The behaviour of the p(x)-Laplacian eigenvalue problem as $p(x) \to \infty$

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Abstract

In this paper we study the behaviour of the solutions to the eigenvalue problem corresponding to the p(x)-Laplacian operator

$$-\operatorname{div}(|\nabla u|^{p(x)-2}\nabla u) = \Lambda_{p(x)}|u|^{p(x)-2}u, \quad \text{in } \Omega,$$

 $u = 0, \quad \text{on } \partial\Omega$

as $p(x) \to \infty$. We consider a sequence of functions $p_n(x)$ that goes to infinity uniformly in $\overline{\Omega}$. Under adequate hypotheses on the sequence p_n , namely that the limits

$$\nabla \ln p_n(x) \to \xi(x), \quad \text{ and } \quad \frac{p_n}{n}(x) \to q(x),$$

exist, we prove that the corresponding eigenvalues Λ_{p_n} and eigenfunctions u_{p_n} verify that

$$(\Lambda_{p_n})^{1/n} \to \Lambda_{\infty}, \qquad u_{p_n} \to u_{\infty} \text{ uniformly in } \overline{\Omega},$$

where Λ_{∞} , u_{∞} is a nontrivial viscosity solution of the following problem

$$\min\{-\Delta_{\infty}u_{\infty} - \log(|\nabla u_{\infty}|)\langle \xi, \nabla u_{\infty} \rangle, |\nabla u_{\infty}|^{q} - \Lambda_{\infty}u_{\infty}^{q}\} = 0, \quad \text{in } \Omega$$

$$u_{\infty} = 0, \quad \text{on } \partial\Omega.$$

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1 Introduction

In this work we analyze the behaviour of the solutions to the eigenvalue problem corresponding to the p(x)-Laplacian operator as $p(x) \to \infty$. More precisely, we consider the following problems

$$\begin{cases}
-\operatorname{div}(|\nabla u|^{p_n(x)-2}\nabla u) = \Lambda_{p_n}|u|^{p_n(x)-2}u, & \text{in } \Omega, \\
u = 0, & \text{on } \partial\Omega,
\end{cases}$$
(1.1)

with $\Omega \subset \mathbb{R}^N$ being a bounded smooth domain, and the sequence of functions $p_n : \overline{\Omega} \to \mathbb{R}$ such that $p_n \in C(\overline{\Omega})$ and $p_n(x) > 1$, for every $n \geq 1$ and every $x \in \overline{\Omega}$.

For n fixed, solutions to the eigenvalue problem (1.1) have been analyzed in [10]. Our purpose in this work is to study how the solutions to (1.1) behave when we consider a sequence of functions such that $p_n(x) \to \infty$ for every $x \in \overline{\Omega}$, as $n \to \infty$.

To give some motivation for this study, let us recall briefly what happens when p is constant in Ω . In this case, the limit of (1.1) as $p \to \infty$ has been studied in [4], [14], [15], see also the survey [2], and leads naturally to the infinity Laplacian eigenvalue problem

$$\min\left\{|\nabla u|(x) - \Lambda_{\infty} u(x), -\Delta_{\infty} u(x)\right\} = 0, \tag{1.2}$$

where the infinity Laplacian, Δ_{∞} , is given by,

$$\Delta_{\infty} u := (D^2 u \nabla u) \cdot \nabla u = \sum_{i,j=1}^{N} \frac{\partial u}{\partial x_i} \frac{\partial u}{\partial x_j} \frac{\partial^2 u}{\partial x_i x_j}.$$

In fact, it is proved there that the limit as $p \to \infty$ exists both for the eigenfunctions, $u_p \to u_\infty$ uniformly, and for the eigenvalues $(\Lambda_p)^{1/p} \to \Lambda_\infty$, where the pair u_∞ , Λ_∞ is a nontrivial solution to (1.2).

Solutions to $-\Delta_{\infty}u=0$ (that are called infinity harmonic functions) solve the optimal Lipschitz extension problem (see [1] and the survey paper [2]) and are used in several applications, for example, in optimal transportation, image processing and tug-of-war games (see, e.g., [9], [11], [5], [23], [24] and the references therein). On the other hand, problems related to PDEs involving variable exponents became popular a recently due to applications in elasticity and the modelling of electrorheological fluids. The functional analytical tools needed for the analysis have been extensively developed, see [17] and [8] and also the recent survey [12] and references therein. Although a natural extension of the theory, the problem addressed here is a natural continuation of recent papers. In [21], the authors treat the case of a variable exponent that equals infinity in a subdomain of Ω and in [19], [22], the limit of p(x)-harmonic functions is studied, that is, the limit as $p(x) \to \infty$ of solutions to $\Delta_{p(x)}u=0$ with u=g on $\partial\Omega$.

Here we will assume that $p_n(x)$ is a sequence of C^1 functions in Ω such that

$$p_n(x) \to +\infty$$
, uniformly in Ω ; (1.3)

$$\nabla \ln p_n(x) \to \xi(x)$$
, uniformly in Ω , (1.4)

$$\frac{p_n}{n}(x) \to q(x)$$
, uniformly in Ω . (1.5)

For the limit functions ξ and q we assume that $\xi \in C(\Omega : \mathbb{R}^N)$ and that $q \in C(\Omega : \mathbb{R})$ is strictly positive.

Under these assumptions we have the following result.

Theorem 1.1 For any sequence $p_n(x)$ satisfying (1.3)-(1.5) let Λ_{p_n} and u_{p_n} be the corresponding first eigenvalues and eigenfunctions of the problem $-\Delta_{p_n(x)}u_{p_n}=\Lambda_{p_n}|u_{p_n}|^{p_n(x)-2}u_{p_n}$ in Ω with Dirichlet boundary conditions, $u_{p_n}|_{\partial\Omega}=0$, normalized by $\int_{\Omega}\frac{|u|^{p_n(x)}}{p_n(x)}\,dx=1$. Then, there is a subsequence such that

$$u_{p_i} \to u_{\infty}$$
 in $C^{\beta}(\overline{\Omega})$, for some $0 < \beta < 1$,

and

$$(\Lambda_{p_i})^{1/n_i} \to \Lambda_{\infty}$$

where u_{∞} is nontrivial and u_{∞} , Λ_{∞} verify, in the viscosity sense,

$$\begin{cases}
\min\{-\Delta_{\infty}u_{\infty} - \log(|\nabla u_{\infty}|)\langle \xi, \nabla u_{\infty} \rangle, |\nabla u_{\infty}|^{q} - \Lambda_{\infty}u_{\infty}^{q}\} = 0, & \text{in } \Omega \\
u_{\infty} = 0, & \text{on } \partial\Omega.
\end{cases}$$
(1.6)

Remark 1.1 Comparing the limit problem (1.6) with (1.2), we note the dependence in x of the sequence p_n . In fact, two limits play a role here, $\nabla \ln p_n(x) \to \xi(x)$ and $\frac{p_n}{n}(x) \to q(x)$.

We now present some examples of possible sequences $p_n(x)$. We are specially interested in understanding (1.4) and (1.5) and hope the examples shed some light on the meaning of this assumption.

- 1. $p_n(x) = n$; we have $\xi = 0$ and q = 1.
- 2. $p_n(x) = p(x) + n$; we get again $\xi = 0$ and q = 1.
- 3. $p_n(x) = np(x)$; now we get a nontrivial vector field $\xi(x) = \nabla(\ln(p(x)))$ and a nontrivial q, q(x) = p(x).
- 4. $p_n(x) = n^a p(x/n)$ [scaling in x]; in this case, we have

$$\nabla(\ln p_n(x)) = \frac{\nabla p}{p}(x/n)\frac{1}{n} \to 0$$

and so $\xi = 0$. Moreover, we have q(x) = p(0) if and only if a = 1.

This calculations also hold for $p_n(x) = n + p(x/n)$, we have $\xi = 0$ and q(x) = 1.

5. $p_n(x) = n^a p(nx)$; we get

$$\nabla(\ln p_n(x)) = \frac{n\nabla p}{p}(nx),$$

which does not have a limit as $n \to \infty$. The same happens with $p_n(x) = n + p(nx)$, for which

$$\nabla(\ln p_n(x)) = \frac{n\nabla p(nx)}{n + p(nx)},$$

that does not have a uniform limit (although it is bounded).

6. We can modify the previous example to get a nontrivial limit. Assume that $r = r(\theta)$ is a function of the angular variable and that $0 \notin \Omega$; then consider $p_n(x) = n + r(nx)$ to obtain

$$\nabla(\ln p_n(x)) = \frac{n\nabla r(nx)}{n + r(nx)} \to \nabla r(\theta).$$

In this case we get q(x) = 1.

7. Finally, we can combine examples (3) and (6). Let $p_n(x) = np(x) + r(nx)$, with q and Ω as in (6). We get

$$\nabla(\ln p_n(x)) = \frac{n\nabla p(x) + n\nabla r(nx)}{np(x) + r(nx)} \to \frac{\nabla p(x) + \nabla r(\theta)}{p(x)}.$$

In this case q(x) = p(x).

2 Preliminaries

We introduce now some notation and preliminary results. See [7], [8], [10], [17] and the survey [12] for more details. The variable exponent Lebesgue space $L^{p(x)}(\Omega)$ is defined as follows

$$L^{p(x)}(\Omega) = \left\{ u \text{ such that } u: \Omega \to \mathbb{R} \text{ is measureable and } \int_{\Omega} |u(x)|^{p(x)} \, dx < +\infty \right\},$$

and is endowed with the norm

$$|u|_{p(x)} = \inf \left\{ \tau > 0 \text{ such that } \int_{\Omega} \left| \frac{u(x)}{\tau} \right|^{p(x)} dx \le 1 \right\}.$$

The variable exponent Sobolev space $W^{1,p(x)}(\Omega)$ is given by

$$W^{1,p(x)}(\Omega) = \left\{ u \in L^{p(x)}(\Omega) \text{ such that } |\nabla u| \in L^{p(x)}(\Omega) \right\},$$

with the norm

$$||u|| = \inf \left\{ \tau > 0 \text{ such that } \int_{\Omega} \left| \frac{\nabla u(x)}{\tau} \right|^{p(x)} + \left| \frac{u(x)}{\tau} \right|^{p(x)} dx \le 1 \right\}.$$

Let us denote by $W_0^{1,p(x)}(\Omega)$ the closure of $C_0^{\infty}(\Omega)$ in $W^{1,p(x)}(\Omega)$. The following result holds.

Proposition 2.1 i) The spaces
$$\left(L^{p(x)}(\Omega), |\cdot|_{p(x)}\right)$$
, $\left(W^{1, p(x)}(\Omega), \|\cdot\|\right)$ and $\left(W_0^{1, p(x)}(\Omega), \|\cdot\|\right)$ are separable, reflexive and uniformly convex Banach spaces.

ii) Hölder inequality holds, namely

$$\int_{\Omega} |uv| \, dx \le 2|u|_{p(x)}|v|_{q(x)}, \quad \forall u \in L^{p(x)}(\Omega), \, \forall v \in L^{q(x)}(\Omega),$$

where $\frac{1}{p(x)} + \frac{1}{q(x)} = 1$.

iii) If $q \in C(\overline{\Omega})$ and $0 < q(x) < p^*(x)$ for every $x \in \overline{\Omega}$, then the imbedding from $W^{1,p(x)}(\Omega)$ to $L^{q(x)}(\Omega)$ is compact and continuous, where $p^*(x)$ is given by

$$p^*(x) = \begin{cases} \frac{Np(x)}{N - p(x)}, & p(x) < N, \\ \infty, & p(x) \ge N. \end{cases}$$

iv) There exists a constant C > 0 such that

$$|u|_{p(x)} \le C|\nabla u|_{p(x)}, \quad \text{for every } u \in W_0^{1,p(x)}(\Omega).$$

Therefore, $|\nabla u|_{p(x)}$ and ||u|| are equivalent norms on $W_0^{1,p(x)}(\Omega)$.

Let us introduce now some results concerning to problem (1.1) for fixed n. Namely, we consider the problem

$$\begin{cases} -\operatorname{div}(|\nabla u|^{p(x)-2}\nabla u) = \Lambda_{p(x)}|u|^{p(x)-2}u, & \text{in } \Omega, \\ u = 0, & \text{on } \partial\Omega. \end{cases}$$
 (2.1)

Definition 2.1 Let $\Lambda_{p(x)} \in \mathbb{R}$ and $u \in W_0^{1,p(x)}(\Omega)$. We say that $(\Lambda_{p(x)}, u)$ is a solution to the eigenvalue problem (2.1) if

$$\int_{\Omega} |\nabla u|^{p(x)-2} \nabla u \nabla v \, dx = \Lambda_{p(x)} \int_{\Omega} |u|^{p(x)-2} uv \, dx, \quad \forall v \in W_0^{1,p(x)}(\Omega).$$

As usual, we call $\Lambda_{p(x)}$ an eigenvalue of (2.1) and u an eigenfunction corresponding to $\Lambda_{p(x)}$.

Let us denote $X = W_0^{1,p(x)}(\Omega)$. We define the following functionals $F, G: X \to \mathbb{R}$ by

$$F(u) = \int_{\Omega} \frac{1}{p(x)} |\nabla u|^{p(x)} dx, \quad G(u) = \int_{\Omega} \frac{1}{p(x)} |u|^{p(x)} dx,$$

and, for $\alpha > 0$, the C^1 -submanifold of X,

$$M_{\alpha} = \{ u \in X \text{ such that } G(u) = \alpha \}.$$

It is well known that $(\Lambda_{p(x)}, u)$ solves problem (2.1) if and only if u is a critical point of the functional $\widetilde{F} := F_{|M_{\alpha}} : M_{\alpha} \to \mathbb{R}$. In order to determine the critical points of this functional let us introduce the following sets

$$\Sigma = \{A \subset X \setminus \{0\} \text{ such that } A \text{ is compact and } A = -A\},\$$

$$\Sigma_k = \{ A \in \Sigma \text{ such that } \gamma(A) \ge k \},$$

where $\gamma(A)$ denotes the genus of A. The values defined by

$$c_{k,\alpha} = \sup_{A \in \Sigma_k} \inf_{A \subset M_\alpha} \inf_{u \in A} F(u), \ k = 1, 2, \dots$$

are critical values of F on M_{α} verifying $c_{1,\alpha} \geq c_{2,\alpha} \geq \cdots \geq c_{k,\alpha} \geq c_{k+1,\alpha} \geq \cdots$ and $c_{k,\alpha} \to 0$ as $k \to \infty$. Then, if $u_k \in M_{\alpha}$ is a critical point of F, its corresponding eigenvalue is given by

$$\Lambda_{p(x),k} = \frac{\int_{\Omega} |\nabla u_k|^{p(x)} dx}{\int_{\Omega} |u_k|^{p(x)} dx} \ge \frac{p^- \alpha}{p^+ c_{k,\alpha}},$$

where

$$p^{-} = \min_{x \in \overline{\Omega}} p(x), \qquad p^{+} = \max_{x \in \overline{\Omega}} p(x). \tag{2.2}$$

If we denote $\Lambda = \{\Lambda_{p(x)} \in \mathbb{R} \text{ such that } \Lambda_{p(x)} \text{ is an eigenvalue of } (2.1)\}$, we have that Λ is a nonempty infinite set such that $\sup \Lambda = +\infty$. It is also known that in general $\inf \Lambda = 0$, unless the function p is monotone in at least one direction, in which case $\inf \Lambda > 0$, see [10].

3 The limit problem as $p_n(x) \to \infty$

Our interest in this section is to analyze the behaviour of the first eigenvalue (and its corresponding eigenfunctions) of problem (1.1) when $p_n(x) \to +\infty$. To this end, we note that from the previous section we have that the first eigenvalue for $p_n(x)$ is given by

$$\Lambda_{p_n} = \frac{\int_{\Omega} |\nabla u_{p_n}|^{p_n(x)} dx}{\int_{\Omega} |u_{p_n}|^{p_n(x)} dx}.$$
(3.1)

The function u_{p_n} is the critical point for

$$c_{1,1}^n = \sup_{A \in \Sigma_1, A \subset M_1} \inf_{u \in A} F(u),$$

where we have fixed the parameter $\alpha = 1$. Note that the definition above is equivalent to

$$c_{1,1}^{n} = \inf_{u \in B} \int_{\omega} \frac{|\nabla u|^{p_{n}(x)}}{p_{n}(x)} dx, \quad \text{with } B = \left\{ u \in X : \int_{\Omega} \frac{|u|^{p_{n}(x)}}{p_{n}(x)} dx = 1 \right\}.$$
 (3.2)

It is known (see [10] for details) that for each n fixed $u_{p_n}(x) > 0$ for every $x \in \Omega$ or $u_{p_n}(x) < 0$ for every $x \in \Omega$. In the sequel we will consider for each n the positive solution

$$u_{p_n}(x) > 0$$
, for every $x \in \Omega$. (3.3)

Our purpose is to study the pair (u_{p_n}, Λ_{p_n}) , given by (3.1) and (3.2), as the function $p_n(x)$ goes to infinity as $n \to \infty$. Next, we introduce the following notation: we define

$$p_n^- = \min_{x \in \overline{\Omega}} p_n(x), \qquad p_n^+ = \max_{x \in \overline{\Omega}} p_n(x).$$
 (3.4)

By (1.5) it is clear that there exist the limits

$$\lim_{n \to \infty} \frac{p_n^-}{n} = q^-, \qquad \lim_{n \to \infty} \frac{p_n^+}{n} = q^+, \tag{3.5}$$

for some q^- , q^+ .

Our next aim is to find an upper bound for $(\Lambda_{p_n})^{1/n}$.

Lemma 3.1 Let Λ_{p_n} the first eigenvalue of problem (1.1) given in (3.1). There exists a positive constant K, independent of n, such that

$$\left(\Lambda_{p_n}\right)^{1/n} \le K. \tag{3.6}$$

Proof. We begin with a uniform bound for $(c_{1,1}^n)^{1/n}$. Let us consider the function $u(x) = a\delta(x)$, with $\delta(x) = \operatorname{dist}(x, \partial\Omega)$ and the constant a > 0 such that $u \in B$, that is, we chose a verifying

$$\int_{\Omega} \frac{(a\delta(x))^{p_n(x)}}{p_n(x)} dx = 1.$$

Let us show that a is uniformly bounded. Let us denote $\Omega_1 = \{x \in \Omega : \varepsilon \leq \delta(x) \leq 1\}$ and $\Omega_2 = \{x \in \Omega : \delta(x) > 1\}$. Then, taking into account the definitions (3.4) and (3.5) we have

$$1 \geq \left(\int_{\Omega_1 \cup \Omega_2} \frac{(a\delta(x))^{p_n(x)}}{p_n(x)} dx \right)^{1/n} \geq \left(\max\{a^{p_n^+}, a^{p_n^-}\} \mu(\Omega) \frac{\varepsilon^{p_n^+} + 1}{p_n^+} \right)^{1/n} \\ \geq \max\{a^{q^+ - \varepsilon}, a^{q^- + \varepsilon}\} \left(\frac{1}{p_n^+} \right)^{1/n} \geq \frac{1}{2} \max\{a^{q^+ - \varepsilon}, a^{q^- + \varepsilon}\},$$

for n sufficiently large and $\varepsilon > 0$ small, and the uniform bound on a follows. Using u as test function in

$$c_{1,1}^n = \inf_{u \in B} \int_{\omega} \frac{|\nabla u|^{p_n(x)}}{p_n(x)} dx, \quad \text{with } B = \left\{ u \in X : \int_{\Omega} \frac{|u|^{p_n(x)}}{p_n(x)} dx = 1 \right\}$$

we get that

$$(c_{1,1}^n)^{1/n} \leq \left(\int_{\Omega} \frac{a^{p_n(x)}}{p_n(x)} \, dx \right)^{1/n} \leq \left(\frac{\max\{a^{p_n^+}, a^{p_n^-}\}}{p_n^-} \mu(\Omega) \right)^{1/n} \leq \max\{a^{q^+ + \varepsilon}, a^{q^- - \varepsilon}\} \left(\frac{\mu(\Omega)}{p_n^-} \right)^{1/n}.$$

Since $\left(\frac{\mu(\Omega)}{p_n^-}\right)^{1/n} \to 1$ as $n \to \infty$, it holds that $(c_{1,1}^n)^{1/n} \le C$ for n large. We proceed now with the bound on the first eigenvalue. Let u_{p_n} be the point at which $c_{1,1}^n$

reaches its infimum. We observe that

$$\left(\int_{\Omega} |\nabla u_{p_n}|^{p_n(x)} dx\right)^{1/n} \le \left(p_n^+ \int_{\Omega} \frac{|\nabla u_{p_n}|^{p_n(x)}}{p_n(x)} dx\right)^{1/n} \le 2(c_{1,1}^n)^{1/n} \le 2C. \tag{3.7}$$

On the other hand

$$\left(\int_{\Omega} |\nabla u_{p_n}|^{p_n(x)} dx \right)^{1/n} = (\Lambda_{p_n})^{1/n} \left(\int_{\Omega} |u_{p_n}|^{p_n(x)} dx \right)^{1/n} \\
\geq (\Lambda_{p_n})^{1/n} \left(p_n^- \int_{\Omega} \frac{|u_{p_n}|^{p_n(x)}}{p_n(x)} dx \right)^{1/n} \geq c(\Lambda_{p_n})^{1/n},$$

which together with (3.7) gives the uniform bound on the first eigenvalue (3.6).

The previous result allows us to consider a subsequence $n_i \to \infty$ such that $(\Lambda_{p_{n_i}})^{1/n_i} \to \Lambda_{\infty}$ and, as we see in the next lemma, we can also extract a subsequence $u_{p_{n_i}} \to u_{\infty}$ in $C^{\beta}(\Omega)$.

Lemma 3.2 There exists a subsequence $\{u_{p_{n_i}}\}$ converging to some nontrivial function u_{∞} in $C^{\beta}(\Omega)$, for some $0 < \beta < 1$.

Proof. Let us take m < n. Then by (3.7) we get

$$\int_{\Omega} \left(|\nabla u_{p_n}|^{\frac{p_n(x)}{n}} \right)^m dx \le \left(\int_{\Omega} |\nabla u_{p_n}|^{p_n(x)} dx \right)^{m/n} (\mu(\Omega))^{1-m/n} \le K,$$

thus $|\nabla u_{p_n}|^{\frac{p_n(x)}{n}}$ is uniformly bounded in $L^m(\Omega)$, which implies that $|\nabla u_{p_n}|$ is uniformly bounded in $L^{\frac{mp_n(x)}{n}}(\Omega) \subset L^{m(q^-(x)-\varepsilon)}(\Omega)$, by Hölder inequality (we take ε such that $q^-(x)-\varepsilon>1$, $\forall x\in\Omega$). If we take now m such that $m(q^-(x)-\varepsilon)\geq N$, then by the continuous embedding in iii) of Proposition 2.1 we have that $W_0^{1,m(q^-(x)-\varepsilon)}(\Omega)\subset C^\beta(\Omega)$, $0<\beta<1$. Therefore, there exists a subsequence $\{u_{p_n,(x)}\}$ such that

$$u_{p_{n_i}(x)} \rightharpoonup u_{\infty}$$
, weakly in $W^{1,m(q^-(x)-\varepsilon)}(\Omega)$ and $u_{p_{n_i}(x)} \to u_{\infty}$, strongly in $C^{\beta}(\Omega)$. (3.8)

Note that we have the normalization

$$\left(\int_{\Omega} \frac{1}{p_n(x)} |u_{p_n}|^{p_n(x)} dx\right)^{1/n} = 1,$$

hence

$$\left(\frac{1}{p_n^-}\right)^{1/n} \left(\int_{\Omega} |u_{p_n}|^{p_n(x)} dx\right)^{1/n} \ge 1,$$

and then we have that

$$\left(\frac{\mu(\Omega)}{p_n^-}\right)^{1/n} \max\{(\|u_{p_n}\|_{\infty})^{p_n^+}, (\|u_{p_n}\|_{\infty})^{p_n^-}\}^{1/n} \ge 1.$$

If we pass to the limit as $n \to \infty$ in the previous estimate, taking into account (1.5) and (3.8) we get that

$$\max\{(\|u_{\infty}\|_{\infty})^{q^{+}}, (\|u_{\infty}\|_{\infty})^{q^{-}}\} \ge q^{+},$$

and thus u_{∞} is nontrivial.

In order to identify the limit problem satisfied by any cluster point u_{∞} we introduce the concept of viscosity solutions to problem (1.1). Assuming that u_{p_n} are smooth enough to differentiate (1.1), we get

$$-|\nabla u_{p_n}|^{p_n(x)-2} \left(\Delta u_{p_n} + \log(|\nabla u_{p_n}|) \sum_{i=1}^N \frac{\partial u_{p_n}}{\partial x_i} \frac{\partial p_n(x)}{\partial x_i} \right)$$

$$-(p_n(x)-2)|\nabla u_{p_n}|^{p_n(x)-4} \sum_{i,i=1}^N \frac{\partial u_{p_n}}{\partial x_i} \frac{\partial u_{p_n}}{\partial x_j} \frac{\partial^2 u_{p_n}}{\partial x_i \partial x_j} = \Lambda_{p_n} |u_{p_n}|^{p_n(x)-2} u_{p_n}.$$

$$(3.9)$$

П

We recall that the last operator involving the second derivatives is denoted as Δ_{∞} , that is

$$\Delta_{\infty} u = \sum_{i,j=1}^{N} \frac{\partial u}{\partial x_i} \frac{\partial u}{\partial x_j} \frac{\partial^2 u}{\partial x_i \partial x_j}.$$

Equation (3.9) is nonlinear but elliptic (degenerate), thus it makes sense to consider viscosity subsolutions and supersolutions of it. Let $y \in \mathbb{R}$, $z, \theta \in \mathbb{R}^N$, and S a real symmetric matrix. We define the following continuous function

$$H_{p_n(x)}(y, z, \theta, S) = -|z|^{p_n(x)-2} \left(\operatorname{trace}(S) + \log(|z|) \langle z, \theta \rangle \right) - (p_n(x) - 2)|z|^{p_n(x)-4} \langle S \cdot z, z \rangle - \Lambda_{p_n} |y|^{p_n(x)-2} y.$$
(3.10)

To define the notion of viscosity solution we are interested in viscosity super and subsolutions of the partial differential equation

$$\begin{cases}
H_{p_n(x)}(u_{p_n}, \nabla u_{p_n}, \nabla p_n, D^2 u_{p_n}) = 0, & \text{in } \Omega, \\
u_{p_n} = 0 & \text{on } \partial\Omega.
\end{cases}$$
(3.11)

Definition 3.1 An upper semicontinuous function u defined in Ω is a viscosity subsolution of (3.11) if, $u|_{\partial\Omega} \leq 0$ and, whenever $x_0 \in \Omega$ and $\phi \in C^2(\Omega)$ are such that

i)
$$u(x_0) = \phi(x_0)$$
,

ii)
$$u(x) < \phi(x)$$
, if $x \neq x_0$,

then

$$H_{p_n(x)}(\phi(x_0), \nabla \phi(x_0), \nabla p_n(x_0), D^2 \phi(x_0)) \le 0.$$

Definition 3.2 A lower semicontinuous function u defined in Ω is a viscosity supersolution of (3.11) if, $u|_{\partial\Omega} \geq 0$ and, whenever $x_0 \in \Omega$ and $\phi \in C^2(\Omega)$ are such that

i)
$$u(x_0) = \phi(x_0)$$
,

ii)
$$u(x) > \phi(x)$$
, if $x \neq x_0$,

then

$$H_{p_n(x)}(\phi(x_0), \nabla \phi(x_0), \nabla p_n(x_0), D^2 \phi(x_0)) \ge 0.$$

We observe that in both of the above definitions the second condition is required just in a neighbourhood of x_0 and the strict inequality can be relaxed. We refer to [6] for more details about general theory of viscosity solutions, and [13], [16] for viscosity solutions related to the ∞ -Laplacian and the p-Laplacian operators. The following result can be shown as in [15], we include the proof for convenience of the reader.

Lemma 3.3 A continuous weak solution to equation (1.1) is a viscosity solution to (3.11).

Proof. The proof is analogous to the one of Proposition 2.4 in [21]. We reproduce it here for the sake of completeness and readability.

We omit the subscript n in this proof. Let us show that if u is continuous weak supersolution then, it is a viscosity supersolution. Let $x_0 \in \Omega$ and a let ϕ be a test function such that $u(x_0) = \phi(x_0)$ and $u - \phi$ has a strict minimum at x_0 . We want to show that

$$-\Delta_{p(x_0)}\phi(x_0) = -|\nabla\phi(x_0)|^{p(x_0)-2}\Delta\phi(x_0)
-(p(x_0)-2)|\nabla\phi(x_0)|^{p(x_0)-4}\Delta_{\infty}\phi(x_0)
-|\nabla\phi(x_0)|^{p(x_0)-2}\ln(|\nabla\phi|)(x_0)\langle\nabla\phi(x_0),\nabla p(x_0)\rangle
\geq \Lambda_{p(x)}|\phi|^{p(x)-2}\phi(x_0).$$

Assume, ad contrarium, that this is not the case; then there exists a radius r > 0 such that $B(x_0, r) \subset \Omega$ and

$$\begin{split} -\Delta_{p(x)}\phi(x) &= -|\nabla\phi(x)|^{p(x)-2}\Delta\phi(x) \\ &-(p(x)-2)|\nabla\phi(x)|^{p(x)-4}\Delta_{\infty}\phi(x) \\ &-|\nabla\phi(x)|^{p(x)-2}\ln(|\nabla\phi|)(x)\langle\nabla\phi(x),\nabla p(x)\rangle \\ &< \Lambda_{p(x)}|\phi|^{p(x)-2}\phi(x), \end{split}$$

for every $x \in B(x_0, r)$. Set

$$m = \inf_{|x-x_0|=r} (u-\phi)(x)$$

and let $\Phi(x) = \phi(x) + m/2$.

This function Φ verifies $\Phi(x_0) > u(x_0)$, $\Phi < u$ on $\partial B(x_0, r)$ and

$$-\Delta_{p(x)}\Phi = -\text{div}(|\nabla \Phi|^{p(x)-2}\nabla \Phi) < \Lambda_{p(x)}|\phi|^{p(x)-2}\phi, \quad \text{in } B(x_0, r).$$
 (3.12)

Multiplying (3.12) by $(\Phi - u)^+$, which vanishes on the boundary of $B(x_0, r)$, we get

$$\int_{B(x_0,r)\cap\{\Phi>u\}} |\nabla \Phi|^{p(x)-2} \nabla \Phi \cdot \nabla (\Phi - u) \, dx < \int_{B(x_0,r)\cap\{\Phi>u\}} \Lambda_{p(x)} |\phi|^{p(x)-2} \phi(\Phi - u) \, dx.$$

On the other hand, taking $(\Phi - u)^+$, extended by zero outside $B(x_0, r)$, as test function in the weak formulation of the eigenvalue problem, we obtain

$$\int_{B(x_0,r) \cap \{\Phi > u\}} |\nabla u|^{p(x)-2} \nabla u \cdot \nabla (\Phi - u) \, dx = \int_{B(x_0,r) \cap \{\Phi > u\}} \Lambda_{p(x)} |u|^{p(x)-2} u (\Phi - u) \, dx.$$

Upon subtraction and using a well know inequality, we conclude

$$0 > \int_{B(x_0,r)\cap\{\Phi>u\}} \left(|\nabla \Phi|^{p(x)-2} \nabla \Phi - |\nabla u|^{p(x)-2} \nabla u \right) \cdot \nabla(\Phi - u) \, dx$$

$$\geq c \int_{B(x_0,r)\cap\{\Phi>u\}} |\nabla \Phi - \nabla u|^{p(x)} \, dx,$$

a contradiction.

This proves that u is a viscosity supersolution. The proof that u is a viscosity subsolution runs as above and we omit the details.

We have all the ingredients to compute the limit of the equation

$$H_{p_n(x)}(u_{p_n}, \nabla u_{p_n}, \nabla p_n, D^2 u_{p_n}) = 0$$

as $p_n(x) \to \infty$ in the viscosity sense, that is to identify the limit equation verified by any u_∞ as in (3.8).

In the sequel we assume that we have a subsequence $p_{n_i}(x) \to \infty$ with the assumptions stated in the introduction such that

$$\lim_{i \to \infty} u_{p_{n_i}} = u_{\infty}$$

uniformly in Ω and $(\Lambda_{p_{n_i}})^{1/n_i} \to \Lambda_{\infty}$. We denote as u_{p_n} and Λ_{p_n} such subsequences for readable reasons.

We define for $y \in \mathbb{R}$ $z, \theta \in \mathbb{R}^N$ and S a symmetric real matrix,

$$H_{\infty}(y, z, q, \theta, S) = \min\{-\langle S \cdot z, z \rangle - \log(|z|)\langle \theta, z \rangle, |z|^{q} - \Lambda_{\infty} y^{q}\}.$$
 (3.13)

Note that $H_{\infty}(u, \nabla u, q, \xi, D^2u) = 0$ is the equation that appears in (1.6).

Theorem 3.1 A function u_{∞} obtained as a limit of a subsequence of $\{u_{p_n}\}$ is a viscosity solution of the equation

$$H_{\infty}(u, \nabla u, q, \xi, D^2 u) = 0,$$

with H_{∞} defined in (3.13), and ξ and q given by (1.4) and (1.5) respectively.

Proof. Consider $\phi \in C^2(\Omega)$ such that $u_{\infty}(x_0) = \phi(x_0)$ and $u_{\infty}(x) > \phi(x)$ for every $x \in B(x_0, R)$, $x \neq x_0$, with R > 0 fixed and verifying that $B(x_0, 2R) \subset \Omega$. For 0 < r < R it holds that

$$\inf\{u_{\infty} - \phi \text{ in } B(x_0, R) \setminus B(x_0, r)\} > 0.$$

Since $u_{p_n} \to u_{\infty}$ uniformly in $\overline{B(x_0, R)}$, for $n \ge n_0$ the function $u_{p_n} - \phi$ attains its minimum value in $B(x_0, r)$. Let us denote by $x_n \in B(x_0, r)$ such a point. By letting $r \to 0$ we get a subsequence such that $x_{n_r} \to x_0$ as $n_r \to \infty$. To simplify we denote such subindexes by x_n and u_{p_n} .

On the other hand we have that u_{p_n} is a viscosity supersolution of (3.11). Then,

$$-|\nabla\phi(x_n)|^{p_n(x_n)-2} \Big(\Delta\phi(x_n) + \log(|\nabla\phi(x_n)|) \langle \nabla p_n(x_n), \nabla\phi(x_n) \rangle \Big)$$

$$-(p_n(x_n)-2)|\nabla\phi(x_n)|^{p_n(x_n)-4} \langle \nabla\phi(x_n)D^2\phi(x_n), \nabla\phi(x_n)^t \rangle$$

$$\geq \Lambda_{p_n}|\phi(x_n)|^{p_n(x_n)-2}\phi(x_n).$$
(3.14)

We observe that, at the point x_n

$$\Lambda_{p_n} |\phi(x_n)|^{p_n(x_n)-2} \phi(x_n) = \Lambda_{p_n} |u_{p_n}(x_n)|^{p_n(x_n)-2} u_{p_n}(x_n) > 0,$$

if we assume that $u_{\infty}(x_0) > 0$. In consequence, by (3.14) we deduce that $|\nabla \phi(x_n)| > 0$ and we can multiply this inequality by $(p_n(x_n) - 2)^{-1} |\nabla \phi(x_n)|^{-(p_n(x_n) - 4)}$, to obtain that

$$\frac{-|\nabla\phi(x_n)|^2 \left(\Delta\phi(x_n) - \log(|\nabla\phi(x_n)|) \langle \nabla p_n(x_n), \nabla\phi(x_n) \rangle\right)}{p_n(x_n) - 2} - \langle \nabla\phi(x_n) D^2\phi(x_n), \nabla\phi(x_n)^t \rangle \\
\geq \left(\frac{\Lambda_{p_n}^{1/n} \phi(x_n)^{\frac{p_n}{n}(x_n)}}{|\nabla\phi(x_n)|^{\frac{p_n}{n}(x_n)}}\right)^n \frac{|\nabla\phi(x_n)|^4 \phi(x_n)}{(p_n(x_n) - 2)|\phi(x_n)|^2}.$$

If we take limit as $n \to \infty$ in the previous inequality, taking into account (1.4) we have that

$$-\Delta_{\infty}\phi(x_{0}) - \log(|\nabla\phi(x_{0})|)\langle\xi(x_{0}), \nabla\phi(x_{0})\rangle$$

$$\geq \lim_{n\to\infty} \left[\left(\frac{\Lambda_{p_{n}}^{1/n}\phi(x_{n})^{\frac{p_{n}}{n}}(x_{n})}{|\nabla\phi(x_{n})|^{\frac{p_{n}}{n}}(x_{n})} \right)^{n} \frac{|\nabla\phi(x_{n})|^{4}\phi(x_{n})}{(p_{n}(x_{n}) - 2)|\phi(x_{n})|^{2}} \right]. \tag{3.15}$$

For any ϕ ,

$$\lim_{n \to \infty} \frac{|\nabla \phi(x_n)|^4 \phi(x_n)}{(p_n(x_n) - 2)|\phi(x_n)|^2} = 0.$$

By (1.5) it also holds that

$$\lim_{n \to \infty} \frac{\Lambda_{p_n}^{1/n} \phi(x_n)^{\frac{p_n}{n}(x_n)}}{|\nabla \phi(x_n)|^{\frac{p_n}{n}(x_n)}} \to \frac{\Lambda_{\infty} \phi(x_0)^{q(x_0)}}{|\nabla \phi(x_0)|^{q(x_0)}}.$$
(3.16)

Now, we claim that the previous limit is smaller than one, namely,

$$|\nabla \phi(x_0)|^{q(x_0)} - \Lambda_{\infty} \phi(x_0)^{q(x_0)} \ge 0. \tag{3.17}$$

To prove this claim we argue by contradiction. Assume that

$$\frac{\Lambda_{\infty}\phi(x_0)^{q(x_0)}}{|\nabla\phi(x_0)|^{q(x_0)}} > 1.$$

Then, from (3.16) we conclude that there exists $\theta > 1$ such that

$$\frac{\Lambda_{p_n}^{1/n}\phi(x_n)^{\frac{p_n}{n}(x_n)}}{|\nabla\phi(x_n)|^{\frac{p_n}{n}(x_n)}} \ge \theta > 1.$$

for n large. Therefore,

$$\lim_{n\to\infty}\left[\left(\frac{\Lambda_{p_n}^{1/n}\phi(x_n)^{\frac{p_n}{n}(x_n)}}{|\nabla\phi(x_n)|^{\frac{p_n}{n}(x_n)}}\right)^n\frac{|\nabla\phi(x_n)|^4\phi(x_n)}{(p_n(x_n)-2)|\phi(x_n)|^2}\right]\geq \lim_{n\to\infty}\frac{\theta^n}{n}\left[\frac{|\nabla\phi(x_n)|^4\phi(x_n)}{\frac{(p_n(x_n)-2)}{n}|\phi(x_n)|^2}\right]=\infty.$$

Hence the limit in (3.15) diverges, but the left hand side is bounded, so we reach a contradiction. Now, if $u_{\infty}(x_0) = 0$ and $\nabla \phi(x_0) \neq 0$ we can use the same arguments to conclude that (3.17) holds, and if $\nabla \phi(x_0) = 0$, then (3.17) holds trivially.

On the other hand, it always holds that

$$-\Delta_{\infty}\phi(x_0) - \log(|\nabla\phi(x_0)|)\langle \xi(x_0), \nabla\phi(x_0)\rangle \ge 0. \tag{3.18}$$

Thus, we can combine the two equations (3.17) and (3.18) into the following

$$\min\{-\Delta_{\infty}\phi(x_0) - \log(|\nabla\phi(x_0)|)\langle\xi(x_0), \nabla\phi(x_0)\rangle, |\nabla\phi(x_0)|^{q(x_0)} - \Lambda_{\infty}\phi(x_0)^{q(x_0)}\} \ge 0.$$
 (3.19)

To complete the proof it just remains to see that u_{∞} is a viscosity subsolution. Let us consider a point $x_0 \in \Omega$ and a function $\phi \in C^2(\Omega)$ such that $u_{\infty}(x_0) = \phi(x_0)$ and $u_{\infty}(x) < \phi(x)$ for every x in a neighbourhood of x_0 . We want to show that

$$H_{\infty}(\phi(x_0), \nabla \phi(x_0), q(x_0), \xi(x_0), D^2 \phi(x_0)) \le 0.$$

We first observe that if $\nabla \phi(x_0) = 0$ the previous inequality trivially holds. Hence, let us assume that $\nabla \phi(x_0) \neq 0$. Now, we argue as follows: assuming that

$$|\nabla \phi(x_0)|^{q(x_0)} - \Lambda_{\infty} \phi(x_0)^{q(x_0)} > 0, \tag{3.20}$$

we will show that

$$-\Delta_{\infty}\phi(x_0) - \log(|\nabla\phi(x_0)|)\langle \xi(x_0), \nabla\phi(x_0)\rangle \le 0. \tag{3.21}$$

As before, we get a sequence of points $x_n \to x_0$ such that

$$\frac{-|\nabla\phi(x_n)|^2 \Delta\phi(x_n) - \log(|\nabla\phi(x_n)|) \langle \nabla p_n(x_n), \nabla\phi(x_n) \rangle}{p_n(x_n) - 2} - \langle \nabla\phi(x_n) D^2\phi(x_n), \nabla\phi(x_n)^t \rangle \\
\leq \left(\frac{\Lambda_{p_n}^{1/n} \phi(x_n)^{\frac{p_n}{n}}(x_n)}{|\nabla\phi(x_n)|^{\frac{p_n}{n}}(x_n)}\right)^n \frac{|\nabla\phi(x_n)|^4 \phi(x_n)}{(p_n(x_n) - 2)|\phi(x_n)|^2}.$$

Taking limit as $n \to \infty$ in the above inequality we get an equation similar to (3.15), namely

$$-\Delta_{\infty}\phi(x_0) - \log(|\nabla\phi(x_0)|)\langle \xi(x_0), \nabla\phi(x_0)\rangle$$

$$\geq \lim_{n\to\infty} \left[\left(\frac{\Lambda_{p_n}^{1/n} \phi(x_n)^{\frac{p_n}{n}(x_n)}}{|\nabla \phi(x_n)|^{\frac{p_n}{n}(x_n)}} \right)^n \frac{|\nabla \phi(x_n)|^4 \phi(x_n)}{(p_n(x_n) - 2)|\phi(x_n)|^2} \right].$$

Now, we observe that the limit above is equal to zero, since we are assuming (3.20). Thus (3.21) holds and the proof is complete.

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