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A SHORT PROOF OF LOCAL REGULARITY OF DISTRIBUTIONAL SOLUTIONS OF POISSON'S EQUATION

GIOVANNI DI FRATTA AND ALBERTO FIORENZA

ABSTRACT. We prove a local regularity result for distributional solutions of the Poisson's equation with L^p data. We use a very short argument based on Weyl's lemma and Riesz-Fréchet representation theorem.

1. INTRODUCTION

Following the pleasant introduction on the regularity theory of elliptic equations in [15], if $u \in C_0^3(\Omega)$, Ω being an open, bounded set in \mathbb{R}^n , $n \geq 2$, then, using integrations by parts and Schwarz's theorem, and identifying the continuous, compactly supported functions with their corresponding elements in $L^2(\Omega)$,

$$\begin{aligned} \|D^2u\|_{L^2(\Omega)}^2 &= \int_{\Omega} \sum_{i,j}^n u_{x_i x_j} u_{x_i x_j} dx = - \int_{\Omega} \sum_{i,j}^n u_{x_i x_j x_i} u_{x_j} dx \\ &= \int_{\Omega} \sum_{i,j}^n u_{x_i x_i} u_{x_j x_j} dx = \|\Delta u\|_{L^2(\Omega)}^2. \end{aligned}$$

This means that if $u \in C_0^3(\Omega)$ solves, in the classical sense, the Poisson's equation

$$(1) \quad \Delta u = f,$$

then the L^2 norm of the datum f controls the L^2 norm of *all* second derivatives of u . This statement is a typical example of a result in the theory of elliptic regularity, whose main aim is to deduce this kind of results, but under weaker *a priori* hypotheses on the regularity of the solution u .

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1.1. The notions of weak, very weak, and distributional solutions. For a given $f \in L^2(\Omega)$, it is natural to study equation (1) in the *weak sense*. This amounts to interpret (1) as equality between elements of the dual space $W^{-1,2}(\Omega)$ of the Sobolev space $W_0^{1,2}(\Omega)$; their images, when tested on every element $v \in W_0^{1,2}(\Omega)$, must coincide. If one looks for functions u in $W_0^{1,2}(\Omega)$ which satisfy (1) in the weak sense (i.e., for *weak solutions*), the requirement is that

$$(2) \quad - \int_{\Omega} \nabla u \cdot \nabla v \, dx = \int_{\Omega} f v \, dx \quad \forall v \in W_0^{1,2}(\Omega).$$

Since $W_0^{1,2}(\Omega)$ is a Hilbert space, by the Riesz-Fréchet representation theorem (see, e.g., [12, p. 118], [3, Theorem 5.5 p. 135]), one gets the existence and uniqueness of the *weak* solution. Note, however, that the weak formulation (2) relies on the apriori assumption that the solution u has first derivatives with the same integrability property of the datum. For such solutions, one can prove the $W_{loc}^{2,2}(\Omega)$ regularity (see, e.g., [15, Theorem 8.2.1]). Also, we recall that under specific assumptions on the regularity of Ω , one can get a better *global* regularity for u , while under regularity assumptions on the datum, one can get a better *local* regularity result for the solution (see, e.g., [15, Theorem 8.2.2 and Corollary 8.2.1]).

By (2) one gets the following equivalent equation (the equivalence with (2) immediately follows from a standard density argument), where now the test functions v are in $C_0^\infty(\Omega)$:

$$(3) \quad - \int_{\Omega} \nabla u \cdot \nabla v \, dx = \int_{\Omega} f v \, dx \quad \forall v \in C_0^\infty(\Omega).$$

When the problem is in this form, one can look for solutions of equation (1) in the space $W^{1,1}(\Omega)$, because the $L^2(\Omega)$ integrability of the gradient is not needed to give sense to the equation. Regularity results when the datum is in $L^p(\Omega)$, $1 < p < \infty$, are classical, and rely upon the well known Calderón-Zygmund inequality from which one can get the $W_{loc}^{2,p}(\Omega)$ regularity (see, e.g., [15, Theorem 9.2.2, p. 248], or [10, Corollary 9.10, p. 235]). We mention here also the method of difference quotients introduced by Nirenberg (see, e.g., [7, 20], [5, Step 1, p. 121], and [15, Theorem 9.1.2 p.245]).

Equation (3) is a special case of a class of linear equations which can be written in the form

$$(4) \quad - \operatorname{div}(A \nabla u) = f$$

for which it is known ([23]) that even in the case $f \equiv 0$, when A is a matrix function whose entries are locally L^1 , there exist weak solutions, assumed a priori in $W_{loc}^{1,1}(\Omega)$, which are not in $W_{loc}^{1,2}(\Omega)$. As soon as one assumes that a

solution is in $W_{loc}^{1,2}(\Omega)$, much local regularity can be gained by the celebrated De Giorgi's theorem (see e.g. [10, Chap. 8] and references therein).

We recall, in passing, that for $\Omega \subset \mathbb{R}^2$, it is possible to prove an existence and uniqueness theorem for weak solutions of (4) (and even for a nonlinear variant) in a space slightly larger than $W_0^{1,2}(\Omega)$, the so-called grand Sobolev space $W_0^{1,2}(\Omega)$, when the datum is just in $L^1(\Omega)$ (see [9, Theorem A]). For an excellent survey about solutions of a number of elliptic equations, called very weak because the solutions are assumed a priori in Sobolev spaces with exponents below the natural one, the reader is referred to [11].

One can further weaken the notion of solution, and look for solutions of (1) in the space of regular distributions, that is, among elements of the dual space $\mathcal{D}'(\Omega)$ of $C_c^\infty(\Omega)$ that can be identified with elements of $L_{loc}^1(\Omega)$. In other words, their images, when computed in every element $\varphi \in C_c^\infty(\Omega)$, must coincide:

$$(5) \quad \int_{\Omega} u \Delta \varphi \, dx = \int_{\Omega} f \varphi \, dx \quad \forall \varphi \in C_0^\infty(\Omega).$$

Solutions in $L_{loc}^1(\Omega)$ of equation (5) are called *very weak solutions*.

A condition on the datum f ensuring existence and uniqueness in $L^1(\Omega)$ has been found in [4, Lemma 1], namely, if f is in the weighted Lebesgue space where the weight is the distance function from the boundary of Ω , there exists a unique solution $u \in L^1(\Omega)$ such that

$$\|u\|_{L^1(\Omega)} \leq \|f \cdot \text{dist}(x, \partial\Omega)\|_{L^1(\Omega)}.$$

Differentiability results for very weak solutions are treated in a number of papers, see, e.g., [6, 21] and references therein (see also [8, Theorem 4.2]). However, all such references gain regularity from data in weighted Lebesgue spaces, where the distance to the boundary is involved in the weight and the domain Ω has itself some regularity assumptions.

When the datum f is identically zero, the masterpiece theorem of regularity for very weak solutions has been proved by Hermann Weyl in [28, pp. 415/6]. It dates back to 1940, well before the introduction of Sobolev spaces [18, 16], and is nowadays referred to as Weyl's Lemma:

Lemma 1 (H. Weyl, 1940). *Let $\Omega \subset \mathbb{R}^n$ be an open set. Suppose that $u \in L_{loc}^1(\Omega)$ and*

$$\int_{\Omega} u \Delta \varphi \, dx = 0 \quad \forall \varphi \in C_0^\infty(\Omega).$$

Then there exists a unique $\tilde{u} \in C^\infty(\Omega)$ such that $\Delta \tilde{u} = 0$ in Ω and $\tilde{u} = u$ a.e. in Ω .

The proof given by Weyl in [28] is elementary and clever. Modern rephrasing of the proof can be found in classical textbooks (see, e.g., [15, Corollary 1.2.1], [5, Theorem 4.7], [24, Appendix, n.2], [27]). A beautiful note devoted entirely on this result and its development is the paper by Strook [26], where Weyl's lemma is stated under the weaker assumption that $u \in \mathcal{D}'(\Omega)$. Indeed, one can go still further, and write (5) (in fact, (1)) in the form

$$(6) \quad \langle u, \Delta\varphi \rangle = \langle f, \varphi \rangle \quad \forall \varphi \in C_0^\infty(\Omega).$$

Any solution of equation (6), is called a *distributional solution* of the Poisson's equation (1). The statement proved therein is the following (see also [22, 13, 31] for a more general result, valid for a broader class of differential operators).

Lemma 2 (Weyl's lemma in $\mathcal{D}'(\Omega)$). *Let $\Omega \subset \mathbb{R}^n$ be an open set. Suppose that $u \in \mathcal{D}'(\Omega)$ satisfies $\Delta u = f \in C^\infty(\Omega)$ in the sense of (6). Then $u \in C^\infty(\Omega)$.*

The proof in [26] is very short and elegant. For our purposes, however, it is sufficient the particular case $f \equiv 0$, for which the proof in [26] further simplifies.

1.2. Contributions of present work. In this note, we are interested in regularity results for *distributional* solutions of (1), i.e., solutions satisfying (6). We prove a local regularity result for distributional solutions of the Poisson's equation with L^p data. We use a concise argument based on Weyl's lemma and Riesz-Fréchet representation theorem. As a byproduct, we get the following classical result on *very weak* solutions

Theorem 1. *If $f \in L_{loc}^2(\Omega)$, then any solution $u \in L_{loc}^2(\Omega)$ of $\Delta u = f$ (i.e., satisfying (5)) belongs to $W_{loc}^{2,2}(\Omega)$.*

Theorem 1, known since 1965 (see [1, Theorem 6.2 p. 58] for a more general result, proved for uniformly elliptic operators with Lipschitz continuous coefficients), is also quoted in the Brezis book [3, Remark 25 p. 306], where it is claimed the delicateness of the proof of interior regularity of very weak solutions, based on estimates for the difference quotient operator (see [1, Def. 3.3 p. 42]). In [2, Section 3 p. 92] the reader can find a modern proof, valid for a wide class of operators, which uses a precise estimate by Hörmander in combination with a spectral representation for hypoelliptic operators. We quote also [29, Theorem 1.3], where for general operators with locally Lipschitz continuous coefficients, in the case $f \equiv 0$, it is shown that very weak solutions in $L_{loc}^1(\Omega)$ are in fact in $W_{loc}^{2,p}(\Omega)$ for every $p \in [1, \infty)$; in [30, Proposition 1.1], the same authors, for general operators having locally Lipschitz continuous coefficients, in the case $f \in L_{loc}^p(\Omega)$, $1 < p < \infty$, get that very weak solutions in $L_{loc}^1(\Omega)$ are in fact in $W_{loc}^{2,p}(\Omega)$.

For other results of regularity for very weak solutions of the Poisson's equation, see, e.g., [17, Section 7.2 p. 223] and [19, Section 4.1 p. 198]. In particular, we mention here that, following Hilbert, one can ask whether a solution, being a distribution, is analytic in the case where the right-hand side f is analytic: the answer is positive for equation (4) when A is analytic, see [14].

2. REGULARITY OF VERY WEAK SOLUTIONS OF POISSON'S EQUATION IN THE L^2 -SETTING

The main ingredient is stated in the following result which, remarkably, is essentially based on Weyl's lemma.

Lemma 3. *Let $\Omega \subset \mathbb{R}^n$ be an open set, and let $u \in \mathcal{D}'(\Omega)$. Then*

$$(7) \quad \Delta u \in W^{-1,2}(\Omega) \implies u \in W_{loc}^{1,2}(\Omega).$$

Proof. Since $\Delta u \in W^{-1,2}(\Omega)$, by Riesz representation theorem, there exists $v \in W_0^{1,2}(\Omega)$ such that $\Delta v = \Delta u$ in $\mathcal{D}'(\Omega)$. In particular, $\Delta(u-v) = 0$ in $\mathcal{D}'(\Omega)$. By Weyl's lemma (Lemma 2 used with $f \equiv 0$), we know that $u-v \in C^\infty(\Omega)$. Hence $u = (u-v) + v \in C^\infty(\Omega) + W_0^{1,2}(\Omega) \subset W_{loc}^{1,2}(\Omega)$. \square

We remark that solutions of Dirichlet problems by Hilbert spaces methods are a classic matter for *weak* solutions, see, e.g., [12, p. 117]. Again, for weak solutions, we quote [25, Lemma 2.1 p.48], where from the assumption of being locally in a Sobolev space, the authors get a better local regularity, still in Sobolev spaces.

Theorem 2. *Let $\Omega \subseteq \mathbb{R}^n$ be an open set, and let $u \in \mathcal{D}'(\Omega)$. If $\Delta u \in L_{loc}^2(\Omega)$, then $\nabla u \in W_{loc}^{1,2}(\Omega)$. If, in addition, $u \in L_{loc}^2(\Omega)$, then $u \in W_{loc}^{2,2}(\Omega)$.*

Proof. Due to the local character of the result, we can assume $\Delta u \in L^2(\Omega)$. Therefore, it is sufficient to note that if $\Delta u = f$ with $f \in L^2(\Omega)$ then, for any distributional partial derivative of u , we have $\Delta(\nabla u) = \nabla f$ with $\nabla f \in W^{-1,2}(\Omega)$. By the previous lemma, we get $\nabla u \in W_{loc}^{1,2}(\Omega)$. Thus, $u \in W_{loc}^{2,2}(\Omega)$ if we assume $u \in L_{loc}^2(\Omega)$. \square

3. REGULARITY OF VERY WEAK SOLUTIONS OF POISSON'S EQUATION IN THE L^p -SETTING

We point out that the same argument shows that if $f \in L^p(\Omega)$, $1 < p < \infty$, then $u \in W_{loc}^{2,p}(\Omega)$. Precisely, the following result holds:

Theorem 3. *Let $\Omega \subseteq \mathbb{R}^n$ be an open set, and let $u \in \mathcal{D}'(\Omega)$. If $\Delta u \in L_{loc}^p(\Omega)$, then $\nabla u \in W_{loc}^{1,p}(\Omega)$. If, in addition, $u \in L_{loc}^p(\Omega)$, then $u \in W_{loc}^{2,p}(\Omega)$.*

Proof. Indeed (see, e.g., [25, pp. 10-11]), if $1/p + 1/q = 1$ and $F \in W^{-1,q'}(\Omega)$ then there exists a function $u_F \in W^{1,p}(\Omega)$ such that

$$(8) \quad - \int_{\Omega} \nabla u_F \cdot \nabla \varphi = \langle F, \varphi \rangle$$

for every $\varphi \in W_0^{1,q}(\Omega)$. Note that this can be considered as the q -exponent version of the Riesz representation theorem. Now, (8) implies that for any $F \in W^{-1,q'}(\Omega)$ there exists a distribution in $v_F \in W^{1,p}(\Omega)$ such that $\Delta v_F = F$ in $\mathcal{D}'(\Omega)$. After that, assume that $f \in L^p(\Omega)$ and $u \in L^p(\Omega)$ is a distributional solution of (6). Then ∇u satisfies $\Delta(\nabla u) = \nabla f$ with $\nabla f \in W^{-1,q'}(\Omega)$. Therefore, as in Theorem 3, $\nabla u \in W_{\text{loc}}^{1,p}(\Omega)$, and we conclude. \square

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