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WEIGHTED A PRIORI ESTIMATES FOR THE SOLUTION OF THE DIRICHLET PROBLEM IN POLYGONAL DOMAINS IN \mathbb{R}^2

Abstract

Let Ω be a polygonal domain in \mathbb{R}^2 and let U be a weak solution of $-\Delta u = f$ in Ω with Dirichlet boundary condition, where $f \in L^p_\omega(\Omega)$ and ω is a weight in $A_p(\mathbb{R}^2)$, $1 < p < \infty$. We give some estimates of the Green function associated to this problem involving some functions of the distance to the vertices and the angles of Ω . As a consequence, we can prove an a priori estimate for the solution u on the weighted Sobolev spaces $W^{2,p}_\omega(\Omega)$, $1 < p < \infty$.

1 Introduction

Given a polygonal domain Ω in \mathbb{R}^2 , we consider the Dirichlet problem

$$\begin{cases} -\Delta u = f & \text{in } \Omega \\ u = 0 & \text{on } \partial\Omega, \end{cases} \quad (1)$$

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where $f \in L^p_\omega(\Omega)$ and ω is a weight in the Muckenhoupt class $A_p(\mathbb{R}^2)$.

Estimates for this solution in the classical Sobolev spaces were given by Grisvard in [6] where we can see a dependence of the angles of Ω . Therefore, it is a natural question whether weighted a priori estimates are valid also for the solution of the Dirichlet problem (1). In this paper we give a positive answer to this question, namely, we prove that for $1 < p < \infty$,

$$\|u\|_{L^p_\omega(\Omega)} + \sum_{|\beta|=1} \|\rho(x)D_x^\beta u\|_{L^p_\omega(\Omega)} + \sum_{|\alpha|=2} \|\sigma(x)D_x^\alpha u\|_{L^p_\omega(\Omega)} \leq C\|f\|_{L^p_\omega(\Omega)}, \tag{2}$$

where $\rho(x)$ and $\sigma(x)$ are suitable functions depending on the distance from x to the nearest vertex of Ω and the corresponding angle, and C is a constant depending only on Ω .

The paper is organized as follows: In Section 2 we remind the already known estimates for the Green function (and its derivatives) of the problem (1) when Ω is a disk, and we define the Schwarz-Christoffel mapping. These will be the main tools for the proof of our main result (2). In Section 3 and Section 4 we state the estimates for the Green function and its derivatives when Ω is a convex and a non-convex polygon respectively. Finally, in Section 5 we give the proof of the estimate in (2).

2 Preliminaries

The solution of (1) is given by

$$u(x) = \int_\Omega G_\Omega(x, y) f(y) dy, \tag{3}$$

where G_Ω is the Green function for Ω which can be written as

$$G_\Omega(x, y) = \Gamma(x - y) + H_\Omega(x, y), \tag{4}$$

where

$$\Gamma(x) = \frac{1}{2\pi} \log \frac{1}{|x|}$$

and $H_\Omega(x, y)$ satisfies, for each fixed $y \in \Omega$,

$$\begin{cases} \Delta_x H_\Omega(x, y) = 0 & \text{in } \Omega \\ H_\Omega(x, y) = -\Gamma(x - y) & \text{on } \partial\Omega. \end{cases}$$

For a conformal mapping h from the unit disc B to Ω it holds that $\Delta(u \circ h) = |h'|^2(\Delta u) \circ h$, where $|h'|^2$ is the Jacobian of h . Then, $u \circ h$ satisfies

$$\begin{cases} -\Delta(u \circ h) = |h'|^2(f \circ h) & \text{in } B \\ u \circ h = 0 & \text{on } \partial B, \end{cases}$$

and for $\xi \in B$ we have

$$(u \circ h)(\xi) = \int_B G_B(\xi, \eta) (f \circ h)(\eta) |h'|^2 d\eta,$$

where

$$G_B(\xi, \eta) = \frac{1}{2\pi} \log |\eta - \xi|^{-1} - \frac{1}{2\pi} \log \left(\left| \xi \left| \eta - \frac{\xi}{|\xi|^2} \right| \right| \right)^{-1}$$

is the Green function in B .

Let $g : \Omega \rightarrow B$ be the inverse mapping of h , then

$$G_\Omega(x, y) = G_B(\xi, \eta), \tag{5}$$

and

$$H_\Omega(x, y) = H_B(\xi, \eta), \tag{6}$$

where $\xi = g(x)$ and $\eta = g(y)$.

From the known estimates

$$|D_\xi^\alpha G_B(\xi, \eta)| \leq C |\xi - \eta|^{-|\alpha|} \min \left\{ 1, \frac{d_B(\eta)}{|\xi - \eta|} \right\} \quad \text{for } |\alpha| = 1, 2,$$

(see for example [4]), where $d_B(\eta)$ denotes the distance from η to the boundary of B we have

$$|D_\xi^\alpha G_B(\xi, \eta)| \leq C |\xi - \eta|^{-|\alpha|} \min \left\{ 1, \frac{d_B(\xi)}{|\xi - \eta|} \right\} \quad \text{for } |\alpha| = 1, 2. \tag{7}$$

Observe that the letter C denotes a generic constant not necessarily the same at each occurrence. We will write $f \preceq g$ if there exists a constant $C > 0$ such that $f \leq Cg$.

The Schwarz-Christoffel mapping. Given a polygonal domain Ω with N sides, for $j = 1, \dots, N$, we denote by z_j and θ_j its vertices and corresponding interior angles respectively. Let $k_j \in \mathbb{R}$ be such that $k_j\pi + \theta_j = \pi$. Observe that $0 < k_j < 1$ corresponds to $0 < \theta_j < \pi$ while $-1 < k_j \leq 0$ to $\pi \leq \theta_j < 2\pi$. In particular, if Ω is convex, all the k_j are positive numbers.

Given complex numbers w_j such that $|w_j| = 1$ for $j = 1, \dots, N$, we define, for $\xi \in B$,

$$h'(\xi) := (\xi - w_1)^{-k_1} (\xi - w_2)^{-k_2} \dots (\xi - w_N)^{-k_N},$$

which is analytic in the interior of B .

Then, the Schwarz-Christoffel mapping $h : B \rightarrow \Omega$ is defined as

$$h(\xi) = \int_{\xi_0}^{\xi} h'(s) ds,$$

where the integral is taken over the segment from a fixed $\xi_0 \in B$ to ξ . Note that h is analytic on the same region as h' , continuous on B and maps the points inside the unit disk B to the points inside the simple closed polygon with vertex at $z_j = h(w_j)$. We will say that w_j are the pre-vertices of Ω . For more details about this mapping see, for example, [2].

We introduce $d_m = \min_{i \neq j} |w_i - w_j|$ and define $B_j = \overline{B(w_j, \frac{d_m}{4})} \cap B$, for $j = 1, \dots, N$, and $B_{N+1} = B \setminus \cup_{j=1}^N B_j$. Then, $\Omega_j = h(B_j)$ is a neighborhood of z_j and $\Omega = \cup_{j=1}^{N+1} \Omega_j$. We will analyze the behavior of the Green function G_Ω near each vertex z_j . The following remark outlines some useful observations.

Remark 1. For $\xi \in B_j$, with $j = 1, \dots, N$, we have

1. If $\eta \in B_j$ and s is in the segment from ξ to η , then $|s - w_i| > \frac{d_m}{4}$ when $i \neq j$.
2. If $\eta \in B_i$ with $i \neq j$ and $i \neq N + 1$, then $|\xi - \eta| > \frac{d_m}{4}$.
3. If $\eta \in B_{N+1}$ and s is in the segment from ξ to η , then, either $|\xi - \eta| > \frac{d_m}{8}$ or $|s - w_i| > \frac{d_m}{8}$, for all $i = 1, \dots, N$.
For $\xi \in B_{N+1}$, we have
4. $|\xi - w_i| > \frac{d_m}{4}$, for all $i = 1, \dots, N$.

3 The convex case

In this section we assume that Ω is a convex polygon. In this case the exponents defining the Schwarz-Christoffel mapping satisfy $0 < k_j < 1$.

Lemma 2. Let $\xi, \eta \in B_j$, with $j = 1, \dots, N$. Then if $k_j > 0$

$$|x - y| \leq |\xi - w_j|^{-k_j} |\xi - \eta|.$$

PROOF. By definition

$$h(\xi) - h(\eta) = \int_\eta^\xi h'(s) ds, \tag{8}$$

where $h'(s) = (s - w_j)^{-k_j} \phi(s)$ for

$$\phi(s) = (s - w_1)^{-k_1} \dots (s - w_{j-1})^{-k_{j-1}} (s - w_{j+1})^{-k_{j+1}} \dots (s - w_N)^{-k_N}.$$

ϕ is analytic in w_j and $|\phi(s)| \leq 1$. Moreover we can write

$$h'(s) = (s - w_j)^{-k_j} \phi(w_j) + (s - w_j)^{1-k_j} \psi(s),$$

where ψ is analytic in B_j and $|\psi(s)| \leq 1$.

Then

$$|h(\xi) - h(\eta)| \leq |\eta - w_j|^{1-k_j} + |\xi - w_j|^{1-k_j} + |\xi - \eta|.$$

When $|\xi - w_j| \leq \frac{1}{2}|\eta - w_j|$ we have $\frac{1}{2}|\eta - w_j| \leq |\xi - \eta|$ and

$$\begin{aligned} |h(\xi) - h(\eta)| &\leq |\eta - w_j|^{1-k_j} + |\xi - \eta| \\ &\leq |\xi - w_j|^{-k_j} |\xi - \eta|. \end{aligned}$$

When $|\xi - w_j| > \frac{1}{2}|\eta - w_j|$ and $|\xi - \eta| > \frac{1}{2}|\xi - w_j|$ we have

$$\begin{aligned} |h(\xi) - h(\eta)| &\leq |\xi - w_j|^{1-k_j} + |\xi - \eta| \\ &\leq |\xi - w_j|^{-k_j} |\xi - \eta|. \end{aligned}$$

If $|\xi - \eta| \leq \frac{1}{2}|\xi - w_j|$ we use that $|\xi - w_j| \leq 2|s - w_j|$ for all s in the segment from ξ to η and then

$$|h(\xi) - h(\eta)| \leq \int_{\eta}^{\xi} |s - w_j|^{-k_j} ds \leq |\xi - w_j|^{-k_j} |\xi - \eta|$$

as we desire. □

Remark 3. As a particular case of the previous lemma we obtain for $\xi \in B_j$ that

$$|x - z_j| \leq |\xi - w_j|^{1-k_j}, \quad (9)$$

with $j = 1, \dots, N$ and $k_j > 0$.

If Ω is a bounded domain, it was proved in [7] that

$$G_{\Omega}(x, y) \leq \log \left(1 + \frac{\min\{d_{\Omega}(x), d_{\Omega}(y)\}}{|x - y|} \right) \leq |x - y|^{-1}, \quad (10)$$

where $d_{\Omega}(x)$ denotes the distance from x to the boundary of Ω .

In order to have some estimates for the first and second order derivatives of $G_{\Omega}(x, y)$, using (5) we obtain

$$|D_x^{\alpha} G_{\Omega}(x, y)| \leq |D_{\xi}^{\alpha} G_B(\xi, \eta)| |g'(x)| \quad \text{for } |\alpha| = 1, \quad (11)$$

and

$$|D_x^{\alpha} G_{\Omega}(x, y)| \leq |D_{\xi}^{\alpha} G_B(\xi, \eta)| |g'(x)|^2 + |D_{\xi}^{\beta} G_B(\xi, \eta)| |g''(x)| \quad \text{for } |\alpha| = 2, \quad (12)$$

where $|\beta| = 1$. We will use the following estimates for g :

$$|g'(x)| = \frac{1}{|h'(\xi)|} \preceq |\xi - w_1|^{k_1} |\xi - w_2|^{k_2} \dots |\xi - w_N|^{k_N} \preceq |\xi - w_j|^{k_j} \quad (13)$$

and

$$|g''(x)| \preceq |\xi - w_1|^{k_j-1} |g'(x)| \preceq |\xi - w_j|^{2k_j-1}, \quad (14)$$

for $x \in \Omega_j$, with $j = 1, \dots, N$.

Lemma 4. *Let $x, y \in \Omega$ and $|\alpha| = 1$. Then we have*

$$|D_x^\alpha G_\Omega(x, y)| \preceq |x - y|^{-1}.$$

PROOF. Consider first $x \in \Omega_j$, with $j = 1, \dots, N$. For $y \in \Omega_j$ we have that

$$|D_x^\alpha G_\Omega(x, y)| \preceq |D_\xi^\alpha G_B(\xi, \eta)| |g'(x)| \preceq |\xi - \eta|^{-1} |\xi - w_j|^{k_j} \preceq |x - y|^{-1},$$

by (11), (7), (13) and Lemma 2.

For $y \in (\Omega_j \cup \Omega_{N+1})^c$, recalling that $|\xi - \eta| > \frac{d_m}{4}$, we have

$$|D_x^\alpha G_\Omega(x, y)| \preceq |\xi - \eta|^{-1} |\xi - w_j|^{k_j} \preceq 1.$$

For $y \in \Omega_{N+1}$, it only remains to see the case when $\frac{d_m}{8} < |s - w_i| \leq 1$, for $i = 1, \dots, N$ and s is in the segment from ξ to η . But there $|g'(x)| \preceq 1$ and $|h'(x)| \preceq 1$, then

$$|D_x^\alpha G_\Omega(x, y)| \preceq |\xi - \eta|^{-1} \preceq |x - y|^{-1}.$$

Finally, if $x \in \Omega_{N+1}$, we have $\frac{d_m}{4} < |\xi - w_i| \leq 1$ for all $i = 1, \dots, N$. Therefore $|x - y| \preceq |\xi - \eta|$ and

$$|D_x^\alpha G_\Omega(x, y)| \preceq |D_\xi^\alpha G_B(\xi, \eta)| |g'(x)| \preceq |x - y|^{-1}.$$

□

In the following two lemmas we analyze separately each term of (12) to obtain estimates for the second order derivatives of $G_\Omega(x, y)$.

Lemma 5. *Let $x \in \Omega_j$, with $j = 1, \dots, N$ and $|\beta| = 1$. Then we have:*

1. $|x - z_j|^{1-a} |D_\xi^\beta G_B(\xi, \eta)| |g''(x)| \preceq |x - y|^{-1-a}$, if $y \in \Omega_j$ and $0 \leq a < 1$.
2. $|D_\xi^\beta G_B(\xi, \eta)| |g''(x)| \preceq 1$, if $y \in (\Omega_j \cup \Omega_{N+1})^c$.

3. $|D_\xi^\beta G_B(\xi, \eta)| |g''(x)| \preceq |x - y|^{-1}$, if $y \in \Omega_{N+1}$.

PROOF. (1) If $y \in \Omega_j$ and $|x - y| \leq |x - z_j|$, we have for any $a \geq 0$

$$\begin{aligned} |D_\xi^\beta G_B(\xi, \eta)| |g''(x)| &\preceq |\xi - \eta|^{-1} |\xi - w_j|^{2k_j - 1} \\ &\preceq |x - y|^{-1-a} |x - z_j|^a |\xi - w_j|^{k_j - 1} \\ &\preceq |x - y|^{-1-a} |x - z_j|^{a-1}, \end{aligned}$$

by (7), (14), Lemma 2 and (9).

On the other hand, if $|x - y| > |x - z_j|$, we have for $0 \leq a < 1$

$$\begin{aligned} |D_\xi^\beta G_B(\xi, \eta)| |g''(x)| &\preceq \frac{d_B(\xi)}{|\xi - \eta|^2} |\xi - w_j|^{2k_j - 1} \\ &\preceq |x - y|^{-2} \\ &\preceq |x - z_j|^{-1+a} |x - y|^{-1-a}, \end{aligned}$$

by (7), (14) and Lemma 2.

(2) If $y \in (\Omega_j \cup \Omega_{N+1})^c$, since $|\xi - \eta| > \frac{d_m}{4}$, we obtain

$$|D_\xi^\beta G_B(\xi, \eta)| |g''(x)| \preceq \frac{d_B(\xi)}{|\xi - \eta|^2} |\xi - w_j|^{2k_j - 1} \preceq |\xi - w_j|^{2k_j} \preceq 1.$$

(3) For $y \in \Omega_{N+1}$, it remains to consider the case when $\frac{d_m}{8} < |s - w_i| \leq 1$, for $i = 1, \dots, N$ and s is in the segment from ξ to η . But there $|g''(x)| \preceq 1$ and

$$|D_\xi^\beta G_B(\xi, \eta)| |g''(x)| \preceq |\xi - \eta|^{-1} \preceq |x - y|^{-1}.$$

□

Lemma 6. Let $x \in \Omega_j$, with $j = 1, \dots, N$ and $|\alpha| = 2$. Then we have:

$$1. |D_\xi^\alpha G_B(\xi, \eta)| |g'(x)|^2 \preceq \frac{d_\Omega(x)}{|x - y|^3}, \text{ if } y \in \Omega_j \cup \Omega_{N+1}.$$

$$2. |D_\xi^\alpha G_B(\xi, \eta)| |g'(x)|^2 \preceq 1, \text{ if } y \in (\Omega_j \cup \Omega_{N+1})^c.$$

PROOF. (1) If $y \in \Omega_j$ we have that

$$|D_\xi^\alpha G_B(\xi, \eta)| |g'(x)|^2 \preceq \frac{d_B(\xi)}{|\xi - \eta|^3} |\xi - w_j|^{2k_j} \preceq \frac{d_B(\xi)}{|x - y|^3} |\xi - w_j|^{-k_j},$$

by (7), (13) and Lemma 2.

Let now $X_0 \in \partial\Omega$ such that $d_\Omega(x) = |x - X_0|$ and $Q_0 \in \partial B$ with $g(X_0) = Q_0$. Then there exists ξ_0 in the segment from x to X_0 and $\eta_0 = g(\xi_0)$ such that

$$d_B(\xi) \leq |g'(\xi_0)||x - X_0| \preceq |\eta_0 - w_j|^{k_j} d_\Omega(x). \tag{15}$$

Therefore

$$|D_\xi^\alpha G_B(\xi, \eta)| |g'(x)|^2 \preceq \frac{d_\Omega(x)}{|x - y|^3} |\eta_0 - w_j|^{k_j} |\xi - w_j|^{-k_j},$$

and for each $1 \leq i \leq M$, there exists ξ_i in the segment from ξ_{i-1} to z_j such that

$$|\eta_{i-1} - w_j|^{k_j} = |g(\xi_{i-1}) - g(z_j)| \leq |g'(\xi_i)||\xi_i - z_j| \preceq |\eta_i - w_j|^{k_j} |\xi_i - z_j|.$$

By iterating, we have

$$\begin{aligned} |\eta - w_j| &\preceq |\eta_1 - w_j|^{k_j} |\xi_0 - z_j| \\ &\preceq |\eta_2 - w_j|^{k_j^2} |\xi_1 - z_j|^{k_j} |\xi_0 - z_j| \\ &\preceq |\eta_3 - w_j|^{k_j^3} |\xi_2 - z_j|^{k_j^2} |\xi_1 - z_j|^{k_j} |\xi_0 - z_j| \\ &\dots \\ &\preceq |\eta_M - w_j|^{k_j^M} \dots |\xi_2 - z_j|^{k_j^2} |\xi_1 - z_j|^{k_j} |\xi_0 - z_j| \\ &\preceq |x - z_j|^{k_j^M} \dots |x - z_j|^{k_j^2} |x - z_j|^{k_j} |x - z_j|, \end{aligned}$$

where we used that $|\xi_i - z_j| \preceq |x - z_j|$ and $|\eta_i - w_j| \preceq |x - z_j|$.

Note that the implicit constant involved in \preceq above does not depend on M . In fact, by (13) and (9)

$$|g'(\xi_i)| \preceq |\eta_i - w_j|^{k_j} \left(\frac{d_m}{4}\right)^p,$$

where $p = \sum_{k_j < 0} k_j$ and we have that

$$\left(\frac{d_m}{4}\right)^{p \sum_{n=0}^M k_j^n} \leq \left(\frac{d_m}{4}\right)^{p \sum_{n=0}^\infty k_j^n} < \infty.$$

Therefore

$$|D_\xi^\alpha G_B(\xi, \eta)| |g'(x)|^2 \preceq \frac{d_\Omega(x)}{|x - y|^3} |x - z_j|^\beta |\xi - w_j|^{-k_j},$$

where $\beta = \sum_{n=1}^{M+1} k_j^n = k_j \left(\frac{1-k_j^{M+2}}{1-k_j} \right)$. Taking $\gamma = \frac{k_j}{1-k_j}$, by (9), it follows that

$$|x - z_j|^{-\beta+\gamma} |D_\xi^\alpha G_B(\xi, \eta)| |g'(x)|^2 \preceq \frac{d_\Omega(x)}{|x - y|^3}.$$

Then, given $\varepsilon > 0$ there exists M large enough such that $-\beta + \gamma < \varepsilon$ and taking ε tending to zero

$$|D_\xi^\alpha G_B(\xi, \eta)| |g'(x)|^2 \preceq \frac{d_\Omega(x)}{|x - y|^3}.$$

For $y \in \Omega_{N+1}$, we consider only the case when $\frac{d_m}{8} < |s - w_i| \leq 1$, for $i = 1, \dots, N$ and s is in the segment from ξ to η (the other case will be considered in (2)). In this case, $|x - y| \preceq |\xi - \eta|$ and

$$|D_\xi^\alpha G_B(\xi, \eta)| |g'(x)|^2 \preceq \frac{d_B(\xi)}{|\xi - \eta|^3} |\xi - w_j|^{2k_j} \preceq \frac{d_\Omega(x)}{|x - y|^3} |\eta - w_j|^{k_j} \preceq \frac{d_\Omega(x)}{|x - y|^3}.$$

(2) If $y \in (\Omega_j \cup \Omega_{N+1})^c$, since $|\xi - \eta| > \frac{d_m}{4}$, we obtain

$$|D_\xi^\alpha G_B(\xi, \eta)| |g'(x)|^2 \preceq |\xi - \eta|^{-2} |\xi - w_j|^{2k_j} \preceq |\xi - w_j|^{2k_j} \preceq 1.$$

□

4 The non-convex case

In this section we assume that Ω is a nonconvex polygon. In this case the exponents defining the Schwarz-Christoffel mapping can be negative, i.e. there exists at least one $j = 1, \dots, N$ such that $-1 < k_j \leq 0$.

Lemma 7. *Let $\xi, \eta \in B_j$, with $j = 1, \dots, N$. Then if $k_j \leq 0$*

$$|x - y| \preceq |u - v|.$$

PROOF. As $k_j \leq 0$ we have $|s - w_j|^{-k_j} \leq 1$ and by (8)

$$\begin{aligned} |h(u) - h(v)| &\leq \int_v^u |s - w_j|^{-k_j} |\phi(s)| ds \\ &\preceq |u - v|. \end{aligned}$$

□

To complete the study of the first and second order derivatives of $G_\Omega(x, y)$ for the non-convex case we need to obtain estimates when $-1 < k_j \leq 0$. To do this, we use (11), (12), (13) and (14) as in the convex case.

Lemma 8. *Let $x \in \Omega_j$, with $j = 1, \dots, N$, $y \in \Omega$ and $|\alpha| = 1$. Then we have*

$$|x - z_j|^{1 - \frac{\pi}{\theta_j}} |D_x^\alpha G_\Omega(x, y)| \leq |x - y|^{-1}.$$

PROOF. For $y \in \Omega_j$ we have that

$$|D_x^\alpha G_\Omega(x, y)| \leq |g'(x)| |\xi - \eta|^{-1} \leq |\xi - w_j|^{k_j} |\xi - \eta|^{-1} \leq |\xi - w_j|^{k_j} |x - y|^{-1},$$

by (11), (7), (13) and Lemma 7. Taking $\gamma := \frac{-k_j}{(1-k_j)} = 1 - \frac{\pi}{\theta_j} > 0$ it follows from (9) that $|x - z_j|^\gamma \leq |\xi - w_j|^{(1-k_j)\gamma}$ and

$$|x - z_j|^\gamma |D_x^\alpha G_\Omega(x, y)| \leq |x - y|^{-1},$$

as we wanted to prove.

For $y \in (\Omega_j \cup \Omega_{N+1})^c$ we have

$$|D_\xi^\alpha G_B(\xi, \eta)| |g'(x)| \leq |\xi - w_j|^{k_j}$$

and we obtain the desired inequality as before.

For $y \in \Omega_{N+1}$ the proof is analogous to the case $0 < \theta_j < \pi$. \square

Analogously to the convex case, we analyze separately each term of (12) to obtain estimates for the second order derivatives of $G_\Omega(x, y)$.

Lemma 9. *Let $x \in \Omega_j$ with $j = 1, \dots, N$ and $|\beta| = 1$. Then we have:*

1. $|x - z_j|^{2 - \frac{\pi}{\theta_j}} |D_\xi^\beta G_B(\xi, \eta)| |g''(x)| \leq |x - y|^{-1}$, if $y \in \Omega_j$.
2. $|x - z_j|^{2 - \frac{\pi}{\theta_j}} |D_\xi^\beta G_B(\xi, \eta)| |g''(x)| \leq 1$, if $y \in (\Omega_j \cup \Omega_{N+1})^c$.
3. $|D_\xi^\beta G_B(\xi, \eta)| |g''(x)| \leq |x - y|^{-1}$, if $y \in \Omega_{N+1}$.

PROOF. (1) If $y \in \Omega_j$ we have that

$$|D_\xi^\beta G_B(\xi, \eta)| |g''(x)| \leq |\xi - \eta|^{-1} |\xi - w_j|^{2k_j - 1} \leq |x - y|^{-1} |\xi - w_j|^{2k_j - 1},$$

by (7), (14) and Lemma 7. Taking $\gamma = \frac{1-2k_j}{(1-k_j)} = 2 - \frac{\pi}{\theta_j}$ it follows from (9) that $|x - z_j|^\gamma \leq |\xi - w_j|^{-2k_j + 1}$ and

$$|x - z_j|^\gamma |D_\xi^\beta G_B(\xi, \eta)| |g''(x)| \leq |x - y|^{-1}.$$

(2) If $y \in (\Omega_j \cup \Omega_{N+1})^c$,

$$|D_\xi^\beta G_B(\xi, \eta)| |g''(x)| \leq |\xi - \eta|^{-1} |\xi - w_j|^{2k_j - 1} \leq |\xi - w_j|^{2k_j - 1}$$

and the result follows in the same way as above.

(3) For $y \in \Omega_{N+1}$ and ξ and η are at a distance from the pre-vertex of Ω greater than $\frac{d_m}{8}$, $|x - y| \leq |\xi - \eta|$ and

$$|D_\xi^\beta G_B(\xi, \eta)| |g''(x)| \leq |\xi - \eta|^{-1} |\xi - w_j|^{2k_j - 1} \leq |x - y|^{-1}.$$

□

Lemma 10. *Let $x \in \Omega_j$ with $j = 1, \dots, N$ and $|\alpha| = 2$. Then we have:*

1. $|x - z_j|^{2 - \frac{\pi}{\theta_j}} |D_\xi^\alpha G_B(\xi, \eta)| |g'(x)|^2 \leq \frac{d_\Omega(x)}{|x - y|^3}$, if $y \in \Omega_j \cup \Omega_{N+1}$ and x such that $d_\Omega(x) \leq \frac{1}{2}|x - z_j|$.
2. $|x - z_j|^{\alpha + 2 - 2\frac{\pi}{\theta_j}} |D_\xi^\alpha G_B(\xi, \eta)| |g'(x)|^2 \leq |x - y|^{-2 + \alpha}$, if $y \in \Omega_j \cup \Omega_{N+1}$, x such that $\frac{1}{2}|x - z_j| < d_\Omega(x) \leq |x - y|$ and $\alpha > 0$.
3. $|x - z_j|^{2 - \frac{\pi}{\theta_j}} |D_\xi^\alpha G_B(\xi, \eta)| |g'(x)|^2 \leq 1$, if $y \in (\Omega_j \cup \Omega_{N+1})^c$.

PROOF. (1) If $y \in \Omega_j$ and $d_\Omega(x) \leq \frac{1}{2}|x - z_j|$, we have that

$$|D_\xi^\alpha G_B(\xi, \eta)| |g'(x)|^2 \leq \frac{d_B(\xi)}{|\xi - \eta|^3} |\xi - w_j|^{2k_j} \leq \frac{d_\Omega(x)}{|x - y|^3} |\eta - w_j|^{k_j} |\xi - w_j|^{2k_j}, \tag{16}$$

by (7), (13), Lemma 7 and (15), where $h(\eta) = \xi$ is in the segment from x to X_0 .

Taking $\gamma = \frac{-2k_j}{1 - k_j}$ and $\beta = \frac{-k_j}{1 - k_j}$, by (9) it follows that

$$|\xi - z_j|^\beta |x - z_j|^\gamma |D_\xi^\alpha G_B(\xi, \eta)| |g'(x)|^2 \leq \frac{d_\Omega(x)}{|x - y|^3}.$$

Since $\gamma + \beta < 2 - \frac{\pi}{\theta_j}$ it is enough to prove that $|x - z_j| \leq |\xi - z_j|$ provided that $d_\Omega(x) \leq \frac{1}{2}|x - z_j|$.

We will consider the following two cases:

If $|x - \xi| \leq \frac{1}{4}|x - z_j|$ the result follows directly.

If $|x - \xi| > \frac{1}{4}|x - z_j|$ we also have that $\frac{1}{2}|x - z_j| \leq |X_0 - z_j|$. Then $\frac{1}{2}|x - z_j| \leq |X_0 - z_j| \leq d_B(\xi) + |\xi - z_j| \leq 2|\xi - z_j|$ as we desire.

(2) If $y \in \Omega_j$ and $\frac{1}{2}|x - z_j| < d_\Omega(x) < |x - y|$, we have for any $a > 0$

$$|D_u^\alpha G_B(\xi, \eta)| |g'(x)|^2 \preceq |\xi - \eta|^{-2} |\xi - w_j|^{2k_j} \preceq |x - y|^{-2+a} |x - z_j|^{-a} |\xi - w_j|^{2k_j}, \tag{17}$$

by (7), (13) and Lemma 7. Taking $\gamma = \frac{-2k_j}{1-k_j}$, by (9) it follows that

$$|x - z_j|^{a+\gamma} |D_u^\alpha G_B(\xi, \eta)| |g'(x)|^2 \preceq |x - y|^{-2+a}.$$

For $y \in \Omega_{N+1}$ and ξ and η at a distance from the pre-vertex of Ω greater than $\frac{d_m}{8}$ (the other case will be considered in (3)), $|x - y| \preceq |\xi - \eta|$ and consider again the previous two cases using that $|\xi - w_j|^{2k_j}$ in (16) and (17) is bounded.

(3) Since $|\xi - \eta| > \frac{d_m}{4}$ we obtain

$$|D_u^\alpha G_B(\xi, \eta)| |g'(x)|^2 \preceq |\xi - \eta|^{-2} |\xi - w_j|^{2k_j} \preceq |\xi - w_j|^{2k_j}$$

and the result follows in the same way that (16). □

To complete the study of the behavior of the second order derivatives of the Green function G_Ω , it suffices to consider $x \in \Omega_{N+1}$. In this case there is no relation to the vertex of Ω as we prove in the following lemma:

Lemma 11. *Let $x \in \Omega_{N+1}$ and $y \in \Omega$. Then we have:*

1. For $|\beta| = 1$

$$|D_u^\beta G_B(\xi, \eta)| |g''(x)| \preceq |x - y|^{-1}.$$

2. For $|\alpha| = 2$ and $d_\Omega(x) \leq |x - y|$

$$|D_u^\alpha G_B(\xi, \eta)| |g'(x)|^2 \preceq \frac{d_\Omega(x)}{|x - y|^3}.$$

PROOF. (1) For $|\beta| = 1$ we have that

$$|D_u^\beta G_B(\xi, \eta)| |g''(x)| \preceq |\xi - \eta|^{-1},$$

by (14) and using that $\frac{d_m}{4} < |\xi - w_i| \leq 1$ for $i = 1, \dots, N$. Moreover, we have by Lemma 2 that $|x - y| \preceq |\xi - \eta|$ and the result follows directly.

(2) For $|\alpha| = 2$ we have that

$$|D_u^\alpha G_B(\xi, \eta)| |g'(x)|^2 \preceq \frac{d_B(\xi)}{|\xi - \eta|^3} |\xi - w_j|^{k_j} \preceq \frac{d_\Omega(x)}{|x - y|^3} |\eta - w_j|^{k_j},$$

where we are assuming as in (15) that w_j is the pre-vertex closest to η .

If $k_j > 0$ we have $|\eta - w_j|^{k_j} \preceq 1$ as we desired.

If $k_j \leq 0$ we can follow the proof of (2) of Lemma 6 and we consider the cases $d_\Omega(x) \leq \frac{1}{2}|x - z_j|$ and $\frac{1}{2}|x - z_j| < d_\Omega(x) < |x - y|$ respectively using also that, when $x \in \Omega_{N+1}$, $|x - z_j| > \frac{d_m}{4}$. □

5 Main result

Let us recall that the solution of the problem (1) is given by

$$u(x) = \int_{\Omega} G_{\Omega}(x, y) f(y) dy,$$

where $G_{\Omega}(x, y) = \Gamma(x, y) + H_{\Omega}(x, y)$.

In order to prove our main result (2) we also need to establish some estimates for the second order derivatives of H_{Ω} and Γ .

Applying the same ideas used in the previous section for G_{Ω} , by (6), we have for $|\beta| = 1$ and $|\alpha| = 2$

$$|D_x^{\alpha} H_{\Omega}(x, y)| \leq |D_{\xi}^{\alpha} H_B(\xi, \eta)| |g'(x)|^2 + |D_{\xi}^{\beta} H_B(\xi, \eta)| |g''(x)|.$$

Moreover, as B is a smooth bounded domain, we have

$$|D_{\xi}^{\beta} H_B(\xi, \eta)| \leq C d_B(\xi)^{-1} \quad \text{and} \quad |D_{\xi}^{\alpha} H_B(\xi, \eta)| \leq C d_B(\xi)^{-2}, \quad (18)$$

(see Lemma 2.1 in [5]) and we have the following lemma:

Lemma 12. *Let $y \in \Omega$ and $|\alpha| = 2$. Then*

1. *For $x \in \Omega_j$, with $j = 1, \dots, N$ we have:*

- (a) $|D_x^{\alpha} H_{\Omega}(x, y)| \leq d_{\Omega}(x)^{-2}$, if $0 < k_j < 1$.
- (b) $|x - z_j|^{2 - \frac{\pi}{\theta_j}} |D_x^{\alpha} H_{\Omega}(x, y)| \leq d_{\Omega}(x)^{-2}$, if $-1 < k_j \leq 0$.

2. *For $x \in \Omega_{N+1}$ we have:*

$$|D_x^{\alpha} H_{\Omega}(x, y)| \leq d_{\Omega}(x)^{-2}.$$

PROOF. (1) For $x \in \Omega_j$, let $X_0 \in \partial\Omega$ such that $g(X_0) = \xi_0$, with $d_B(\xi) = |\xi - \xi_0|$. Then there exists η in the segment from ξ to ξ_0 such that

$$d_{\Omega}(x) \leq |h'(\eta)| |\xi - \xi_0| \leq |\eta - w_j|^{-k_j} d_B(\xi). \quad (19)$$

Consider first $0 < k_j < 1$. It follows from (18), (13), (14) and (19) that

$$\begin{aligned} |D_{\xi}^{\alpha} H_B(\xi, \eta)| |g'(x)|^2 &\leq d_B(\xi)^{-2} |\xi - w_j|^{2k_j} \\ &\leq |\eta - w_j|^{-2k_j} d_{\Omega}(x)^{-2} |\xi - w_j|^{2k_j} \end{aligned} \quad (20)$$

and

$$\begin{aligned} |D_\xi^\beta H_B(\xi, \eta)| |g''(x)| &\preceq d_B(\xi)^{-1} |\xi - w_j|^{2k_j-1} \\ &\preceq |\eta - w_j|^{-k_j} d_\Omega(x)^{-1} |\xi - w_j|^{2k_j-1}. \end{aligned} \tag{21}$$

If we also consider $|\eta - w_j| > \frac{1}{2}|\xi - w_j|$ we have

$$\begin{aligned} |D_\xi^\alpha H_B(\xi, \eta)| |g'(x)|^2 + |D_\xi^\beta H_B(\xi, \eta)| |g''(x)| &\preceq d_\Omega(x)^{-2} + d_\Omega(x)^{-1} |x - z_j|^{-1} \\ &\preceq d_\Omega(x)^{-2}, \end{aligned}$$

by (20), (21) and (9).

If $|\eta - w_j| \leq \frac{1}{2}|\xi - w_j|$, we can see that $d_B(\xi) \geq \frac{1}{2}|\xi - w_1|$. Then we have

$$|D_\xi^\alpha H_B(\xi, \eta)| |g'(x)|^2 + |D_\xi^\beta H_B(\xi, \eta)| |g''(x)| \preceq |x - z_j|^{-2} \preceq d_\Omega(x)^{-2},$$

by (20), (21) and (9).

Now, consider $-1 < k_j \leq 0$. By (19) we obtain $d_\Omega(x) \preceq d_B(\xi)$ and taking $\gamma_1 := \frac{-2k_j}{1-k_j} < 2 - \frac{\pi}{\theta_j}$ and $\gamma_2 := \frac{1-2k_j}{1-k_j} = 2 - \frac{\pi}{\theta_j}$, it follows from (20), (21) and (9) that

$$|x - z_j|^{\gamma_1} |D_\xi^\alpha H_B(\xi, \eta)| |g'(x)|^2 \preceq d_\Omega(x)^{-2}$$

and

$$|x - z_j|^{\gamma_2} |D_\xi^\beta H_B(\xi, \eta)| |g''(x)| \preceq d_\Omega(x)^{-1},$$

as we desired.

(2) If $x \in \Omega_{N+1}$ we have $|g'(x)| \preceq 1, |g''(x)| \preceq 1$ and

$$|D_x^\alpha H_B(x, y)| \preceq d_B(\xi)^{-2} + d_B(\xi)^{-1}.$$

In order to prove that $d_\Omega(x) \preceq d_B(\xi)$ we consider two cases depending on the k_j associated with the pre-vertex w_j closest to η given by (19).

If $k_j \leq 0$ the proof follows directly and if $k_j > 0$ we have to consider $|\eta - w_j| > \frac{1}{2}|\xi - w_j| > \frac{d_m}{8}$ and $|\eta - w_j| \leq \frac{1}{2}|\xi - w_j|$ as above. \square

With respect to Γ , since $|D_x^\beta \Gamma(x)| \leq C|x|^{1-n}$ for $|\beta| = 1$, we have

$$D_x^\beta \int_\Omega \Gamma(x - y) f(y) dy = \int_\Omega D_x^\beta \Gamma(x - y) f(y) dy.$$

However, for $|\alpha| = 2$, $D_x^\alpha \Gamma$ is not an integrable function and we cannot interchange the order between second derivatives and integration. A known standard argument shows that for $|\delta| = |\beta| = 1$

$$D_x^\delta \int_\Omega D_x^\beta \Gamma(x - y) f(y) dy = Kf(x) + c(x)f(x),$$

where c is a bounded function and

$$Kf(x) = \lim_{\epsilon \rightarrow 0} \int_{|x-y|>\epsilon} D_x^\alpha \Gamma(x-y) f(y) dy$$

is a Calderón-Zygmund operator. Indeed, since $D_x^\beta \Gamma \in C^\infty(\mathbb{R}^2 \setminus \{0\})$ and it is a homogeneous function of degree -1 , it follows that $D_x^\alpha \Gamma_\Omega(x-y)$ is homogeneous of degree -2 and has vanishing average on the unit sphere (see Lemma 11.1 in [1, page 152]). Then, it follows from the general theory given in [3] that K is a bounded operator in L^p for $1 < p < \infty$.

Moreover, the maximal operator

$$\tilde{K}f(x) = \sup_{\epsilon > 0} \left| \int_{|x-y|>\epsilon} D_x^\alpha \Gamma_\Omega(x-y) f(y) dy \right|$$

is also bounded in L^p for $1 < p < \infty$.

Our main result is a consequence of the next proposition which follows the same ideas of Lemma 2.3 in [5].

Proposition 13. *Let u be a solution of (1) and let ρ and σ be the functions given by*

$$\rho(x) := \begin{cases} |x - z_j|^{1-\frac{\pi}{\theta_j}} & \text{for } x \in \Omega_j \text{ and } \pi \leq \theta_j < 2\pi \\ 1 & \text{for either } x \in \Omega_j \text{ and } 0 < \theta_j < \pi \text{ or } x \in \Omega_{N+1}, \end{cases}$$

and

$$\sigma(x) := \begin{cases} |x - z_j|^{2-\frac{\pi}{\theta_j}} & \text{for } x \in \Omega_j \text{ and } \pi \leq \theta_j < 2\pi \\ |x - z_j|^{1-a} & \text{for } x \in \Omega_j \text{ and } 0 < \theta_j < \pi \\ 1 & \text{for } x \in \Omega_{N+1}, \end{cases}$$

with $0 \leq a < 1$.

Then for any $x \in \Omega$, $|\beta| = 1$ and $|\alpha| = 2$ we have

$$|u(x)| + |\rho(x)D_x^\beta u(x)| \preceq Mf(x),$$

$$|\sigma(x)D_x^\alpha u(x)| \preceq \tilde{K}f(x) + Mf(x) + |f(x)|,$$

where $Mf(x)$ is the usual Hardy-Littlewood maximal function of f .

PROOF. Calling δ the diameter of Ω

$$|u(x)| \preceq \int_{|x-y|\leq\delta} \frac{|f(y)|}{|x-y|^{-1}} dy = \sum_{k=0}^{\infty} \int_{\{2^{-(k+1)}\delta \leq |x-y| \leq 2^{-k}\delta\}} \frac{|f(y)|}{|x-y|} dy$$

by (3) and (10). Then, it follows that

$$|u(x)| \preceq Mf(x)$$

(see Lemma 2.8.3 in [9, page 85] for details).

Analogously, from Lemma 4 and Lemma 8 we obtain

$$|\rho(x)D_x^\beta u(x)| \preceq Mf(x).$$

On the other hand, by (3) and (4) we obtain

$$\begin{aligned} \sigma(x)D_x^\alpha u(x) &= \lim_{\epsilon \rightarrow 0} \int_{\epsilon < |x-y| \leq d_\Omega(x)} \sigma(x) D_x^\alpha \Gamma(x-y) f(y) dy + cf(x) \\ &\quad + \int_{|x-y| \leq d_\Omega(x)} \sigma(x) D_x^\alpha H_\Omega(x, y) f(y) dy \\ &\quad + \int_{|x-y| > d_\Omega(x)} \sigma(x) D_x^\alpha G_\Omega(x, y) f(y) dy \\ &:= I + II + III + IV. \end{aligned}$$

Now, we have

$$|I| \leq |Kf(x)| + \tilde{K}f(x) \leq 2\tilde{K}f(x).$$

Since c is a bounded function we have $|II| \preceq f(x)$. Therefore, we only need to estimate the last two terms. By Lemma 12 and as $\sigma(x) \preceq 1$ for $x \in \Omega_j$ with $0 < k_j < 1$ it holds that

$$\begin{aligned} \int_{|x-y| \leq d_\Omega(x)} \sigma(x) D_x^\alpha H_\Omega(x, y) f(y) dy &\preceq d_\Omega(x)^{-2} \int_{|x-y| \leq d_\Omega(x)} |f(y)| dy \\ &\preceq Mf(x). \end{aligned}$$

Finally, by the results given by Lemma 5, Lemma 6, Lemma 9, Lemma 10 and Lemma 11, it follows that

$$\int_{|x-y| > d_\Omega(x)} \sigma(x) D_x^\alpha G_\Omega(x, y) f(y) dy \preceq Mf(x)$$

and the proposition is proved. \square

We can now state and prove our main result. First we recall the definition of the $A_p(\mathbb{R}^2)$ class for $1 < p < \infty$. A non-negative locally integrable function ω belongs to $A_p(\mathbb{R}^2)$ if there exists a constant C such that

$$\left(\frac{1}{|Q|} \int_Q \omega(x) dx \right) \left(\frac{1}{|Q|} \int_Q \omega(x)^{-1/(p-1)} dx \right)^{p-1} \leq C$$

for every cube $Q \subset \mathbb{R}^2$.

For any weight ω , $L_\omega^p(\Omega)$ is the space of measurable functions f defined in Ω such that

$$\|f\|_{L_\omega^p(\Omega)} = \left(\int_\Omega |f(x)|^p \omega(x) dx \right)^{1/p} < \infty$$

and $W_\omega^{k,p}(\Omega)$ is the space of functions such that

$$\|f\|_{W_\omega^{k,p}(\Omega)} = \left(\sum_{|\alpha| \leq k} \|D^\alpha f\|_{L_\omega^p(\Omega)}^p \right)^{1/p} < \infty.$$

Theorem 14. *Let Ω be a polygonal domain in \mathbb{R}^2 . Let u be a solution of (1) with $f \in L_\omega^p(\Omega)$, $1 < p < \infty$.*

Then, for $\omega \in A_p(\mathbb{R}^2)$, we have

$$\|u\|_{L_\omega^p(\Omega)} + \sum_{|\beta|=1} \|\rho(x) D_x^\beta u\|_{L_\omega^p(\Omega)} + \sum_{|\alpha|=2} \|\sigma(x) D_x^\alpha u\|_{L_\omega^p(\Omega)} \preceq \|f\|_{L_\omega^p(\Omega)},$$

where $\rho(x)$ and $\sigma(x)$ are the functions defined in Proposition 13.

PROOF. Taking $\Omega = \cup_{j=1}^{N+1} \Omega_j$, since M and \tilde{K} are bounded operators in L_ω^p (see [8, Chapter V]), the proof is a consequence of Proposition 13. \square

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