The Boundary Gradient Estimate for Quasilinear Elliptic and Parabolic Differential Equations

NEIL S. TRUDINGER

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Let Ω be a bounded domain in Euclidean *n*-space, $n \geq 2$. We shall write a second order, quasilinear differential operator, acting on functions $u \in C^2(\bar{\Omega})$, in the form

(1)
$$Qu = a^{ij}(x, u, u_k)u_{ij} + a(x, u, u_k), \quad a^{ij} = a^{ij},$$

and assume that the coefficients a^{ij} , $1 \leq i$, j, $k \leq n$ lie in $C^0(\bar{\Omega} \times E^{n+1})$. We follow the customary convention that repeated indices indicate summation from 1 to n and have abbreviated derivatives by $u_i = u_{x_i}$, $u_{ij} = u_{x_ix_j}$ etc. The operator Q is elliptic if the coefficient matrix $||a^{ij}||$ is positive in $\Omega \times E^{n+1}$.

It is well known by the fundamental work of Ladyzhenskaya and Ural'tseva [5] that the solvability of the Dirichlet problem for Q in Ω depends upon the establishment of $C^1(\bar{\Omega})$ estimates for the solutions of a related one parameter family of Dirichlet problems. The derivation of these estimates naturally splits into three stages: (i) estimates for $\sup_{\Omega} |u|$; (ii) estimates for $\sup_{\partial\Omega} |Du|$ in terms of $\sup_{\Omega} |u|$; (iii) estimates for $\sup_{\Omega} |Du|$ in terms of $\sup_{\Omega} |u|$ and $\sup_{\partial\Omega} |Du|$. In certain cases, e.g. for operators of form $Qu = a^{ij}(u_k)u_{ij}$ the derivation of steps (i) and (iii) is trivial. The purpose of this work is to give an account of various sufficient conditions involving Q and Ω under which the estimate (ii) may be carried out. The results are not substantially new and may largely be found in the union of the works [5], [7] and [9]. A fairly complete treatment of the elliptic situation, including demonstrations of the necessity of many of the conditions, is given by Serrin in [7]. Our aim here is primarily to present an alternative approach, retaining key ideas, which we believe provides some simplification of the important work of [7]. We also attempt some historical alignment by considering initially the situation that holds for convex or arbitrary C^2 domains, roughly known before 1966, and from there covering the recent theory initiated by the work of Jenkins and Serrin on the minimal surface equation [4]. Finally we note some extensions to parabolic equations.