REGULARITY OF SOLUTIONS OF TWO-DIMENSIONAL MONGE-AMPÈRE EQUATIONS

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ABSTRACT. In the paper we investigate the regularity of solutions $z(x,y) \in C^{1,1}(\Omega)$, resp. $C^{1,1}(\overline{\Omega})$ of elliptic Monge-Ampère equations of the form

$$Ar + 2Bs + Ct + (rt - s^2) = E.$$

It is shown that $z(x,y) \in C^{2,\alpha}(\Omega)$, resp. $C^{2,\alpha}(\overline{\Omega})$, with corresponding a priori estimates, if $A,B,C,E \in C^{\alpha}(\Omega \times \mathbf{R}^3)$. The results are deduced via the Campanato technique for equations of variational structure invoking a Legendre-like transformation.

I. Introduction and statement of the result. Let Ω be an open subset of the x, y-plane. We shall consider solutions z(x, y) of class $C^{1,1}(\Omega)$ of elliptic Monge-Ampère equations of the general form

(1)
$$Ar + 2Bs + Ct + (rt - s^2) = E$$
 $(\Delta = AC - B^2 + E > 0).$

The coefficients A, B, C, E are assumed to belong to the Hölder class C^{α} (0 < α < 1) with respect to the variables x, y, z, p, q. Here p, q, r, s, t represent the first and second derivatives of z(x, y).

Suppose a is a bound for the absolute values of A, B, C, E, and suppose b is a bound for their Hölder constants. Furthermore let 1/c be a lower bound for Δ and K be a bound for the $C^{1,1}$ -norm of z(x,y). The first result of the paper then reads as the following

THEOREM 1. The second derivatives of z(x,y) are Hölder continuous in Ω with exponent α . In every subset Ω' , which is compactly contained in Ω , they satisfy the Hölder conditions

(2)
$$|r(x',y') - r(x'',y'')|, \dots, |t(x',y') - t(x'',y'')| \le H((x'-x'')^2 + (y'-y'')^2)^{\alpha/2}$$

 $((x',y'),(x'',y'') \in \Omega')$, where the constant H only depends on α,a,b,c,K and the distance between Ω' and $\partial\Omega$.

Suppose now Ω is a bounded open set with boundary $\partial\Omega$ of class $C^{2,\alpha}$ and let $\varphi \in C^{2,\alpha}(\partial\Omega)$, with k being a bound for its $C^{2,\alpha}(\partial\Omega)$ -norm. The second part of the paper is concerned with the regularity near $\partial\Omega$ of solutions $z(x,y) \in C^{1,1}(\overline{\Omega})$ of the Dirichlet problem for the equation (1) subject to the boundary condition

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 $z \mid_{\partial \Omega} = \varphi$. The result can be stated as

THEOREM 2. The second derivatives of z(x,y) are Hölder continuous in $\overline{\Omega}$ with exponent α . They satisfy the Hölder conditions (2) for $(x',y'),(x'',y'') \in \Omega$, where the constant H depends only on α,a,b,c,k,K and Ω .

The regularity parts of the theorems complete the results obtained by the author in [12–15]. The also stated interior a priori estimates have been established in [14], the boundary estimates in [15], if u(x) is known to be regular, i.e., of class $C^{2,\alpha}(\Omega)$, resp. $C^{2,\alpha}(\overline{\Omega})$. The above-cited papers are subsequent to massive classical work, in particular by H. Lewy [7], A. D. Aleksandrov [1], Bakel'man [2], Pogorelov [9], Nirenberg [8], Heinz [6] and Sabitov [10]. We refer the reader to the account given in [14].

In addition, it should be noted that Trudinger [17] has recently shown a regularity result for fully nonlinear, concave equations in n dimensions under certain differentiability assumptions. The class of equations under consideration includes general Monge-Ampère equations of the form (1). Such results can also be obtained via the Green's function technique, as mentioned in [16], regularity results actually somewhat easier than the therein proven a priori estimates. We also wish to draw attention to Safonov's approach [11], which yields the existence of an $\bar{\alpha}$, $0 < \bar{\alpha} < 1$, such that the estimates of Theorems 1 and 2 hold for $\alpha < \bar{\alpha}$, if the coefficients belong to $C^{\bar{\alpha}}$. The purpose of the present paper is to cover the case of merely α -Hölder-continuous coefficients $(0 < \alpha < 1)$.

Like [14], the proof of Theorem 1 is based on a Legendre-like transformation. But then the proof rests on a technique due to Campanato [3, 4], unlike [14], where the Schauder technique was employed, which unavoidably requires the regularity $z(x,y) \in C^{2,\alpha}(\Omega)$. At the beginning of the second section we shall review from [14], incorporating the necessary changes.

Similar remarks apply to the proof of Theorem 2. Like [15], we first straighten $\partial\Omega$ locally. It is then important to introduce the zero-boundary data not too early, i.e., only after performing the transformation.

It should also be noted, that we have achieved a few simplifications over [14, 15]. We adopt the notation used therein. The letter C denotes various constants, which may change from line to line. If possible, we choose constants to be ≥ 1 .

II. Proof of Theorem 1. Suppose $D_R = D_R(x_0, y_0)$ is a circular disc of radius R > 0, centered at $(x_0, y_0) \in \Omega$. The very first thing to note is that the equation (1) can be written in the equivalent form

$$(r+C)(t+A) - (s-B)^2 = \Delta.$$

By putting

$$A_0 := A(x_0, y_0, \dots, q(x_0, y_0)), \quad \dots, \quad E_0 := E(\dots), \quad \Delta_0 := \Delta(\dots),$$

the equation (1) can therefore be rewritten in the form

$$(r+C_0)(t+A_0) - (s-B_0)^2$$

$$= \Delta_0 + ((A_0 - A)r + 2(B_0 - B)s + (C_0 - C)t + (E - E_0))$$

$$=: \tilde{f}(x,y).$$

Hence the function

$$\tilde{z}(x,y) := z(x,y) + \frac{1}{2}(C_0(x-x_0)^2 - 2B_0(x-x_0)(y-y_0) + A_0(y-y_0)^2) + 2(K+a)(y-y_0)$$

solves the equation

$$\tilde{r}\tilde{t} - \tilde{s}^2 = \tilde{f}(x, y) \ge 1/2c =: 1/\tilde{c} > 0$$

in $D := D_{R_0}(x_0, y_0)$, where

$$R_0 := \min\{1/\sqrt[\alpha]{10bcK}, d/2\}.$$

Here d>0 is a lower bound for the distance between (x_0,y_0) and $\partial\Omega$. We furthermore have the estimates $\tilde{q}\geq 1$, $|\tilde{r}|,|\tilde{t}|\geq 1/\tilde{c}\tilde{K}$, where $\tilde{K}\geq 1$ is a bound for the $C^{1,1}$ -norm of $\tilde{z}(x,y)$.

Now we make the variable transformation

$$T: \left\{ egin{array}{l} u=x, \\ v= ilde{q}(x,y) \end{array}
ight.$$

 $((x,y) \in D)$. Compare also [15, Lemma 3], for the following list of its properties:

- (i) T maps D homeomorphically onto the image T(D).
- (ii) For $(x', y'), (x'', y'') \in D$, we have the dilation estimates

$$(3) \qquad (u'-u'')^2 + (v'-v'')^2 \le \gamma_1^2((x'-x'')^2 + (y'-y'')^2),$$

(4)
$$(x'-x'')^2 + (y'-y'')^2 \le \gamma_2^2((u'-u'')^2 + (v'-v'')^2),$$

with constants $\gamma_1, \gamma_2 \geq 1$, depending only on \tilde{c}, \tilde{K} .

(iii) Hence the inclusions

$$T(D_{R/\gamma_1}(x_0, y_0)) \subset D_R(u_0, v_0), \quad D_{R/\gamma_2}(u_0, v_0) \subset T(D_R(x_0, y_0))$$

hold for all R, $0 < R \le R_0$.

(iv) The function $y(u,v) \in C^{0,1}(T(D))$ is a weak solution of the equation

$$(5) y_{uu} + (\tilde{f}y_v)_v = 0.$$

Only the proof of (4) needs to be modified slightly: On estimating

$$\begin{aligned} |v'-v''| &= \left| \int_0^1 \left\{ s((1-\tau)x' + \tau x'', (1-\tau)y' + \tau y'')(x'-x'') + t(\cdots)(y'-y'') \right\} d\tau \right| \\ &\geq -\tilde{K}|x'-x''| + \frac{1}{\tilde{c}\tilde{K}}|y'-y''|, \end{aligned}$$

we obtain

$$(u'-u'')^{2} + (v'-v'')^{2}$$

$$\geq (1+\tilde{K}^{2})(x'-x'')^{2} - \frac{2}{\tilde{c}}|x'-x''||y'-y''| + \frac{1}{(\tilde{c}\tilde{K})^{2}}(y'-y'')^{2}$$

$$\geq \left(1+\left(1-\frac{1}{\delta}\right)\tilde{K}^{2}\right)(x'-x'')^{2} + \frac{1-\delta}{(\tilde{c}\tilde{K})^{2}}(y'-y'')^{2}.$$

Inequality (4) then follows by choosing δ to be the mean of $\tilde{K}^2/(1+\tilde{K}^2)$ and 1.

Noting that

(6)
$$\begin{pmatrix} x_u & x_v \\ y_u & y_v \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ -\tilde{s}/\tilde{t} & 1/\tilde{t} \end{pmatrix},$$

we proceed to rewrite equation (5) in the form

$$y_{uu} + (\Delta_0 y_v)_v = g_v,$$

where

$$g(u,v) := ((A - A_0)r + 2(B - B_0)s - (C - C_0)t + (E_0 - E))/\tilde{t}.$$

We can now apply the Campanato technique [3, 4] as described in Chapter III of Giaquinta's book [4]. It is unnecessary to carry out the first step, [5, Theorem 3.1], because of the boundedness of $\nabla y(u, v)$. As in the proof of [5, Theorem 3.2, resp. Theorem 2.2], we obtain the inequalities

(7)
$$\int \int_{D_{\rho}} |\nabla y - (\nabla y)_{\rho}|^{2} du dv \\ \leq C \left\{ \left(\frac{\rho}{R} \right)^{4} \int \int_{D_{R}} |\nabla y - (\nabla y)_{R}|^{2} + \int \int_{D_{R}} |g - g_{R}|^{2} \right\}$$

for all $\rho \leq R \leq R_0/\gamma_2$. Here all discs are centered at (u_0, v_0) and

$$g_R := rac{1}{|D_R|} \int \int_{D_R} g(u,v) \, du \, dv.$$

Using the dilation inequality (3), we estimate

where the last constant also depends on b. It therefore follows that

$$\int \int_{D_{\rho}} |\nabla y - (\nabla y)_{\rho}|^2 du dv \le C \left\{ \left(\frac{\rho}{R} \right)^4 \int \int_{D_{R}} |\nabla y - (\nabla y)_{R}|^2 + R^{2+2\alpha} \right\}.$$

An iteration argument, [5, Lemma 2.1], yields for all $\rho \leq R \leq R_0/\gamma_2$

$$\int \int_{D_{\rho}} |\nabla y - (\nabla y)_{\rho}|^{2} du dv \leq C \left\{ \left(\frac{\rho}{R} \right)^{2+2\alpha} \int \int_{D_{R}} |\nabla y - (\nabla y)_{R}|^{2} + \rho^{2+2\alpha} \right\}
\leq \frac{C}{R^{2\alpha}} \rho^{2+2\alpha},$$

incorporating the boundedness of $\nabla \eta$.

We are not done, because the variables u, v, and therefore also the function y(u, v), depend on the point (u_0, v_0) . Hence we reintroduce the x, y-variables, using some elementary geometric measure theory. By (6), we have a.e.

$$y_v - (y_v)_{\rho} = \frac{1}{\tilde{t}} \frac{|T^{-1}(D_{\rho})|}{|D_{\rho}|} (t_{;\rho} - t),$$

where

$$g_{;\rho} = g_{(x_0,y_0);\rho} := \frac{1}{|T^{-1}(D_\rho)|} \int \int_{T^{-1}(D_\rho)} g(x,y) \, dx \, dy,$$

and consequently

$$\int \int_{D_{\varrho}} |y_v - (y_v)_{\varrho}|^2 du dv = \frac{|T^{-1}(D_{\varrho})|}{|D_{\varrho}|} \int \int_{T^{-1}(D_{\varrho})} \frac{1}{\tilde{t}} |t - t_{;\varrho}|^2 dx dy.$$

The inequalities

$$\int \int_{D_{\alpha/2}, (x_0, y_0)} |t - t|_{;\rho}|^2 dx dy \le \frac{C}{R_0^{2\alpha}} \rho^{2 + 2\alpha}$$

hold therefore for all $(x_0, y_0) \in \Omega$ and all ρ , $0 < \rho \le R_0/\gamma_2$. Here $t_{;\rho}$ depends on (x_0, y_0) through the transformation T.

Similarly

$$y_{u} - (y_{u})_{\rho} = \frac{1}{\tilde{t}} \frac{|T^{-1}(D_{\rho})|}{|D_{\rho}|} (\tilde{s}_{;\rho}\tilde{t} - \tilde{s}\tilde{t}_{;\rho})$$

a.e., hence

$$\int \int_{D_{\rho}} |y_{u} - (y_{u})_{\rho}|^{2} du dv = \frac{|T^{-1}(D_{\rho})|}{|D_{\rho}|} \int \int_{T^{-1}(D_{\rho})} \frac{1}{\tilde{t}} |\tilde{s}\tilde{t}_{;\rho} - \tilde{s}_{;\rho}\tilde{t}|^{2} dx dy.$$

On estimating

$$|s-s_{\,;\rho}| \leq \left|\tilde{s}-\tilde{s}_{\,;\rho}\frac{1}{\tilde{t}_{\,;\rho}}\right| + \left|\tilde{s}_{\,;\rho}\frac{1}{\tilde{t}_{\,;\rho}}-\tilde{s}_{\,;\rho}\right| \leq C\{|\tilde{s}\tilde{t}_{\,;\rho}-\tilde{s}_{\,;\rho}\tilde{t}| + |\tilde{t}-\tilde{t}_{\,;\rho}|\}$$

a.e. and using the differential equation (1), we therefore conclude that for all $(x_0, y_0) \in \Omega$ and all ρ , $0 < \rho \le R_0/\gamma_2$,

(9)
$$\int \int_{D_{\rho/\gamma_1}(x_0,y_0)} \{|r-r_{;\rho}|^2 + \dots + |t-t_{;\rho}|^2\} dx dy \le \frac{C}{R_0^{2\alpha}} \rho^{2+2\alpha}.$$

We finally deduce the Hölder continuity of r, s, t by proceeding as in the proof of [5, Theorem 1.2], that the Campanato spaces $\mathcal{L}^{2,n+2\alpha}(\Omega)$ are contained in the Hölder spaces $C^{\alpha}(\Omega)$ for $0 < \alpha < 1$ (here n = 2). First we get the analogue of formula (1.8) of [5, p. 71], that there exist the limits

$$\bar{r}(x_0, y_0) := \lim_{\rho \to 0} r_{;\rho}, \dots, \bar{t}(x_0, y_0) := \lim_{\rho \to 0} t_{;\rho},$$

and

$$|r_{\cdot,o} - \bar{r}(x_0, y_0)|, \dots, |t_{\cdot,o} - \bar{t}(x_0, y_0)| \le C\rho^{\alpha}$$

for $\rho \leq R_0/\gamma_2$. Here C depends also on R_0 .

Now suppose Ω' is a disc in Ω with sufficiently small radius, indeed $\Omega':=D_{R_0/2\gamma_2}(x_0,y_0)$ would be fine. Let $(x',y'),(x'',y'')\in\Omega'$ and $(\rho/2\gamma_1)^2:=(x'-x'')^2+(y'-y'')^2$. Then

$$\begin{aligned} |\bar{t}(x',y') - \bar{t}(x'',y'')| &\leq |\bar{t}(x',y') - t_{(x',y');\rho}| \\ &+ |t_{(x',y');\rho} - t_{(x'',y'');\rho}| + |t_{(x'',y'');\rho} - \bar{t}(x'',y'')| \\ &\leq C\rho^{\alpha} + |t_{(x',y');\rho} - t(x,y)| + |t(x,y) - t_{(x'',y'');\rho}|, \end{aligned}$$

and by integrating with respect to (x,y) over $D_{\rho/\gamma_1}(x',y') \cap D_{\rho/\gamma_1}(x'',y'')$, which includes $D_{\rho/2\gamma_1}(x',y')$, we thus obtain

$$\begin{split} |\bar{t}(x',y') - \bar{t}(x'',y'')| &\leq C\rho^{\alpha} + \frac{1}{|D_{\rho/2\gamma_{1}}(x',y')|} \\ &\times \left\{ \int \int_{D_{\rho/\gamma_{1}}(x',y')} |t - t_{(x',y');\rho}| \, dx \, dy \right. \\ &\left. + \int \int_{D_{\sigma/\gamma_{1}}(x'',y'');\rho} |t - t_{(x'',y'');\rho}| \, dx \, dy \right\}. \end{split}$$

We use the Hölder inequality to get

$$|\bar{t}(x',y') - \bar{t}(x'',y'')| \le C\rho^{\alpha},$$

and, of course, similar inequalities for \bar{r}, \bar{s} . But, by combining (9) and (10),

$$\int \int_{D_{\alpha/2}, (x_0, y_0)} \left\{ |r - \bar{r}(x_0, y_0)|^2 + \dots + |t - \bar{t}(x_0, y_0)|^2 \right\} dx dy \le C \rho^{2+2\alpha}$$

for all $(x_0, y_0) \in \Omega$, and therefore $\bar{r} = r$, $\bar{s} = s$, $\bar{t} = t$ on the respective Lebesgue sets, which proves the theorem.

III. Proof of Theorem 2. In a neighborhood of $(x_0, y_0) \in \overline{\Omega}$, Ω is of the form

$$\Omega_{\hat{R}} := \Omega \cap D_{\hat{R}} = \{(x,y) \in D_{\hat{R}} | G(x,y) < 0\}$$

for some \hat{R} , $0 < \hat{R} \le 1$, where $G(x,y) \in C^{2,\alpha}(\overline{D}_{\hat{R}})$, $G_x^2 \ge 1/\kappa > 0$. We apply the variable transformation $\xi = G(x,y)$, $\eta = y$, in order to flatten $\partial \Omega \cap D_{\hat{R}}$. We calculate the derivatives of $\hat{z}(\xi,\eta) := z(x(\xi,\eta),y(\xi,\eta))$,

$$\begin{pmatrix} p \\ q \end{pmatrix} = \begin{pmatrix} G_x & 0 \\ G_y & 1 \end{pmatrix} \begin{pmatrix} \hat{p} \\ \hat{q} \end{pmatrix},$$

$$\begin{pmatrix} r & s \\ s & t \end{pmatrix} = \begin{pmatrix} G_x & 0 \\ G_y & 1 \end{pmatrix} \begin{pmatrix} \hat{r} & \hat{s} \\ \hat{s} & \hat{t} \end{pmatrix} \begin{pmatrix} G_x & G_y \\ 0 & 1 \end{pmatrix} + \hat{p} \begin{pmatrix} G_{xx} & G_{xy} \\ G_{xy} & G_{yy} \end{pmatrix}.$$

Hence

$$\begin{pmatrix} r+C & s-B \\ s-B & t+A \end{pmatrix} = \begin{pmatrix} G_x & 0 \\ G_y & 1 \end{pmatrix} \begin{pmatrix} \hat{r}+\hat{C} & \hat{s}-\hat{B} \\ \hat{s}-\hat{B} & \hat{t}+\hat{A} \end{pmatrix} \begin{pmatrix} G_x & G_y \\ 0 & 1 \end{pmatrix},$$

where

Let

$$\hat{\Delta} := \Delta/G_x^2 \ge 1/\kappa c > 0;$$

then \hat{z} solves the elliptic Monge-Ampère equation

$$(\hat{r} + \hat{C})(\hat{t} + \hat{A}) - (\hat{s} - \hat{B})^2 = \hat{\Delta}.$$

When working near the boundary of Ω , we can therefore assume w.l.o.g. that $\partial\Omega$ is flat.

From now on, we can follow the proof of Theorem 1, resp. [15], working in sets of the form $\Omega_R = \Omega \cap D_R$, resp. half-discs. We observe that the Legendre-like transformation preserves the flatness of $\partial \Omega \cap D_{\hat{R}}$ and introduce zero-boundary data of y(u,v), resp. $\eta(u,v)$ as in [15]. As far as the Campanato technique is concerned, we can refer to Lemma 12.II of [3, p. 355], for an inequality of the form (7) for half-discs, instead of referring to Lemma 8.II of [3, p. 338], or to Giaquinta's book. Note that we have to use an inequality of the form (8) for the nontangential derivative, i.e., for y_u , resp. η_u . Theorem 2 is thus proved.

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