

4. Regularity of harmonic maps

4.1 Hélein's theorem

Finally, we now have all tools at our disposal to prove the following result.

Theorem 4.1 (Hélein (1991)). Let M be a closed surface, $N \subset \mathbb{R}^n$ a closed submanifold, and suppose that $u \in H^1(M; N)$ is weakly harmonic. Then u is smooth.

We present the proof of this result given by Rivière-Sauvage (2008), building on Hélein's and Rivière's ideas sketched in Chapter 2; see in particular Rivière (2007).

For simplicity we again suppose that $M = \mathbb{T}^2 = \mathbb{R}^2 / \mathbb{Z}^2$ and identify the map u with a periodic function $u \in H^1_{loc}(\mathbb{R}^2, N)$. Moreover, we assume that $N \subset \mathbb{R}^n$ is a smooth hypersurface, oriented by a smooth unit normal vector field $\nu: N \rightarrow T^\perp N$.

With $w := \omega \in H^1_{loc}(\mathbb{R}^2; S^{n-1})$ then as in (2.17)

we have

$$(4.1) \quad -\Delta u^i = \left(w^i \frac{\partial}{\partial} w^j - w^j \frac{\partial}{\partial} w^i \right) \frac{\partial}{\partial} u^j =: \Omega_{\alpha}^{ij} \frac{\partial}{\partial} u^j,$$

where

$$\Omega = (\Omega_{\alpha}^{ij})_{1 \leq i, j \leq n} \in L^2_{loc}(\mathbb{R}^2; T^* \mathbb{R}^2 \otimes \text{so}(n))$$

with

$$\Omega_{\alpha}^{ij} = \Omega_{\alpha}^{ij} dx^\alpha = -\Omega^{ji}$$

given by

$$\Omega_{\alpha}^{ij} = w^i \frac{\partial}{\partial} w^j - w^j \frac{\partial}{\partial} w^i.$$

Let $x_0 \in \mathbb{R}^2$ and let $R > 0$ such that

$$\|\Omega\|_{L^2(B_R(x_0))}^2 < \varepsilon,$$

where $\varepsilon > 0$ is as in Thm. 3.8. We then

show that u is Hölder continuous in $B_{R/2}(x_0)$

and hence smooth by Thm. 2.6. After translating the origin and scaling, we may assume that $x_0 = 0$, $R = 1$, and we set

$$B = B_1(0) \subset \mathbb{R}^2.$$

We then let $P \in H^1(B; \text{so}(n))$ with $P|_{\partial B} = \text{id}$,

$\xi \in H_0^1(B; \text{so}(n))$ and $\omega \in L^2(B; T^* \mathbb{R} \otimes \text{so}(n))$

with $\delta\omega = 0$, $d\omega = 0$ in B as in Thm. 3.8

so that

$$A := P^{-1}dP + P^{-1}\Omega P = *d\xi + \omega \text{ in } B$$

with

$$\|dP\|_{L^2}^2 + \|d\xi\|_{L^2}^2 + \|\omega\|_{L^2}^2 \leq C\|\Omega\|_{L^2}^2 \leq C\varepsilon.$$

Identifying $A = A_\alpha dx^\alpha$ with the vector field

$A = (A_\alpha)_{1 \leq \alpha \leq 2}$, etc., we have

$$A = P^{-1}\nabla P + P^{-1}\Omega P = \nabla^\perp \xi + \omega \text{ in } B.$$

From (4.1) we then obtain the equation

$$(4.2) \quad \begin{aligned} -\text{div}(P^{-1}\nabla u) &= -\nabla P^{-1}\nabla u + P^{-1}\Omega \nabla u \\ &= (P^{-1}\nabla P + P^{-1}\Omega P)P^{-1}\nabla u = A P^{-1}\nabla u \\ &= \nabla^\perp \xi P^{-1}\nabla u + \omega P^{-1}\nabla u \text{ in } B, \end{aligned}$$

exhibiting a determinant structure, perturbed by the factor P^{-1} on the right hand side.

Observe that the system (4.2) in contrast to (4.1) no longer is diagonal; the rotation P^{-1} couples the components of u in the principal part.

Moreover, it seems that by allowing the partial derivatives ∂u to be acted on by an unconstrained rotation P^{-1} of the whole ambient space \mathbb{R}^n we are giving up much of the geometric information from the target constraint $\partial u(x) \in T_{u(x)}N$, $x \in M$.

This apparent defect of our approach, however, disappears completely if we interpret the rotation P^{-1} not as acting on the components of T_u but rather on the orthonormal frame of the ambient space in which we express these components,

Fix $\gamma \in C_c^\infty(\mathbb{B})$ such that $0 \leq \gamma \leq 1$, $\gamma = 1$ on $B_{1/2}(0)$.

Multiplying (4.2) by γ we obtain the equation

$$(4.3) -\operatorname{div}(\mathcal{P}^{-1}\nabla(u\gamma)) = \nabla^\perp \cdot \mathcal{P}^{-1}\nabla(u\gamma) + \omega \mathcal{P}^{-1}\nabla(u\gamma) - e,$$

with "error" term

$$(4.4) \quad \begin{aligned} e &= \operatorname{div}(\mathcal{P}^{-1}u \nabla \gamma) + \mathcal{P}^{-1}\nabla u \cdot \nabla \gamma \\ &\quad + \nabla^\perp \cdot \mathcal{P}^{-1}u \nabla \gamma + \omega \mathcal{P}^{-1}u \nabla \gamma \in L^2(\mathbb{B}). \end{aligned}$$

Set $v = u\gamma \in H_0^1(\mathbb{B}; \mathbb{R}^n)$, and for $B_R(x_0) \subset \mathbb{B}$ let

$\mathcal{P}^{-1}dv = df + dg + h$ in $B_R(x_0)$
 be the Hodge decomposition of $\mathcal{P}^{-1}dv$ on $B_R(x_0)$,
 where $f \in H_0^1(B_R(x_0))$, $g = *f$ with $g \in H_0^1(B_R(x_0))$ and
 where $h \in L^2(B_R(x_0) \setminus \mathbb{R}^2)$ is harmonic, as
 in Thm. 3.26, satisfying in view of (4.3)

$$(4.5) \quad \begin{aligned} -\Delta f &= \delta df = -\operatorname{div}(\mathcal{P}^{-1}\nabla v) \\ &= \nabla^\perp \cdot \mathcal{P}^{-1}\nabla v + \omega \mathcal{P}^{-1}\nabla v - e \end{aligned}$$

in $B_R(x_0)$, with

$$f = 0 \text{ on } \partial B_R(x_0),$$

and with γ solving

$$(4.6) \quad -\Delta \gamma = -*d\delta g = -*(\nabla^{p-1} \cdot d\varphi) \\ = -\nabla^\perp \nabla^{p-1} \cdot \nabla \varphi \quad \text{in } B_R(x_0), \\ \gamma = 0 \quad \text{on } \partial B_R(x_0).$$

Fix conjugate exponents $1 < p < 2 < q < \infty$

with $\frac{1}{p} + \frac{1}{q} = 1$. By Cor. 3.29 then we

have

$$\|df\|_{L^p} \leq C \sup_{\substack{\varphi \in W_0^{1,q}(B_R(x_0)) \\ \|\nabla \varphi\|_{L^q} \leq 1}} (df, d\varphi)_{L^2}.$$

But for any $\varphi \in W_0^{1,q}(B_R(x_0))$ with $\|\nabla \varphi\|_{L^q} \leq 1$
 by Sobolev's embedding $W_0^{1,q}(B_R(x_0)) \hookrightarrow C^{1-\frac{2}{q}}(B_R(x_0))$
 we can bound

$$(4.7) \quad \begin{aligned} \|\varphi\|_{L^\infty} &\leq C \|\nabla \varphi\|_{L^q} R^{1-\frac{2}{q}} \leq CR^{\frac{2-p}{p}}, \\ \|d\varphi\|_{L^2} &\leq C \|d\varphi\|_{L^q} R^{1-\frac{2}{q}} \leq CR^{\frac{2-p}{p}}. \end{aligned}$$

Thus, for any such φ we can

estimate the terms

$$\begin{aligned}
 (\partial f, \partial \varphi)_{L^2} &= - \int_{B_R(x_0)} \Delta f \cdot \varphi \, dx \\
 &= \int_{B_R(x_0)} \nabla^{\perp} \tilde{P}^{-1} \nabla v \cdot \varphi \, dx \\
 &\quad + \int_{B_R(x_0)} \omega \tilde{P}^{-1} \nabla v \cdot \varphi \, dx - \int_{B_R(x_0)} e \varphi \, dx \\
 &=: \text{I} + \text{II} + \text{III}
 \end{aligned}$$

resulting from (4.5), as follows. From (3.12), since $\varphi \in H_0^1(B_R(x_0))$, $v \in H^1 \cap L^\infty(\mathbb{B})$ we have

$$\begin{aligned}
 |\text{II}| &= \left| \int_{B_R(x_0)} \nabla^{\perp} \tilde{P}^{-1} \nabla v \cdot \varphi \, dx \right| \\
 &= \left| \int_{B_R(x_0)} \nabla^{\perp} \tilde{P}^{-1} \nabla(\tilde{P}^{-1} \varphi) \cdot v \, dx \right| \\
 &\leq C \|\nabla^{\perp} \tilde{P}^{-1} \nabla(\tilde{P}^{-1} \varphi)\|_{\mathcal{BMO}} \|v\|_{\mathcal{BMO}} \\
 &\leq C \|\partial \tilde{P}\|_{L^2} \|\partial(\tilde{P}^{-1} \varphi)\|_{L^2} \|v\|_{\mathcal{BMO}} \\
 &\leq C \sqrt{\epsilon} \left(\|\partial P\|_{L^2} \|\varphi\|_{L^\infty} + \|\partial \varphi\|_{L^2} \right) \|v\|_{\mathcal{BMO}} \\
 &\leq C \sqrt{\epsilon} R^{\frac{2-p}{p}} \|v\|_{\mathcal{BMO}}
 \end{aligned}$$

while we can simply bound

$$|\text{II}| = \left| \int_{B_R(x_0)} \omega^{p-1} \nabla \omega \cdot \varphi \, dx \right|$$

$$\leq C \|\omega\|_{L^\infty(\text{supp } \eta)} \|\nabla \omega\|_{L^1} \|\varphi\|_{L^\infty}$$

$$\leq C R^{2-\frac{2}{q}} \|\nabla \omega\|_{L^2} \leq C R^{\frac{2-p}{p}+1}$$

and

$$|\text{III}| = \left| \int_{B_R(x_0)} e \varphi \, dx \right| \leq \|e\|_{L^1} \|\varphi\|_{L^\infty}$$

$$\leq C R \|e\|_{L^2} R^{1-\frac{2}{q}} \leq C R^{\frac{2-p}{p}+1}$$

Similarly, we have

$$\|sg\|_{L^p} = \|\partial \varphi\|_{L^2} \leq C \sup_{\substack{\psi \in W_0^{1,q}(B(x_0)) \\ \|\nabla \psi\|_{L^q} \leq 1}} (\partial \varphi, \partial \psi),$$

where for any $\psi \in W_0^{1,q}(B_R(x_0))$ with

$\|\nabla \psi\|_{L^q} \leq 1$ in view of (4.6) and (4.7) there holds

$$|(d\psi, dv)|_{L^2} = \left| \int_{B_R(x_0)} \Delta \psi \cdot v \, dx \right|$$

$$= \left| \int_{B_R(x_0)} \nabla^{\perp p^{-1}} \nabla v \cdot \psi \, dx \right|$$

$$= \left| \int_{B_R(x_0)} \nabla^{\perp p^{-1}} \nabla \psi \cdot v \, dx \right|$$

$$\leq C \|\nabla^{\perp p^{-1}} \nabla \psi\|_{\mathcal{H}^1} \|v\|_{BMO}$$

$$\leq C \|\nabla \psi\|_{L^2} \|\nabla \psi\|_{L^2} \|v\|_{BMO}$$

$$\leq C \sqrt{\epsilon} R^{\frac{2-p}{p}} \|v\|_{BMO}.$$

Thus, by Campanato's estimates, for
 $0 < r < R$, letting

$$\phi(r) = \phi(x_0, r) = \int_{B_r(x_0)} |\nabla v|^p \, dx,$$

we find the bound

$$\begin{aligned}
 \phi(r) &= \int_{B_r(x_0)} |\nabla v|^p dx = \int_{B_r(x_0)} |P^{-1} \nabla v|^p dx \\
 &\leq C \int_{B_r(x_0)} (|df|^p + |\delta g|^p + |h|^p) dx \\
 (4.8) \quad &\leq C \left(\frac{r}{R}\right)^2 \int_{B_R(x_0)} |h|^p dx + C \int_{B_R(x_0)} (|df|^p + |\delta g|^p) dx \\
 &\leq C \left(\frac{r}{R}\right)^2 \int_{B_R(x_0)} |\nabla v|^p dx + C \int_{B_R(x_0)} (|df|^p + |\delta g|^p) dx \\
 &\leq C \left(\frac{r}{R}\right)^2 \phi(R) + CR^{2-p} \varepsilon^{\frac{p}{2}} [v]_{\text{BMO}}^p \\
 &\quad + CR^{2-p+p}.
 \end{aligned}$$

Scaling with r^{p-m} , we set

$$\Phi(r) = \Phi(x_0, r) = r^{p-2} \phi(r).$$

Also letting $\bar{\Phi}(R) = \sup_{x_0 \in B, 0 < r < R} \Phi(x_0, r)$,

we first can bound

$$(4.9) \int_{B_r(x_0)} |v - \bar{v}_{r,x_0}|^p dx \leq C r^{p-2} \int_{B_r(x_0)} |\nabla v|^p dx \leq C \Phi(r)$$

for all $x_0 \in \mathbb{B}$, $0 < r < R$, and then

$$\sup_{x_0 \in \mathbb{B}} [\bar{v}]_{\text{BMO}(B_R(x_0))} \leq C \bar{\Psi}(R).$$

With this, from (4.8) we obtain

$$\begin{aligned} \bar{\Phi}(r) &\leq C \left(\frac{r}{R}\right)^p \bar{\Phi}(R) + C \left(\frac{r}{R}\right)^{p-2} \varepsilon^{\frac{p}{2}} \bar{\Psi}(R) \\ &\quad + C \left(\frac{r}{R}\right)^{p-2} R^p \\ &\leq C \left(\frac{r}{R}\right)^p \left(1 + \left(\frac{r}{R}\right)^{-2} \varepsilon^{\frac{p}{2}}\right) \bar{\Psi}(R) + C \left(\frac{r}{R}\right)^{p-2} R. \end{aligned}$$

Fix $\frac{r}{R} = a$ such that $2C_1 a^{\frac{p-1}{2}} \leq 1$. We may assume that $\varepsilon^{\frac{p}{2}} \leq a^2$. Thus we find the bound

$$\begin{aligned} \bar{\Phi}(x_0, aR) &\leq C_1 a^p (1 + a^{-2} \varepsilon^{\frac{p}{2}}) \bar{\Psi}(R) + C a^{p-2} R \\ &\leq a^{\frac{p+1}{2}} \bar{\Psi}(R) + CR \\ &\leq a^{\frac{p+1}{2}} \bar{\Psi}(R_0) + CR_0. \end{aligned}$$

for any $R \leq R_0 \leq 1$. Taking the supremum with respect to $x_0 \in \mathbb{B}$ and $R \leq R_0$ on the left, we then arrive at the estimate

$$\Psi(ar) \leq a^{\frac{p+1}{2}} \bar{\Psi}(r) + CR, \quad 0 < R \leq 1,$$

again writing R instead of R_0 .

For any $0 < r < a$ let $k \in \mathbb{N}$ such that

$$a^{k+1} < r \leq a^k. \text{ Then by definition } \bar{\Psi}(r) \leq \bar{\Psi}(a^k),$$

and by iteration we obtain the bound

$$\begin{aligned} \bar{\Psi}(r) &\leq \bar{\Psi}(a^k) \leq a^{\frac{p+1}{2}} \bar{\Psi}(a^{k-1}) + C a^{k-1} \\ &\leq \dots \leq a^{k \frac{p+1}{2}} \bar{\Psi}(1) + C a^{k-1} \sum_{j=0}^{k-1} a^{\frac{p-1}{2} \cdot j} \\ &\leq C a^k \leq C r. \end{aligned}$$

It then follows from (4.9) that

$$v \in \mathcal{L}^{p, 2+1}(B) \hookrightarrow C^{\frac{3-p}{p}}(B) \hookrightarrow C^{\frac{1}{p}}(B),$$

proving our claim.

4.2 Higher dimensions

Concerning the regularity of weakly harmonic maps in dimensions $m \geq 3$ we first have a negative result.

Theorem 4.2 (Rivièrre (1995)) Let $B = B^3 = B_1(0; \mathbb{R}^3)$, $u_0 \in C^\infty(\partial B; S^2)$ non-constant. Then there exists a weakly harmonic map $u \in H^1(B; S^2)$ satisfying $u = u_0$ on ∂B in the sense of traces and with $\text{Sing}(u) = \overline{B}$.

Here, $\text{Sing}(u) = \overline{B \setminus \text{Reg}(u)}$, where

$$\text{Reg}(u) = \left\{ x_0 \in B; \exists r > 0; u|_{B_r(x_0)} \in C^\infty(B_r(x_0)) \right\}$$

is the set of regular points of u . Note that, by definition, $\text{Reg}(u)$ is open.

Rivièrre's proof builds on the notion of relaxed energy, introduced by Brezis-Ghou-Lions (1986), and their notion of dipole, as well as a construction of axially symmetric dipoles by Hardt-Lin-Poon (1992).

Rivière's construction reminds of similar constructions of "strange" or "unphysical" weak solutions for a number of other problems described by pdes that often may be characterized by a "super-critical" scaling behavior. A prominent example is the Navier-Stokes system or the Euler equations of fluid dynamics in 3 space dimensions. After Scheffer's (1985) pioneering work, recently a plethora of "unphysical" weak solutions for these equations was constructed by De Lellis-Székelyhidi (2009), using tools of "convex integration" previously developed by Nash (1954) and Riufer (1955) in the construction of (non-geometric) C^1 solutions to the isometric embedding problem; see also Brumov (1986). Dacorogna-Marelli (2008) construct Lipschitz local isometric immersions using Baire's theorem.

In view of Thm. 4.2, even partial regularity results can only be expected to hold for classes of weakly harmonic maps satisfying additional requirements.

Def. 4.3. Let $N \subset \mathbb{R}^n$ be a smooth, closed submanifold, $B = B^m = B_1(0; \mathbb{R}^m)$, $m \geq 3$.

A map $u \in H^1(B; N)$ is locally minimizing, if for any $x_0 \in B$ there is $r > 0$ such that

$$\int_{B_r(x_0)} |\nabla u|^2 dx \leq \int_{B_r(x_0)} |\nabla v|^2 dx$$

for any $v \in H^1(B; N)$ such that $u - v \in H_0^1(B_r(x_0); N)$.

For locally minimizing (and hence weakly harmonic) maps the following result holds.

Theorem 4.4 (Schoen-Uhlenbeck (1982)). Let

$u \in H^1(B; N)$ be locally minimizing, where $B = B^m$, $m \geq 3$.

Then $Sing(u)$ is discrete when $m = 3$, and for $m \geq 4$ the set $Sing(u)$ has locally finite $(m-3)$ -dimensional Hausdorff measure.

Remark 4.5: Recalling Ex. 2.7 (and its sharpening by Baldes (1984)), we see that Thm. 4.4 is best possible.

A less stringent assumption than local minimality is the following.

Def. 4.6. Let $\Omega \subset \mathbb{R}^m$ be open. A weakly harmonic map $u \in H^1(\Omega; N)$ is stationary if there holds

$$(4.10) \quad \forall \zeta \in C_c^\infty(\Omega; \mathbb{R}^m); \quad \frac{d}{d\epsilon} \Big|_{\epsilon=0} E(u \circ (\text{id} + \epsilon \zeta)) = 0;$$

that is, if u is a critical point of E both with respect to "variations of the map" in the sense that

$$\forall \varphi \in C_c^\infty(\Omega; \mathbb{R}^n); \quad \frac{d}{d\epsilon} \Big|_{\epsilon=0} E(\pi_N(u + \epsilon \varphi)) = 0$$

and with respect to "variations of the independent variables".

Remark 4.7. i) Any smooth harmonic map u is stationary. (Note: $u \circ (\text{id} + \epsilon \zeta) = u + \epsilon \zeta \cdot \nabla u + O(\epsilon^2)$.)

ii) Any minimizing harmonic map is stationary.

Lemma 4.8. Condition (4.10) is equivalent to the condition

$$(4.11) \quad \forall \zeta \in C_c^\infty(\Omega; \mathbb{R}^m) : \int_{\Omega} (|\nabla u|^2 \operatorname{div} \zeta - 2 \partial_\alpha u^\beta \partial_\beta u^\alpha \partial_\beta \zeta^\alpha) dx = 0.$$

Proof: Compute for any $\zeta \in C_c^\infty(\Omega; \mathbb{R}^m)$, $1 \leq i < 1$:

$$\mathbb{E}(u \circ (\operatorname{id} + \varepsilon \zeta)) =$$

$$= \int_{\Omega} (\partial_\alpha u^\beta) \circ (\operatorname{id} + \varepsilon \zeta) (\delta_\beta^\alpha + \varepsilon \partial_\beta \zeta^\alpha) \\ \cdot (\partial_\gamma u^\beta) \circ (\operatorname{id} + \varepsilon \zeta) (\delta_\beta^\gamma + \varepsilon \partial_\beta \zeta^\gamma) dx$$

$$(y = (\operatorname{id} + \varepsilon \zeta)(x)) \int_{\Omega} \partial_\alpha u^\beta \partial_\gamma u^\beta ((\delta_\beta^\alpha + \varepsilon \partial_\beta \zeta^\alpha) (\delta_\beta^\gamma + \varepsilon \partial_\beta \zeta^\gamma) \circ (\operatorname{id} + \varepsilon \zeta)^{-1}) \\ \cdot \det(d(\operatorname{id} + \varepsilon \zeta)^{-1}) dy.$$

Hence, with $d(\operatorname{id} + \varepsilon \zeta)^{-1} = \operatorname{id} - \varepsilon \operatorname{id} \zeta + O(\varepsilon^2)$,

$$\frac{d}{d\varepsilon} \Big|_{\varepsilon=0} \mathbb{E}(u \circ (\operatorname{id} + \varepsilon \zeta))$$

$$= \int_{\Omega} (\partial_\alpha u^\beta \partial_\beta u^\alpha \partial_\beta \zeta^\alpha + \partial_\beta u^\beta \partial_\gamma u^\alpha \partial_\beta \zeta^\gamma - |\nabla u|^2 \operatorname{tr}(d\zeta)) dx$$

$$= \int_{\Omega} (2 \partial_\alpha u^\beta \partial_\beta u^\alpha \partial_\beta \zeta^\alpha - |\nabla u|^2 \partial_\alpha \zeta^\alpha) dx.$$

Note that this computation only requires $u \in H^1(\Omega; \mathbb{R}^m)$. □

Stationarity implies "monotonicity".

Proposition 4.9 (Monotonicity formula, Price (1983))

Suppose $u \in H^1(\Omega; N)$ is a stationary weakly harmonic map, and suppose $\overline{B}_{R_0}(0) \subset \Omega$.

Then there holds

$$(4.12) \quad \forall 0 < r < R \leq R_0 : \int_{\overline{B}_r(0)}^{2-m} |\nabla u|^2 dx \leq \int_{\overline{B}_R(0)}^{2-m} |\nabla u|^2 dx.$$

Proof: For $0 < r < r+h < R_0$ let

$$\zeta(x) = \gamma(|x|)x,$$

where $\gamma = 1$ on $[0, r]$, $\gamma = 0$ on $[r+h, \infty[$ and where $\gamma' \leq 0$ so that $0 \leq \gamma \leq 1$. Then

$$\partial_\alpha \zeta^\alpha = \gamma'(|x|) |x| + m \gamma,$$

$$\partial_\beta \zeta^\alpha = \gamma'(|x|) \frac{x^\beta}{|x|} x^\alpha + \gamma \delta_\beta^\alpha$$

so that (4.11) yields the equation

$$0 = \int_{\Omega} \left(2 \gamma'(|x|) |x| |\nabla u|^2 + (2-m)\gamma |\nabla u|^2 - \gamma'(|x|) |x| |\nabla u|^2 \right) dx$$

$$\leq \int_{\Omega} ((2-m)\gamma |\nabla u|^2 - \gamma'(|x|) |x| |\nabla u|^2) dx.$$

Passing to the limit $h \downarrow 0$ we have

$$-\int_{\Omega} \eta'(|x|) |x| |\nabla u|^2 dx \rightarrow + \int_{\partial B_r(0)} |\nabla u|^2 d\sigma.$$

Hence we obtain

$$0 \leq (2-m) \int_{B_r(0)} |\nabla u|^2 dx + r \int_{\partial B_r(0)} |\nabla u|^2 d\sigma$$

$$= r^{m-1} \frac{d}{dr} \left(r^{2-m} \int_{B_r(0)} |\nabla u|^2 dx \right),$$

and the claim follows. \square

From monotonicity of the scaled Dirichlet integral partial regularity can be deduced.

Theorem 4.10 (Evans (1991), Bethuel (1993), Rivière - Struwe (2008)) Suppose $u \in H^1(\mathbb{B}; \mathbb{N})$ is a stationary weakly harmonic map on $B = \mathbb{B}^m$, $m \geq 3$. Then $\text{Sing}(u)$ has vanishing $(m-2)$ -dimensional Hausdorff measure.

We sketch the proof. Note that (4.12) implies that $\nabla u \in L^{2, m-2}(\mathbb{B})$; moreover, if for $B_{R/2}(x_0) \subset \mathbb{B}$ we have

$$R^{2-m} \int_{B_{R/2}(x_0)} |\nabla u|^2 dx < \varepsilon$$

it follows that the Morrey norm

$$\|\nabla u\|_{L^{2, m-2}(B_{R/2}(x_0))}^2 < C\varepsilon$$

with $C = C(m)$, and thus

$$\|\Omega\|_{L^{2, m-2}(B_{R/2}(x_0))}^2 < C\varepsilon,$$

where Ω is as in (4.1). We then have the following result similar to Thm. 3.8,

Theorem 4.11 (Rivière-Struwe (2008)). There is $\varepsilon(m) > 0$ such that for $\Omega \in L^{2, m-2}(\mathbb{B}; \mathbb{R}^{m \times SO(m)})$

with $\|\Omega\|_{L^{2, m-2}}^2 < \varepsilon(m)$

there exist $P \in H^1(\mathbb{B}, SO(m))$, $\xi \in H_0^1(\mathbb{B}; \Lambda^{m-2} \mathbb{R}^{m \times SO(m)})$ and a harmonic ω such that $dP, d\xi, \omega \in L^{2, m-2}$

with $\|dP\|_{L^{2, m-2}}^2 + \|d\xi\|_{L^{2, m-2}}^2 + \|\omega\|_{L^{2, m-2}}^2 \leq C \|\Omega\|_{L^{2, m-2}}^2$

so that $A = P^{-1}dP + P^\top \Omega P = *d\xi + \omega$ in \mathbb{B} .

Remark that the Morrey norm estimates for $m \geq 3$ can be obtained exactly as in dimension $m=2$.

Moreover, by the Poincaré inequality

$$[u]_{BMO} \leq C \|\nabla u\|_{L^{p, m-p}}, \quad 1 < p < m.$$

Thus, the proof of Thm. 4.1 also may be carried over to the case $m \geq 3$ easily; see Rivière-Shen (2008). In particular,

we have

$$\left\{ x_0 \in \mathbb{B}; \exists R > 0 : \int_{B_R(x_0)} |\nabla u|^2 dx < \varepsilon \right\} \subset \text{Reg}(u),$$

and thus

$$x_0 \in \text{Sing}(u) \Rightarrow \forall r > 0 : \int_{B_r(x_0)} |\nabla u|^2 dx \geq \varepsilon.$$

For any $\delta > 0$ then the family $(B_\delta(x_0))_{x_0 \in \text{Sing}(u)}$ by Vitali's covering lemma has a subfamily of disjoint balls $B_\delta(x_i^\delta)$, $1 \leq i \leq I_\delta$, such that

$$\text{Sing}(u) \subset \bigcup_{i=1}^{I_\delta} B_{5\delta}(x_i^\delta)$$

and

$$\mathcal{H}^{m-2}(\text{Sing}(u)) \leq \limsup_{\delta \downarrow 0} C \sum_{i=1}^{I_\delta} (5\delta)^{m-2}$$

$$\leq \limsup_{\delta \downarrow 0} \frac{C}{\delta} \sum_{i=1}^{I_\delta} \int_{B_\delta(x_i^\delta)} |\nabla u|^2 dx = \limsup_{\delta \downarrow 0} \frac{C}{\delta} \int_{\bigcup_{i=1}^{I_\delta} B_\delta(x_i^\delta)} |\nabla u|^2 dx = 0.$$

5. Appendix

For completeness, we present the proof of the Calderón-Zygmund estimate in Thm. 3.27. Recall the statement:

Thm 5.1 (Calderón-Zygmund)

Let $\Omega \subset \mathbb{R}^m$ be smoothly bounded,

$A = (A^i)_{1 \leq i \leq m} \in L^q(\Omega; \mathbb{R}^m)$ for some $1 < q < \infty$.

Then there is a unique solution $u \in W_0^{1,q}(\Omega)$ to the Dirichlet problem

$$(5.1) \quad \begin{aligned} -\Delta u &= -\operatorname{div} A = -\sum_i A^i \text{ in } \Omega, \\ u &= 0 \quad \text{on } \partial\Omega, \end{aligned}$$

and

$$\| \nabla u \|_{L^q} \leq C \| A \|_{L^q}.$$

The proof we present in contrast to the classical proofs does not use harmonic analysis. For $q > 2$ we follow the presentation of Mingione (2019), based on T. Iwaniec (1983, 1992). The case $1 < q < 2$ then is obtained by duality.

Let $q > 2$, and let $A \in L^q(\Omega; \mathbb{R}^m)$ be given.

Since $L^q(\Omega) \hookrightarrow L^2(\Omega)$ by Hölder's inequality, there is a unique weak solution $u \in H_0^1(\Omega)$ of (5.1), and we have

$$(5.2) \int_{\Omega} |\nabla u|^2 dx \leq \int_{\Omega} |A|^2 dx \leq C \left(\int_{\Omega} |A|^q dx \right)^{\frac{2}{q}}.$$

Let $B_{R_0}(x_0) \subset \Omega$. After a translation we may assume $x_0 = 0$. Set $B_r := B_r(0)$, $r > 0$.

Fix $0 < R \leq R_0$, and let $R/2 \leq r_1 < r_2 \leq R$.

For any $\lambda > 0$, any $r \in [R/2, R]$ set

$$E_\lambda := \left\{ x \in B_r ; |\nabla u(x)|^2 > \lambda \right\},$$

and set

$$E_\lambda := E_\lambda^R.$$

For any ball $B \subset B_R$ let

$$\bar{\Psi}(B) = \int_B (|\nabla u|^2 + M|A|^2) dx,$$

with $M \geq 1$ to be determined. Note that by (5.2) the function $\bar{\Psi}$ is well-defined.

Since $A, Du \in L^2$, by Lebesgue's theorem we have

$$(5.3) \quad \lim_{r \downarrow 0} \bar{\Psi}(B_r(x_0)) > \lambda \quad \text{for a.e. } x_0 \in E_\lambda.$$

Moreover, for any $x_0 \in B_{r_1}$, any $r > 0$ with

$$\frac{r_2 - r_1}{20} \leq r \leq r_2 - r_1$$

we have $B_r(x_0) \subset B_{r_2}$ and, with $|G| = \mathcal{L}^m(G)$, $G \subset \mathbb{R}^m$,

$$\bar{\Psi}(B_r(x_0)) \leq \frac{|B_{r_2}|}{|B_r|} \bar{\Psi}(B_{r_2})$$

$$(5.4) \quad \leq \frac{20^m r_2^m}{(r_2 - r_1)^m} \int_{B_{r_2}} (|\nabla u|^2 + M|A|^2) dx =: \lambda_0.$$

Henceforth we consider only $\lambda > \lambda_0$.

Def. 5.2. For any $x_0 \in B_{r_1}$, any $\lambda > \lambda_0$,

define the exit time $\tau_{x_0} < \frac{r_2 - r_1}{20}$ to be

$$\tau_{x_0} = \inf \left\{ \rho > 0; \forall r \in]0, r_2 - r_1[: \bar{\Psi}(B_r(x_0)) < \lambda \right\}.$$

Note that by (5.3), (5.4) the number τ_{x_0} is well-defined and $\tau_{x_0} > 0$ for a.e. $x_0 \in E_\lambda$, any $\lambda > \lambda_0$.

Fix some $\lambda > \lambda_0$.

Lemma 5.3. There exists an at most countable family of disjoint balls $\tilde{B}_i = \tilde{B}_{r_{x_i}}(x_i)$, $i \in \mathbb{N}$, and a null-set N with $|N| = 0$ such that

$$E_\lambda^{\tau_1} \subset N \cup \bigcup_{i \in \mathbb{N}} \tilde{B}_i,$$

where

$$\tilde{B}_i = 5\tilde{B}_i = \tilde{B}_{r_i}(x_i) \text{ with } r_i = 5r_{x_i}, i \in \mathbb{N},$$

and there holds $4\tilde{B}_i = B_{4r_i}(x_i) \subset B_{\tau_2}$ as well as

$$(5.5) \int_{\tilde{B}_i} (|\nabla u|^2 + M|A|^2) dx = \lambda, \int_{4\tilde{B}_i} (|\nabla u|^2 + M|A|^2) dx \leq \lambda, i \in \mathbb{N}.$$

Proof: By (5.3) there exists $N \subset E_\lambda^{\tau_1}$ with $|N| = 0$ such that the collection $(\tilde{B}_{r_{x_0}}(x_0))_{x_0 \in E_\lambda^{\tau_1} \setminus N}$ is an open cover of $E_\lambda^{\tau_1} \setminus N$. By Vitali's covering lemma there then exist \tilde{B}_i , $i \in \mathbb{N}$, as claimed.

Since by definition we have

$$r_i = 5r_{x_i} \leq \frac{\tau_2 - \tau_1}{4}, \quad 4r_i = 20r_{x_i} < \tau_2 - \tau_1$$

and since $x_i \in B_{\tau_1}$ we have $20\tilde{B}_i = 4\tilde{B}_i \subset B_{\tau_2}$, $i \in \mathbb{N}$.

Def. 5.2 then immediately gives (5.5). \square

For any $i \in \mathbb{N}$ let $v_i = u + w_i$ with $w_i \in H_0^1(4B_i)$
solve the boundary value problem

$$(5.6) \quad \begin{aligned} -\Delta v_i &= 0 \quad \text{in } 4B_i = B_{4r_i}(x_i), \\ v_i &= u \quad \text{on } \partial B_{4r_i}(x_i). \end{aligned}$$

Lemma 5.4. There exists $C_1 > 0$ such that

for any $i \in \mathbb{N}$ there holds

$$(5.7) \quad \int_{4B_i} |\nabla w_i|^2 dx \leq \int_{4B_i} |A|^2 dx \leq \frac{C_1}{M} \lambda,$$

as well as

$$(5.8) \quad \sup_{B_i} |\nabla v_i|^2 \leq C \int_{4B_i} |\nabla w_i|^2 dx \leq C_1 \lambda.$$

Proof. Compute

$$\begin{aligned} \int_{4B_i} |\nabla w_i|^2 dx &= \int_{4B_i} |\nabla v_i - \nabla u|^2 dx = \int_{4B_i} \Delta u (v_i - u) dx \\ &= \int_{4B_i} A \cdot \underbrace{\nabla(v_i - u)}_{= w_i} dx \leq \frac{1}{2} \int_{4B_i} |\nabla w_i|^2 dx + \frac{1}{2} \int_{4B_i} |A|^2 dx \end{aligned}$$

To obtain (5.7) with $C_1 = 1$, using (5.5), $i \in \mathbb{N}$.

By harmonicity, $v_i \in C^\infty(4B_i)$ for each $i \in \mathbb{N}$, and the mean value property of harmonic functions yields the bound

$$\sup_{B_i} |\nabla v_i| \leq C \int_{4B_i} |\nabla v_i|^2 dx \leq C \left(\int_{4B_i} |\nabla v_i|^2 dx \right)^{1/2}.$$

Together with (5.7), (5.5), then we can bound

$$\sup_{B_i} |\nabla v_i|^2 \leq C \int_{4B_i} |\nabla v_i|^2 dx$$

$$\leq C \int_{4B_i} |\nabla u|^2 dx + C \int_{4B_i} |\nabla w_i|^2 dx$$

$$\leq C \int_{4B_i} (|\nabla u|^2 + M|\lambda|^2) dx \leq C \lambda,$$

as claimed. \square

Lemma 5.5. There exists $C_2 > 0$ such that

for any $\lambda > 4C_1\lambda_0$ there holds

$$(5.9) \quad \int_{\mathbb{R}^n} |\nabla u|^2 dx \leq \frac{C_2}{M} \int_{\mathbb{R}^n} |\nabla u|^2 dx + C_2 \int_{F_\lambda^{r_2}} |A|^2 dx,$$

\mathbb{R}^n
 λ
 $\lambda/16C_1$
 $F_\lambda^{r_2}$
 $\lambda/16C_1 M$

where

$$F_\lambda^{r_2} = \left\{ x \in B_{r_2}; |A(x)|^2 > \lambda \right\}.$$

Proof: For $i \in \mathbb{N}$, $\lambda > \lambda_0$ we use (5.8) to bound

$$2C_1\lambda |\{x \in B_i; |\nabla u(x)|^2 > 4C_1\lambda\}|$$

$$+ \frac{1}{2} \int_{\{x \in B_i; |\nabla u(x)|^2 > 4C_1\lambda\}} |\nabla u|^2 dx$$

$$< \int_{\{x \in B_i; |\nabla u(x)|^2 > 4C_1\lambda\}} |\nabla u|^2 dx$$

$$\leq 2 \int_{\{x \in B_i; |\nabla u(x)|^2 > 4C_1\lambda\}} |\nabla w_i|^2 dx + 2 \int_{B_i} |\nabla w_i|^2 dx$$

$$\leq 2C_1\lambda |\{x \in B_i; |\nabla u(x)|^2 > 4C_1\lambda\}| + 2 \int_{B_i} |\nabla w_i|^2 dx.$$

Thus, we obtain

$$\int_{\{x \in B_i; |\nabla u(x)|^2 > 4C_1\lambda\}} |\nabla u|^2 dx \leq 4 \int_{B_i} |\nabla w_i|^2 dx,$$

and with (5.7) as well as (5.5) we conclude

$$\begin{aligned} \int_{\{x \in B_i; |\nabla u(x)|^2 > 4C_1\lambda\}} |\nabla u|^2 dx &\leq 4|4B_i| \int_{4B_i} |\nabla w_i|^2 dx \\ (5.10) \quad &\leq 4 \cdot 20^m |\tilde{B}_i| \int_{4B_i} |A|^2 dx \leq \frac{C}{M} |\tilde{B}_i| \lambda. \end{aligned}$$

But by (5.5), for any $i \in \mathbb{N}$, any $\lambda > \lambda_0$ we have

$$\begin{aligned} |\tilde{B}_i| &= \frac{1}{\lambda} \int_{\tilde{B}_i} (|\nabla u|^2 + M|A|^2) dx \\ &\leq \frac{2}{\lambda} \int_{\{x \in \tilde{B}_i; |\nabla u(x)|^2 > \lambda/4\}} |\nabla u|^2 dx + \frac{2}{\lambda} \int_{\{x \in \tilde{B}_i; M|A(x)|^2 > \lambda/4\}} M|A|^2 dx \\ &\quad + \frac{1}{2} |\tilde{B}_i| \end{aligned}$$

and then

$$|\tilde{B}_i| \leq \frac{4}{\lambda} \int_{\{x \in \tilde{B}_i; |\nabla u(x)|^2 > \lambda/4\}} |\nabla u|^2 dx + \frac{4}{\lambda} \int_{\{x \in \tilde{B}_i; M|A(x)|^2 > \lambda/4\}} M|A|^2 dx.$$

Together with (5.10) this yields

$$\int_{\{x \in B_i; |\nabla u(x)|^2 > 4c_1 \lambda\}} |\nabla u|^2 dx$$

$$\leq \frac{C}{M} \int_{\{x \in \tilde{B}_i; |\nabla u(x)|^2 > \lambda/4\}} |\nabla u|^2 dx + C \int_{\{x \in \tilde{B}_i; M|A(x)|^2 > \lambda/4\}} |A|^2 dx$$

Renaming $4c_1 \lambda =: \tilde{\lambda}$ and summing over $i \in \mathbb{N}$,
using Lemma 5.3, the claim follows. \square

For $t > 4c_1 \lambda$ define

$$[\nabla u]^2_t := \min \{|\nabla u|^2, t\},$$

and let $\gamma = q/2 > 1$.

Lemma 5.6. There exist $M \geq 1$, $C_3 > 0$ such
that for any $R/2 \leq r_1 < r_2 \leq R$ we have

$$\begin{aligned} \int_{B_{r_1}} [\nabla u]^2_{t_+}^{q-1} |\nabla u|^2 dx &\leq \frac{1}{2} \int_{B_{r_2}} [\nabla u]^2_{t_+}^{q-1} |\nabla u|^2 dx \\ &+ C_3 \int_{B_R} |A|^q dx + \left(\frac{CR^m}{(r_2 - r_1)^m} \int_{B_R} (\nabla u^2 + M|A|^2) dx \right)^q. \end{aligned}$$

Proof: Multiplying (5.9) by $\lambda^{\gamma-2}$ and integrating over $4C_1\lambda_0 < \lambda < t$, we obtain $I \leq II + III$, where

$$I = \int_{4C_1\lambda_0}^t \lambda^{\gamma-2} \int |\nabla u|^2 dx d\lambda = \int_{B_{r_1}}^t d\lambda - \int_{B_{r_1}}^t d\lambda$$

with

$$\begin{aligned} \int_0^t \lambda^{\gamma-2} \int_{E_\lambda^{r_1}} |\nabla u|^2 dx d\lambda &= \int_{B_{r_1}}^t \int_0^{\|\nabla u(x)\|_x} \lambda^{\gamma-2} |\nabla u|^2 d\lambda dx \\ &= \frac{1}{\gamma-1} \int_{B_{r_1}} \left[\|\nabla u\|^2 \right]^{\gamma-1} dx \end{aligned}$$

by Fubini's theorem, and with

$$\int_0^{4C_1\lambda_0} \lambda^{\gamma-2} \int_{E_\lambda^{r_1}} |\nabla u|^2 dx d\lambda$$

$$\leq \int_0^{4C_1\lambda_0} \lambda^{\gamma-2} d\lambda \int_{B_{r_2}} |\nabla u|^2 dx$$

$$\leq \frac{(4C_1\lambda_0)^{\gamma-1}}{\gamma-1} \cdot \lambda_0 \cdot \frac{|B_{r_2}| (r_2 - r_1)^m}{20^m r_2^m}$$

$$\leq C \lambda_0^\gamma |B_{r_2}| = C \left(\frac{r_2^m}{(r_2 - r_1)^m} \int_{B_{r_2}} (|\nabla u|^2 + |A|^2) dx \right)^\gamma |B_{r_2}|$$

by (5.4),

Similarly, we can bound

$$\underline{I} \leq \frac{C_2}{M} \int_0^t \lambda^{8-2} \int_{\mathbb{R}^2} |\nabla u|^2 dx d\lambda = \frac{C_2}{M} \int_0^t \int_{B_{r_2}} \lambda^{8-2} |\nabla u|^2 d\lambda dx$$

$$\leq \frac{(16C_1)^{8-1}}{(8-1)M} C_2 \int_{B_{r_2}} [|\nabla u|^2]^{8-1} \frac{1}{16C_1} |\nabla u|^2 dx$$

$$\leq \frac{1}{2} \int_{B_{r_2}} [|\nabla u|^2]^{8-1} |\nabla u|^2 dx,$$

If $M \geq 1$ is sufficiently large, where we also use that

$$[|\nabla u|^2]_{\frac{1}{16C_1}} \leq [|\nabla u|^2]_{\frac{1}{2}}$$

Finally, we also have

$$\underline{III} = \int_{4C_1 \lambda_0}^t \lambda^{8-2} \int_{\mathbb{R}^2} |A|^2 dx d\lambda$$

$$\leq \int_0^\infty \lambda^{8-2} \int_{\mathbb{R}^2} |A|^2 dx d\lambda$$

$$= \int_{B_{r_2}} \int_0^{16C_1 M} \lambda^{8-2} d\lambda |A(x)|^2 dx$$

$$= \frac{(16C_1 M)^{8-1}}{8-1} \int_{B_{r_2}} |A|^{28} dx = CM^{8-1} \int_{B_{r_2}} |A|^8 dx.$$

□

We then may apply the following "simple, but fundamental" lemma of Biaquinto-Basti (1982)

Lemma 5.7. Let $0 \leq T_0 < T_1 < \infty$, and

let $f: [T_0, T_1] \rightarrow \mathbb{R}$ with $0 \leq f(t) \leq C < \infty$

for some $C > 0$ and all $t \in [T_0, T_1]$.

Suppose that with constants $A, B, \alpha \geq 0$

and $0 < \theta < 1$ for any $T_0 \leq t < T \leq T_1$ there

holds

$$f(t) \leq \theta f(T) + \frac{A}{(T-t)^\alpha} + B.$$

Then there exists $C = C(\alpha, \theta) > 0$ such that

$$\forall T_0 \leq t < T \leq T_1: f(t) \leq C \left(\frac{A}{(T-t)^\alpha} + B \right).$$

Proof: Given $T_0 \leq t < T \leq T_1$, let $(t_k)_{k \in \mathbb{N}_0}$ be given

by $t_0 = t$, $t_{k+1} = t_k + (1-\varepsilon)\varepsilon^k (T-t)$, $k \in \mathbb{N}_0$,

for $0 < \varepsilon < 1$ to be determined. By iteration,

$$f(t_0) \leq \theta^k f(t_k) + \left(\frac{A}{(1-\varepsilon)^\alpha (T-t)} + B \right) \sum_{j=0}^{k-1} \theta^j \varepsilon^{-\alpha j}.$$

Fixing $0 < \varepsilon < 1$ such that $\theta \varepsilon^{-\alpha} < 1$, and letting $k \rightarrow \infty$ we obtain the claim with $C = (1-\varepsilon)^{-\alpha} (1 - \theta \varepsilon^{-\alpha})^{-1}$. \square

Proof of Thm. 5.1: For given $\varphi > 2$ we now

apply Lemma 5.7 to the function

$$\phi(r) := \int_{B_r} [|\nabla u|^2]^{(\varphi-1)/2} |\nabla u|^2 dx, \quad R/2 \leq r < R.$$

By Lemma 5.6 we have

$$\phi(r_1) \leq \frac{1}{2} \phi(r_2) + \frac{K}{(r_2 - r_1)^{m\varphi}} + L$$

with

$$K = \left(C \int_{B_R} (|\nabla u|^2 + M|A|^2) dx \right)^{\varphi}$$

and with

$$L = C \int_{B_R} |A|^{\varphi} dx.$$

Thus, the hypotheses of Lemma 5.7 are satisfied with $\theta = 1/2$, $\alpha = m\varphi$, and with some constant $C = C(\alpha, \theta) > 0$ there holds

$$\phi(R/2) \leq C \frac{K}{(R/2)^{m\varphi}} + CL.$$

Passing to the limit $t \rightarrow \infty$ we then obtain

$\nabla u \in L^{\varphi}(B_{R/2})$, and

$$(5.1) \quad \int_{B_{R/2}} |\nabla u|^{\varphi} dx \leq C \left(\int_{B_R} (|\nabla u|^2 + M|A|^2) dx \right)^{\varphi} + C \int_{B_R} |A|^{\varphi} dx,$$

We can argue similarly for a ball $B_R(x_0)$ with $x_0 \in \partial\Omega$, using the techniques developed in the proof of boundary regularity for elliptic equations (FA II).

Finitely many balls $B_{R/2}(x_i)$, $x_i \in \bar{\Omega}$, $1 \leq i \leq I$, cover $\bar{\Omega}$. Multiplying (5.11) with R^m and summing over $1 \leq i \leq I$, we obtain

$$\begin{aligned} \int_{\Omega} |\nabla u|^q dx &\leq C R^{mI} \sum_{i=1}^{I-1} \left(\int_{B_{R/2}(x_i)} (\nabla u)^2 + M|A|^2 dx \right)^q \\ &\quad + C \int_{\Omega} |A|^q dx \\ &\leq C(R) \left(\int_{\Omega} (\nabla u)^2 + M|A|^2 dx \right)^q + C \|A\|_{L^q}^q \\ &\leq C(R, M) \left(\int_{\Omega} |A|^2 dx \right)^q + C \|A\|_{L^q}^q \\ &\leq C \|A\|_{L^q}^q, \end{aligned}$$

as claimed. Note that we used (5.2), that is, the bound $\|\nabla u\|_{L^2} \leq C \|A\|_{L^2}$ in this estimate.

Let $1 < p < 2$ with dual exponent $q = \frac{p}{p-1} > 2$.

Given $u \in W_0^{1,p}(\Omega)$ with

$$-\Delta u = -\operatorname{div} f \text{ in } \Omega, \quad u = 0 \text{ on } \partial\Omega,$$

we let $v \in W_0^{1,q}(\Omega)$ solve

$$-\Delta v = -\operatorname{div} g \text{ in } \Omega, \quad v = 0 \text{ on } \partial\Omega,$$

where

$$g = \nabla u / |\nabla u|^{p-2} \in L^q(\Omega) \hookrightarrow L^2(\Omega).$$

By Thm. 5.1 for the case $q > 2$ we then have $v \in W_0^{1,q}(\Omega)$ with

$$\|\nabla v\|_{L^q} \leq C \|g\|_{L^q} = C \|\nabla u\|_{L^p}^{p-1}.$$

It follows that

$$\begin{aligned} \|\nabla u\|_{L^p}^p &= (\nabla u, g)_{L^2} = (u, -\operatorname{div} g)_{L^2} \\ &= (u, -\Delta v)_{L^2} = (-\Delta u, v)_{L^2} \\ &= (-\operatorname{div} f, v)_{L^2} = (f, \nabla v)_{L^2} \\ &\leq \|f\|_{L^p} \|\nabla v\|_{L^q} \leq C \|f\|_{L^p} \|\nabla u\|_{L^p}^{p-1}; \end{aligned}$$

hence

$$(5.12) \quad \|\nabla u\|_{L^p} \leq C \|f\|_{L^p}.$$

Given $f \in L^p(\Omega)$, there exists $(f_k)_{k \in \mathbb{N}} \subset L^p(\Omega)$

with

$$f_k \xrightarrow{(k \rightarrow \infty)} f \text{ in } L^p(\Omega).$$

The associated solutions $u_k \in H_0^1(\Omega)$ of

$$-\Delta u_k = -\operatorname{div} f_k \text{ in } \Omega, \quad u_k = 0 \text{ on } \partial\Omega,$$

by (5.12) are uniformly bounded in $W_0^{1,p}(\Omega)$.

Thus, as $k \rightarrow \infty$ suitably we have $u_k \xrightarrow{\omega} u$ in
 $W_0^{1,p}(\Omega)$, where u solves

$$-\Delta u = -\operatorname{div} f \text{ in } \Omega, \quad u = 0 \text{ on } \partial\Omega,$$

and by (5.12) again $u \in W_0^{1,p}(\Omega)$ is the
unique solution of this equation. \square

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