

• Classical picture: $\Delta u = f$ in \mathbb{R}^n

Then $f \in L^q \Rightarrow \nabla^2 u \in L^q$ $1 < q < \infty$ (failure at $q=1, \infty$)

Really what happens: $\nabla^2 u \simeq \Delta u$.

Sobolev embedding: $\Delta u \in L^{\frac{nq}{n-q}}$ $q < n$.

• PDE approach: $u(x) \approx \int G(x,y) f(y)$. G - Green's function.

Differentiation yields: $\nabla^2 u(x) = \int k(x,y) f(y) dy$.

k singular integral kernel.

• Cancellation is the thing that saves you.

• Initial holder $\|k\|_{L^\infty} \leq B$. \wedge : FT

• Hörmander $\int_{|x| \geq 2|y|} |k(x-y) - k(x)| dx \leq B \quad \forall y \in \mathbb{R}^n$.

• Instead of diff. n times, just once gives

$$I_\beta f(x) = \int \frac{f(y)}{|x-y|^{n-\beta}} dy \quad \beta \in [0, n) \quad (\text{Riesz integrals}).$$

and $|Du(x)| \lesssim I_1(|f|)(x)$.

Also $I_\beta: L^q \rightarrow L^{\frac{nq}{n-\beta q}}$ $\beta q < n$. (original Sobolev lemma).

• Fractional integrals do not require cancellation, only size.

Formally "simplify" divergence

$$\Delta u = \operatorname{div} \nabla u = \operatorname{div} F \quad \left. \vphantom{\Delta u} \right\} \text{First year Engineers approach.}$$

$$\Rightarrow \nabla u = F.$$

$$F \in L^q \Rightarrow \nabla u \in L^q \quad q > 1.$$

~~Def~~

• Alt approach:

Define $T: F \mapsto T(F)$:= gradient of solⁿ to $\Delta u = \operatorname{div} F$.

$$\Rightarrow T: L^2 \rightarrow L^2 \quad \text{and} \quad T: L^\infty \rightarrow \text{BMO. (via regularity).}$$

hard part.

~~Alt~~ Campanato-Sampierchia interpolation.

$$\Rightarrow T: L^q \rightarrow L^q.$$

• linear to understand: $\operatorname{div} a(\nabla u) = 0$.

$$\text{Iwaniec '83: } \operatorname{div}(|\nabla u|^{p-2} \nabla u) = \operatorname{div}(|F|^{p-2} F)$$

$$F \in L^q \Rightarrow \nabla u \in L^q \quad (p=q < \infty).$$

$$\text{Di Benedetto & Manfredi '95: } F \in \text{BMO} \Rightarrow \nabla u \in \text{BMO.}$$

• Pump maximal operators are at the heart
~~Part~~ of all of this.

Parabolic Case

Acerbi & Molica 07:

$$u_t - \operatorname{div}(|Du|^{p-2} Du) = \operatorname{div}(|F|^{p-2} F) \text{ in } \Omega \times (0, T).$$

$$p > \frac{2n}{n+2}.$$

$$\Rightarrow F \in L^{q, \text{loc}} \Rightarrow Du \in L^{q, \text{loc}}. \quad p \leq q < \infty.$$

→ Harm. Anal. free approach to non lin. CZ estimates.

$$\left(\int_{Q_R} |Du|^p dx \right)^{\frac{1}{p}} \leq c \left[\left(\int_{Q_{2R}} |Du|^p dx \right)^{\frac{1}{p}} + \left(\int_{Q_{2R}} |F|^q dx \right)^{\frac{1}{p}} + 1 \right]^{\frac{p}{2}}$$

from time part.

not present in Elliptic. This is due to lack of scaling in parabolic case.

Intrinsic geometry of DiBenedetto:

$$Q_\rho^\lambda(z_0) = B(x_0, \rho) \times (t_0 - \lambda^{-2} \rho^2, t_0).$$

↑ adds additional diffusion.

$$|Du| \approx 1 \text{ in } Q_\rho^\lambda(z_0).$$