

Research Article

Umberto Biccari, Mahamadi Warma and Enrique Zuazua

Addendum: Local Elliptic Regularity for the Dirichlet Fractional Laplacian

DOI: 10.1515/ans-2017-6020

Received May 10, 2017; accepted May 10, 2017

Abstract: In [1], for $1 < p < \infty$, we proved the $W_{\text{loc}}^{2s,p}$ local elliptic regularity of weak solutions to the Dirichlet problem associated with the fractional Laplacian $(-\Delta)^s$ on an arbitrary bounded open set of \mathbb{R}^N . Here we make a more precise and rigorous statement. In fact, for $1 < p < 2$ and $s \neq \frac{1}{2}$, local regularity does not hold in the Sobolev space $W_{\text{loc}}^{2s,p}$, but rather in the larger Besov space $(B_{p,2}^{2s})_{\text{loc}}$.

Keywords: Fractional Laplacian, Dirichlet Boundary Condition, Weak Solutions, Local Regularity

MSC 2010: 35B65, 35R11, 35S05

In [1], we have analyzed the local regularity for the solutions to the Dirichlet problem

$$\begin{cases} (-\Delta)^s u = f & \text{in } \Omega, \\ u = 0 & \text{on } \mathbb{R}^N \setminus \Omega, \end{cases} \quad (1)$$

where $\Omega \subset \mathbb{R}^N$ is an arbitrary bounded open set and the fractional Laplace operator $(-\Delta)^s$ is defined for $s \in (0, 1)$ as the singular integral

$$(-\Delta)^s u(x) := C_{N,s} \text{P.V.} \int_{\mathbb{R}^N} \frac{u(x) - u(y)}{|x - y|^{N+2s}} dy,$$

where $C_{N,s}$ is a normalization constant.

In [1, Theorem 1.4], we stated and proved the following maximal local regularity result for the weak solutions to (1): if $f \in L^p(\Omega)$, $1 < p < \infty$, the corresponding weak solution to system (1) satisfies $u \in W_{\text{loc}}^{2s,p}(\Omega)$.

However, although this is true for $p \geq 2$, when $1 < p < 2$ the result is correct only for $s = \frac{1}{2}$. When $1 < p < 2$ and $s \neq \frac{1}{2}$, instead, u belongs to the Besov space $(B_{p,2}^{2s})_{\text{loc}}(\Omega)$, which is strictly larger than $W_{\text{loc}}^{2s,p}(\Omega)$.

This is due to the fact that in the proof [1, Theorem 1.4], the $W_{\text{loc}}^{2s,p}$ combines a cut-off argument and global results for the fractional Poisson-type equation

$$(-\Delta)^s u = F \quad \text{in } \mathbb{R}^N. \quad (2)$$

When $F \in L^p(\mathbb{R}^N)$, the solution u belongs to $W^{2s,p}(\mathbb{R}^N)$ for $p \geq 2$ and for $1 < p < 2$, $s = \frac{1}{2}$. But not when $1 < p < 2$ and $s \neq \frac{1}{2}$. However [1, Theorem 2.7] does not make this distinction stating $W^{2s,p}(\mathbb{R}^N)$ regularity for

Umberto Biccari: DeustoTech, University of Deusto, 48007 Bilbao, Basque Country; and Facultad de Ingeniería, Universidad de Deusto, Avda Universidades 24, 48007 Bilbao, Basque Country, Spain, e-mail: umberto.biccari@deusto.es

Mahamadi Warma: Department of Mathematics, College of Natural Sciences, University of Puerto Rico (Rio Piedras Campus), PO Box 70377, San Juan, PR 00936-8377, USA, e-mail: mahamadi.warma1@upr.edu

Enrique Zuazua: DeustoTech, University of Deusto, 48007 Bilbao, Basque Country; and Facultad de Ingeniería, Universidad de Deusto, Avda Universidades 24, 48007 Bilbao, Basque Country; and Departamento de Matemáticas, Universidad Autónoma de Madrid, Campus de Cantoblanco, 28049, Madrid, Spain, e-mail: enrique.zuazua@deusto.es

all $1 < p < \infty$ and all $0 < s < 1$. When $1 < p < 2$ and $s \neq \frac{1}{2}$, we have regularity in the Besov space $B_{p,2}^{2s}(\mathbb{R}^N)$, which is strictly larger than $W^{2s,p}(\mathbb{R}^N)$. This has been also mentioned in [4, Remark 7.1].

The correct statement of [1, Theorem 2.7] should be the following.

Theorem 1. *Let $1 < p < \infty$. Given $F \in L^p(\mathbb{R}^N)$, let u be the unique weak solution to the fractional Poisson-type equation*

$$(-\Delta)^s u = F \quad \text{in } \mathbb{R}^N.$$

Then $u \in \mathcal{L}_{2s}^p(\mathbb{R}^N)$, where

$$\mathcal{L}_{2s}^p(\mathbb{R}^N) := \{u \in L^p(\mathbb{R}^N) : (-\Delta)^s u \in L^p(\mathbb{R}^N)\} \tag{3}$$

has been introduced for example in [5, Chapter V, Section 3.3, formula (38)].

As a consequence, we have the following:

- (i) If $1 < p < 2$ and $s \neq \frac{1}{2}$, then $u \in B_{p,2}^{2s}(\mathbb{R}^N)$.
- (ii) If $1 < p < 2$ and $s = \frac{1}{2}$, then $u \in W^{2s,p}(\mathbb{R}^N) = W^{1,p}(\mathbb{R}^N)$.
- (iii) If $2 \leq p < \infty$, then $u \in W^{2s,p}(\mathbb{R}^N)$.

Remark 2. The space $\mathcal{L}_{2s}^p(\mathbb{R}^N)$, which in the literature is called potential space, is sometimes denoted as $H_p^s(\mathbb{R}^N)$ (see, e.g., [7, Section 1.3.2]).

Accordingly, [1, Theorem 1.4] should be rephrased as follows.

Theorem 3. *Let $1 < p < \infty$. Given $f \in L^p(\Omega)$, let u be the unique weak solution to the Dirichlet problem (1). Then $u \in (\mathcal{L}_{2s}^p)_{\text{loc}}(\Omega)$. As a consequence, we have the following result:*

- (i) If $1 < p < 2$ and $s \neq \frac{1}{2}$, then

$$u \in (B_{p,2}^{2s})_{\text{loc}}(\Omega).$$

- (ii) If $1 < p < 2$ and $s = \frac{1}{2}$, then

$$u \in W_{\text{loc}}^{2s,p}(\Omega) = W_{\text{loc}}^{1,p}(\Omega).$$

- (iii) If $2 \leq p < \infty$, then

$$u \in W_{\text{loc}}^{2s,p}(\Omega).$$

We provide below the explanation of these facts:

- According to [5, Chapter V, Section 5.3, Theorem 5 (B)], when $1 < p < 2$, the space $\mathcal{L}_{2s}^p(\mathbb{R}^N)$ introduced in (3) is included in the Besov space $B_{2s}^{p,2}(\mathbb{R}^N)$. Moreover, an explicit counterexample showing that sharper inclusions are not possible has been given in [5, Chapter V, Section 6.8]. But if $2s$ is an integer, that is, if $s = \frac{1}{2}$, then

$$\mathcal{L}_{2s}^p(\mathbb{R}^N) = \mathcal{L}_1^p(\mathbb{R}^N) = W^{1,p}(\mathbb{R}^N)$$

(see [5, Chapter V, Section 3.3, Theorem 3]). In view of these observations, we have that if $F \in L^p(\mathbb{R}^N)$, $1 < p < 2$, then the solution u to (2) belongs to the Besov space $B_{2s}^{p,2}(\mathbb{R}^N)$ if $s \neq \frac{1}{2}$, and belongs to $W^{1,p}(\mathbb{R}^N)$ if $s = \frac{1}{2}$.

- Recall also that the Sobolev space $W^{2s,p}(\mathbb{R}^N)$ is, by definition, the space $B_{2s}^{p,p}(\mathbb{R}^N)$ (see, e.g., [5, Chapter V, Section 5.1, formula (60)]) and that the latter is strictly included in

$$B_{2s}^{p,2}(\mathbb{R}^N) \quad \text{for } 1 < p < 2.$$

Hence, the counterexample mentioned above implies that the space of functions whose fractional Laplacian is in $L^p(\mathbb{R}^N)$ is strictly larger than $B_{2s}^{p,p}(\mathbb{R}^N)$ (which is by definition $W^{2s,p}(\mathbb{R}^N)$) when $1 < p < 2$ and $s \neq \frac{1}{2}$. In other words, when $1 < p < 2$ and $s \neq \frac{1}{2}$, there are functions whose fractional Laplacian belongs to $L^p(\mathbb{R}^N)$, but they do not belong to $W^{2s,p}(\mathbb{R}^N)$.

These arguments provide a proof of Theorem 1. Instead, the proof of Theorem 3 presented in [1] is correct. Indeed, it is based on a cut-off argument which is not affected by the discussion above.

During the revision process of our original manuscript, we became aware that similar results were obtained using pseudo-differential calculus (see, e.g., [3, Section 7] or [6, Chapter XI, Proposition 2.4, Theorem 2.5 and Exercise 2.1]). We already pointed out this fact in [1], saying that, in [3, Section 7], Grubb proved

that, under the restriction $s > \frac{N}{p}$, the assumption $f \in W^{\tau,p}(\Omega)$ for some real number $\tau \geq 0$ implies that the corresponding solution u of (1) belongs to

$$W_{\text{loc}}^{\tau+2s,p}(\Omega).$$

A more careful reading of Grubb's work and a discussion with the author made us realize that, for $1 < p < 2$, this result does not hold in the classical Sobolev setting, but rather in $(\mathcal{L}_{\tau+2s}^p)_{\text{loc}}(\Omega)$. Also, the restriction $s > \frac{N}{p}$ mentioned above is not necessary and this regularity is true for all $1 < p < \infty$.

Our approach complements the pseudo-differential one, using merely classical PDE techniques in the context of linear and nonlinear elliptic and parabolic equations.

In fact, our techniques and results extend to the following parabolic problem:

$$\begin{cases} u_t + (-\Delta)^s u = f & \text{in } \Omega \times (0, T), \\ u = 0 & \text{on } (\mathbb{R}^N \setminus \Omega) \times (0, T), \\ u(\cdot, 0) = 0 & \text{in } \Omega. \end{cases} \quad (4)$$

In particular, we have the following theorem.

Theorem 4. *Let $1 < p < \infty$. Given $f \in L^p(\Omega \times (0, T))$, let u be the unique weak solution to the parabolic problem (4). Then*

$$u \in L^p((0, T); (\mathcal{L}_{2s}^p)_{\text{loc}}(\Omega)).$$

As a consequence, we have the following result:

(i) *If $1 < p < 2$ and $s \neq \frac{1}{2}$, then*

$$u \in L^p((0, T); (B_{p,2}^{2s})_{\text{loc}}(\Omega)).$$

(ii) *If $1 < p < 2$ and $s = \frac{1}{2}$, then*

$$u \in L^p((0, T); W_{\text{loc}}^{2s,p}(\Omega)) = L^p((0, T); W_{\text{loc}}^{1,p}(\Omega)).$$

(iii) *If $2 \leq p < \infty$, then*

$$u \in L^p((0, T); W_{\text{loc}}^{2s,p}(\Omega)).$$

We refer to [2] for more details on this topic.

Acknowledgment: The authors wish to thank Gerd Grubb (University of Copenhagen) and Xavier Ros-Oton (University of Texas at Austin), for the interesting discussions that led to the clarification reported in this addendum.

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