(5) \quad \begin{cases} \text{For every } m \geq 0, \text{ there exists } A_m \text{ such that for } |u| \leq m, \\ |g(x, u, p)| \leq A_m(1 + |p|^2) \quad \forall x \in \Omega, \forall p \in \mathbb{R}^n. \end{cases}$$

There exist positive numbers  $\alpha, M$  such that for all  $x \in \Omega$  and  $p \in \mathbb{R}^n$ ,

$$(6) \quad (\operatorname{sgn} u)g(x, u, p) \geq \alpha|p|^2 - h(|u|)^2 \quad \text{for } |u| \geq M.$$

Here  $h$  is a  $C^1$  function on  $[M, \infty)$  satisfying:

$$(7) \quad h(s) \geq \varepsilon_0 > 0 \quad \forall s \geq M,$$

$$(8) \quad \int_M^\infty \frac{ds}{h(s)} = \infty$$

and

$$(9) \quad \limsup_{s \rightarrow \infty} \frac{h'(s)}{h(s)} < \frac{\alpha}{2C_0}.$$

Our first result is

**THEOREM 1.** *Let  $K$  be a compact set in a domain  $\Omega \subset \mathbb{R}^n$ ,  $n \geq 2$ , with  $\operatorname{cap} K = 0$  (here  $\operatorname{cap}$  means Newtonian capacity). Let  $u$  be a smooth function in  $\Omega \setminus K$  satisfying (2) in  $\Omega \setminus K$ . Assume the conditions (4)–(9). Then  $u$  is smooth in  $\Omega$ .*

Note that *no a priori assumptions* are made about the behavior of  $u$  near  $K$ .

For example, the equations

$$(10) \quad -\Delta u + u|\nabla u|^2 = f(x)$$

and

$$(11) \quad -\Delta u + \frac{u}{(1+u^2)^{1/2}} |\nabla u|^2 + c(x)u = f(x) + \gamma u^2, \quad \gamma \in \mathbb{R},$$

with  $f(x)$  and  $c(x)$  smooth, fit our framework.

There is a more general form of Theorem 1, which however we derive from it, where, instead of (6), we assume, for all  $x \in \Omega$  and  $p \in \mathbb{R}^n$ ,

$$(6') \quad (\operatorname{sgn} u)g(x, u, p) \geq |u|^a(\alpha|p|^2 - k(|u|^2)) \quad \text{for } |u| \geq M,$$

with  $\alpha > 0$ ,  $M > 0$  and  $a > -1$ . Here  $k$  is a  $C^1$  function on  $[M, \infty)$  satisfying

$$(7') \quad s^a k(s) \geq \varepsilon_0 > 0 \quad \forall s \geq M,$$

$$(8') \quad \int_M^\infty \frac{ds}{k(s)} = \infty$$

and

$$(9') \quad \limsup_{s \rightarrow \infty} \frac{k'(s)}{s^a k(s)} < \frac{\alpha}{2C_0}.$$

COROLLARY 1. *Let  $K$  and  $u$  be as in Theorem 1. Assume (4), (5), (6'), (7'), (8') and (9'). Then  $u$  is smooth in  $\Omega$ .*

REMARK 1. Condition (8) on  $h$  (or (8') on  $k$ ) is rather sharp; see the examples in Section 5 and Theorem 2. For any  $\varepsilon > 0$ , if we take  $h(s) = s^{1+\varepsilon}$  or even  $s \log^{1+\varepsilon} s$  the conclusion need not hold.

REMARK 2. A closed set  $K$  of measure zero with positive capacity need not be a removable set. If  $K$  is a smooth hypersurface it need not be removable; for example, if  $K = \partial B_{1/2}(0)$ , the function  $u = 0$  for  $|x| < 1/2$ ,  $u = 1$  for  $|x| > 1/2$  satisfies (10) with  $f = 0$  in  $B_1 \setminus K$ .

Corollary 2, which corresponds to  $a = -1$  in Corollary 1, is different—this is a borderline case. The conditions we impose on  $g$ , in addition to (5), are

$$(12) \quad (\operatorname{sgn} u)g(x, u, p) \geq \frac{1}{|u|}(\alpha|p|^2 - k(|u|^2)) \quad \text{for } |u| \geq M$$

with  $M > 0$ ,

$$(13) \quad \alpha > C_0,$$

$$(14) \quad \frac{k(s)}{s} \geq \varepsilon_0 > 0 \quad \forall s \geq M,$$

$$(15) \quad \int_M^\infty \frac{ds}{k(s)} = \infty$$

and

$$(16) \quad \limsup_{s \rightarrow \infty} \frac{sk'(s)}{k(s)} - 1 < \frac{\alpha - C_0}{2C_0}.$$

COROLLARY 2. *Let  $K$  be a compact set in a domain  $\Omega \subset \mathbb{R}^n$ ,  $n \geq 2$ , with  $\text{cap } K = 0$ . Let  $u$  be a smooth function in  $\Omega \setminus K$  satisfying (2) in  $\Omega \setminus K$ . Assume the conditions (4), (5) and (12)–(16). Then  $u$  is smooth in  $\Omega$ .*

For example, the equation

$$(17) \quad -\Delta u + \alpha \frac{u}{1+u^2} |\nabla u|^2 + c(x)u = f(x) + \gamma u \log^2(1+u^2)$$

with  $f(x)$  and  $c(x)$  smooth,  $\alpha > 1$  and  $\gamma \in \mathbb{R}$  satisfies the conditions of Corollary 2.

REMARK 3. When  $a = -1$  the additional condition (13),  $\alpha > C_0$ , is needed; see the counterexample in Section 5 with  $\alpha = C_0$ . When (6') holds with  $a < -1$ , even with large  $\alpha$ , removable singularity fails; see Section 5.

For linear elliptic operators  $L$ , there are classical results stating that if  $u$  is a solution of  $Lu = 0$  in the punctured ball  $B(0) \setminus \{0\}$  then  $u$  is a solution in the entire ball provided  $|u|$  satisfies a suitable growth condition near the origin. J. Serrin [Se1], [Se2] has proved similar results for a class of nonlinear equations; see the book of L. Véron [Ve2] and also the recent work for degenerate elliptic equations by L. Capogna, D. Danielli and N. Garofalo [C-D-G]. For some very special nonlinear elliptic operators, however, the same conclusion holds *without any restriction near the origin*. The first such example was given by L. Bers [B]; he proved that if  $u$  satisfies the minimal surface equation in a punctured disc in  $\mathbb{R}^2$  then it may be extended as a smooth solution to the whole disc. E. De Giorgi and G. Stampacchia [D-S] have generalized this result to higher dimensions and J. Serrin [Se3] has similar results for more general equations. Since then, a similar result was established for the equation

$$\Delta u - |u|^{p-1}u = 0 \quad \text{for } p \geq n/(n-2)$$

in  $B \setminus \{0\}$ , when  $n \geq 3$  (see H. Brezis and L. Véron [B-V]); the case  $p = (n+2)/(n-2)$  is treated by C. Loewner and L. Nirenberg [L-N]. Study of removable sets has also been made in L. Véron [Ve1] and P. Baras and M. Pierre [B-P].

In proving Theorem 1 we rely on some of the deep regularity results for  $H^1 \cap L^\infty$  distribution solutions of equations like (1), due to O. A. Ladyzhenskaya and N. N. Ural'tseva [L-A] (see also M. Giaquinta [G]). In particular, according to Theorem 1.2<sup>1</sup> in Chapter 7 of [G], any  $L^\infty \cap H^1$  weak solution of (1) in  $\Omega$  belongs to  $C_{\text{loc}}^{1,\alpha}$  for some  $\alpha$  in  $(0, 1)$ . Standard elliptic regularity theory then yields that  $u$  is smooth in  $\Omega$ —even analytic if  $a_{i\ell}$  and  $g$  are analytic.

To prove Theorem 1, we need thus only establish the following facts under the conditions of Theorem 1:

<sup>1</sup>The condition there that the  $a_\alpha$  are Hölder continuous in  $(x, u)$  uniformly in  $p$  is meant for the  $\partial a_\alpha / \partial p_\beta$ .

PROPERTY 1.  $u \in L^\infty_{\text{loc}}(\Omega)$ .

PROPERTY 2.  $u \in H^1_{\text{loc}}(\Omega)$ .

PROPERTY 3.  $u$  is a weak (distribution) solution of (2) in all of  $\Omega$ .

As we shall see in Section 4, Properties 2 and 3 follow easily from Property 1. The main ingredient for the proof of Property 1 is the following basic lemma in which

$$L = \frac{\partial}{\partial x_i} \left( \alpha_{il}(x) \frac{\partial}{\partial x_l} \right)$$

is an operator with bounded measurable coefficients  $\alpha_{il}(x)$  which is elliptic (possibly degenerate):

$$(18) \quad 0 \leq \alpha_{il}(x) \xi_i \xi_l \leq C_0 |\xi|^2, \quad C_0 > 0, \quad \forall \xi \in \mathbb{R}^n.$$

LEMMA 1. Let  $K$  be a compact set in a domain  $\Omega \subset \mathbb{R}^n$ ,  $n \geq 2$ , with  $\text{cap } K = 0$ . Let  $v$  be a  $C^{0,1}_{\text{loc}}$  function in  $\Omega \setminus K$ ,  $v \geq M > 0$ , satisfying (in the weak sense)

$$(19) \quad -Lv + \alpha |\nabla v|^2 \leq h(v)^2 \quad \text{in } \Omega \setminus K,$$

where  $\alpha > 0$  and  $h$  is a  $C^1$  function on  $[M, \infty)$  such that (7)–(9) hold. Then  $v \in L^\infty_{\text{loc}}(\Omega) \cap H^1_{\text{loc}}(\Omega)$ .

Lemma 1 is proved in Section 3.

## 2. Proofs of Corollaries 1 and 2 using Theorem 1

PROOF OF COROLLARY 1. Let  $\varrho(t)$  be a smooth function on  $\mathbb{R}$  with  $\varrho(0) = 0$ ,  $\varrho' > 0$ , satisfying

$$\varrho(t) = (\text{sgn } t) \frac{|t|^{1+a}}{1+a} \quad \text{for } |t| \geq M' > M,$$

with  $M'$  to be chosen. Set

$$(20) \quad z = \varrho(u), \quad \text{so} \quad \nabla z = \varrho'(u) \nabla u.$$

Now

$$(21) \quad \begin{aligned} Lz &= \varrho'(u) Lu + \varrho''(u) a_{il}(x, u) u_{x_i} u_{x_l} \\ &= \varrho'(u) g + \frac{\varrho''(u)}{(\varrho'(u))^2} a_{il}(x, u) z_{x_i} z_{x_l} =: \tilde{g}(x, z, \nabla z), \end{aligned}$$

with  $\tilde{g}$  smooth. Clearly  $\tilde{g}$  satisfies (5), with different constants  $A_m$ , while for  $|z| \geq (M')^{1+a}/(1+a)$  we have

$$(\text{sgn } z) \tilde{g}(x, z, p) \geq \alpha |p|^2 - |u|^{2a} k(|u|)^2 - \frac{|a| C_0 |p|^2}{(M')^{1+a}}.$$

Let  $\alpha'$  be less than  $\alpha$  and such that (9') holds with  $\alpha'$  in place of  $\alpha$ . Now fix  $M' > M$  so that

$$\frac{|a|C_0}{(M')^{1+a}} \leq \alpha - \alpha'.$$

Then

$$(\operatorname{sgn} z)\tilde{g}(x, z, p) \geq \alpha'|p|^2 - h(|z|)^2$$

where

$$h(s) = t^a k(t) \quad \text{with } s = \frac{t^{a+1}}{a+1}.$$

We have to check that  $h$  satisfies (7)–(9) with  $\alpha'$  in place of  $\alpha$ . By (7'),  $k(s) \geq \varepsilon_0$  for  $s \geq (M')^{1+a}/(1+a)$ . From (8'),

$$\int^\infty \frac{ds}{h(s)} = \int^\infty \frac{t^a dt}{t^a k(t)} = \infty.$$

Moreover, for  $s \geq (M')^{1+a}/(1+a)$ ,

$$h'(s) = \frac{dh}{ds} = \frac{dh}{dt} \cdot \frac{dt}{ds} = (at^{a-1}k(t) + t^a k'(t))t^{-a} = a\frac{k(t)}{t} + k'(t).$$

Since  $1+a > 0$  we find

$$\limsup_{s \rightarrow \infty} \frac{h'(s)}{h(s)} = \limsup_{t \rightarrow \infty} \frac{k'(t)}{t^a k(t)} < \frac{\alpha'}{2C_0}.$$

It follows that  $\tilde{g}$  satisfies conditions (5) and (6) and  $h$  satisfies (7)–(9) with  $\alpha'$  in place of  $\alpha$ .

Applying Theorem 1 we see that  $z$  is smooth in  $\Omega$ ; consequently, so is  $u$ .  $\square$

PROOF OF COROLLARY 2. We may assume  $M > 1$ . The proof is similar to the preceding. Let  $\varrho$  be a smooth function on  $\mathbb{R}$  with  $\varrho(0) = 0$ ,  $\varrho' > 0$ , satisfying

$$\varrho(t) = (\operatorname{sgn} t) \log |t| \quad \text{for } |t| \geq M.$$

Set  $z = \varrho(u)$ , so  $\nabla z = \varrho'(u)\nabla u$ .

As above, (21) holds, with this  $\varrho$ , and  $\tilde{g}$  satisfies (5), with different constants  $A_m$ . For  $|z| \geq \log M$  we have

$$(\operatorname{sgn} z)\tilde{g}(x, z, p) \geq \frac{1}{|u|^2}(\alpha|p|^2|u|^2 - k(|u|^2)) - C_0|p|^2 = (\alpha - C_0)|p|^2 - \frac{k(|u|^2)}{u^2}.$$

Setting  $\alpha - C_0 = \tilde{\alpha} > 0$ , and

$$h(s) = k(t)/t \quad \text{with } s = \log t,$$

we see that

$$(\operatorname{sgn} z)\tilde{g}(x, z, p) \geq \tilde{\alpha}|p|^2 - h(|z|)^2.$$

Now

$$\int^\infty \frac{ds}{h(s)} = \int^\infty \frac{dt}{k(t)} = \infty,$$

while

$$\frac{h'(s)}{h(s)} = \frac{t}{k(t)} \left( \frac{k'(t)}{t} - \frac{k(t)}{t^2} \right) t$$

since  $dt/ds = t$ . Thus

$$\frac{h'(s)}{h(s)} = \frac{tk'(t)}{k(t)} - 1.$$

By (16) we find

$$\limsup_{s \rightarrow \infty} \frac{h'(s)}{h(s)} = \limsup_{t \rightarrow \infty} \frac{tk'(t)}{k(t)} - 1 < \frac{\alpha - C_0}{2C_0} = \frac{\tilde{\alpha}}{2C_0}.$$

So  $\tilde{g}$  satisfies the conditions of Theorem 1 with  $\tilde{\alpha}$  in place of  $\alpha$ . By the theorem,  $z$  is smooth in  $\Omega$ , and hence so is  $u$ . □

### 3. Proof of Lemma 1

Since  $\text{cap } K = 0$ , there is a sequence  $\zeta_j \in C_0^\infty(\Omega)$ ,  $0 \leq \zeta_j \leq 1$ , such that each  $\zeta_j \equiv 1$  near  $K$ , with

$$(22) \quad \int |\nabla \zeta_j|^2 \rightarrow 0 \quad \text{as } j \rightarrow \infty$$

(see [D-S] and [Se1]). Thus  $\|\zeta_j\|_{L^2} \rightarrow 0$  as  $j \rightarrow \infty$ . Set  $\eta_j = 1 - \zeta_j$ . By restricting  $\Omega$  we may always assume that  $v \in C^{0,1}$  near and up to  $\partial\Omega$ . Set

$$(23) \quad \sigma(s) = \int_M^s \frac{dt}{h(t)} \quad \text{for } s \geq M.$$

For any  $\varepsilon > 0$  let  $\chi_\varepsilon$  be a smooth nondecreasing function on  $\mathbb{R}$ ,  $0 \leq \chi_\varepsilon \leq 1$  with  $\chi_\varepsilon(s) = 0$  for  $s \leq 0$ ,  $\chi_\varepsilon(s) = 1$  for  $s \geq \varepsilon$ .

For  $t \geq t_0 = \max_{\partial\Omega} v$ , multiply (19) by  $\eta_j^2 \chi_\varepsilon(v - t)/h(v)^2$  and integrate. Using Green's theorem we find that

$$\alpha J = \alpha \int \eta_j^2 \chi_\varepsilon(v - t) |\nabla \sigma(v)|^2 \leq \int \eta_j^2 \chi_\varepsilon(v - t) - \int \alpha_{ii} v_{x_i} \left[ \eta_j^2 \frac{\chi_\varepsilon(v - t)}{h(v)^2} \right]_{x_i}.$$

Setting

$$\mu(t) = \text{meas}\{x \in \Omega \setminus K : v(x) > t\},$$

we see that, since  $\chi'_\varepsilon \geq 0$ ,

$$\begin{aligned} \alpha J &\leq \mu(t) + 2C_0 \int \eta_j |\nabla \eta_j| \frac{\chi_\varepsilon(v - t)}{h(v)^2} |\nabla v| \\ &\quad + 2C_0 \int \eta_j^2 |\nabla v|^2 \frac{\chi_\varepsilon(v - t)}{h(v)^2} \cdot \frac{h'(v)^+}{h(v)}. \end{aligned}$$

In view of (9) we may choose  $t_1$  so large that

$$2C_0 \frac{h'(s)}{h(s)} \leq \alpha' < \alpha \quad \text{for } s \geq t_1.$$

We take  $t \geq t_1$ . Then the last integral above may be absorbed in  $\alpha J$  and we find, using (7),

$$(\alpha - \alpha')J \leq \mu(t) + \frac{\alpha - \alpha'}{2} \int \eta_j^2 \chi_\varepsilon(v - t) \frac{|\nabla v|^2}{h(v)^2} + C \int |\nabla \eta_j|^2$$

with  $C$  independent of  $j$  and  $\varepsilon$ . Thus

$$\frac{1}{2}(\alpha - \alpha')J \leq \mu(t) + C \int |\nabla \zeta_j|^2.$$

Using (22) let  $j \rightarrow \infty$ ; we obtain

$$\begin{aligned} \int_{\Omega \setminus K} \chi_\varepsilon(v - t) |\nabla \sigma(v)|^2 &\leq C \mu(t) \\ &= C \text{meas}\{x \in \Omega \setminus K : \sigma(v(x)) > \sigma(t)\} = C \nu(\sigma(t)) \end{aligned}$$

where

$$\nu(s) = \text{meas}\{x \in \Omega \setminus K : \sigma(v(x)) > s\}.$$

Setting  $\sigma(t) = s$  we find, on letting  $\varepsilon \rightarrow 0$ , that

$$(24) \quad \int_{\Omega \setminus K, \sigma(v) > s} |\nabla \sigma(v)|^2 \leq C \nu(s).$$

This is true for  $s \geq s_1 = \sigma(t_1)$ , and we rewrite it as

$$(25) \quad \int_{\Omega \setminus K} |\nabla(\sigma(v) - s)^+|^2 \leq C \nu(s) \quad \text{for } s \geq s_1.$$

We pause for a moment to present a simple lemma which will be used several times.

LEMMA 2. *Let  $u$  be a function in  $H_{\text{loc}}^1(\Omega \setminus K)$ ,  $\text{cap } K = 0$ , with*

$$(26) \quad \int_{\Omega \setminus K} |\nabla u|^2 < \infty.$$

*Then  $u \in H_{\text{loc}}^1(\Omega)$ .*

The lemma seems funny but it requires a proof; if  $n = 1$  and  $K$  is a point the conclusion is wrong!

PROOF OF LEMMA 2. Let  $G$  be open with  $K \subset G$  and  $\overline{G} \subset \Omega$ . Let  $\psi \in C_0^\infty(\Omega)$ ,  $0 \leq \psi \leq 1$ , with  $\psi \equiv 1$  near  $G$ . Let

$$\tau_j = \psi(1 - \zeta_j), \quad \zeta_j \text{ as above.}$$

For  $k > 0$  we consider the truncation

$$u_k = \begin{cases} k & \text{where } u > k, \\ u & \text{where } -k \leq u \leq k, \\ -k & \text{where } u < -k. \end{cases}$$



The function  $\tau_j u_k$  belongs to  $H_0^1(\Omega)$  and

$$\|\nabla(\tau_j u_k)\|_{L^2(\Omega)} \leq \|\tau_j \nabla u_k\|_{L^2(\Omega)} + \|u_k \nabla \psi\|_{L^2(\Omega)} + \|u_k \nabla \zeta_j\|_{L^2(\Omega)}.$$

But

$$\|\tau_j \nabla u_k\|_{L^2(\Omega)}^2 \leq \int_{\Omega \setminus K} |\nabla u|^2 < \infty \quad \text{by (26)}$$

and  $\|u_k \nabla \psi\|_{L^2(\Omega)} \leq \|u \nabla \psi\|_{L^2(\Omega)} < \infty$  since  $u \in H_{\text{loc}}^1(\Omega \setminus K)$  and  $\text{supp } |\nabla \psi| \subset \Omega \setminus K$ . Therefore

$$\|\nabla(\tau_j u_k)\|_{L^2(\Omega)} \leq C + k \|\nabla \zeta_j\|_{L^2(\Omega)}$$

where  $C$  is independent of  $j$  and  $k$ . For fixed  $k$ , let  $j \rightarrow \infty$ . We infer that  $\psi u_k \in H_0^1(\Omega)$  and  $\|\nabla(\psi u_k)\|_{L^2(\Omega)} \leq C$  independent of  $k$ . Letting  $k \rightarrow \infty$  we conclude that  $\psi u \in H_0^1(\Omega)$  and in particular  $u \in H^1(G)$ .  $\square$

We now return to the proof of Lemma 1. In view of Lemma 2,  $(\sigma(v) - s)^+ \in H_0^1(\Omega)$  for  $s \geq s_1$ . Next we rely on a result which is implicitly contained in P. Hartman and G. Stampacchia [H-S]:

LEMMA 3. *Let  $\varrho \in H^1(\Omega)$ ,  $|\varrho| \leq C_1$  on  $\partial\Omega$ , satisfying*

$$(27) \quad \int_{|\varrho|>s} |\nabla \varrho|^2 \leq C \nu^a(s) \quad \text{for all } s \geq s_1 \geq C_1.$$

where

$$\nu(s) = \text{meas}\{x \in \Omega : |\varrho(x)| > s\} \quad \text{and} \quad a > \frac{n-2}{n}.$$

Then  $\varrho \in L^\infty(\Omega)$ .

PROOF. Replacing  $\varrho$  by  $|\varrho|$  we may always assume that  $\varrho \geq 0$ . Using Hölder's and Sobolev inequalities we find, for all  $s > C_1$ ,

$$\|(\varrho - s)^+\|_{L^1} \leq S \|\nabla(\varrho - s)^+\|_{L^2} \nu(s)^{(n+2)/(2n)},$$

where  $S$  depends only on  $n$ . Combining this with (27) yields, for  $s \geq s_1$ ,

$$\int_s^\infty \nu(\sigma) d\sigma = \|(\varrho - s)^+\|_{L^1} \leq C \nu(s)^p$$

with  $p = (n+2)/(2n) + a/2 > 1$ .

The function  $f(s) = \int_s^\infty \nu(\sigma) d\sigma$  satisfies

$$f'(s) \leq -C f(s)^{1/p} \quad \text{for } s \geq s_1.$$

Integrating this differential inequality we see that  $f(s) = 0$  for  $s$  sufficiently large.  $\square$

COMPLETION OF PROOF OF LEMMA 1. Since

$$\int_{\Omega, \sigma(v)>s} |\nabla \sigma(v)|^2 \leq C \nu(s)$$

we find by Lemma 3 (with  $a = 1$ ) that  $\sigma(v)$  is bounded. Now we use the assumption (21), which implies that  $\sigma(s) \nearrow \infty$  as  $s \rightarrow \infty$ . Consequently,  $v$  is bounded.

Finally, we prove that  $v \in H_{\text{loc}}^1(\Omega)$ . With  $\tau_j$  as in the proof of Lemma 2, multiply (19) by  $\tau_j^2$  and integrate. We find, since  $v$  is bounded,

$$\delta \int \tau_j^2 |\nabla v|^2 \leq C + 2C_0 \int \tau_j |\nabla \tau_j| \cdot |\nabla v|,$$

from which it follows as before that  $\int \tau_j^2 |\nabla v|^2 \leq C$  independent of  $j$ . Letting  $j \rightarrow \infty$  and applying Lemma 2 once more, in a smaller set, we find that  $v \in H_{\text{loc}}^1(\Omega)$ .  $\square$

#### 4. Proof of Theorem 1

Recall that to prove the theorem we need only establish

PROPERTY 1.  $u \in L_{\text{loc}}^\infty(\Omega)$ .

PROPERTY 2.  $u \in H_{\text{loc}}^1(\Omega)$ .

PROPERTY 3.  $u$  is a weak (distribution) solution of (2) in all of  $\Omega$ .

We set

$$(28) \quad \alpha_{il}(x) = a_{il}(x, u(x)).$$

Then  $\alpha_{il}(x)$  are smooth in  $\Omega \setminus K$ , bounded measurable on  $\Omega$  and satisfy the uniform ellipticity condition: for some  $c_0, C_0 > 0$ ,

$$c_0 |\xi|^2 \leq \alpha_{il}(x) \xi_i \xi_l \leq C_0 |\xi|^2 \quad \forall x \in \Omega, \forall \xi \in \mathbb{R}^n.$$

Let

$$L = \frac{\partial}{\partial x_i} \left( \alpha_{il}(x) \frac{\partial}{\partial x_l} \right).$$

Then for  $v(x) = f(u(x))$ , where  $f$  is a  $C^2$  function,

$$(29) \quad Lv = f'(u)Lu + f''(u)\alpha_{il}u_{x_i}u_{x_l} = f'(u)g + f''(u)\alpha_{il}u_{x_i}u_{x_l}.$$

Thus, if  $f$  is  $C^2$  and convex then  $Lf(u) \geq f'(u)Lu$ . By approximation we find Kato's inequality [K]

$$(30) \quad Lw^+ \geq (\text{sign}^+ w)Lw, \quad \text{in the sense of distributions,}$$

for any smooth function  $w$ .

PROOF OF THEOREM 1. We divide the proof in 3 steps.

PROOF OF PROPERTY 1. Set

$$v = M + (u - M)^+.$$

We will prove that  $v$  satisfies the conditions of Lemma 1. This will imply that  $v \in L^\infty_{\text{loc}}(\Omega)$  and therefore  $u^+ \in L^\infty_{\text{loc}}(\Omega)$ ; similarly  $u^- \in L^\infty_{\text{loc}}(\Omega)$ .

Using (30) we see that, in the weak sense in  $\Omega \setminus K$ ,

$$Lv \geq \text{sign}^+(u - M)Lu = \text{sign}^+(u - M)g =: H.$$

On the set where  $u > M$  we have  $v = u$  and, by (6),

$$H = g \geq \alpha|\nabla u|^2 - h(u)^2.$$

Therefore

$$(31) \quad H \geq \alpha|\nabla v|^2 - h(v)^2.$$

While on the set where  $u \leq M$  we have  $H = 0$ ,  $v = M$  and  $\nabla v = 0$  a.e. (see e.g. [St] or [G-T]), so that (31) also holds there.

Hence we find that, in the weak sense,  $Lv \geq \alpha|\nabla v|^2 - h(v)^2$  in  $\Omega \setminus K$ . By Lemma 1,  $v \in L^\infty_{\text{loc}}(\Omega)$  and thus  $u^+ \in L^\infty_{\text{loc}}(\Omega)$ .  $\square$

PROOF OF PROPERTY 2. Let  $\tau_j$  be as in the proof of Lemma 2. With  $\lambda$  to be chosen, multiply equation (2) by  $\sinh(\lambda u)\tau_j^2$  and integrate. Using Green's theorem we find

$$\begin{aligned} \lambda c_0 \int \cosh(\lambda u)|\nabla u|^2 \tau_j^2 &\leq A' \int (1 + |\nabla u|^2)|\sinh \lambda u| \tau_j^2 \\ &\quad + 2C_0 \int |\sinh \lambda u| \cdot |\nabla u| \tau_j |\nabla \tau_j| \end{aligned}$$

where  $A' = A_m$  is taken from assumption (5) with  $m = \|u\|_{L^\infty(\text{supp } \psi)}$ . If we choose  $\lambda > (A' + C_0)/c_0$  we obtain

$$\int |\nabla u|^2 \tau_j^2 \leq C$$

with  $C$  independent of  $j$ . Passing to the limit as  $j \rightarrow \infty$  we conclude that  $\int_{\Omega \setminus K} |\nabla u|^2 \psi^2 < \infty$ . Applying Lemma 2 once more we conclude that  $u \in H^1_{\text{loc}}(\Omega)$ .

PROOF OF PROPERTY 3. We have to show that, for any function  $\varphi \in C^\infty_0(\Omega)$ ,

$$(32) \quad \int a_{il} \frac{\partial u}{\partial x_l} \cdot \frac{\partial \varphi}{\partial x_i} + \int g\varphi = 0.$$

As before, we multiply the equation (2) by  $\varphi(1 - \zeta_j)$  and integrate. We find

$$\int \left[ a_{il} \frac{\partial u}{\partial x_l} \cdot \frac{\partial \varphi}{\partial x_i} + g\varphi \right] (1 - \zeta_j) = \int \varphi a_{il} \frac{\partial u}{\partial x_l} \cdot \frac{\partial \zeta_j}{\partial x_i} \rightarrow 0.$$

Letting  $j \rightarrow \infty$ , the left hand side tends to the left hand side of (32).  $\square$

### 5. Examples, counterexamples and connection with the strong maximum principle

As we have already mentioned in Remarks 1 and 3 the assumptions in the theorem and corollaries are rather sharp. We present simple examples where some of the assumptions fail and point singularities are not removable if  $n \geq 2$ .

EXAMPLE 1. For any  $\varepsilon > 0$ , the function  $u(x) = r^{-1/\varepsilon}$ ,  $r = |x|$ , satisfies

$$-\Delta u + |\nabla u|^2 = \frac{1}{\varepsilon^2} u^{2+2\varepsilon} - C u^{1+2\varepsilon} \quad \text{in } B \setminus \{0\}$$

where

$$B = \{x \in \mathbb{R}^n : |x| < 1\} \quad \text{and} \quad C = \frac{1}{\varepsilon} \left( \frac{1}{\varepsilon} + 2 - n \right).$$

Here, (6) holds with  $h(s) \simeq \frac{1}{\varepsilon} s^{1+\varepsilon}$  as  $s \rightarrow \infty$  and thus  $\int^\infty ds/h(s) < \infty$ .

EXAMPLE 2. For any  $\varepsilon > 0$  the function  $u(x) = e^{r^{-1/\varepsilon}}$  satisfies

$$-\Delta u + |\nabla u|^2 = h(u)^2 \quad \text{in } B \setminus \{0\}$$

with  $h(s) \simeq \frac{1}{\varepsilon} s \log^{1+\varepsilon} s$  as  $s \rightarrow \infty$  and thus  $\int^\infty ds/h(s) < \infty$ .

EXAMPLE 3. For any positive constant  $C$  let

$$G(x) = \begin{cases} C/|x|^{n-2} & \text{if } n \geq 3, \\ -C \log |x| & \text{if } n = 2. \end{cases}$$

The function  $u(x) = e^{G(x)}$  satisfies

$$-\Delta u + \frac{1}{u} |\nabla u|^2 = 0 \quad \text{in } B \setminus \{0\}.$$

Here, condition (12) holds with  $\alpha = C_0 = 1$  and thus assumption (13) is not satisfied.

EXAMPLE 4. Given any  $\varepsilon > 0$  and  $\alpha > 0$  there is a smooth positive function  $u$  on  $B \setminus \{0\}$  satisfying

$$(33) \quad -\Delta u + \frac{\alpha}{u^{1+\varepsilon}} |\nabla u|^2 = 0 \quad \text{in } B \setminus \{0\}$$

and

$$\lim_{x \rightarrow 0} u(x) = \infty.$$

To construct  $u$  consider a function of the form  $u(x) = \Phi(G(x))$  where  $G$  is as in Example 3 and  $\Phi : \mathbb{R} \rightarrow (0, \infty)$  is a smooth function such that

$$(34) \quad \Phi''(t) = \frac{\alpha [\Phi'(t)]^2}{\Phi(t)^{1+\varepsilon}} \quad \forall t \in \mathbb{R}$$

and

$$\lim_{t \rightarrow \infty} \Phi(t) = \infty.$$

Clearly,  $u$  satisfies (33) whenever (34) holds. The differential equation (34) has a simple solution. Namely, set

$$H(x) = \int_1^x e^{(\alpha/\varepsilon)\sigma^{-\varepsilon}} d\sigma, \quad x \in (0, \infty).$$

Note that  $H$  is increasing on  $(0, \infty)$  and

$$\lim_{s \rightarrow 0} H(s) = -\infty, \quad \lim_{s \rightarrow \infty} H(s) = \infty.$$

Thus the inverse function  $\Phi = H^{-1} : \mathbb{R} \rightarrow (0, \infty)$  is well defined and we have

$$H'(\Phi(t))\Phi'(t) = 1 \quad \forall t \in \mathbb{R},$$

so that

$$\Phi'(t) = e^{-(\alpha/\varepsilon)\Phi(t)^{-\varepsilon}}$$

and then (34) holds by differentiating this relation.

**Connection with the strong maximum principle.** Consider a smooth positive function  $u$  in  $\Omega \setminus K$  ( $\text{cap } K = 0$ ) satisfying

$$(35) \quad -\Delta u + |\nabla u|^2 = f(x) \quad \text{in } \Omega \setminus K,$$

where  $f(x)$  is smooth in  $\Omega$ . By Theorem 1 we know that  $u$  is smooth in  $\Omega$ . We present a different proof of this fact. It relies on removable singularities for bounded solutions of linear elliptic equations and uses also the strong maximum principle.

Set

$$(36) \quad v = e^{-u}.$$

Then  $v$  is smooth in  $\Omega \setminus K$ ,  $0 < v < 1$  in  $\Omega \setminus K$  and it satisfies, in  $\Omega \setminus K$ ,

$$(37) \quad -\Delta v + f(x)v = 0.$$

Multiplying (37) by  $v\tau_j^2$  ( $\tau_j$  has been defined in the proof of Lemma 2) we find easily that  $v \in H_{loc}^1(\Omega)$ . As in the proof of Property 3 we see that equation (37) holds in the weak sense in all of  $\Omega$ . Standard regularity theory implies that  $v$  is smooth in  $\Omega$ . The strong maximum principle yields that  $v > 0$  in  $\Omega$  (we cannot have  $v \equiv 0$  in  $\Omega$  since  $v > 0$  in  $\Omega \setminus K$ ). Thus  $u = -\log v$  is also smooth in  $\Omega$ .

Instead of (35) consider now the more general equation

$$(38) \quad -\Delta u + |\nabla u|^2 + c(x)u = f(x) \quad \text{in } \Omega \setminus K,$$

where  $u$  is positive and smooth in  $\Omega \setminus K$ ,  $c(x)$  and  $f(x)$  are smooth in  $\Omega$ . Theorem 1 applies and so  $u$  is smooth in  $\Omega$ . If we try the same method as above we see that  $v = e^{-u}$  satisfies the nonlinear equation in  $\Omega \setminus K$

$$(39) \quad -\Delta v + f(x)v = -c(x)v \log v.$$

As above we find easily that  $v \in H_{\text{loc}}^1(\Omega)$  and that (39) holds in the weak sense in all of  $\Omega$  (note that  $t \log t$  remains bounded as  $t \rightarrow 0$ ). Standard regularity theory implies that  $v \in C^{2,\alpha}(\Omega)$  for all  $\alpha < 1$ . However, we cannot invoke the classical strong maximum principle since the function  $t \mapsto t \log t$  is not Lipschitz near  $t = 0$ . But the form due to J. L. Vázquez [Va] applies, since

$$\int_0^{1/2} \frac{ds}{s|\log s|^{1/2}} = \infty.$$

Therefore  $v > 0$  in  $\Omega$  and  $u = \log v$  belongs to  $C^{2,\alpha}(\Omega)$  for all  $\alpha < 1$ . Going back to (38) we conclude that  $u$  is smooth in  $\Omega$ .

Similarly, if we start with a positive smooth solution  $u$  of

$$-\Delta u + |\nabla u|^2 = h(u)^2 \quad \text{in } \Omega \setminus K$$

the change of unknown  $v = e^{-u}$  yields

$$-\Delta v + v[h(-\log v)]^2 = 0 \quad \text{in } \Omega \setminus K,$$

which we write as

$$-\Delta v + \beta(v) = 0 \quad \text{with } \beta(t) = t[h(-\log t)]^2.$$

We assume that  $\beta$  is continuous nondecreasing near 0,  $\beta(0) = 0$  and<sup>2</sup>

$$\int_0^{1/2} \frac{ds}{(s\beta(s))^{1/2}} = \infty.$$

We may then invoke [Va] to conclude as above that  $v \in C^{1,\alpha}(\Omega)$  for all  $\alpha < 1$  and  $v > 0$  in  $\Omega$ . In terms of  $h$  the conditions on  $\beta$  mean that

$$\frac{h'(s)}{h(s)} \leq \frac{1}{2} \quad \text{for } s \geq s_1 \quad \text{and} \quad \int^\infty \frac{ds}{h(s)} = \infty;$$

these are essentially the assumptions of Theorem 1.

Finally, we point out that assumption (8) plays an essential role in Theorem 1. More precisely, let  $h$  be any  $C^1$  function on  $[M, \infty]$  satisfying

$$(40) \quad h(s) \geq \varepsilon_0 > 0 \quad \forall s \geq M,$$

$$(41) \quad \frac{h'(s)}{h(s)} \leq \delta_0 < \frac{1}{2} \quad \forall s \geq M,$$

$$(42) \quad \int_M^\infty \frac{ds}{h(s)} < \infty$$

for some positive constants  $M$ ,  $\varepsilon_0$  and  $\delta_0$ .

<sup>2</sup>This is an analogue for second order equations of the classical Osgood condition for uniqueness in first order ordinary differential equations.

THEOREM 2. *Under the assumptions (40)–(42) there exists  $R > 0$  and a  $C^2$  radial function  $u$  on  $B_R \setminus \{0\}$  such that*

$$(43) \quad u \geq M \quad \text{in } B_R \setminus \{0\},$$

$$(44) \quad -\Delta u + |\nabla u|^2 = h(u)^2 \quad \text{in } B_R \setminus \{0\},$$

$$(45) \quad \lim_{x \rightarrow 0} u(x) = \infty.$$

As above we will seek  $u$  of the form  $u = -\log v$ ;  $v$  would satisfy  $\Delta v = \beta(v)$  with

$$\beta(t) = t[h(-\log t)]^2 \quad \text{for } 0 < t \leq t_0 = e^{-M}.$$

From (41) we see that  $\beta$  is increasing on  $(0, t_0]$  and  $\beta(t) \leq Ct^{1-2\delta_0}$ , so that  $\lim_{t \rightarrow 0} \beta(t) = 0$ . It is convenient to extend  $\beta$  by  $\beta(t_0)$  for  $t > t_0$  and by 0 for  $t \leq 0$ .

We shall construct a radial function  $v \in C^{1,\alpha}(\bar{B}_1)$ , for all  $\alpha \in (0, 1)$ , satisfying

$$(46) \quad -\Delta v + \beta(v) = 0 \quad \text{in } B_1,$$

$$(47) \quad v > 0 \quad \text{in } B_1 \setminus \{0\},$$

$$(48) \quad v(0) = 0.$$

By restricting  $v$  to  $B_R$  with  $R$  sufficiently small we have  $v < t_0$  on  $B_R$  and then  $u = -\log v$  satisfies (43)–(45).

REMARK 4. The existence of such a function  $v$  is an example of the “failure” of the strong maximum principle when  $\beta$  is not Lipschitz. It is closely related to the results of J. L. Vázquez [Va], except that he constructs a solution  $v \geq 0$  of (46) in an annulus  $\{r_1 < |x| < r_2\}$  with  $v(x) > 0$  when  $|x|$  is near  $r_1$  and  $v(x) = 0$  when  $|x|$  is near  $r_2$ .

It is easy to see that given any positive constant  $c$  there is a unique (radial) solution  $v = v_c$  of (46) with

$$(49) \quad v = c \quad \text{on } \partial B_1.$$

The maximum principle implies that  $v \geq 0$  in  $B_1$ ,  $v(r)$  is nondecreasing on  $[0, 1]$  and furthermore

$$(50) \quad 0 \leq v_{c_1} - v_{c_2} \leq c_1 - c_2 \quad \text{if } c_2 \leq c_1.$$

In fact, if  $w$  and  $w'$  are sub- and supersolutions, i.e.,

$$\Delta w' - \beta(w') \leq 0 \leq \Delta w - \beta(w),$$

and if  $w \leq w'$  on  $\partial B_1$ , then

$$w \leq w' \quad \text{in } B_1.$$

To see this, suppose  $\omega := w - w'$  is positive somewhere. Let  $D$  be a component of the region where it is positive. Since  $\beta$  is nondecreasing,  $\Delta\omega \geq 0$  in  $D$ , while  $\omega \leq 0$  on  $\partial D$ . By the maximum principle,  $\omega \leq 0$  in  $D$ ; contradiction.

Our goal is to prove that for some  $c > 0$ ,  $v_c$  vanishes only at the origin. We need some lemmas.

LEMMA 4. *There is a constant  $c_1 > 0$  such that*

$$v_c(0) > 0 \quad \forall c \geq c_1.$$

PROOF. The function  $w(x) = a|x|^2 + b$ ,  $a > 0$ ,  $b > 0$ , is a subsolution for (46) provided

$$\beta(a + b) \leq 2na$$

and this holds, for example, when  $a \geq \frac{1}{2n}\beta(t_0)$ . If  $c \geq a + b$  we have

$$v_c(0) \geq w(0) = b > 0.$$

Our next lemma is a special case of a result of I. Diaz (see Theorems 1.5 and 1.9 in [Di]). For the convenience of the reader we present the proof.

LEMMA 5. *There is a constant  $c_2 > 0$  such that*

$$v_c(0) = 0 \quad \forall c \leq c_2.$$

PROOF. It suffices to construct a radial supersolution  $z$  for (46) such that  $z(0) = 0$  and  $z(1) > 0$ . Following an idea of [B-B-C], we set

$$\varphi(s) = \int_0^s \beta(\sigma) d\sigma, \quad s \geq 0,$$

and

$$\gamma(t) = \int_0^t \frac{ds}{(2\varphi(s))^{1/2}}, \quad t \geq 0.$$

Note that, by (42),

$$\int_0^{t_0} \frac{ds}{(s\beta(s))^{1/2}} < \infty$$

and, since

$$(51) \quad \frac{s}{2}\beta\left(\frac{s}{2}\right) \leq \varphi(s) \leq s\beta(s),$$

we see that  $\gamma(t) < \infty$ . The function  $t \mapsto \gamma(t)$  is increasing and  $\lim_{t \rightarrow \infty} \gamma(t) = \infty$ , since  $\beta(t) = \beta(t_0)$  for  $t \geq t_0$ . Therefore the inverse function  $h = \gamma^{-1}$  is well defined. We have  $\gamma(h(r)) = r$  for all  $r > 0$  and differentiation yields

$$(52) \quad h'(r) = (2\varphi(h(r)))^{1/2},$$

$$(53) \quad h''(r) = \beta(h(r)).$$



In view of the fact that  $\beta$  is nondecreasing, we find that  $h'$  is convex and thus

$$(54) \quad h'(r)/r \leq h''(r) = \beta(h(t)).$$

It is easy to see, with the help of (53) and (54), that

$$(55) \quad z(r) = h(r/n^{1/2})$$

is a desired supersolution, i.e.,  $-\Delta z + \beta(z) \geq 0$ .

PROOF OF THEOREM 2. Let  $P = \{c > 0 : v_c(0) > 0\}$ . Applying (50), Lemmas 4 and 5 we find that  $P$  is an open interval of the form  $P = (c^*, \infty)$  with  $c^* > 0$ .

CLAIM.  $v^* = v_{c^*}$  has the required properties.

Since  $v^*(0) = 0$ , it suffices to check that

$$v^*(r) > 0 \quad \forall r \in (0, 1].$$

We argue by contradiction and assume that, for some  $0 < r_0 < 1$ ,

$$v^*(r) = 0 \quad \forall r \in [0, r_0].$$

With the help of  $v^*$  we shall now construct a radial supersolution  $y$  of (46) such that

$$(56) \quad y(0) = 0,$$

$$(57) \quad y(1) > v^*(1) = c^*.$$

This will imply that  $v_c \leq y$  for all  $c \leq y(1)$ . In particular,  $v_c(0) \leq y(0) = 0$  for all  $c \leq y(1)$  and thus  $c^* \geq y(1)$ —a contradiction with (57).

We first construct a radial solution  $w$  of

$$-\Delta w + \beta(w) = 0 \quad \text{in } B_{r_0}$$

with  $w(0) = 0$  and  $w(r_0) > 0$ . This is possible by Lemma 5 (applied in  $B_{r_0}$  instead of  $B_1$ ). Extend the function  $w$  to  $B_1$  by choosing

$$\tilde{w}(r) = \begin{cases} w(r) & \text{for } 0 < r \leq r_0, \\ w(r_0) & \text{for } r > r_0. \end{cases}$$

Note that, in the weak sense on  $B_1$ ,  $\Delta \tilde{w} \leq H$  where

$$H = \begin{cases} \beta(w) = \beta(\tilde{w}) & \text{for } 0 < r \leq r_0, \\ 0 & \text{for } r > r_0. \end{cases}$$

The function  $y = v^* + \tilde{w}$  has the desired properties since

$$-\Delta y + \beta(y) \geq -\beta(v^*) - H + \beta(v^* + \tilde{w}) \geq 0. \quad \square$$

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