

Remarks on $C^{1,\gamma}$ - regularity of weak solutions to elliptic systems with BMO gradients

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Abstract

The interior $C^{1,\gamma}$ - regularity for a weak solution with BMO-gradient of a nonlinear nonautonomous second order elliptic systems is investigated.

1 Introduction.

In this paper we give conditions guaranteeing that the BMO first derivatives of weak solutions to a nonlinear elliptic system

$$-D_\alpha a_i^\alpha(x, Du) = -D_\alpha f_i^\alpha(x) \quad \text{on } \Omega \subset \mathbb{R}^n, i = 1, \dots, N, \alpha = 1, \dots, n \quad (1.1)$$

belong to $C^{0,\gamma}(\Omega, \mathbb{R}^{nN})$.¹

The system (1.1) has been extensively studied. S. Campanato in [2],[3] proved that (under suitable assumptions) $Du \in \mathcal{L}_{loc}^{2,\lambda}(\Omega, \mathbb{R}^{nN})$ with $\lambda < n$, and $u \in C_{loc}^{0,\gamma}(\Omega, \mathbb{R}^N)$ for some $\gamma < 1$ if $n = 3, 4$. If a_i^α are differentiable and have controllable growth then there is a positive ϵ such that $Du \in W_{loc}^{2,2+\epsilon}(\Omega, \mathbb{R}^{nN})$ which implies that Du is locally Hölder continuous on Ω for $n = 2$ (see [11], [7], [12]). For this reason we will concentrate on the case $n > 2$. From a series of counterexamples starting from famous De Giorgi work (see [6]) it is well known that Du need not be continuous or even bounded (see [8], [10], [13], [16], [17]) for $n > 2$. Higher smoothness of coefficients does not improve the smoothness of a solution, as there are examples (see [14]) where the coefficients are real analytic while Du is bounded and discontinuous. On the other hand, it follows immediately from so called direct proof of partial regularity (see [7], [5]) that if modulus of continuity of $\frac{\partial a_i^\alpha}{\partial p_j^\beta}$ is small enough then Du is Hölder continuous. For this reason we concentrate on conditions that do not require smallness of L^∞ norm of the modulus of continuity and they imply that solutions with BMO gradients are $C_{loc}^{1,\gamma}\Omega$.

By a weak solution to (1.1) we understand $u \in W^{1,2}(\Omega, \mathbb{R}^N)$ such that

$$\int_{\Omega} a_i^\alpha(x, Du(x)) D_\alpha \varphi^i(x) dx = \int_{\Omega} f_i^\alpha(x) D_\alpha \varphi^i(x) dx, \quad \forall \varphi \in W_0^{1,2}(\Omega, \mathbb{R}^N).$$

Here $\Omega \subset \mathbb{R}^n$ is an open set and, as we are interested in the interior regularity, we do not assume that u solves a boundary value problem nor any smoothness of $\partial\Omega$.

On the coefficients we suppose

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¹Throughout the whole text we use the summation convention over repeated indices.

- (i) (Smoothness) $a_i^\alpha(x, p)$ are differentiable functions in x and p with continuous derivatives.
- (ii) (Growth) For all $(x, p) \in \Omega \times \mathbb{R}^{nN}$ denote $A_{ij}^{\alpha\beta}(x, p) = \frac{\partial a_i^\alpha}{\partial p_j^\beta}(x, p)$ and suppose

$$|a_i^\alpha(x, p)|, \left| \frac{\partial a_i^\alpha}{\partial x_s}(x, p) \right| \leq M(1 + |p|), \quad (1.2)$$

$$\left| A_{ij}^{\alpha\beta}(x, p) \right| \leq M, \quad (1.3)$$

where $M > 0$,

- (iii) (Ellipticity) There exist $\nu > 0$ such that for every $x \in \Omega$ and $p, \xi \in \mathbb{R}^{nN}$

$$\nu|\xi|^2 \leq A_{ij}^{\alpha\beta}(x, p)\xi_\alpha^i \xi_\beta^j, \quad (1.4)$$

- (iv) (Oscillation of coefficients) There is a real function ω continuous on $[0, \infty)$, which is bounded, nondecreasing, concave, $\omega(0) = 0$ and such that for all $x \in \Omega$ and $p, q \in \mathbb{R}^{nN}$

$$\left| A_{ij}^{\alpha\beta}(x, p) - A_{ij}^{\alpha\beta}(x, q) \right| \leq \omega(|p - q|) \quad (1.5)$$

We set $\omega_\infty = \lim_{t \rightarrow \infty} \omega(t) \leq 2M$.

- (v) $f_i^\alpha \in W^{1,2}$, $\frac{\partial f_i^\alpha}{\partial x_\beta} \in L^{2,\delta-2}$ for $\delta = n + 2\gamma$, $\gamma \in (0, 1)$, $i = 1, \dots, N$.

It is well known (see [7], p.169) that for uniformly continuous $A_{ij}^{\alpha\beta}$ there exists a real function ω satisfying (iv) and, viceversa, (iv) implies uniform continuity of $A_{ij}^{\alpha\beta}$.

In what follows we will understand by pointwise derivative ω' of ω the right derivative which is finite on $(0, \infty)$.

For $p, p' \in (1, \infty)$ such that $\frac{1}{p} + \frac{1}{p'} = 1$ denote

$$J_p = \int_0^\infty \frac{d}{dt}(\omega^{2p'})(t) \frac{dt}{t}, \quad (1.6)$$

$$S_p = \sup_{t \in (0, \infty)} \frac{d}{dt}(\omega^{2p'})(t) \quad (1.7)$$

and

$$P_p = \min\{J_p, S_p\}. \quad (1.8)$$

Now we formulate the result

Theorem 1.1 *Let u be a weak solution to (1.1) such that $Du \in BMO(\Omega, \mathbb{R}^N)$ and coefficients a_i^α satisfy the hypotheses (i), (ii), (iii), (iv) with the constants M, ν , a modulus of continuity ω and a right hand side f satisfying (v). Assume that there is a $p \in (1, \frac{n}{n-2}]$ such that $P_p < \infty$. Then the inequality*

$$(P_p^2 \|Du\|_{BMO})^{\frac{1}{2p'}} \leq \nu^2 C \quad (1.9)$$

implies that $Du \in C_{loc}^{0,\gamma}(\Omega, \mathbb{R}^N)$. Here $C = \frac{1}{4C(p, n, \frac{M}{\nu})} \frac{\tau^\mu}{2+\tau^\mu}$, L is given in Lemma 2.4, $\mu \in (n, n+2)$, $\tau = (4L)^{\frac{-1}{n+2-\mu}}$ and $C(p, n, \frac{M}{\nu})$ is given in (2.9).

2 Preliminaries and Notations.

Let $n, N \in \mathbb{N}$, $n \geq 3$. We will consider an open set $\Omega \subset \mathbb{R}^n$ with points $x = (x_1, \dots, x_n)$.

For a vector-valued function $u : \Omega \rightarrow \mathbb{R}^N$, $u(x) = (u^1(x), \dots, u^N(x))$, $N \geq 1$ put $Du = (D_1u, \dots, D_nu)$, $D_\alpha = \partial/\partial x_\alpha$.

If $x \in \mathbb{R}^n$ and r is a positive real number, we set $B(x, r) = \{y \in \mathbb{R}^n : |y - x| < r\}$. Denote by $u_{x,r} = (\kappa_n r^n)^{-1} \int_{B(x,r)} u(y) dy$ the mean value of the function $u \in L^1(B(x, r), \mathbb{R}^N)$ over the set $B(x, r)$ (κ_n being the volume of unit ball in \mathbb{R}^n).

Moreover, we set $\phi(x, r) = \int_{B(x,r)} |Du(y) - (Du)_{x,r}|^2 dy$, $U(x, r) = r^{-n} \phi(x, r)$.

Beside the usually used space $C_0^\infty(\Omega, \mathbb{R}^N)$, Hölder space $C^{0,\alpha}(\bar{\Omega}, \mathbb{R}^N)$ and Sobolev spaces $W^{k,p}(\Omega, \mathbb{R}^N)$, $W_0^{k,p}(\Omega, \mathbb{R}^N)$ we use Campanato spaces $\mathcal{L}^{q,\lambda}(\Omega, \mathbb{R}^N)$, Morrey spaces $L^{q,\lambda}(\Omega, \mathbb{R}^N)$ and space of functions with bounded mean oscillations $BMO(\Omega, \mathbb{R}^N)$ (see, e.g. [9]). By function space $X_{loc}(\Omega, \mathbb{R}^N)$ we understand the space of all functions which belong to $X(\tilde{\Omega}, \mathbb{R}^N)$ for any bounded subdomain $\tilde{\Omega}$ with smooth boundary which is compactly embedded in Ω .

For definitions and more details see [1], [7], [9] and [12]. In particular, we will use:

Proposition 2.1 *For a bounded domain $\Omega \subset \mathbb{R}^n$ with a Lipschitz boundary we have the following*

(a) *For $q \in (1, \infty)$, $0 < \lambda < \mu < \infty$ we have*

$$L^{q,\mu}(\Omega, \mathbb{R}^N) \subset L^{q,\lambda}(\Omega, \mathbb{R}^N),$$

$$\mathcal{L}^{q,\mu}(\Omega, \mathbb{R}^N) \subset \mathcal{L}^{q,\lambda}(\Omega, \mathbb{R}^N),$$

(b) *$\mathcal{L}^{q,\lambda}(\Omega, \mathbb{R}^N)$ is isomorphic to the $C^{0,(\lambda-n)/q}(\bar{\Omega}, \mathbb{R}^N)$, for $n < \lambda \leq n + q$,*

(c) *$L^{q,n}(\Omega, \mathbb{R}^N)$ is isomorphic to the $L^\infty(\Omega, \mathbb{R}^N)$,*

$$\mathcal{L}^{q,n}(\Omega, \mathbb{R}^N) \text{ is isomorphic to } BMO(\Omega, \mathbb{R}^N),$$

(d) *$L^{q,\lambda}(\Omega, \mathbb{R}^N)$ is isomorphic to the $\mathcal{L}^{q,\lambda}(\Omega, \mathbb{R}^N)$, for $0 < \lambda < n$.*

By means of Nirenberg's difference quotients method we obtain

Lemma 2.2 *Let u be a weak solution to (1.1) and coefficients a_i^α satisfy the hypotheses (i), (ii), (iii), (iv) with the constants M , ν and a right hand side $f \in W^{1,2}(\Omega, \mathbb{R}^{nN})$. Then $u \in W_{loc}^{2,2}(\Omega, \mathbb{R}^N)$ and for any $x \in \Omega$ and $R \in (0, 1/2 \text{dist}(x, \partial\Omega))$ it holds*

$$\begin{aligned} \int_{B(x,R)} |D^2u|^2 dx &\leq C \left(\frac{M}{\nu} \right) \left(\frac{1}{R^2} \int_{B(x,2R)} |Du - (Du)_{x,2R}|^2 dx \right. \\ &\quad \left. + R^n + \int_{B(x,2R)} |Du|^2 dx + \int_{B(x,2R)} |Df|^2 dx \right). \end{aligned} \quad (2.1)$$

In what follows we will use an algebraic lemma due to S. Campanato. We start with recalling it.

Lemma 2.3 *(see [1]) Let α, d be positive numbers, $A > 0$, $\beta \in [0, \alpha)$. Then there exist ϵ_0, C positive so that for any nonnegative, nondecreasing function ϕ defined on $[0, d]$ and satisfying the inequality*

$$\phi(\sigma) \leq \left(A \left(\frac{\sigma}{R} \right)^\alpha + K \right) \phi(R) + BR^\beta \quad \forall \sigma, R : 0 < \sigma < R \leq d, \quad (2.2)$$

with $K \in (0, \epsilon_0]$ and $B \in [0, \infty)$ it holds

$$\phi(\sigma) \leq C\sigma^\beta (d^{-\beta} \phi(d) + B), \quad \forall \sigma : 0 < \sigma \leq d. \quad (2.3)$$

Remark. Note that we can take any $\mu \in (\beta, \alpha)$,

$$\tau = \min(1/2, (2A)^{\frac{1}{\mu-\alpha}}), \epsilon_0 = \frac{1}{2}\tau^\mu.$$

For the statement of following Lemma see e.g. [2], [7], [12].

Lemma 2.4 *Consider system of the type (1.1) with $a_i^\alpha(x, p) = A_{ij}^{\alpha\beta} p_\beta^j$, $A_{ij}^{\alpha\beta} \in \mathbb{R}$ (i.e. linear system with constant coefficients) satisfying (i), (ii) and (iii). Then there exists a constant $L = L(n, M/\nu) \geq 1$ such that for every weak solution $v \in W^{1,2}(\Omega, \mathbb{R}^N)$, for every $x \in \Omega$ and $0 < \sigma \leq R \leq \text{dist}(x, \partial\Omega)$ the following estimate*

$$\int_{B(x,\sigma)} |Dv(y) - (Dv)_{x,\sigma}|^2 dy \leq L \left(\frac{\sigma}{R}\right)^{n+2} \int_{B(x,R)} |Dv(y) - (Dv)_{x,R}|^2 dy$$

holds.

Lemma 2.5 ([18], p.37) *Let $\psi : [0, \infty] \rightarrow [0, \infty]$ be non decreasing function which is absolutely continuous on every closed interval of finite length, $\psi(0) = 0$. If $w \geq 0$ is measurable, $E(t) = \{y \in \mathbb{R}^n : w(y) > t\}$ and μ is n -dimensional Lebesgue measure then*

$$\int_{\mathbb{R}^n} \psi \circ w dy = \int_0^\infty \mu(E(t)) \psi'(t) dt.$$

Proof of theorem 1.1. Let x_0 be any fixed point of Ω . We prove that $Du \in \mathcal{L}^{2,\delta}$ on a neighborhood of x_0 . Let $R \leq 1/2 \text{dist}(x_0, \partial\Omega)$. Where no confusion can result, we will use the notation $B(R)$, $U(R)$, $\phi(R)$ and $(Du)_R$ instead of $B(x_0, R)$, $U(x_0, R)$, $\phi(x_0, R)$ and $(Du)_{x_0,R}$.

Denote $A_{ij,0}^{\alpha\beta} = A_{ij}^{\alpha\beta}(x_0, (Du)_R)$,

$$\tilde{A}_{ij}^{\alpha\beta}(x) = \int_0^1 A_{ij}^{\alpha\beta}(x_0, (Du)_R + t(Du(x) - (Du)_R)) dt.$$

Hence

$$a_i^\alpha(x_0, Du(x)) - a_i^\alpha(x_0, (Du)_R) = \tilde{A}_{ij}^{\alpha\beta}(x) (D_\beta u^j(x) - (D_\beta u^j)_R).$$

Thus we can rewrite the system (1.1) as

$$\begin{aligned} -D_\alpha \left(A_{ij,0}^{\alpha\beta} D_\beta u^j \right) &= -D_\alpha \left(\left(A_{ij,0}^{\alpha\beta} - \tilde{A}_{ij}^{\alpha\beta} \right) (D_\beta u^j - (D_\beta u^j)_R) \right) \\ &\quad - D_\alpha (a_i^\alpha(x_0, Du) - a_i^\alpha(x, Du)) - D_\alpha (f_i^\alpha(x) - (f_i^\alpha)_R). \end{aligned}$$

Split u as $v + w$ where v is the solution of the Dirichlet problem

$$\begin{aligned} -D_\alpha \left(A_{ij,0}^{\alpha\beta} D_\beta v^j \right) &= 0 \quad \text{in } B(R) \\ v - u &\in W_0^{1,2}(B(R), \mathbb{R}^N). \end{aligned}$$

and $w \in W_0^{1,2}(B(R), \mathbb{R}^N)$ is the weak solution of the system

$$\begin{aligned} -D_\alpha \left(A_{ij,0}^{\alpha\beta} D_\beta w^j \right) &= -D_\alpha \left(\left(A_{ij,0}^{\alpha\beta} - \tilde{A}_{ij}^{\alpha\beta} \right) (D_\beta w^j - (D_\beta w^j)_R) \right) \\ &\quad - D_\alpha (a_i^\alpha(x_0, Du) - a_i^\alpha(x, Du)) - D_\alpha (f_i^\alpha(x) - (f_i^\alpha)_R). \end{aligned} \quad (2.4)$$

For every $0 < \sigma \leq R$ from Lemma 2.4 it follows

$$\int_{B(\sigma)} |Dv - (Dv)_\sigma|^2 dx \leq L \left(\frac{\sigma}{R} \right)^{n+2} \int_{B(R)} |Dv - (Dv)_R|^2 dx$$

hence

$$\begin{aligned} \int_{B(\sigma)} |Du - (Du)_\sigma|^2 dx &\leq 2L \left(\frac{\sigma}{R} \right)^{n+2} \int_{B(R)} |Dv - (Dv)_R|^2 dx + 4 \int_{B(R)} |Dw|^2 dx \\ &\leq 4L \left(\frac{\sigma}{R} \right)^{n+2} \int_{B(R)} |Du - (Du)_R|^2 dx \\ &\quad + 4 \left(1 + 2L \left(\frac{\sigma}{R} \right)^{n+2} \right) \int_{B(R)} |Dw|^2 dx. \end{aligned} \quad (2.5)$$

Now as $w \in W_0^{1,2}(B_R, \mathbb{R}^N)$ we can choose test function $\varphi = w$ in (2.4) and get

$$\begin{aligned} \nu^2 \int_{B(R)} |Dw|^2 dx &\leq \int_{B(R)} \omega^2 (|Du - (Du)_R|) |Du - (Du)_R|^2 dx \\ &\quad + \int_{B(R)} |a_i^\alpha(x_0, Du) - a_i^\alpha(x, Du)|^2 dx \\ &\quad + \int_{B(R)} |f_i^\alpha(x) - (f_i^\alpha)_R|^2 dx. \end{aligned} \quad (2.6)$$

From (2.5),(2.6) and Poincaré's inequality we have

$$\begin{aligned} \phi(\sigma) &= \int_{B(\sigma)} |Du - (Du)_\sigma|^2 dx \leq 4L \left(\frac{\sigma}{R} \right)^{n+2} \int_{B(R)} |Du - (Du)_R|^2 dx \\ &\quad + \frac{4 \left(1 + 2L \left(\frac{\sigma}{R} \right)^{n+2} \right)}{\nu^2} \left[\int_{B(R)} \omega^2 (|Du - (Du)_R|) |Du - (Du)_R|^2 dx \right. \\ &\quad \left. + \int_{B(R)} |a_i^\alpha(x_0, Du) - a_i^\alpha(x, Du)|^2 dx + R^2 \int_{B(R)} |Df|^2 dx \right] \\ &\leq 4L \left(\frac{\sigma}{R} \right)^{n+2} \phi(R) + \frac{4 \left(1 + 2L \left(\frac{\sigma}{R} \right)^{n+2} \right)}{\nu^2} [(I_1 + I_2) + R^\delta \|Df\|_{L^{2,\delta-2}}^2]. \end{aligned} \quad (2.7)$$

Then using Hölder inequality with the exponent p from the assumptions of the Theorem,

embedding and Lemma 2.2 we have

$$\begin{aligned}
I_1 &\leq \left(\int_{B(R)} |Du - (Du)_R|^{2p} dx \right)^{1/p} \left(\int_{B(R)} \omega^{2p'} (|Du - (Du)_R|) dx \right)^{1/p'} \\
&\leq C_p^2 R^{2-n/p'} \int_{B(R)} |D^2u|^2 dx \left(\int_{B(R)} \omega^{2p'} (|Du - (Du)_R|) dx \right)^{1/p'} \\
&\leq C(p, n, M/\nu) \left(\frac{1}{\kappa_n R^n} \int_{B(R)} \omega^{2p'} (|Du - (Du)_R|) dx \right)^{1/p'} (\phi(2R)) \\
&\quad + R^{n+2} + R^2 \|Du\|_{L^2(B(2R))}^2 + R^\delta \|Df\|_{L^{2,\delta-2}(\Omega)}^2
\end{aligned} \tag{2.8}$$

where C_p stands for embedding constant from $W^{1,2}(B(1), \mathbb{R}^{nN})$ into $L^{2p}(B(1), \mathbb{R}^{nN})$ and

$$C(p, n, M/\nu) = C_p^2 \times C\left(\frac{M}{\nu}\right), \tag{2.9}$$

$C(\frac{M}{\nu})$ is the constant from Lemma 2.2.

Taking in Lemma 2.5 $\psi(t) = \omega^{2p'}(t)$, $w = |Du - (Du)_R|$ on $B(R)$ and $w = 0$ otherwise, we have $E_R(t) = \{y \in B(R) : |Du - (Du)_R| > t\}$ and for the last integral we get

$$\int_{B(R)} \omega^{2p'} (|Du - (Du)_R|) dx = \int_0^\infty \left[\frac{d}{dt}(\omega^{2p'})(t) \right] \mu(E_R(t)) dt.$$

Now we can estimate the integral on the right hand side according to assumptions of the theorem. In the first case we assume that

$$P_p = J_p = \int_0^\infty \frac{d}{dt}(\omega^{2p'})(t) dt < \infty.$$

As $\mu(E_R(t))$ is nonnegative, non-increasing it holds $\mu(E_R(t)) \leq \frac{1}{t} \int_0^t \mu(E_R(s)) ds$ and we have

$$\begin{aligned}
\int_0^\infty \left[\frac{d}{dt}(\omega^{2p'})(t) \right] \mu(E_R(t)) dt &\leq \int_0^\infty \frac{d}{dt}(\omega^{2p'})(t) \left(\frac{1}{t} \int_0^t \mu(E_R(s)) ds \right) dt \\
&\leq \int_0^\infty \frac{d}{dt}(\omega^{2p'})(t) dt \int_{B(R)} |Du - (Du)_R| dx \\
&\leq J_p R^{n/2} \phi^{1/2}(R).
\end{aligned} \tag{2.10}$$

If $P_p = S_p = \sup_{0 < t < \infty} \frac{d}{dt}(\omega^{2p'})(t) < \infty$ we have

$$\int_0^\infty \left[\frac{d}{dt}(\omega^{2p'})(t) \right] \mu(E_R(t)) dt \leq S_p R^{n/2} \phi^{1/2}(R) \tag{2.11}$$

Denoting

$$K = C(p, n, \frac{M}{\nu}) P_p^{1/p'} \|Du\|_{BMO}^{1/2p'} \quad (2.12)$$

and using (2.8), (2.10), (2.11) for the estimate of I_1 we get

$$I_1 \leq K\phi(2R) + K(R^{n+2} + R^2\|Du\|_{L^2}^2 + R^\delta\|Df\|_{L^{2,\delta-2}}^2) \quad (2.13)$$

As we suppose that $Du \in BMO(\Omega)$ we have from Proposition 2.1 that $Du \in L^{2,\lambda}$ for any $\lambda < n$. Set $\lambda = \delta - 2$, $R < 1$. Hence

$$\begin{aligned} I_1 &\leq K\phi(2R) + K(1 + \|Du\|_{BMO}^2 + \|Df\|_{L^{2,\delta-2}}^2)R^\delta, \\ I_2 &\leq M^2 R^2 \int_{B(R)} (1 + |Du|^2) dx \leq M^2 \left(\kappa_n R^{n+2} + R^2 \int_{B(R)} |Du|^2 dx \right) \\ &\leq M^2 (\kappa_n + \|Du\|_{BMO(\Omega)}^2) R^\delta \end{aligned} \quad (2.14)$$

for any $\lambda < n$, $R < 1$.

We get from (2.7) by means of (2.13) and (2.14)

$$\begin{aligned} \phi(\sigma) &\leq \left[4L \left(\frac{\sigma}{R} \right)^{n+2} + \frac{4 \left(1 + 2L \left(\frac{\sigma}{R} \right)^{n+2} \right)}{\nu^2} K \right] \phi(2R) \\ &+ \frac{4 \left(1 + 2L \left(\frac{\sigma}{R} \right)^{n+2} \right)}{\nu^2} (K + M^2) (\kappa_n + \|Du\|_{BMO(\Omega)}^2 + 2\|Df\|_{L^{2,\delta-2}(\Omega)}^2) R^\delta. \end{aligned} \quad (2.15)$$

If the assumptions of Theorem are satisfied then

$$\frac{4(1 + 2L(\tau)^{n+2})}{\nu^2} K < \epsilon_0$$

and we can use Lemma 2.3 with $A = 4L$ and τ, ϵ_0 given in the remark after Lemma 2.3 to get

$$\phi(\sigma) \leq C\sigma^\delta. \quad (2.16)$$

The thesis follows from Proposition 2.1, part (b).

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