Existence and regularity of monotone solutions to a free boundary problem

by

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The minimality of the Simons cone is closely related to the existence of a complete minimal graph in dimension 9, which is not a hyperplane. The first step toward solving the analogous problem in the free boundary context, consists in developing a local existence and regularity theory for monotone solutions to a free boundary problem. This is the objective of the second part of our thesis. We also provide a partial result in the global context.

Thesis Supervisor: David Jerison
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Contents

1 Introduction 11

2 Main Results 17
   2.1 Preliminaries ................................ 17
      2.1.1 Notations. .............................. 17
      2.1.2 Background and Definitions. .......... 18
   2.2 Main results. ................................ 22

3 Existence of a singular minimizer 29
   3.1 Construction of a subsolution .............. 29
   3.2 Construction of a supersolution ............ 34

4 Local theory of monotone weak solutions 41
   4.1 Existence .................................. 41
      4.1.1 Monotone rearrangements ............... 41
      4.1.2 Existence of local monotone minimizers . 42
   4.2 Harmonicity and Interior regularity .......... 45
      4.2.1 Continuity and Harmonicity .............. 45
      4.2.2 Lipschitz continuity and non-degeneracy .... 47
   4.3 Properties of the Free Boundary .............. 51
      4.3.1 Density of free boundary points .......... 51
      4.3.2 Asymptotic expansion around free boundary points . 52
5 Smoothness of local monotone free boundaries 57
  5.1 Preliminaries ........................................ 57
  5.2 Lipschitz continuity of the free boundary .......... 57

6 Existence of global monotone free boundaries 63
  6.1 NTA property ........................................... 63
  6.2 Global existence and regularity .................... 66
Abstract

In the first part of this dissertation, we provide the first example of a singular energy minimizing free boundary. This singular solution occurs in dimension 7 and higher, and in fact it is conjectured that there are no singular minimizers in dimension lower than 7. Our example is the analogue of the 8-dimensional Simons cone in the theory of minimal surfaces.

The minimality of the Simons cone is closely related to the existence of a complete minimal graph in dimension 9, which is not a hyperplane. The first step toward solving the analogous problem in the free boundary context, consists in developing a local existence and regularity theory for monotone solutions to a free boundary problem. This is the objective of the second part of our thesis. We also provide a partial result in the global context.
Chapter 1

Introduction

Let \( \Omega \) be an open connected subset of \( \mathbb{R}^n \), and consider the energy functional

\[
J(u, \Omega) = \int_{\Omega} (|\nabla u|^2 + \chi_{\{u>0\}}).
\]

For \( n \geq 3 \), let \( t_n > 0 \) be the unique constant such that, the positive harmonic function \( Z \) in the cone \( \Gamma = \{ x \in \mathbb{R}^n : |x_n| < t_n \sqrt{x_1^2 + \ldots + x_n^2} \} \) (unique up to scalar multiple) which is 0 on \( \partial \Gamma \), is homogeneous of degree 1. Denote by \( Z_u \) the inner normal derivative, which by symmetry is homogeneous of degree 0. Then, one can choose a scalar multiple \( c \) so that \( cZ = 1 \) on \( \partial \Gamma \backslash \{0\} \). Let \( U \) be the function which equals \( cZ \) in \( \Gamma \) and 0 outside of \( \Gamma \). It follows immediately that \( U \) is a critical point for the energy functional \( J(\cdot, B) \) for every ball \( B \subset \mathbb{R}^n \).

Our first main result is the following (see [DJ]):

**Theorem 1.1** In dimension \( n = 7 \), \( U \) is a global energy minimizer for the functional \( J(\cdot, B) \), i.e. \( J(U, B) \leq J(v, B) \) for all balls \( B \subset \mathbb{R}^7 \), and any function \( v \) such that \( v = U \) on \( \partial B \).

Let us briefly motivate this result. In [AC], Alt and Caffarelli analyzed the question of the existence and regularity of a minimizer \( u \) of \( J(\cdot, \Omega) \). They proved that in two dimensions, the free boundary of \( u \),

\[
F(u) = \partial \{ u > 0 \} \cap \Omega,
\]
does not have singularities. They also developed a partial regularity theory in higher dimensions, and showed that in dimension $n = 3$, the singular critical point $U$ is not an energy minimizer.

Subsequently in [W2], Weiss showed that there exists a critical dimension $k$, $3 \leq k \leq +\infty$, such that energy minimizing free boundaries are smooth for $n < k$.

This draws on a strong analogy with the theory of minimal surfaces, for which it is known that the critical dimension is 8.

In [CJK], the authors proved that there are no singular free boundary minimizers in dimension $n = 3$, which yields $k \geq 4$. They also showed that $U$ is not an energy minimizer in dimension $n \leq 6$. Their proof suggests that $k = 7$, but the problem remains still open.

Theorem 1.1 shows that $k \leq 7$, by providing an example of a singular energy minimizing free boundary in dimension $n = 7$. Analogously, for the theory of minimal surfaces, the Simons cone,

$$S = \{x_1^2 + x_2^2 + x_3^2 + x_4^2 > x_5^2 + x_6^2 + x_7^2 + x_8^2\}$$

provides an example of a singular set of minimal perimeter in dimension $n = 8$.

Our proof is inspired by the proof of the minimality of the Simons cone in [BDG], and by the notion of viscosity (weak) solution to the Euler equation for our minimum problem,

$$\Delta u = 0 \quad \text{in} \quad \{x \in \Omega|u(x) > 0\}, \quad |\nabla u| = 1 \quad \text{on} \quad \partial u,$$

introduced by Caffarelli in [C1]. More precisely, for a fixed ball $B \subset \mathbb{R}^n$, centered at the origin, we let $u$ be a minimizer for $J(\cdot, B)$, with data boundary $U$. In [C2], the author proves that minimizers are weak solutions. We construct a family of weak subsolutions and a family of weak supersolutions which approach $U$ respectively from its positive and its zero phase. We develop comparison techniques for weak solutions, which allow us to trap $u$ between such families, forcing it to coincide with $U$.

The second objective of our thesis is to pursue even further the analogy between the theory of minimal surfaces, and free boundary regularity. More precisely, let us
focus on the theory of minimal graphs, i.e. solutions to the Euler equation associated to the area functional (minimal surface equation)

\[
\text{div} \left( \frac{\nabla u}{\sqrt{1 + |\nabla u|^2}} \right) = 0.
\]

In 1915, Bernstein [B] proved that planes are the only smooth minimal graphs in \(\mathbb{R}^3\). Several years later, De Giorgi [D] showed that the existence of non-planar minimal graphs in \(\mathbb{R}^{n+1}\) implies the existence of singular minimal cones in \(\mathbb{R}^n\). Together with the regularity results of Almgren [A] and Simons [S] about minimal cones, this extended Bernstein result up to dimension 8. In [BDG], the authors proved the minimality of the Simons cone, and, correspondingly, they proved the existence of a non-affine minimal graph, one dimension higher. The result in Theorem 1.1, then naturally raises the analogous question for the Euler equation of the energy functional \(J\). More precisely, we consider the following problem in \(\mathbb{R}^{n+1}\):

\[
\begin{aligned}
\Delta u &= 0 \quad \text{in } \{u > 0\}, \\
|\nabla u| &= 1 \quad \text{on } \partial \{u > 0\}, \\
\partial \{u > 0\} &= \text{a non-planar graph in the } x_{n+1} \text{ direction.}
\end{aligned}
\] (1.1)

In analogy with the minimal surface theory, on the basis of Theorem 1.1, one expects that a global smooth solution to (1.1) exists in dimension 8 or higher.

Our approach to construct such a solution is inspired by the proof of [BDG].

The first step is to develop a local theory which is the analogue of the existence and regularity theory for the minimal surface equation in the ball, when the data boundary is smooth.

Our result is the following:

**Theorem 1.2** Assume that, there exist a strict smooth subsolution \(V_1\) and a strict smooth supersolution \(V_2\) to (1.1) in \(\mathbb{R}^{n+1}\), such that

\[i. \ 0 \leq V_1 \leq V_2 \text{ on } \mathbb{R}^{n+1};\]
ii. \( \lim_{n+1 \to +\infty} V_i(x', x_{n+1}) = +\infty, \partial_{n+1} V_i > 0 \) in \( \{V_i > 0\} \), for \( i = 1, 2 \).

Then, for each \( R > 0 \), and \( \overline{x} \in \{V_2 > 0\} \cap \{V_1 = 0\}^\circ \), if \( h_R \) is sufficiently large, there exists \( u_R \) weak solution to (1.1) in \( C_R(\overline{x}) = B_R(\overline{x}') \times \{|x_{n+1} - \overline{x}_{n+1}| < h_R\} \), such that, \( u_R \) is monotone increasing in the \( x_{n+1} \) direction, and \( V_1 \leq u_R \leq V_2 \). Moreover, \( F(u_R) \) is a Lipschitz graph in the \( x_{n+1} \) direction.

We remark that the proof of Theorem 1.1, provides a clear indication of how to construct functions \( V_1 \) and \( V_2 \) satisfying the assumptions above, when \( n \geq 7 \).

We also observe that \( u_R \) is trapped in between a subsolution and a supersolution. In the minimal surfaces case, this is achieved by ordinary comparison results, which are not available in the free boundary context.

The existence of a local solution \( u_R \) is achieved using minimizing techniques. If \( v \) is a minimizer of \( J \) in an appropriate class of function, then its monotone rearrangement in the vertical direction can be shown to be a weak solution. The main tools to achieve such a result are harmonic replacement and domain variation techniques, together with the maximum principle. Then, using the method of continuity and maximum principle techniques, \( u_R \) is compared with a family of subsolutions, which are suprema of vertical translates of \( u_R \) over balls (supconvolutions). This yields the desired Lipschitz behavior of the free boundary of \( u_R \).

The second step towards constructing a global solution to (1.1), would be a limiting argument as \( R \to +\infty \). In the theory of minimal surfaces, the convergence to a global solution is guaranteed by a very powerful tool, that is the a-priori estimate of the gradient of a solution to the minimal surface equation. In the free boundary context, the analogue of such a tool is not yet available.

A limiting argument allows us to prove the following:

**Theorem 1.3** Assume that, there exist a strict smooth subsolution \( V_1 \) and a strict smooth supersolution \( V_2 \) to (1.1), such that:

i. \( 0 \leq V_1 \leq V_2 \);

ii. \( \partial_{n+1} V_i > 0 \) on \( \{V_i > 0\} \), \( i = 1, 2 \);
iii. \[ \lim_{r \to \infty} \frac{V_1(rx)}{r} \geq U(x_1, \ldots, x_n). \]

Then, there exists a global weak solution \( u \) to:

\[
\Delta u = 0 \quad \text{in} \quad \{ u > 0 \}, \quad |\nabla u| = 1 \quad \text{on} \quad F(u),
\]

such that \( u \) is monotone increasing in the \( x_{n+1} \) direction, and \( F(u) \) is a continuous non-planar graph, with a universal modulus of continuity. Moreover, \( F(u) \) is locally NTA.

Here \( U \) is the function introduced in Theorem 1.1, interpreted as a function of \( n + 1 \) variables.

The NTA property of \( F(u) \) is proved by the means of a monotonicity formula [ACF] for \( \nabla u \), together with non-degeneracy properties of \( u \). Then, exploiting the known behaviour of positive harmonic functions in NTA domains [JK], we derive that \( F(u) \) cannot contain vertical segments.
Chapter 2

Main Results

2.1 Preliminaries.

2.1.1 Notations.

A point \( x \in \mathbb{R}^n \) will be occasionally denoted by \( (x', x_n) \), with \( x' = (x_1, ..., x_{n-1}) \).

A ball of radius \( r \) in \( \mathbb{R}^{n-1} \), will be denoted by \( B_r \), while a ball of radius \( r \) in \( \mathbb{R}^n \), will be denoted by \( B_r \). When specifying the center \( x \) of the ball, we will use either \( B_r(x) \) or \( B(x, r) \).

For \( a, b > 0 \), we set

\[
C(a, b) = B_a(0) \times \{ |x_n| < b \}.
\]

In particular \( C(a) = C(a, a) \).

Let \( V \) be a non-negative function on \( \mathbb{R}^n \), such that

\[
\partial \{ V > 0 \} = \{(x', \phi(x'))), x' \in \mathbb{R}^{n-1}\}, \tag{2.1}
\]

with \( \phi \) smooth. For any \( \overline{x} \in \mathbb{R}^n \), set

\[
d_R(V, \overline{x}) = \max_{x' \in \mathbb{R}^{n-1}} |\phi(x') - \overline{x}_n| \tag{2.2}
\]

In particular, when \( \overline{x} = 0 \), we let \( d_R(V) = d_R(V, 0) \).
Let $V_1 \leq V_2$ be non-negative functions on $\mathbb{R}^n$, satisfying (2.1), and let $0 \in \{V_2 > 0\} \cap \{V_1 = 0\}^c$. We will denote by

$$C_R = B_R(0) \times \{|x_n| < h_R\},$$

with

$$h_R \geq \max\{2d_R(V_1), 2d_R(V_2), R\}.$$

### 2.1.2 Background and Definitions.

Let $\Omega$ be an open connected subset of $\mathbb{R}^n$, $n \geq 3$, with $\partial \Omega$ locally a Lipschitz graph. Consider the energy functional,

$$J(u, \Omega) = \int_\Omega (|\nabla u|^2 + \chi_{\{u > 0\}}),$$

and for any given $\phi \in H^1(\Omega)$, $\phi$ non-negative, set

$$K(\phi) = \{v \in H^1(\Omega) | v = \phi \text{ on } \partial \Omega\}.$$

We recall the following existence and regularity result, for energy minimizers (see [AC]).

**Theorem 2.1** If $J(\phi, \Omega) < +\infty$, then there exists a minimizer $u$ of $J(\cdot, \Omega)$ over $K(\phi)$. Moreover $u \in C^{0,1}(\Omega)$.

The free boundary of a minimizer $u$ is defined by $F(u) = (\partial \{x \in \Omega | u(x) > 0\}) \cap \Omega$. The following regularity result for energy minimizing free boundaries can be found in [W2].

**Theorem 2.2** There exists a critical dimension $k$, $3 \leq k \leq +\infty$, such that any energy minimizing free boundary $F(u)$ in dimension $n < k$ is smooth.

In what follows, we will always denote by $k$, the critical dimension at which free boundaries may cease to be smooth.

Now, let us introduce the notion of global minimizer to the functional $J$. 

18
Definition 2.3 $u \in H^1_{\text{loc}}(\mathbb{R}^n)$ is a global minimizer for $J$, if and only if, for any ball $B \subset \mathbb{R}^n$, and any function $v \in H^1(B)$, such that $u - v \in H^1_0(B)$, $J(v, B) \geq J(u, B)$.

The following result about global energy minimizers is proved in [CJK].

Theorem 2.4 In dimension $n = 3$, let $u \geq 0$ be a nonzero global energy minimizer for $J$, homogeneous of degree 1. Then, after rotation, $u(x) = x_n^+ \equiv \max(x_n, 0)$.

The significance of this theorem is that it implies classical regularity of energy minimizing free boundaries in dimension 3.

Corollary 2.5 Any energy minimizing free boundary in dimension $n = 3$ is smooth. In particular $k \geq 4$.

We now introduce a notion of weak free boundaries, which is related to the notion of minimizing free boundaries, by a result in [C2]. First, for any real-valued function on $\Omega$, we define $\Omega^+(u) = \{x \in \Omega : u(x) > 0\}$ and $\Omega^- = \{x \in \Omega : u \leq 0\}$.

We consider the one-phase free-boundary problem:

$$\begin{cases}
\Delta u = 0 & \text{in } \Omega^+(u), \\
u = 1 & \text{on } F(u) = (\partial \Omega^+(u)) \cap \Omega,
\end{cases} \tag{2.3}$$

where $u$ denotes the inner normal derivative.

Definition 2.6 Let $u$ be a nonnegative continuous function in $\Omega$. We say that $u$ is a weak (viscosity) solution to (2.3) in $\Omega$, if and only if the following conditions are satisfied:

i. $\Delta u = 0$ in $\Omega^+(u)$;

ii. If $x_0 \in F(u)$ and $F(u)$ has at $x_0$ a one-sided tangent ball (i.e. there exists $B_{x_0}$ such that $x_0 \in \partial B_{x_0}$ and $B_{x_0}$ is contained either in $\Omega^+$ or in $\Omega^-$), then, for $\nu$ the unit radial direction of $\partial B_{x_0}$ at $x_0$ into $\Omega^+(u)$,

$$u(x) = (x - x_0, \nu)^+ + o(|x - x_0|), \text{ as } x \to x_0.$$

19
We say that $x_0 \in F(u)$ is a regular point from the positive (resp. zero) side, if $F(u)$ has at $x_0$ a tangent ball from the positive (resp. zero) side.

**Definition 2.7** Let $v$ be a nonnegative continuous function in $\Omega$. We will say that $v$ is a weak subsolution (resp. supersolution) to (2.3) in $\Omega$, if and only if the following conditions are satisfied:

i. $\Delta v \geq 0$ (resp. $\leq 0$) in $\Omega^+(v)$;

ii. If $x_0 \in F(v)$ and $F(v)$ has at $x_0$ a tangent ball $B_\epsilon$ from the positive (resp. zero) side (i.e. $B_\epsilon \subset \Omega^+(v)$ (resp. $\Omega^-(v)$)), $x_0 \in \partial B_\epsilon$, then, for some $\alpha \geq 1$ (resp. $\alpha \leq 1$) and $v$ the unit inner (resp. outer) radial direction of $\partial B_\epsilon$ at $x_0$,

$$v(x) = \alpha(x - x_0, \nu)^+ + o(|x - x_0|), \text{ as } x \to x_0.$$  

We will say that $u$ is a strict weak subsolution (resp. supersolution) if the constant $\alpha$ in Definition 2.7 is strictly greater (resp. smaller) than 1.

The following theorem in [C2] relates the two notions introduced above.

**Theorem 2.8** A minimizer $u$ of $J(\cdot, \Omega)$ over $K(\phi)$, is a weak solution to (2.3).

Next, we recall a comparison result for weak solution, which can be found in [C1].

**Lemma 2.9** Let $v_\rho$, $a \leq \rho \leq b$, be a family of weak subsolutions to (2.3) in $\Omega$, continuous in $\overline{\Omega} \times [a,b]$. Let $u$ be a weak solution to (2.3) in $\Omega$, continuous in $\overline{\Omega}$. Assume that

i. $v_a \leq u$ in $\Omega$;

ii. $v_\rho \leq u$ on $\partial \Omega$, and $v_\rho < u$ in $[\Omega^+(v_\rho) \cap \partial \Omega]$, for all $\rho \in [a,b]$;

iii. every $x_0 \in F(v_\rho)$ is regular from the positive side;

iv. $\Omega^+(v_\rho)$ is continuous (in the Hausdorff metric) in $\rho$.

Then $u \geq v_\rho$ in $\Omega$, for any $\rho$.  

20
We will also use the following comparison result for a family of supersolutions, which can be proved by similar techniques as Lemma 2.9 (see [DJ]).

**Lemma 2.10** Let $\Omega$ be a smooth domain and let $u$ be a weak solution to (2.3) in $\Omega$, continuous in $\overline{\Omega}$. Assume that $u$ satisfies the following condition:

C. let $x_0 \in \overline{\Omega^+(u)} \cap \partial \Omega$, and let $u$ be identically 0 in a boundary neighborhood of $x_0$. Assume that $x_0 \in \partial B$ with $B \subset \mathbb{R}^n \setminus \Omega^+(u)$, then there exists $\alpha \geq 1$ such that

$$u(x) = \alpha(x - x_0, \nu)^+ + o(|x - x_0|), \text{ as } x \to x_0.$$

with $\nu$ outward unit normal at $\partial B$.

Let $w_\rho$, $a \leq \rho \leq b$, be a family of weak strict supersolutions to (2.3) in $\mathbb{R}^n$, continuous in $\mathbb{R}^n \times [a, b]$. Assume that,

i. $u \leq w_\rho$ in $\Omega$;

ii. $u \leq w_\rho$ on $\partial \Omega$ for any $\rho$, and $w_\rho(x_0) > 0$ at each $x_0 \in \overline{\Omega^+(u)} \cap \partial \Omega$ such that $u$ is not identically zero in any boundary neighborhood of $x_0$;

iii. every $x_0 \in F(w_\rho)$ is regular from the zero side;

iv. $\overline{\Omega^+(w_\rho)}$ is continuous (in the Hausdorff metric) in $\rho$.

Then $u \leq w_\rho$ in $\Omega$, for any $\rho$.

We conclude this section, by recalling two more notions. The first one is the definition of a variational solution to a free boundary problem, which we will also use occasionally.

**Definition 2.11** We define $u \in H^1_{loc}(\Omega)$ to be a variational solution to (2.3), if $u \in C(\Omega) \cap C^2(\Omega^+(u))$ and

$$0 = \frac{d}{de} J(u(x + e\eta(x)))|_{e=0} = \int_\Omega (|\nabla u|^2 \text{div} \eta - 2 \nabla u \eta \nabla u + \chi_{\{u>0\}} \text{div} \eta)$$

for any $\eta \in C_0^1(\Omega, \mathbb{R}^n)$.  

21
Finally, we recall the notion of NTA domain.

Let $D$ be a bounded domain in $\mathbb{R}^n$. A $M$-non-tangential ball in $D$, is a ball $B_r \subset D$, such that: $Mr > \text{dist}(B_r, \partial D) > M^{-1}r$.

For $P_1, P_2 \in D$, a Harnack chain from $P_1$ to $P_2$ in $D$ is a sequence of $M$-non-tangential balls, such that the first ball contains $P_1$, the last contains $P_2$, and such that consecutive balls intersect.

**Definition 2.12** A bounded domain $D$ in $\mathbb{R}^n$ is called NTA, when there exist constants $M$ and $r_0 > 0$ such that:

i. Corkscrew condition. For any $Q \in \partial D$, $r < r_0$, there exists $A_r(Q) \in D$ such that $M^{-1}r < |A - Q| < r$ and $\text{dist}(A, \partial D) > M^{-1}r$;

ii. $D^c$ satisfies the corkscrew condition;

iii. Harnack chain condition. If $\epsilon > 0$ and $P_1, P_2$ belong to $D$, $\text{dist}(P_j, \partial D) > \epsilon$ and $|P_1 - P_2| < C\epsilon$, then there exists a Harnack chain from $P_1$ to $P_2$ whose length depends on $C$, but not on $\epsilon$.

### 2.2 Main results.

We start by demonstrating the existence of a singular energy minimizer for the functional $J$ in high dimensions.

Let $t_n > 0$ be the unique constant such that the positive harmonic function $Z$ in the cone $\Gamma = \left\{ x \in \mathbb{R}^n : |x_n| < t_n \sqrt{x_1^2 + \ldots + x_{n-1}^2} \right\}$ (unique up to scalar multiple) which is 0 on $\partial \Gamma$, is homogeneous of degree 1. Denote by $Z_\nu$ the inner normal derivative, which by symmetry is homogeneous of degree 0. Then, one can choose a scalar multiple $c$ so that $cZ_\nu = 1$ on $\partial \Gamma \setminus \{0\}$. Let $U$ be the function which equals $cZ$ in $\Gamma$ and 0 outside of $\Gamma$.

Now, let $B$ be a ball centered at the origin, and let $u$ minimize $J(\cdot, B)$, over $K(U)$. The existence of $u$ is guaranteed by Theorem 2.1. The following result is contained in [DJ].
Theorem 2.13 \textit{In dimension }n = 7, u = U. In particular, U is a global energy minimizer for the functional }J.\textit{ }

We immediately deduce the following corollary.

\textbf{Corollary 2.14} \( k \leq 7 \).

Our second main result concerns the existence of a free boundary \( F(u) \), in a cylinder of \( \mathbb{R}^n \), which is a smooth graph in the vertical direction, and it is trapped in between a subsolution and a supersolution. More precisely, we have the following:

\textbf{Theorem 2.15} Assume that, there exist a strict smooth subsolution \( V_1 \) and a strict smooth supersolution \( V_2 \) to (2.3) in \( \mathbb{R}^n \), such that
\begin{enumerate}
  \item \( V_1 \leq V_2 \) on \( \mathbb{R}^n, 0 \in \{ V_2 > 0 \} \cap \{ V_1 = 0 \} \);\n  \item \( \lim_{x_n \to +\infty} V_1(x', x_n) = +\infty, \partial_n V_i > 0 \) in \( \overline{\{ V_i > 0 \}} \), for \( i = 1, 2 \).\n\end{enumerate}

Then, for each \( R > 0, h_R \) sufficiently large, there exists \( u_R \) weak solution to (2.3) in \( C_R = B_R(0) \times \{ |x_n| < h_R \} \), such that, \( u_R \) is monotone increasing in the \( x_n \) direction, and \( V_1 \leq u_R \leq V_2 \). Moreover, \( F(u_R) \) is a Lipschitz graph in the \( x_n \) direction.

\textbf{Remarks.} 1) If \( V_i, i = 1, 2 \), satisfy the hypotheses of Theorem 2.15, then
\[ \partial \{ V_i > 0 \} = \{(x', \phi_i(x'))), x' \in \mathbb{R}^{n-1}\}, \]
for \( \phi_i \) smooth, \( i = 1, 2 \). Hence we can use the notations introduced in Section 2.1.1.

2) The results in [C1] and [KNS], imply that \( F(u_R) \) is smooth on \( C(R/2, h_R/2) \) (assuming \( 0 \in F(u_R) \)).

3) The hypothesis \( 0 \in \{ V_2 > 0 \} \cap \{ V_1 = 0 \} \), is assumed only for notational simplicity.

As observed in the introduction, Theorem 2.15, is the first step towards exhibiting a global free boundary which is a smooth non-planar graph in the vertical direction. In analogy with the theory of minimal surfaces, on the basis of Theorem 2.13, we expect that such a global solution exists in dimension \( n \geq 8 \).

Our global result is the following:
Theorem 2.16 Assume that, there exist a strict smooth subsolution $V_1$ and a strict smooth supersolution $V_2$ to (2.3) in $\mathbb{R}^n$, such that

i. $V_1 \leq V_2 \text{ on } \mathbb{R}^n$;

ii. $\partial_n V_i > 0 \text{ in } \{V_i > 0\}$, for $i = 1, 2$;

iii. $\lim_{r \to \infty} \frac{V_1(rz)}{r} \geq U(x_1, \ldots, x_n)$.

Then, there exists $u \in C^{0,1}(\mathbb{R}^n)$, such that $u$ is a weak solution to (2.3) in $\mathbb{R}^n$, monotone increasing in the $x_n$ direction, and $F(u)$ is a continuous non-planar graph, with a universal modulus of continuity. Moreover, $F(u)$ is locally NTA.

Comment. Hypothesis (iii) is used to prevent $F(u)$ from being planar. While we could weaken this assumption, its motivation lies in the fact that, in analogy with the minimal surfaces theory, we expect a smooth non-affine free boundary graph $u$ to blow down to an energy minimizing solution. Indeed, we aim to construct functions $V_1$ and $V_2$ in $\mathbb{R}^n$, with the property that their blow down is $U$, which in dimension $n \geq 7$ is an energy minimizer.

The thesis is organized as follows.

In Chapter 3, we provide the proof of Theorem 2.13. This result will be obtained as a consequence of the following theorems, together with the deformation lemmas, Lemma 2.9, and Lemma 2.10.

Theorem 2.17 In dimension $n = 7$, there exists a family $\{V_\rho\}, \rho \geq a$, of weak strict subsolutions to (2.3) in $B$, such that $u$ and $V_\rho$ satisfy the hypotheses of lemma 2.9. Moreover $V_\rho$ converges to $U$ on $B$, as $\rho \to +\infty$.

Theorem 2.18 In dimension $n = 7$, there exists a family $\{W_\rho\}, \rho \geq a$, of weak strict supersolutions to (2.3) in $\mathbb{R}^n$, such that $u$ and $W_\rho$ satisfy the hypotheses of lemma 2.10. Moreover $W_\rho$ converges to $U$ on $B$, as $\rho \to +\infty$.

In Chapter 4, we prove a local existence result for monotone weak solutions. More precisely, we demonstrate the following theorem.
Theorem 2.19 Assume that, there exist a strict smooth subsolution $V_1$ and a strict smooth supersolution $V_2$ to (2.3) in $\mathbb{R}^n$, such that

i. $V_1 \leq V_2$ on $\mathbb{R}^n$, $0 \in \{V_2 > 0\} \cap \{V_1 = 0\}^*$;

ii. $\partial_n V_i > 0$ in $\{V_i > 0\}$, for $i = 1, 2$.

Then, for each $R > 0$, there exists $u_R$ weak solution to (2.3) in $C_R$, such that, $u_R$ is monotone increasing in the $x_n$ direction, and $V_1 \leq u_R \leq V_2$.

The techniques used to prove Theorem 2.19, will also yield certain regularity properties of $u_R$, and $F(u_R)$.

Let $u$ be a non-negative function defined on $\Omega$. Set,

$$d(x) = \text{dist}(x, F(u)).$$

Definition 2.20 We say that $u$ is non-degenerate, if and only if, for every $G \Subset \Omega$, there exists a constant $K = K(G)$ such that

$$u(x) \geq Kd(x),$$

for all $x \in G^+(u)$, with $B_{d(x)}(x) \subset G$.

Definition 2.21 We say that $u$ is (I) non-degenerate, if and only if, for every $G \Subset \Omega$, there exists a constant $K = K(G)$ such that, for any ball $B_r \subset G$ centered at a free boundary point,

$$\int_{B_r} u_R \geq Kr |B_r|.$$
Proposition 2.23 \( u_R \) satisfies the following:

a. \( u_R \) is Lipschitz continuous on \( C_R \), with universal Lipschitz constant on each \( G \subseteq G' \subseteq C_R \);

b. \( u_R \) is non-degenerate, \((I)\) non-degenerate, with local universal constants;

c. \( u_R \) satisfies the density property \((D)\), with universal constants on any \( G \subseteq G' \subseteq C_R \).

From hereafter, whenever the assumptions of Theorem 2.19 are satisfied, we will denote by \( u_R \) a weak solution to (2.3) in \( C_R \), which satisfies Proposition 2.23. Its existence is guaranteed by Theorem 2.19.

In Chapter 5, we prove a local regularity result. It guarantees that \( F(u_R) \) is a smooth graph in the vertical direction, but it does not provide a uniform control on the smoothness, independent of \( R \). More precisely, we show the following:

**Theorem 2.24** Assume that, there exist a strict smooth subsolution \( V_1 \) and a strict smooth supersolution \( V_2 \) to (2.3) in \( \mathbb{R}^n \), such that

i. \( V_1 \leq V_2 \) on \( \mathbb{R}^n, 0 \in \{ V_2 > 0 \} \cap \{ V_1 = 0 \}^c \);

ii. \( \lim_{x_n \to +\infty} V_i(x', x_n) = +\infty, \partial_n V_i > 0 \text{ in } \{ V_i > 0 \}, \text{ for } i = 1, 2. \)

Then, for each \( R > 0 \), and \( h_R \), sufficiently large, \( F(u_R) \) is a Lipschitz continuous graph in the \( x_n \) direction.

Finally, in Chapter 6, we prove Theorem 2.16. A limiting argument, together with local existence and regularity, imply the existence of a global weak solution \( u \), which is monotone increasing in the \( x_n \) direction. In order to prove that \( F(u) \) does not contain vertical segments, we use the following regularity result, that we obtain using the same techniques as in [ACS].

**Theorem 2.25** Let \( V_1, V_2 \) be non-negative functions on \( \mathbb{R}^n \), such that
i. $V_1 \leq V_2$ on $\mathbb{R}^n$, $0 \in \{V_2 > 0\} \cap \{V_1 = 0\}^c$;

ii. $V_i$ is smooth, $\partial_n V_i > 0$ in $\{V_i > 0\}$, for $i = 1, 2$.

Let $u$ be a weak solution to (2.3) in $\mathbb{R}^n$, such that $V_1 \leq u \leq V_2$, $u$ is locally Lipschitz continuous and nondegenerate, and $u$ satisfies the density property (D). Then, $F(u)$ is locally NTA.
Chapter 3

Existence of a singular minimizer

3.1 Construction of a subsolution

Proof of Theorem 2.17. We start by constructing a subsolution $V$ to (2.3) in $\mathbb{R}^n$, whose positive phase is contained in the set $\Gamma$ defined in section 2.2. We will obtain $V$ as a homogeneous harmonic perturbation of the function $Z$ defined in that same section.

First, we need to determine the normalizing constant $c$, such that $cZ = 1$ on $\partial \Gamma \setminus \{0\}$. Consider $f_n(t)$ the (unique up to scalar multiple) nonzero even function of $t$, satisfying the Legendre equation

$$(1-t^2)f''_n(t) + (1-n)tf'_n(t) + (n-1)f_n(t) = 0, \quad -1 < t < 1. \quad (3.1)$$

Let $t_n$ be its smallest positive zero, and assume that $f_n$ is positive on the open interval $(-t_n, t_n)$. Then,

$$Z(x) = |x|f_n \left( \frac{x_n}{|x|} \right)$$

We need to compute $|\nabla Z|^2$ on $\partial \Gamma \setminus \{0\}$. We have:

$$\partial_i Z(x) = \frac{x_i}{|x|}f_n \left( \frac{x_n}{|x|} \right) + |x|f'_n \left( \frac{x_n}{|x|} \right) \cdot \left( \delta_{i,n} \frac{|x| - x_n x_i}{|x|^2} \right), \quad i = 1, \ldots, n,$$

where $\delta_{i,j}$ is the Kronecker symbol.
Therefore, 
\[ |\nabla Z|^2 \equiv (1 - t^2)(f'_n(t_n))^2 \text{ on } \partial \Gamma \setminus \{0\}. \]

Set \( c_n = (1 - t_n^2)(f'_n(t_n))^2 \), then the desired constant \( c \) equals \( 1/\sqrt{c_n} \).

Define 
\[
V(x) = \frac{1}{\sqrt{c_n}} \left( Z(x) - |x|^\alpha g_\alpha \left( \frac{x_n}{|x|} \right) \right)
\]
(3.2)

where \( \alpha_n < 1 \) is a parameter to be chosen later, and \( g_\alpha \) is the (unique up to scalar multiple) positive and even function of \( t \), satisfying the Legendre equation:

\[
(1 - t^2)g''_\alpha(t) + (1 - n)t g'_\alpha(t) + \alpha_n(\alpha_n + n - 2)g_\alpha(t) = 0, \text{ on } (-1,1). \quad (3.3)
\]

The function \( Y(x) = |x|^\alpha g_\alpha \left( \frac{x_n}{|x|} \right) \) is a positive harmonic function in the cone \( \Gamma \) such that \( Y \) is a constant multiple of \( |x|^\alpha \) on \( \partial \Gamma \) and \( Y \) is homogeneous of degree \( \alpha_n \). Thus the function \( V \) in (3.2) is harmonic in the cone \( \Gamma \). We want to show that:

\[ V_\nu \geq 1 \text{ on } \partial \{ V > 0 \}. \]

Then, we can conclude that \( V^+ \) is a weak subsolution to problem (2.3) in \( \mathbb{R}^n \).

Toward this aim, let us compute \( |\nabla V|^2 \). For simplicity, we denote \( \alpha = \alpha_n \).

We have, for \( i = 1, \ldots, n \):

\[
\sqrt{c_n} \partial_x_i V(x) = \partial_x_i Z - \alpha |x|^{\alpha-2} x_i g_\alpha \left( \frac{x_n}{|x|} \right) - |x|^\alpha g'_\alpha \left( \frac{x_n}{|x|} \right) \cdot \left( \frac{\delta_i |x| - x_n x_i |x|^{-1}}{|x|^2} \right).
\]

Hence,

\[
c_n |\nabla V|^2 (x) = \left[ f_n \left( \frac{x_n}{|x|} \right) - \alpha |x|^{\alpha-1} g_\alpha \left( \frac{x_n}{|x|} \right) \right]^2 + \\
\left( 1 - \frac{x_n^2}{|x|^2} \right) \left[ f'_n \left( \frac{x_n}{|x|} \right) - |x|^{\alpha-1} g'_\alpha \left( \frac{x_n}{|x|} \right) \right]^2
\]

from which we deduce the following formula, for \( x \) on \( \partial \{ V > 0 \} \)

\[ |\nabla V|^2 (x) = \frac{1}{c_n} G_n(\alpha, x_n/|x|) \]

30
where

\[ G_n(\alpha, t) = (1 - \alpha)^2 f_n^2(t) + (1 - t^2) \left( f_n'(t) - \frac{f_n(t)}{g_\alpha(t)} g_\alpha'(t) \right)^2. \] (3.4)

Whenever this does not create confusion, we will write \( G_n(t) \) for \( G_n(\alpha, t) \).

In order to conclude that \( V^+ \) is a weak subsolution, we have to verify that \( |\nabla V|^2 \geq 1 \) on \( \partial \{ V > 0 \} \). By definition, \( f_n(t_n) = 0 \), hence \( G_n(t_n) = c_n \). Therefore, the statement \( |\nabla V|^2 \geq 1 \) on \( \partial \{ V > 0 \} \) is equivalent to requiring that \( G_n \) achieves its absolute minimum on \( [-t_n, t_n] \) at the boundary points.

Recall that \( f_n, g_\alpha \) are even functions of \( t \), hence \( G_n \) is also an even function of \( t \). Therefore, 0 is either a local minimum or a local maximum of \( G_n \). In particular, computing \( G_n''(0) \), using the properties of \( f_n \) and \( g_\alpha \), one gets:

\[
\begin{cases}
(\alpha + n - 1)^2 > n - 1 & 0 \text{ is a minimum point,} \\
(\alpha + n - 1)^2 < n - 1 & 0 \text{ is a maximum point.}
\end{cases}
\] (3.5)

We study the behavior of the function \( G_n \), for different values of \( n \), and various choices of the parameter \( \alpha \) in the ranges above. It turns out that \( G_n \) has two other interior critical points. By imposing 0 to be a maximum point, we force \( G_n \) to achieve its absolute minimum, smaller than \( c_n \), at those two points. Instead, choosing values of \( \alpha \) for which \( G_n \) attains a minimum at 0 and \( G_n(0) \geq G_n(t_n) \), we preserve the fact that \( G_n \) attains a global minimum at the boundary points, at least in high dimensions.

In particular, for \( \alpha \) such that \( G_n(0) = G_n(t_n) \), we can show that \( G_n \) attains its absolute minimum on the boundary, for various values of \( n \geq 7 \). For the numerical computations involved in analysis described above, we have used Mathematica. Let us describe the details for the case \( n \) odd and for \( \alpha \) such that \( G_n(0) = G_n(t_n) \).

In what follows, we will use the notations from [E]. Set \( \nu = (n - 1)/2 \), and \( \mu = (n - 3)/2 \). We have:

\[ f_n(t) = (1 - t^2)^{-\frac{n-3}{4}} P_\nu^\mu(t). \]
Some numerical values of $t_n$ are listed below:

\[ t_3 = 0.833557 \]
\[ t_5 = 0.623175 \]
\[ t_7 = 0.517331 \]
\[ t_9 = 0.451615 \]
\[ t_{11} = 0.405841. \]

In order to compute efficiently the parameter $\alpha$, we derive an explicit formula for $f'_n$. Formulas for the derivatives of Legendre functions can be found in [E]. For convenience of the reader we report the two formulas which we have used in this context:

\[
\begin{aligned}
\frac{dp(t)}{dt} &= -\mu t(1 - t^2)^{-1}P(t) - (1 - t^2)^{-\frac{1}{2}}P^{\mu+1}(t) \\
\frac{d}{dt}P_{\mu}(t) &= \mu t(1 - t^2)^{-1}P_{\mu}(t) + (\nu + \mu)(\nu - \mu + 1)(1 - t^2)^{-\frac{3}{2}}P_{\nu}^{-1}(t).
\end{aligned}
\]

(3.6)

Thus, we compute that:

\[ \alpha = \alpha_n = 1 - (1 - t_n^2)^{-\frac{n+3}{4}} P_{\nu}(t_n)/P_{\nu}(0). \]

Some numerical values of $\alpha$ are reported below.

\[ \alpha_3 = -1.71506 \]
\[ \alpha_5 = -2.35453 \]
\[ \alpha_7 = -3.21122 \]
\[ \alpha_9 = -3.91985 \]
\[ \alpha_{11} = -4.5382. \]

For such values of $\alpha$, the function $g_{\alpha}$ has the following representation:

\[ g_{\alpha}(t) = \frac{1}{2}(1 - t^2)^{-\frac{n+3}{4}} \left( P_{\alpha+\mu}(t) + P_{\alpha+\mu}(-t) \right). \]

Again for efficiency purposes, we use the formula above, together with the formulas
in (3.6), to obtain the following explicit formula for $G_n$:

$$G_n(t) = (1 - t^2)^{-\frac{n+3}{2}} \left\{ \left[ P_n^{\nu}(t) + \alpha(\alpha + n - 2) \cdot P_n^{\mu}(t) Z_n(t) E_n(t) \right]^2 + (1 - \alpha)^2 (P_n^{\mu}(t))^2 \right\}$$

where

$$Z_n(t) = P_{\alpha+\mu}^{-\nu}(t) - P_{\alpha+\mu}^{-\nu}(-t),$$

and

$$E_n(t) = (P_{\alpha+\mu}^{\mu}(t) - P_{\alpha+\mu}^{\mu}(-t))^{-1}.$$

Plotting the graph of the function $G_n$ for $n = 7$, we observe that $G_n$ attains its absolute interior minimum at $t = 0$. To prevent numerical errors, we choose a parameter $\alpha$ which is slightly smaller than the one reported above, so that $|\nabla V|^2 > 1$ on $\partial\{V > 0\}$. This does not alter the representation formula for $g_\alpha$.

Finally, we are ready to exhibit the family of subsolutions \( \{V_p\} \), in the statement of the theorem. Define,

$$V_p(x) = \frac{1}{\rho} V^+(\rho x) = \frac{1}{\sqrt{c_n}} \left( Z(x) - \rho^{\alpha-1} Y(x) \right)^+. $$

$V_p$ preserves the subsolution properties of $V$. Hence $V_p$ is a continuous (in $\rho$) family of subsolutions on any compact interval $[a, b]$, $0 < a < b$. Furthermore, $\inf_B Y$ is positive, therefore we can choose $a > 0$ small enough so that $V_a^+ \equiv 0$ in $B$.

Then, it is readily seen that $u$ and $V_p$ satisfy the hypotheses in Lemma (2.9). Moreover $V_p$ converges to $U$ on $B$, as $\rho \to +\infty$. \hfill \Box

**Remark 3.1** Although we stated Theorem 2.17 for $n = 7$, the calculations above have been carried out for $7 \leq n \leq 20$, which also shows the stability of our method. In the case $n$ even, we proceed as for the case $n$ odd, but using the Legendre function $Q$. 33
3.2 Construction of a supersolution

**Proof of Theorem 2.18.** We will construct a weak, strict supersolution $W$ to (2.3) in $\mathbb{R}^n$, whose positive phase contains the set $\Gamma$. We start by performing a change of variables.

Let $W(x) = w(x, |x'|)$, with $w(s, r)$ even function on $\mathbb{R}^2$. Then, $W$ is a weak strict supersolution to (2.3) in $\mathbb{R}^n$, if and only if $w$ solves the following one-phase free boundary problem:

\[
\begin{aligned}
Lw &= \frac{\partial^2}{\partial s^2}w + \frac{\partial^2}{\partial r^2}w + \frac{(n-2)}{r} \frac{\partial}{\partial r}w \leq 0 \quad \text{on } \{w > 0\}, \\
|\nabla w|^2 &< 1 \quad \text{on } \partial\{w > 0\}.
\end{aligned}
\] 

(3.7)

In the new coordinate system, the function $Z$ in section 3.1, is given by $Z(x) = z(x_n, |x'|)$, where

\[z(s, r) = \sqrt{s^2 + r^2} f_n \left( \frac{s}{\sqrt{s^2 + r^2}} \right),\]

while $\Gamma$ is described by:

\[\Gamma = \{(s, r) \in \mathbb{R}^2 : d_n |s| < |r|\}, \quad d_n = \sqrt{1 - \frac{t^2}{t_n^2}}.
\]

We proceed to construct $W$ piecewise.

**Step 1.** For $0 < \beta_n < d_n$, consider the cone $\Gamma' = \{(s, r) \in \mathbb{R}^2 : \beta_n |s| < |r|\}$ and set $\gamma_n = 1/\sqrt{1 + \beta_n^2}$. $\beta_n$ will be chosen later, so that $f_n(\gamma_n) < 0$, where we recall that $f_n$ is defined in (3.1). Define

\[k(s, r) = (s^2 + r^2)^{\frac{n}{2}} g_{\tau_n} \left( \frac{s}{\sqrt{s^2 + r^2}} \right),\]

with $\tau_n < 1$, and $g_{\tau_n}$ such that:

\[(1 - t^2)g''_{\tau_n}(t) - (n - 1)t g'_{\tau_n}(t) + \tau_n(\tau_n + n - 2)g_{\tau_n}(t) = 0 \quad \text{on } (-1, 1),
\]

(3.8)
$g_{\gamma_n}$ even, and $g_{\gamma_n}$ strictly positive on the interval $[-\gamma_n, \gamma_n]$. For simplicity, denote $\tau = \tau_n$. Now, set

$$w_1(s,r) = \frac{1}{\sqrt{c_n}} \{ z(s, r) + k(s, r) \}$$

with $c_n$ the normalizing constant from section 3.1. Then equations (3.1) and (3.8) imply that $Lw_1 = 0$ in $\Gamma'$. We aim to choose $\tau$ and $\gamma_n$ so that $w_1$ is a weak strict supersolution to (3.7) away from the singular axis $r = 0$, which can then be extended to a supersolution in the whole plane.

The level set $\{ w_1 = 0 \}$ intersects $\partial \Gamma'$ at the points $(\pm \bar{s}, \pm \bar{r})$, where

$$\begin{cases}
\bar{s} = \gamma_n \left( -\frac{g_{\gamma_n}(s)}{f_{\gamma_n}(s)} \right)^{1-\tau}, \\
\bar{r} = \beta_n \bar{s}.
\end{cases} \quad (3.9)$$

Let $A(\gamma_n)$ be the slope of the level curve $w_1(s, r) = 0$ at the point $(\bar{s}, \bar{r})$. We will choose $\beta_n$ so that $\beta_n - A(\gamma_n) < 0$, which guarantees that for $|r| \geq \bar{r}$, the level set $\{ w_1 = 0 \}$ is contained in $\Gamma' \setminus \bar{\Gamma}$.

Let us denote by $\Omega = \Gamma' \cap \{|r| > \bar{r}\}$. The same computations as in section 3.1, show that on $\partial\{w_1 > 0\} \cap \bar{\Omega}$

$$c_n|\nabla w_1|^2(s, r) = G_n(\tau, s/\sqrt{s^2 + r^2})$$

where we recall that:

$$G_n(\tau, t) = (1 - \tau)^2 f_n(t)^2 + (1 - t^2) \left[ f_n'(t) - \frac{f_n(t)g_n'(t)}{g_n(t)} \right]^2.$$

Then, the strict free boundary condition is satisfied if $G_n(t) < c_n$ on $(t_n, \gamma_n]$. Since $c_n = G_n(t_n)$, we are requiring $G_n$ to decrease in a right neighborhood of $t_n$. As before, for various choices of $n$ and $\tau$, we can write an explicit formula for $G_n$ in Mathematica’s language. We can then examine the behavior of $G_n$ near $t_n$.

**Remark.** The homogeneity parameter $\alpha$, used to construct the subsolution $V$, is not the correct choice for $\tau$. Even if, for $n \geq 7$, it forces $G_n$ to decrease in a neighborhood
of \( t_n \), it does not cooperate when linking this supersolution to a supersolution near the origin. A different approach that we have taken in higher dimensional cases (see [DJ]), leads to the right choice of parameter \( \tau \).

**Step 2.** Let us set \( h(s) = w_1(s, \bar{r}) \), and define:

\[
w_2(s, r) = y(r) h \left( \frac{s}{v(r)} \right),
\]

where the functions \( y(r) \) and \( v(r) \) will be chosen positive and even on the real line. Moreover, they must satisfy

\[
y(\bar{r}) = v(\bar{r}) = 1 \tag{3.10}
\]

and

\[
v'(\bar{r}) = \frac{1}{\bar{s} A(\gamma_n)}. \tag{3.11}
\]

The latter condition guarantees that the level curves \( w_1(s, r) = 0 \) and \( w_2(s, r) = 0 \) have the same slope at the points \((\pm \bar{s}, \pm \bar{r})\). Define

\[
w(s, r) = \begin{cases} 
  w_1(s, r) & \text{in } \Omega, \\
  w_2(s, r) & \text{in } \{|r| < \bar{r}, |s| < \bar{s}v(r)\}.
\end{cases}
\]

We will prove that we can find \( y(r), v(r) \) so that \( w^+(s, r) \), extended to zero outside its positive phase, is the desired weak strict supersolution to (3.7) and, by construction \( \Gamma \subset \{w > 0\} \). Toward this aim we need to verify that:

\[
\mathcal{L} w_1 \leq 0 \quad \text{in } \Omega^+(w_1) \tag{3.12}
\]

\[
|\nabla w_1|^2 < 1 \quad \text{on } \partial \{w_1 > 0\} \cap \Omega \tag{3.13}
\]

\[
\mathcal{L} w_2 \leq 0 \quad \text{in } \{|r| < \bar{r}, |s| < \bar{s}v(r)\}, \tag{3.14}
\]

\[
|\nabla w_2|^2 < 1 \quad \text{on } \{|s| = \bar{s}v(r), |r| \leq \bar{r}\}, \tag{3.15}
\]

\[
\frac{\partial}{\partial r} w_1(s, r)|_{\bar{r}} < \frac{\partial}{\partial r} w_2(s, r)|_{\bar{r}} \quad \text{on } (-\bar{s}, \bar{s}). \tag{3.16}
\]

We remark that condition (3.16) is needed to guarantee that the piecewise function

36
w is a supersolution in \( \{ w > 0 \} \), across \( \{ |r| = \bar{r} \} \).

Condition (3.12) follows already from Step 1. The free boundary condition (3.15) will be obtained as a consequence of condition (3.13). Indeed, we choose \( y(r) \) so that
\[
|\nabla w_2|^2_{s=\gamma y(r)} = |\nabla w_1|^2_{(x,r)},
\]
that is
\[
y(r) = \sqrt{1 + \frac{1}{A(\gamma y)^2}} \frac{v(r)}{\sqrt{s^2 v'(r)^2 + 1}}.
\]

Now we are left with the choice of \( v(r) \). Let us compute
\[
\mathcal{L}w_2(s,r) = \frac{y(r)}{v(r)^2} h'' \left( \frac{s}{v(r)} \right) \left\{ 1 + s^2 \frac{v'(r)^2}{v(r)^2} \right\} \left\{ 1 + \frac{s y(r)}{v(r)} h' \left( \frac{s}{v(r)} \right) \right\} M(r) + y(r) h' \left( \frac{s}{v(r)} \right) N(r)
\]
where
\[
M(r) = \left\{ 2 \frac{v'(r)}{y(r)} \frac{v'(r)}{v(r)} + \frac{v''(r)}{v(r)} - 2 \frac{v'(r)^2}{v(r)^2} + \frac{n - 2 v'(r)}{r} \frac{v(r)}{v(r)} \right\}
\]
and
\[
N(r) = \left\{ \frac{y''(r)}{y(r)} + \frac{n - 2 y'(r)}{r} \frac{y(r)}{y(r)} \right\}
\]
and we recall that \( y(r) \) is expressed as a function of \( v(r) \).

In order to determine \( v(r) \) so that \( \mathcal{L}w_2 \leq 0 \), we first study the behavior of the first and second derivative of \( h \). Recall that \( h(s) = w_1(s,\bar{r}) \), and the formula for \( w_1 \) involves the functions \( f_n \) and \( g_r \), for which we can compute explicit representation formulas in Mathematica, when varying \( n \) and \( \tau \).

In the case \( n = 7 \), we have observed that, for various choices of the parameters \( \tau \) and \( \gamma \), the functions \( \xi h'(\xi) \) and \( h''(\xi) \) are both non positive on \([\bar{r}, \bar{s}]\).

Therefore, if \( v(r) \leq 1 \), \( M(r) \) and \( N(r) \) are both positive on \([\bar{r}, \bar{s}]\), then \( \mathcal{L}w_2 \) is majorized by
\[
K(s,r) = \frac{y(r)}{v(r)^2} \{ h''(s/v(r)) - s/v(r) h'(s/v(r)) \bar{M} + h(s/v(r)) \bar{N} \}
\]
with \( \bar{M} \) and \( \bar{N} \) the maximum values of \( M \) and \( G \) respectively. We therefore aim to
determine \( v(r) \) so that,

\[
\begin{aligned}
& v(r) \leq 1 \quad \text{on } [-\bar{r}, \bar{r}] \\
& M(r), N(r) \geq 0 \quad \text{on } [-\bar{r}, \bar{r}] \\
& \bar{K}(\xi) = h''(\xi) - \xi h'(\xi)\bar{M} + h(\xi)\bar{N} \leq 0 \quad \text{on } [-\bar{s}, \bar{s}]
\end{aligned}
\]

Let \( v(r) \) be an even polynomial. Since \( v(r) \) must satisfy conditions (3.10) and (3.11), we will assume that \( v(r) \) is a fourth degree polynomial so to have a one parameter dependence. Precisely, set

\[
v(r) = a_7 r^4 + b_7 r^2 + c_7.
\]

We need to determine \( a_7 \) so that all of the above are satisfied. In particular, since \( M \) and \( N \) are both even, we will look for \( a_7 \) such that \( \bar{M} = M(0) \) and \( \bar{N} = N(0) \). Moreover, we also need (3.16) to hold. For efficiency purposes, we have computed explicit formulas for all the derivatives involved, again in function of \( \tau_7 \) and \( \gamma_7 \). All the required conditions then translate in a set of non linear inequalities which has to be satisfied by \( a_7 \). Our purpose is to choose parameters \( \tau_7 \) and \( \gamma_7 \), compatible with the free boundary condition (3.13), and so that such an \( a_7 \) exists. We report the specific numerical values, for which the method described above succeeds. For simplicity, we do not report the formulas in the Mathematica language, for all the functions involved. The main formulas for \( f_7 \) and \( g_7 \) are the same as in the previous section. We have,

\[
\begin{align*}
\tau_7 &= -1.76 \\
\gamma_7 &= 0.6238
\end{align*}
\]

which yield

\[
\begin{align*}
\bar{s} &= 0.408906 \\
\bar{r} &= 0.512334.
\end{align*}
\]

The correspondent value for \( a_7 \) is then

\[
a_7 = -0.3664026
\]

38
which implies
\[ b_7 = 0.717431 \]
\[ r_7 = 0.836929. \]

**Remark.** For the reported values, \( \mathcal{L}w_2 < 0 \), which is necessary to prevent numerical errors.

Finally, we can conclude similarly to the subsolution case, by defining,

\[ W_\rho(x) = \frac{1}{\rho} W^+(\rho x). \]

It remains to be shown, that \( u \) satisfies condition \( (C) \) from Lemma 2.10. This is proved in [DJ]. The techniques used there, will be widely used in the next chapters, therefore we refer the reader to [DJ], for details of the proof.
Chapter 4

Local theory of monotone weak solutions

4.1 Existence

4.1.1 Monotone rearrangements

In this chapter, we will prove Theorem 2.19. We start by introducing the notion of monotone rearrangement.

Let $D \subset \mathbb{R}^n$ be a compact set. For each $x' \in \mathbb{R}^{n-1}$ we introduce the notation

$$D(x') = D \cap \{(x', x_n) | x_n \in \mathbb{R}\}.$$

Assume that $D$ is convex in $x_n$, i.e. for each $x' \in \mathbb{R}^{n-1}$, $D(x')$ is either empty, or consists of a single closed interval. For a given $b \geq 0$, we define

$$D^*(x') := \begin{cases} \{ (x', x_n) \in \mathbb{R}^n | -b \leq x_n \leq |D(x')| - b \} & \text{if } D(x') \neq \emptyset, \\ \emptyset & \text{otherwise} \end{cases}$$
and
\[ D^* := \bigcup_{x' \in D'} D^*(x'), \]
where \( D' \subset \mathbb{R}^{n-1} \) is the set of those \( x' \in \mathbb{R}^{n-1} \) for which \( D(x') \) is non empty. Let \( C(a, b), a, b > 0, \) be a cylinder in \( \mathbb{R}^n \), and let \( u \) be a Lebesgue measurable function on \( \overline{C(a, b)} \). We define the monotone (decreasing) rearrangement \( u^* \) of \( u \), in the direction \( x_n \), by the following formula:

\[ u^*(x) := \sup\{k \in \mathbb{R} \mid x \in (C(a, b)_k)^*\} \]

for \( x \in \overline{C(a, b)} \). Here we are using the notation \( \Omega_k := \{x \in \Omega \mid u(x) \geq k\} \), for any function \( u \) defined on a measurable subset \( \Omega \) of \( \mathbb{R}^n \). The function \( u^* \) is monotone decreasing in the \( x_n \)-direction, and \( u \) and \( u^* \) are equimeasurable, that is, for all \( k \in \mathbb{R} \)

\[ |\{u \geq k\}| = |\{u^* \geq k\}|. \]

Moreover, the mapping \( u \to u^* \) is order preserving, i.e., \( u \leq v \) implies \( u^* \leq v^* \). One can define similarly the concept of monotone increasing rearrangement, which we will still denote by \( u^* \). The following proposition holds (see [K]).

**Proposition 4.1** Let \( u \in W^{1,p}(C(a, b)) \), \( 1 < p < \infty \). Then \( u^* \in W^{1,p}(C(a, b)) \) and we have

\[ \int_{C(a,b)} |\nabla u|^p dx \geq \int_{C(a,b)} |\nabla u^*|^p dx \quad (4.1) \]

### 4.1.2 Existence of local monotone minimizers

Consider the energy functional \( J(\cdot, \Omega) \), introduced in Chapter 2. Let \( V_1, V_2 \) be functions on \( \mathbb{R}^n \), such that

i. \( 0 \leq V_1 \leq V_2, \ 0 \in \{V_2 > 0\} \cap \{V_1 = 0\}^c; \)

ii. \( V_i \) is smooth and \( \partial_i V_i > 0 \) on \( \overline{\{V_i > 0\}} \), \( i=1, 2. \)
Recall that, we are denoting by

\[ C_R = B_R(0) \times \{|x_n| < h_R\}, \]

where

\[ h_R \geq \max\{2d_R(V_1), 2d_R(V_2), R\}, \]

and \( d_R(V) \) is defined in section 2.1.1.

For \( \Omega = C_R \), we set \( J(\cdot, C_R) = J_R(\cdot) \). Denote by \( K_R \) the following closed and convex subset of \( H^1(C_R) \):

\[ K_R := \{ v \in H^1(C_R) | V_1 \leq v \leq V_2 \text{ a.e on } C_R, v = V_2 \text{ on } S_R \}, \]

where \( S_R := \partial B(0) \times \{|x_n| \leq h_R\} \).

The following existence theorem holds.

**Theorem 4.2** There exists an absolute minimum \( u_R \in K_R \) of the functional \( J_R \), which is monotone increasing in the \( x_n \)-direction.

**PROOF.** Since \( J_R \) is non-negative, there exists a minimizing sequence \( u_m \), that is

\[ u_m \in K_R, \ J_R(u_m) \to \alpha \equiv \inf_{v \in K_R} J_R(v), \ 0 \leq \alpha \leq J_R(V_2) < \infty. \]

The sequence \( \{u_m\} \) is uniformly bounded in \( H^1(C_R) \). Indeed,

\[ ||\nabla u_m||_2^2 \leq J(V_2), \ ||u_m||_2 \leq ||V_2||_2. \]

Therefore, we can extract a subsequence, which we will still denote by \( \{u_m\} \), such that \( u_m \to u \in K_R \), weakly in \( H^1(C_R) \). We will show that \( J_R \) is lower semicontinuous, with respect to weak \( H^1 \) convergence, that is,

\[ \liminf_{m \to \infty} J_R(u_m) \geq J_R(u). \]
Indeed,
\[
\int_{C_R} |\nabla u_m|^2 \geq \int_{C_R} |\nabla u|^2 + 2 \int_{C_R} \nabla (u_m - u) \cdot \nabla u,
\]
and the right hand side tends to 0, for \( m \to \infty \). Moreover, for each \( \epsilon > 0 \), up to extracting a subsequence,

\[
u_m \to u, \quad \text{a.e. on } C_R
\]
\[
u_m \to u, \quad \text{uniformly on } (C_R \setminus W), \text{ with } |W| < \epsilon.
\]

Thus, for \( m \) large, we have

\[
\int_{C_R} \chi_{\{u_m > 0\}} \geq \int_{C_R \setminus W} \chi_{\{u > \epsilon\}} \geq \int_{C_R} \chi_{\{u > \epsilon\}} - \epsilon,
\]
hence

\[
\liminf_{m \to \infty} \int_{C_R} \chi_{\{u_m > 0\}} \geq \int_{C_R} \chi_{\{u > 0\}}.
\]

This immediately implies that \( u \) is a minimizer for \( J_R \) over \( K_R \). Now, let \( u^* \) be the monotone increasing rearrangement of \( u \). Then, using Proposition 4.1, together with the equimeasurability of rearrangements, we get that

\[
J_R(u^*) \leq J_R(u).
\]

Moreover, the order preserving property implies that \( u^* \in K_R \). Hence \( u^* \) is the desired minimizer, monotone increasing in the \( x_n \) direction.

Given the functions \( V_1 \) and \( V_2 \), we will henceforth denote by \( u_R \), a minimizer of \( J_R \) over \( K_R \), which is monotone increasing in the \( x_n \) direction. In the following sections we will prove that \( u_R \) satisfies properties (i) and (ii) of Definition 2.6, as long as \( V_1 \) and \( V_2 \) are respectively a strict subsolution, and a strict supersolution to (2.3) in \( \mathbb{R}^n \).

Thus, \( u_R \) is the desired weak solution of Theorem 2.19.
4.2 Harmonicity and Interior regularity

4.2.1 Continuity and Harmonicity

We start by proving that, under the additional hypothesis that $V_1$ is a strict subolution, and $V_2$ is a strict supersolution, $u_R$ satisfies condition (i) in Definition 2.6. Toward this aim, we will need the following comparison result (see [AH]).

**Lemma 4.3** Let $f, g \in H^1(\Omega), \Omega$ open bounded subset of $\mathbb{R}^n$, and let $\tilde{\Omega} \subseteq \Omega$. Assume that $0 \leq f \leq g$ a.e. in $\Omega$, and $g \in H^1_0(\tilde{\Omega})$, then $f \in H^1_0(\tilde{\Omega})$.

**Lemma 4.4** Assume that, there exist a strict smooth subsolution $V_1$ and a strict smooth supersolution $V_2$ to (2.3) in $\mathbb{R}^n$, such that

1. $V_1 \leq V_2$ on $\mathbb{R}^n, 0 \in \{V_2 > 0\} \cap \{V_1 = 0\}^c$;
2. $\partial_n V_i > 0$ in $\{V_i > 0\}$, for $i = 1, 2$.

Then, $u_R$ is continuous in $C^+_R(V_2)$, and harmonic in $C^+_R(u_R)$.

**Remark 4.5** Under the assumptions of Lemma 4.4, $V_1 < V_2$ on $\{V_2 > 0\}$, and $F(V_1) \cap F(V_2) = \emptyset$.

**Proof.** Assume that there exists $x \in \{V_2 > 0\}$ such that, $V_1(x) = V_2(x)$. Then, since $V_1$ is subharmonic in $\{V_2 > 0\}$, the maximum principle implies $V_1 \equiv V_2$, which contradicts the fact that $V_1$ is a strict subsolution and $V_2$ is a strict supersolution. Analogously, suppose $x \in F(V_1) \cap F(V_2)$, and let $B \subset \{V_1 > 0\}$ be a ball tangent to $F(V_1)$ at $x$. Then, by Hopf's lemma, $\partial_n (V_1 - V_2) < 0$, with $\nu$ inner normal derivative to $\partial B$ at $x$. Again, this contradicts the fact that $V_1$ is a strict subsolution, and $V_2$ is a strict supersolution.

**Proof of Lemma 4.4.** Let $D$ be a compact subset of $C^+_R(V_2)$, and let $B_\rho$ be a ball of radius $\rho$ in $D$. Denote by $v_\rho$ the harmonic replacement of $u_R$ on $B_\rho$, that is the harmonic function in $B_\rho$ which equals $u_R$ on $\partial B_\rho$. Assume that $v_\rho$ is extended to be $u_R$ outside $B_\rho$. Since $0 \leq u_R \leq V_2$ a.e., we have $0 \leq (v_\rho - V_2)^+ \leq (v_\rho - u_R)^+$. Hence,
Lemma 4.3 implies that \((v_\rho - V_2)^+ \in H_0^1(B_\rho)\). Therefore, by the weak maximum principle (see [GT]) we obtain \(v_\rho \leq V_2\) a.e. on \(B_\rho\). Analogously, we get \(V_1 \leq v_\rho\) a.e. on \(B_\rho\). Since \(u_R\) minimizes \(J(\cdot, B_\rho)\) among all competitors \(v\), such that \(V_1 \leq v \leq V_2\), and \(v = u_R\) on \(\partial B_\rho\), we get that

\[
\int_{B_\rho} (|\nabla u_R|^2 + \chi_{\{u_R > 0\}}) \leq \int_{B_\rho} (|\nabla v_\rho|^2 + \chi_{\{v_\rho > 0\}}).
\]

Therefore,

\[
\int_{B_\rho} (|\nabla u_R|^2 - |\nabla v_\rho|^2) \leq K \rho^n.
\]

Here and henceforth, \(K\) denotes any dimensional constant.

Since \(v_\rho\) is harmonic in \(B_\rho\), it follows that

\[
\int_{B_\rho} |\nabla (u_R - v_\rho)|^2 \leq \int_{B_\rho} (|\nabla u_R|^2 - |\nabla v_\rho|^2) \leq K \rho^n.
\]

Analogously, for any \(r \leq \rho\), let \(v_r\) be the harmonic replacement of \(u_R\) on \(B_r\). Thus, \(\int_{B_{2r}} |\nabla (u_R - v_{2r})|^2 \leq K r^n\), and \(\int_{B_{4r}} |\nabla (u_R - v_{4r})|^2 \leq K r^n\), for all \(r \leq \rho/4\). Hence

\[
\int_{B_{2r}} |\nabla (v_{4r} - v_{2r})|^2 \leq K r^n,
\]

which implies, by elliptic regularity

\[
\max_{B_r} |\nabla (v_{4r} - v_{2r})| \leq K, \quad \text{for all } r \leq \rho/4.
\]

By induction, one obtains,

\[
\max_{B_{2^{j+1}r}} |\nabla (v_{2^{j+1}r} - v_{2jr})| \leq K, \quad \text{for } j \geq 0, \quad 2^{j+1}r \leq \rho.
\]

Therefore, \(\max_{B_r} |\nabla (v_{2r} - v_\rho)| \leq K \log(\rho/r)\), and for all \(r \leq \rho/2\), we have,

\[
\int_{B_r} |\nabla (u_R - v_\rho)|^2 \leq \int_{B_r} (|\nabla (u_R - v_{2r})|^2 + |\nabla (v_\rho - v_{2r})|^2) \leq K r^n[(\log \rho/r)^2 + 1].
\]
Thus,
\[
\int_{B_r} |\nabla u_R|^2 \leq C(\rho) r^n (\log(\rho/r) + 1)^2,
\]
from which the desired continuity follows, as in [M], Theorem 3.5.2.

Now, take \( \bar{x} \in C^+(u_R) \). By continuity, there exists \( r > 0 \) such that \( B_r(\bar{x}) \subset C^+(u_R) \).

Let \( w_r \), be the harmonic replacement of \( u_R \) on \( B_r(\bar{x}) \). Since \( w_r \) minimizes the Dirichlet integral and \( w_r > 0 \) on \( B_r(\bar{x}) \), we get that
\[
J(w_r, B_r(\bar{x})) \leq J(u_R, B_r(\bar{x})).
\]
As before, the minimality of \( u_R \) implies that the reverse inequality holds as well. Hence
\[
\int_{B_r(\bar{x})} |\nabla w_r|^2 = \int_{B_r(\bar{x})} |\nabla u_R|^2.
\]
By uniqueness of the Dirichlet minimizer we obtain then \( u_R = w_r \) on \( B_r(\bar{x}) \).

From hereafter, we will assume that \( V_1 \) and \( V_2 \) satisfy the assumptions in Lemma 4.4.

Lemma 4.4, immediately implies the following corollary.

**Corollary 4.6** \( u_R \) is subharmonic in \( C^+(V_2) \).

### 4.2.2 Lipschitz continuity and non-degeneracy

We will now prove Lipschitz continuity of \( u_R \) in \( C_R \). In what follows, we set
\[
d(x) = \text{dist}(x, F(u_R)).
\]

**Lemma 4.7** \( u_R \) is Lipschitz continuous in \( C_R \), with universal Lipschitz constant on each \( D \subset D' \subset C_R \). In particular, for every \( D \subset D' \subset C_R \), there exists \( K > 0 \) depending on \( D, D', V_2 \) and \( n \), such that, for all \( x \in D \),
\[
u_R(x) \leq Kd(x).
\]
PROOF. Let \( x_0 \in D \Subset D' \Subset C_R \), with \( u(x_0) > 0 \), and let \( B_r = B_r(x_0) \) be the maximum ball contained in \( D' \cap \{ u > 0 \} \). If \( \partial B_r \) touches \( \partial D' \), then \( r \geq \text{dist}(D, D') \), and we can apply interior regularity together with the fact that \( u_R \leq V_2 \), in order to show \( |\nabla u_R|(x_0) \leq K \). Otherwise, \( \partial B_r \) touches \( F(u_R) \) at a point \( x_1 \).

We distinguish two cases.

(a) If \( d(x_1, F(V_2)) > r/2 \), then \( B_{r/2}(x_1) \subset C_R^+(V_2) \) and we can proceed as follows. We replace \( u_R \) in \( B_{r/2}(x_1) \) by the harmonic function \( v \) with boundary values \( u_R \). Then, by the maximum principle, \( V_1 \leq v \leq V_2 \) on \( B_{r/2}(x_1) \), and also \( v > 0 \) in \( B_{r/2}(x_1) \).

Thus, the minimality of \( u_R \) yields

\[
\int_{B_{r/2}(x_1)} |\nabla (u_R - v)|^2 \leq \int_{B_{r/2}(x_1)} \chi_{\{u_R=0\}}.
\]

The right hand side can be estimated as in [AC], Lemma 3.2. One gets

\[
\left( \int_{B_{r/2}(x_1)} \chi_{\{u_R=0\}} \right) (\bar{u}_R)^2 \leq K r^2 \int_{B_{r/2}(x_1)} |\nabla (u_R - v)|^2,
\]

with \( K > 0 \) dimensional constant and \( \bar{u}_R \) the average of \( u_R \) on \( B_{r/2}(x_1) \). Combining the two estimates above, and the fact that \( x_1 \in F(u_R) \), we obtain

\[
\bar{u}_R \leq Kr,
\]

that is

\[
\frac{1}{|B_{r/2}|} \int_{B_{r/2}(x_1)} u_Rdx \leq Kr.
\]

Now, let \( \bar{x} \) be on the ray from \( x_0 \) to \( x_1 \), at distance \( r/4 \) from \( x_1 \). Then, by Harnack inequality, and the mean value property for \( u_R \), we get

\[
u_R(x_0) \leq K \nu_R(\bar{x}) = K \frac{1}{|B_{r/4}|} \int_{B_{r/4}(\bar{x})} u_R \leq K \frac{1}{|B_{r/2}|} \int_{B_{r/2}(x_1)} u_R \leq Kr.
\]
(b) Assume that $d(x_1, F(V^2)) \leq r/2$. Then,

$$u_R(x_0) \leq V_2(x_0) \leq Kd(x_0, F(V^2)) \leq K|x_0 - x_1| + d(x_1, F(V^2)) \leq Kr.$$ 

Now, denote by $v(x) = u_R(rx + x_0)/r$. Then, $\Delta v = 0$ and by Harnack inequality, $v(x) \leq K$ on $B_{1/2}(0)$. By interior regularity, $|\nabla u| \leq K'$ on $B_{1/4}(0)$, with $K'$ dimensional constant. Rescaling back to $u_R$, we obtain $|\nabla u_R| \leq K'$, on $B_{r/4}(x_0)$, which implies the desired Lipschitz continuity.

\textbf{Corollary 4.8} $u_R$ is a Lipschitz continuous subharmonic function in $C_R$.

The following result can be found in [C2].

\textbf{Lemma 4.9} Let $\Omega_1$ (resp. $\Omega_2$) be such that

$$\Omega_1 \cap B_1(0) \supset \{x_n > 0\} \cap B_1(0), \text{ (resp. } \Omega_2 \cap B_1(0) \subset \{x_n > 0\} \cap B_1(0)) \).$$

Assume that $u$ is a Lipschitz positive harmonic function in $\Omega_1$ (resp. $\Omega_2$) vanishing on $\partial \Omega_1$ (resp. $\partial \Omega_2$) and assume that

$$\overline{B_1} \cap \partial \Omega_1 \cap \{x_n = 0\} = \{0\}.$$ 

Then, near zero, $u$ has the asymptotic development

$$u(x) = \alpha x_n^+ + o(|x|) \text{ on } \{x_n > 0\},$$

with $\alpha \geq 0$. Furthermore, $\alpha > 0$ for $\Omega_1$.

Lemmas 4.4, 4.7, and Lemma 4.9, imply that, near a regular free boundary point, $u_R$ has the desired expansion, as in (ii) Definition 2.6, with $\alpha \geq 0$. In particular, $\alpha > 0$ at points where an exterior ball condition is satisfied.

We will now prove a non-degeneracy result. Towards this aim, we will need the following auxiliary lemma, about the behavior of Lipschitz continuous, non-degenerate subharmonic functions. This kind of result can be found in [C3].
Lemma 4.10 Let \( v \) be a Lipschitz non-degenerate function in \( \overline{\Omega} \cap B_1(0) \), satisfying \( \Delta v \geq 0, v = 0 \) on \( \partial \Omega \cap B_1(0) \). Assume further that \( 0 \in \partial \Omega \). Let \( v(x_0) \geq Cd(x_0, \partial \Omega) \), for \( x_0 \in B_{1/2}(0) \), then, for \( \rho \leq 1/4 \), we have

\[
\sup_{B_{\rho}(0)} v \geq C \rho.
\]

Lemma 4.11 \( u_R \) is non-degenerate on \( C_R \), i.e., for every compact \( D \subset C_R \), there exists \( \overline{K} > 0 \) depending on \( D, V_1 \), and \( n \), such that

\[
\overline{K}d(x) \leq u_R(x),
\]

for all \( x \in C^+_R(u_R) \), such that \( B_{d(x)}(x) \subset D \).

PROOF. Let \( x_0 \in D^+(u_R) \), and denote by \( r = d(x_0) \). Assume \( B_r(x_0) \subset D \). We distinguish two cases.

(a) If \( d(x_0, F(V_1)) > r/2 \), and \( x_0 \in C^-_R(V_1) \), then \( B_{r/2}(x_0) \subset C^-_R(V_1) \) and we can proceeds as follows. We show the following strongest claim, that is, there exists a positive dimensional constant \( \overline{K} \), such that, if \( B_r \subset C^-_R(V_1) \), and \( \int_{B_r} u_R < \overline{K} r |B_r| \), then \( u_R = 0 \) on \( B_{r/2} \). Let \( v \) satisfy:

\[
\begin{align*}
\Delta v &= 0 \quad \text{on } (B_r \setminus B_{r/2}) \cap C^+_R(u_R), \\
v &= 0 \quad \text{on } B_{r/2} \cap C^+_R(u_R), \\
v &= u_R \quad \text{on } B_r \cap C^-_R(u_R), \\
v &= u_R \quad \text{on } \partial B_r.
\end{align*}
\]

The existence of \( v \) can be achieved in the following way. Let \( v_\epsilon \) be a solution to:

\[
\begin{align*}
\Delta v_\epsilon &= 0 \quad \text{on } (B_r \setminus B_{r/2}) \cap \{u_R > \epsilon\}, \\
v_\epsilon &= \epsilon \quad \text{on } B_{r/2} \cap \{u_R > \epsilon\}, \\
v_\epsilon &= u_R \quad \text{on } B_r \cap \{u_R < \epsilon\}, \\
v_\epsilon &= u_R \quad \text{on } \partial B_r.
\end{align*}
\]
for any \( \epsilon \) such that \( \{ u_R = \epsilon \} \) is a smooth surface. \( v_\epsilon \) is obtained by minimizing the Dirichlet integral over the constraints above. Also \( v_\epsilon \) is continuous at \( \{ u_R = \epsilon \} \cap (B_{r'} \setminus \overline{B_{r'/2}}) \) and \( 0 \leq v_\epsilon \leq u_R \). Since \( \nabla v_\epsilon \) is bounded in \( L^2(B_{r'}) \), the limit \( v = \lim_{\epsilon \to 0} v_\epsilon \) exists and \( 0 \leq v \leq u_R \); hence, since \( u_R \) is continuous in \( B_{r'} \), \( v \) is continuous in \( B_{r'} \) and has the desired properties. Moreover, \( 0 \leq v \leq V_2 \), thus \( J(u_R, B_{r'}) \leq J(v, B_{r'}) \). From this we conclude the proof as in [ACF], Theorem 3.1.

Finally, for \( r' = r/2 \), we get

\[
 u_R(x_0) = \frac{1}{|B_{r/2}|} \int_{B_{r/2}(x_0)} u_R \geq Kr.
\]

If \( d(x_0, F(V_1)) > r/2 \), and \( V_1(x_0) > 0 \), then

\[
 u_R(x_0) \geq V_1(x_0) \geq K d(x_0, F(V_1)) \geq Kr.
\]

(b) If \( d(x_0, F(V_1)) = |x_0 - x_1| \leq r/2 \), then \( B_{r/2}(x_1) \subset B_r(x_0) \). By Lemma 4.10, \( \sup_{B_{r/8}(x_1)} V_1 \geq Kr \), hence by Harnack inequality,

\[
 u_R(x_0) \geq K \sup_{B_{r/4}(x_1)} u_R \geq K \sup_{B_{r/8}(x_1)} V_1 \geq Kr,
\]

as desired. \( \square \)

### 4.3 Properties of the Free Boundary

#### 4.3.1 Density of free boundary points

We wish to prove a density property for free boundary points. Towards this aim, we will need to reformulate our non-degeneracy property in the following way:

**Corollary 4.12** For any compact \( D \subset C_R \), there exist a constant \( K \), such that, for
any ball \( B_r \subset D \) centered at a free boundary point,

\[
\int_{B_r} u_R \geq Kr |B_r|.
\]

The corollary above can be deduced by the arguments in the proof of Lemma 4.11. We are now ready to derive the desired density property.

**Lemma 4.13** For any \( G \subset G' \subset C_R \), there exist a constant \( c < 1 \), such that, for any ball \( B_r \subset G \) centered at a free boundary point,

\[
c \leq \frac{|B_r \cap \{ u_R > 0 \}|}{|B_r|} \leq 1 - c.
\]

**Proof.** Assume \( B_r \) is centered at 0. By Corollary 4.12, there exists \( y \in \partial B_{r/2} \) such that, \( u(y) \geq K r/2 \). By Lipschitz continuity, for any \( z \in B_{kr}(y) \) we have:

\[
u_R(z) \geq u_R(y) - C|z - y| > Kr/2 - Ckr > 0
\]

as long as \( k \) is sufficiently small. Hence \( B_{kr}(y) \subset B_r \cap \{ u_R > 0 \} \), from which the desired lower bound follows. In order to get the upper bound, we distinguish two cases.

(a) \( d(0, \partial V_2) = |x_0| \leq r/2 \). Then \( B_{r/2}(x_0) \subset B_r \). Hence,

\[
\{|u = 0\}^\circ \cap B_r \geq \{|V_2 = 0\}^\circ \cap B_{r/2}(x_0) \approx |B_{r/2}(x_0)| \approx |B_r|.
\]

(b) \( d(0, \partial V_2) = |x_0| > r/2 \). Then, \( B_{r/2}(0) \subset \{ V_2 > 0 \} \). Hence we can replace \( u_R \) with its harmonic replacement on \( B_{r/2}(0) \), and proceed as in [AC], Lemma 3.7. \( \square \)

### 4.3.2 Asymptotic expansion around free boundary points

**Lemma 4.14** \( u_R < V_2 \) in \( C_R^+(V_2) \), and \( V_1 < u_R \) in \( C_R^+(u_R) \).

**Proof.** Assume \( u_R(x) = V_2(x) \) at some point \( x \in C_R^+(V_2) \), then the strong maximum principle implies that \( u_R \equiv V_2 \) on \( C_R^+(V_2) \), hence \( u_R \equiv V_2 \) on \( C_R \). We want to show
that this contradicts the fact that \( u_R \) minimizes \( J_R \) on \( K_R \). Let \( g \in C_0^\infty(C_R), g \leq 0 \). For \( \epsilon > 0 \), set \( y_\epsilon(x) = x + \epsilon g e_n \) and \( V_\epsilon(x) = u_R(y_\epsilon(x)) \). For \( \epsilon \) sufficiently small, the monotonicity of \( V_1 \) in the \( x_n \)-direction and the fact that \( V_1 < V_2 \) in the positive phase of \( V_2 \), imply that \( V_\epsilon \in K_R \). Therefore, using that \( \text{Det}(y_\epsilon(x)) = 1 + \epsilon \nabla \cdot g e_n + o(\epsilon^2) \), we get that

\[
0 \leq J_R(V_\epsilon) - J_R(u_R) = \\
= \epsilon \left\{ \int_{C_R} -|\nabla u_R|^2 \chi_{u_R > 0} \nabla \cdot g e_n + \left( 2 \nabla u_R Dg e_n \nabla u_R \right) \right\} + o(\epsilon^2).
\]

Therefore using Lemma 4.4, we obtain

\[
0 \geq \int_{\{u_R > 0\}} \nabla \cdot ((|\nabla u_R|^2 + 1)g e_n - 2 g e_n \cdot \nabla u_R \nabla u_R) = \\
= -\int_{\{u_R > 0\}} ((|\nabla u_R|^2 + 1)g e_n - 2 g e_n \cdot \nabla u_R \nabla u_R) \cdot \nu = \\
= -\int_{\{u_R > 0\}} (1 - |\nabla u_R|^2)g \nu_n
\]

for all function \( g \) as above, and \( \nu \) the inner unit normal to \( \partial \{u_R > 0\} \). Since \( u_R \equiv V_2 \), this contradicts the strict supersolution property of \( V_2 \).

Assuming now, \( u_R(x) = V_1(x) \) at some point \( x \in C_R^+(u_R) \), then the contradiction follows immediately by the fact that \( V_1 < V_2 \) on \( \{V_2 > 0\} \), and \( u_R = V_2 \) on \( S_R \). \( \square \)

In order to prove the next results, we introduce the notion of blow-up.

Let \( u \) be a non-negative, Lipschitz continuous function in \( \Omega \), open connected subset of \( \mathbb{R}^n \). Let \( x_0 \in F(u) \), and let \( B_{r_k}(x_0) \subset \Omega \) be a sequence of balls with \( r_k \to 0 \), as \( k \to +\infty \). Consider the blow-up sequence:

\[
u_k(x) = \frac{1}{r_k} u(x_0 + r_k x).
\]

Since for a given \( D \subset \mathbb{R}^n \) and large \( k \) the functions \( u_k \) are uniformly Lipschitz continuous in \( D \), there exists a function \( u_0 : \mathbb{R}^n \to R \), such that:

- \( u_k \to u_0 \) in \( C^{0, \alpha}_{loc}(\mathbb{R}^n) \), for all \( 0 < \alpha < 1 \);
• \( \nabla u_k \rightharpoonup \nabla u_0 \) weakly star in \( L^\infty_{\text{loc}}(\mathbb{R}^n) \).

Moreover, \( u_0 \) is Lipschitz continuous in the entire space. \( u_0 \) is called a blow-up of \( u \).

Using the same argument as in [F], (see Chapter 3, Lemma 3.6), one can prove the following.

**Lemma 4.15** Let \( u \) be a non-negative, Lipschitz continuous and (I) non-degenerate function in \( \Omega \). Assume that \( u \) satisfies the density property (D). Then the following properties hold:

a. \( \partial \{ u_k > 0 \} \rightharpoonup \partial \{ u_0 > 0 \} \) in the Hausdorff distance;

b. \( \chi_{\{ u_k > 0 \}} \rightharpoonup \chi_{\{ u_0 > 0 \}} \) in \( L^1_{\text{loc}} \);

c. \( \nabla u_k \rightharpoonup \nabla u_0 \) a.e.

We are now ready to prove the following statements, using blowing-up techniques.

**Lemma 4.16** \( F(u_R) \) does not intersect \( F(V_2) \).

**Proof.** Assume by contradiction that there exists \( x_0 \in F(u_R) \cap F(V_2) \). Let \( B_r \subset C^+_{V_2}(V_2) \) be a ball tangent at \( x_0 \) to \( F(V_2) \). By Lemma 4.14 and Corollary 4.8, we can apply Hopf's Lemma to the subharmonic function \( v_R = u_R - V_2 \) and conclude that

\[
\liminf_{x \to x_0} \frac{(v_R(x))}{|x - x_0|} < 0. \tag{4.2}
\]

Moreover, \( F(u_R) \) has also a tangent ball from the zero side at \( x_0 \), hence \( u_R(x) = a(x - x_0, \nu)^+ + o(|x - x_0|) \), near \( x_0 \), from the positive side of \( u_R \), with \( \nu \) the inner normal to \( \partial \{ V_2 > 0 \} \) at \( x_0 \). Furthermore, by non-degeneracy (Lemma 4.11), \( a > 0 \).

Let \( B_{\rho_k}(x_0) \) be a sequence of balls with \( \rho_k \to 0 \) such that \( u_k(x) := \frac{1}{\rho_k} u_R(x_0 + \rho_k x) \) blows up to \( U(x) \), and \( V_k(x) := \frac{1}{\rho_k} V_2(x_0 + \rho_k x) \) blows up to \( V_2 \). Thus, on the unit ball \( B \), \( U(x) = a(x, \nu)^+ \) and \( V_2(x) = b(x, \nu)^+ \), and by 4.2, we also have \( 0 < a < b < 1 \).

Let us prove that \( U \) is an absolute minimum for \( J(\cdot, B) \), among all competitors \( v \leq V_2, v < V_2 \) in \( \{ V_2 > 0 \} \), \( v = U \) on \( \partial B \). Let \( v \) be an admissible competitor and define

\[
v_k = v + (1 - \eta)(u_k - U)
\]

54
for \( \eta \in C_0^\infty(B), 0 \leq \eta \leq 1 \). Set \( w_k = v_k^+ \). Then, \( w_k = u_k \) on \( \partial B \), and for \( k \) large enough \( w_k(x) \geq 0 = \frac{1}{\rho_k} V_1(x_0 + \rho_k x) \). Moreover, using that \( v_k - V_k \) converges uniformly to \( v - V_2 \), and \( u_k \leq V_k(x) \), we get that \( w_k \leq V_k \), for \( k \) large enough. Therefore \( J(u_k, B) \leq J(w_k, B) \) from which we obtain

\[
\int_B \nabla((U - v) + \eta(u_k - U)) \cdot \nabla((U + v) + (2 - \eta)(u_k - U)) + \int_B (\chi_{\{u_k > 0\}} - \chi_{\{v_k > 0\}}) \leq 0.
\]

Observe that the following inequality holds

\[
\chi_{\{w_k > 0\}} \leq \chi_{\{v > 0\}} + \chi_{\{\eta < 1\}}
\]

Letting \( k \to \infty \), we get \( J(U, B) \leq J(v, B) + |\{\eta < 1\}| \), and an appropriate choice of the function \( \eta \) gives the desired minimality. Now let \( g \in C_0^\infty(B), g \geq 0 \) and for \( \epsilon > 0 \), set \( U_\epsilon(x) = U(x - \epsilon g) \). Applying the same domain variation technique as in Lemma 4.14, we therefore get a \( \geq 1 \), which is a contradiction.

As a consequence of the two lemmas above, we get the following corollary.

**Corollary 4.17** \( u_R \) is a variational solution to (2.3) in \( C_R \). In particular, \( u_R \) satisfies

\[
\lim_{\epsilon \to 0} \int_{\partial(\{u_R > \epsilon\})} (|\nabla u_R|^2 - 1) \eta \cdot \nu = 0, \quad (4.3)
\]

for every \( \eta \in W^{1, \infty}_0(C_R, \mathbb{R}^n) \).

**Proof.** Let \( \eta \in C_0^\infty(C_R, \mathbb{R}^n) \), and \( \epsilon \) small. Define \( u_\epsilon(x) = u_R(\tau_\epsilon(x)) \), where \( \tau_\epsilon(x) = x + \epsilon \eta(x) \). Then, Lemmas 4.14 and 4.16, guarantee that \( u_\epsilon \in K_R \). By the same computations as in Lemma 4.14, we therefore get the desired limiting equality.

Using the corollary above, we can now prove the following result.

**Lemma 4.18** \( F(u_R) \) does not intersect \( F(V_1) \).
Proof. Assume by contradiction that there exists $x_0 \in F(u_R) \cap F(V_1)$, and let denote by $u_0$ a blow-up of $u_R$ around $x_0$. From Lemma 4.15, we deduce that we can pass to the limit in the definition of variational solution, hence $u_0$ is a variational solution to the one-phase free boundary problem (2.3) on any compact of $\mathbb{R}^n$. Moreover, $u_0$ is harmonic in its positive phase, hence as in Corollary 4.17, $u_0$ satisfies the equality:

$$
\lim_{\epsilon \to 0} \int_{\partial \{u_0 > \epsilon\}} (|\nabla u_0|^2 - 1) \eta \cdot \nu = 0. \quad (4.4)
$$

Since $x_0 \in F(u_R) \cap F(V_1)$, $u_R$ has an asymptotic expansion around $x_0$, $u_R(x) = a(x - x_0, \nu)^+ + o(|x - x_0|)$, with $a > 0$, and $\nu$ the inner unit normal to $F(V_1)$ at $x_0$. Thus, applying formula (4.4) to the blow-up limit $u_0(x) = a(x, \nu)^+$, we get $a = 1$.

Since $V_1$ is a strict subsolution, Hopf's lemma implies $a > 1$. We have reached a contradiction, hence $F(u_R)$ and $F(V_1)$ cannot touch.

Finally, set $W_R := C_R^+(V_2) \cap C_R^-(V_1)$, $u_R$ minimizes $J(\cdot, W_R)$ among all competitors which equal $u_R$ on $\partial W_R$, and by Lemmas 4.16 and 4.18, $F(u_R) \subset W_R$. Hence, Lemma 4.4, together with Theorem 2.8 imply that $u_R$ is a weak (viscosity) solution to (2.3) in $C_R$. 

56
Chapter 5

Smoothness of local monotone free boundaries

5.1 Preliminaries

In this chapter we will prove Theorem 2.24.

We start by introducing a particular family of weak subsolutions to the free boundary problem (2.3), [C1].

Lemma 5.1 Let $u$ be a weak solution to (2.3) in $\Omega$. Let $v_t(x) = \sup_{B_t(x)} u(y), t > 0$. Then $v_t$ is a subsolution to (2.3) in its domain of definition. Furthermore, any point of $F(v_t)$ is regular from the positive side.

We will also need the following result from [C1].

Lemma 5.2 Let $v \leq u$ be two continuous functions in $\Omega$, $v < u$ in $\Omega^+(v)$, $v$ a subsolution and $u$ a solution. Let $x_0 \in F(v) \cap F(u)$. Then $x_0$ cannot be a regular point for $F(v)$ from the positive side.

5.2 Lipschitz continuity of the free boundary

In what follows, we will assume that a solution $u_R$ on $C_R$, is extended to zero on $\{(x', x_n) : |x'| \leq R, x_n \leq -h_R\}$.
Theorem 2.24 is an immediate corollary to the following Theorem.

**Theorem 5.3** Assume that, there exist a strict smooth subsolution $V_1$ and a strict smooth supersolution $V_2$ to (2.3) in $\mathbb{R}^n$, such that

i. $V_1 \leq V_2$ on $\mathbb{R}^n, 0 \in \{V_2 > 0\} \cap \{V_1 = 0\}^c$;

ii. $\lim_{z_n \to +\infty} V_1(x', x_n) = +\infty, \partial_n V_i > 0$ in $\{V_i > 0\}$, for $i = 1, 2$.

For any $R > 0$, there exist positive constants $c, r_1, r_2$, depending on $V_1, V_2, R, r_1 < r_2$, such that if $h_R$ is sufficiently large, $\{u_R = c\} \subset \overline{D_R}$, with $D_R = (B_R \times \{r_1 < x_n < r_2\}) \subset \{u_R > 0\}$. Moreover, set $\Omega = C_R \cap \{u_R < c\}$, there exists a positive constant $\theta$, depending on $V_1, V_2, R$, and on $\inf_{\partial D_R} \partial_n u_R$, such that, for small $s > 0$,

$$\sup_{B_s \sin \theta(x)} u_R(y - s \mathbf{e}_n) \leq u_R(x), \quad (5.1)$$

for all $x \in \Omega$.

**Proof.** For $R > 0$, denote by $\eta_R$ the maximum vertical distance between $\partial \{V_1 > 0\}$ and $\partial \{V_2 > 0\}$, over $B_R$. Now, let $r_1$ be the maximum vertical distance of $\partial \{V_1(x - 2\eta \mathbf{e}_n) > 0\}$ from $\{x_n = 0\}$, over $B_R$. Set

$$K = \max_{\{|x'| \leq R, -2d_R(V_2) \leq x_n \leq r_1\}} V_2.$$ 

The strict monotonicity of $V_2$ in the $x_n$ direction implies $K = \max_{\{|x'| \leq R, x_n = r_1\}} V_2$.

Since $V_1$ is strictly increasing in the vertical direction, and $\lim_{z_n \to +\infty} V_1(x', x_n) = +\infty$, we can find $r_2 > r_1$ such that

$$K < \min_{\{|x'| \leq R, x_n = r_2\}} V_1 = \tilde{K}.$$ 

Now, let $h_R > \max\{R, 2r_2, 2d_R(V_2)\}, C_R = B_R \times \{|x_n| < h_R\}$, and let $u_R$ be a monotone minimizer of $J_R$ over $K_R$. Then, $u_R$ is a continuous function on $\overline{C_R}$, such that $u_R \leq K$ in $\overline{C_R} \cap \{x_n \leq r_1\}$ and $u_R \geq \tilde{K} > K$ in $\overline{C_R} \cap \{x_n \geq r_2\}$. Thus, for a
given \( c, K < c < \tilde{K} \), the level set \( \{ u_R = c \} \) is contained in \( \overline{D_R} \), for \( D_R = C_R \cap \{ r_1 < x_n < r_2 \} \). Finally, set \( \Omega = C_R \cap \{ u_R < c \} \).

Now, let

\[
\overline{s} = \sup\{ \lambda > 0 \mid \exists \, \overline{x}, \text{ s.t. } (\overline{x} + \nu e_n) \in F(u_R), \forall \, |\nu| \leq \lambda \}.
\]

Since \( V_1 \leq u \leq V_2 \), \( 0 \leq \overline{s} < +\infty \). Let \( s \) be a small positive number, and define

\[
u_s(x) = u_R(x - (s + \overline{s})e_n).
\]

Now, consider the family of subsolutions \( v_t^s(x) = \sup_{B_t(x)} u_s(y), t \geq 0 \) and small. The monotonicity of \( u_R \) in the \( x_n \) direction, guarantees that

\[
v_0^s \leq u_R \quad \text{on } C_R. \tag{5.2}
\]

**Step 1.** We will show that, there exists a constant \( \tau = \tau(s, \overline{s}) \), such that \( v_t^s < u_R \) on \( \overline{\Omega^+(v_t^s)} \cap \partial \Omega \), and \( \tau(s, \overline{s}) \to \tau > 0 \), as \( s \to 0 \). First, observe that, by the definition of \( r_1 \),

\[
\overline{\Omega^+(v_t^s)} \cap \partial \Omega = \{ u_R = c \} \cup (\overline{\Omega^+(v_t^s)} \cap S_R).
\]

Now, elliptic regularity guarantees that \( u_R \) is smooth in \( \overline{D_R} \), and by the maximum principle \( \partial_n u_R > 0 \) on \( \overline{D_R} \). Thus, there exists a \( \theta_1 \) depending on \( \inf_{D_R} \partial_n u_R \), such that \( \nu_{r_1}^s < u_R \) on \( \{ u = c \} \), for \( r_1 = (s + \overline{s}) \sin \theta_1 \). Furthermore, there exists \( \theta_2 \), depending on \( V_2, \overline{s} \), such that

\[
\sup_{B_{\tau_2}(x)} V_2(y - (s + \overline{s})e_n) \leq V_2(x) = u_R(x), \quad \text{for all } x \in S_R, \text{ with } \tau_2 = (s + \overline{s}) \sin \theta_2,
\]

and the inequality is strict on \( S_R \cap \{ V_2 > 0 \} \). This implies, \( v_{r_2}^s < u_R \) on \( (\overline{\Omega^+(v_t^s)} \cap S_R) \).

Finally, \( \tau = \min\{r_1, \tau_2\} \).

**Step 2.** Define \( A = \{ t \in [0, \tau] | v_t^s \leq u_R, \text{ in } \Omega \} \). By (5.2) \( A \neq \emptyset \), and by the continuity in \( t \) of the family \( v_t^s \), \( A \) is closed. We want to prove that \( A \) is open, hence \( A = [0, \tau] \).
Let \( t_0 \in A \), then \( \nu_t^* \leq u_R \) in \( \Omega \), and by Step 1 and by the monotonicity of the family \( \nu_t^* \), we also have \( \nu_t^* < u_R \) on \( \overline{\Omega^+(\nu_t^*)} \cap \partial\Omega \). Lemma 4.4, together with the fact that \( 0 \leq u \leq V_2 \), imply that \( u_R \) is continuous in \( \overline{\Omega^+(u_R)} \). Therefore, the strong maximum principle applies and \( \nu_t^* < u_R \) in \( \Omega^+(\nu_t^*) \). If \( t_0 > 0 \), then by Lemma 5.1, every point of \( F(\nu_t^*) \) is regular from the positive side, and Lemma 5.2 implies that \( F(\nu_t^*) \cap F(u_R) = \emptyset \). Hence,

\[
\overline{\Omega^+(\nu_t^*)} \subset \{ x \in \overline{\Omega} \mid u_R(x) > 0 \}.
\]

The inclusion above, for the case \( t_0 = 0 \) follows from the definition of \( \overline{s} \). By the continuity in \( t \), for \( t \) close to \( t_0 \),

\[
\overline{\Omega^+(\nu_t^*)} \subset \{ x \in \overline{\Omega} \mid u_R(x) > 0 \}.
\]

Thus, \( \nu_t^* < u_R \) on \( \partial\Omega^+(\nu_t^*) \). Since \( \nu_t^* - u_R \) achieves its maximum on the boundary, we then get \( \nu_t^* < u_R \) on \( \Omega^+(\nu_t^*) \), from which we conclude that \( t \in A \).

**Step 3.** From Step 2, we have:

\[
\sup_{B_r(x)} u_R(y - (s + \overline{s})e_n) \leq u_R(x), \quad \text{in} \ \Omega.
\] (5.3)

From Step 1, we can let \( s \to 0 \), so to get \( \sup_{B_{r}(x)} u_R(y - \overline{s}e_n) \leq u_R(x), \) in \( \Omega \). If \( \overline{s} > 0 \), then we can choose \( x = x_r + (\overline{s} - \epsilon)e_n \), with \( x_r + \nu e_n \in F(u_R) \), for all \( 0 \leq \nu \leq \overline{s} - \epsilon \). We therefore get, \( \sup_{B_{r}(x_r - e_n)} u_R(y) = 0 \), which contradicts \( x_r \in F(u_R) \), for \( \epsilon \) sufficiently small. Hence \( \overline{s} = 0 \), and (5.3), together with the definition of \( r \), yield the desired estimate (5.1).

**Corollary 5.4** Assume that the hypotheses of Theorem 5.3 hold. For any \( R > 0 \), there exist positive constants \( c, r_1, r_2, r_1 \) and \( r_2 \) large, depending on \( V_1, V_2 \) and \( R \), such that, if \( h_R \) is sufficiently large, and \( u \) is a weak solution to (2.3) in \( C_R \), satisfying:

i. \( V_1 \leq u \leq V_2 \);
ii. $u$ monotone in the $x_n$ direction;

then,

a. $\{u = c\} \subset \overline{D_R} = B_R \times \{r_1 < x_n < r_2\}$;

b. for all $0 < \delta < R$,

$$\partial_n u \geq M, \text{ on } \Gamma(R, \delta) = \{|x'| \leq R - \delta, r_1 \leq x_n \leq r_2\},$$

with $M$ depending on $\delta, V_1, V_2$ and $R$.

**Proof.** Following the argument in the proof of Theorem 5.3, (5.4 a) is immediate. Furthermore, we have:

$$u(0, r_2) - u(0, r_1) \geq K - K = M > 0.$$

Hence, there exists $\tilde{x}_n, r_1 < \tilde{x}_n < r_2$, such that $\partial_n u_R(0, \tilde{x}_n) \geq M (r_2 - r_1) = \tilde{M}$. For a small $\delta$, Harnack's inequality implies $\partial_n u_R \geq M'$ on $\Gamma(R, \delta) = \{|x'| \leq R - \delta, r_1 \leq x_n \leq r_2\}$, with $M'$ depending on $\delta, \tilde{M}, R$. Here we have used that $\partial_n u$ is a non-negative harmonic function in $B_R \times \{r_1/2 < x_n < 2r_2\}$, for $h_R$ large enough. \(\square\)

**Remark.** It follows from the corollary above, that in the proof of Theorem 5.3, the Lipschitz constant of $\{u_R = c\}$ on $\Gamma(R, \delta)$ is controlled by $M$, with $M$ independent of $u_R$. If we are able to control the Lipschitz constant of $\{u_R = c\}$ in a $\delta$ neighborhood of the fixed boundary $S_R$, then Theorem 5.3 holds, with constants independent of $u_R$. More generally, the method of the proof guarantees that it suffices to obtain a uniform control of the Lipschitz constant of all level sets of a weak solution $u$ in a neighborhood of the fixed boundary $S_R$, to obtain an a-priori control of the Lipschitz constant of the free boundary of $u$. 

61
Chapter 6

Existence of global monotone free boundaries

6.1 NTA property

We wish to prove Theorem 2.25. Toward this aim, we will need the following known monotonicity formula from [ACF].

**Theorem 6.1** Let \( v \) be a continuous function defined on \( B = B_R(x_0) \). Suppose that \( v \) is harmonic in the open set \( \{x \in B | v(x) \neq 0\} \). Let \( A_1 \) and \( A_2 \) be two different components in \( B \) of the set \( \{x \in B | v(x) \neq 0\} \). Assume that for some constant \( c > 0 \), and any \( r, 0 < r < R \),

\[
|B_r(x_0) \setminus (A_1 \cup A_2)| \geq c|B_r(x_0)|.
\]

Define, for \( 0 < r < R \),

\[
\phi(r) = \left( \frac{1}{r^2} \int_{B_r(x_0) \cap A_1} |\nabla v|^2 \rho^{2-n} dx \right) \left( \frac{1}{r^2} \int_{B_r(x_0) \cap A_2} |\nabla v|^2 \rho^{2-n} dx \right)
\]

where \( \rho = \rho(x) = |x - x_0| \). Then, for some positive \( \beta \) depending only on the dimension and the constant \( c \), \( r^{-\beta} \phi(r) \) is a non-decreasing function of \( r \).
We also need the following result, which can be obtained with the same techniques as in Lemma 4.2 from [ACS]. First we introduce a notation. For any real-valued function $u$ defined on a domain $\Omega \subset \mathbb{R}^n$, and any $d \in \mathbb{R}$, we denote by $\Omega^d(u) = \{x \in \Omega|u(x) > d\}$.

**Lemma 6.2** Let $u$ be a weak solution to (2.3) in $\mathbb{R}^n$, $u$ Lipschitz continuous and non-degenerate. Then, for any compact $D \subset \mathbb{R}^n$, there exists a positive constant $\tau$ such that, whenever $x_0 \in F(u) \cap D^0, B_R(x_0) \subset D, x \in B_{R/2}(x_0) \cap \{u > 0\}$ and $A$ is a connected component of $D^{u(x)}(u) \cap B_R(x_0)$ containing $x$, then

$$\int_A |\nabla u|\rho^{\beta-n}dy > \tau R^2$$

where $\rho = \rho(y) = |y - x_0|$.

Finally, the proof of Theorem 2.25, is obtained combining the density property of $u$, together with the Harnack chain property from the next Lemma.

We use the notations for cylinders, introduced in Chapter 2. Our proof follows closely the proof in [ACS].

**Lemma 6.3** Let $V_1$ and $V_2$ be non-negative functions on $\mathbb{R}^n$, such that:

i. $V_1 \leq V_2, 0 \in \{V_2 > 0\} \cap \{V_1 = 0\}$;

ii. $V_i$ is smooth and $\partial_n V_i > 0$ in $\overline{\{V_i > 0\}}$, $i = 1,2$.

Let $u$ be a weak solution to (2.3) in $\mathbb{R}^n$, such that $V_1 \leq u \leq V_2$, $u$ is locally Lipschitz continuous and nondegenerate, and $u$ satisfies the density property (D). Let $C_{1,1/2} = C(1, h_1 + 1/2)$. Then, there exists constants $M, \delta$ such that, for any $\delta > 0$, and for any $x_1, x_2 \in C_{1/2}$, such that $B(x, \delta) \subset C_{1,1/2}^+(u)$ and $|x_1 - x_2| \leq \bar{c}\delta, \bar{c}\delta \leq \bar{\delta}$, there exist $y_1 = x_1,...y_l = x_2$, such that

a. $B_i = B(y_i, \delta/M) \subset C_{1,1/2}^+(u), i = 1,...,l$

b. $B_i \cap B_{i+1} \neq \emptyset, i = 1,...,l - 1$

c. $l$ independent of $\delta, x_1, x_2$.  

64
PROOF. Assume that, without loss of generality,
\[ \tilde{\delta} = \max\{d(x_1, \partial C_{1/2}^+(u)), d(x_2, \partial C_{1/2}^+(u))\} = d(x_2, \partial C_{1/2}^+(u)). \]

We distinguish two cases.

(a) \( \tilde{\delta} \geq 2\tilde{c}\delta \). Then, \( x_1 \in B(x_2, \tilde{\delta}) \subseteq C_{1/2}^+(u) \), and we can easily find the required chain.

(b) \( \tilde{\delta} < 2\tilde{c}\delta \). Then, let \( x_0 \in \partial C_{1/2}^+(u) \) be such that \( \tilde{\delta} = |x_2 - x_0| \), and let \( 8\tilde{c}\delta < 1 \). Set \( r_0 = 4\tilde{c}\delta \), and let \( r_0 \leq R \leq 1/2 \). Then \( x_1, x_2 \in B(x_0, R/2) \), and \( B(x_0, R) \subseteq C_{1,1/2} \).

Let \( d = \frac{1}{2}\min\{u(x_1), u(x_2)\} \). We will show that, there exists \( c \geq 1 \), such that if \( \tilde{c}\delta \leq 1/(8c) \), and \( R = cr_0 \), then the connected components \( A_i \) of \( B(x_0, R) \cap C_{1}^+(u) \) which contain \( x_i, i = 1, 2 \), are the same. Indeed, let us suppose that \( A_1 \neq A_2 \) and let us use Lemmas 6.1, and 6.2 with \( v = (u - d)^+ \). The density property of \( u \) guarantees that the hypotheses of Lemma 6.1 are satisfied, hence, for some exponent \( \beta > 0 \), the function \( r^{-\beta}\phi(r) \) is non-decreasing. By Lemma 6.2 and Schwartz’s inequality we obtain
\[ \phi(r_0) > r^2. \]

Moreover, since \( u \) in Lipschitz on \( C_{1,1/2} \), we also have the bound
\[ \phi(R) \leq c', \]
with \( c' \) absolute constant independent of \( R \). Hence,
\[ r^2 r_0^{-\beta} < r_0^{-\beta}\phi(r_0) \leq R^{-\beta}\phi(R) \leq c'R^{-\beta} \]
of \( R < c'r_0 \), which is a contradiction if we choose \( c = c' \).

We therefore conclude that \( A_1 = A_2 \). Since \( A_1 \) is open and connected we may find a curve \( \Gamma \) inside \( A_1 \) having \( x_1 \) and \( x_2 \) as end point. Denote by \( m \) the non-degeneracy constant of \( u \) on \( C_{1,1/2} \). Then, for each \( y \in \Gamma \) we know that
\[ u(y) > d = \frac{1}{2}\min\{md(x_1, F(u)), md(x_2, F(u))\} \geq \frac{1}{2}m\delta. \]
Therefore, if $K$ is the Lipschitz constant of $u$ on $C_{1,1/2}$, for any $y \in \Gamma$, we have $d(y, F(u)) > \frac{1}{2} \frac{m^y}{K}$. Set $\rho = \frac{1}{2} \frac{m^y}{K}$, so that if $y \in \Gamma$ and $|x - y| < \rho$ then $u(x) > 0$. Since

$$
\Gamma \subset \bigcup_{y \in \Gamma} B(y, \rho)
$$

we may find a sequence $y_1, ..., y_l$ of points in $\Gamma$ such that $\Gamma \subset \bigcup_{i=1}^l B(y_i, \rho)$, and we may further ask that no $y$ in $\Gamma$ belong to more than $c(n)$ of the balls $B(y_i, \rho)$. Furthermore, since $\rho = \frac{1}{2} \frac{m^y}{K}, r_0 = 4\delta$ and $y_i \in B(x_0, c r_0)$, $l$ must be bounded by a constant depending only on dimension on $c, \delta$, but independent of $x_1, x_2$ or $\delta$. 

Comment. It follows from the proof of Lemma 6.3 that $M$ and $\delta$ depend on the Lipschitz and non-degeneracy constants of $u$ on $C_{1,1/2}$.

Finally, we recall two fundamental results about NTA domain (see [JK]).

**Theorem 6.4 (Dahlberg Boundary Harnack principle)** Let $\Omega$ be an NTA domain, and let $V$ be an open set. For any compact set $G \subset V$, there exists a constant $C$ such that for all positive harmonic functions $u$ and $v$ in $\Omega$ that vanish continuously on $\partial \Omega \cap V$, $u(x_0) = v(x_0)$ for some $x_0 \in \Omega \cap G$ implies $C^{-1}u(x) < v(x) < Cu(x)$ for all $x \in G \cap \Omega$.

**Theorem 6.5** Let $\Omega$ be an NTA domain, and let $V$ be an open set. Let $G$ be a compact subset of $V$. There exists a number $\alpha > 0$, such that for all positive harmonic functions $u$ and $v$ in $\Omega$ that vanish continuously on $\partial \Omega \cap V$, the function $u(x)/v(x)$ is Hölder continuous of order $\alpha$ on $G \cap \Omega$. In particular, for every $y \in G \cap \partial \Omega$, $\lim_{x \to y}(u(x)/v(x))$ exists.

### 6.2 Global existence and regularity

In this section we prove Theorem 2.16.

We start by deriving the following existence result, which is a direct consequence of the local theory.
Theorem 6.6 Assume that, there exist a strict subsolution $V_1$ and a strict supersolution $V_2$ to (2.3) in $\mathbb{R}^n$, such that

i. $V_1 \leq V_2$ on $\mathbb{R}^n, 0 \in \{V_2 > 0\} \cap \{V_1 = 0\}^o$;

ii. $V_i$ is smooth, $\partial_n V_i > 0$ in $\{V_i > 0\}$, for $i = 1, 2$.

Then, there exists a global function $u$, weak solution to (2.3) in $\mathbb{R}^n$, such that $u$ is monotone increasing in the $x_n$ direction. Moreover $u$ is Lipschitz continuous, non-degenerate, (I) non-degenerate, and it satisfies the density property (D).

PROOF. Let $\{R_k\}$ be a sequence of radii, $R_k \to +\infty$. Set $u_k := u_{R_k}$; then, by Lemma 4.7, for any compact subset $D \subset \mathbb{R}^n$, and sufficiently large $k$, the functions $\{u_k\}$ are uniformly Lipschitz continuous on $D$. Hence, there exists a function $u : \mathbb{R}^n \to \mathbb{R}^+$, such that (up to a subsequence), $u_k \to u$ uniformly on compacts of $\mathbb{R}^n$. Thus, $u$ is locally Lipschitz continuous, and monotone increasing in the $x_n$ direction. Moreover, since the $u_k$'s are Lipschitz continuous, (I) non-degenerate, and satisfy the density property (D), with universal local constant, arguing as in Lemma 4.15, we obtain:

a. $\partial\{u_k > 0\} \to \partial\{u > 0\}$ in the Hausdorff distance;

b. $\chi_{\{u_k > 0\}} \to \chi_{\{u > 0\}}$ in $L^1_{\text{loc}}$;

c. $\nabla u_k \to \nabla u$ a.e.

In particular, $u$ is non-degenerate, (I) non-degenerate, and satisfies the density property (D). Furthermore, $u$ is a variational solution to (2.3), on any compact, and it is harmonic in its positive phase. Arguing as in Lemma 4.18, we conclude that at a regular point $x_0$, $u$ blows up to the linear function $u_0(x) = (x, \nu)^+$, with $\nu$ the radial normal at $x_0$, pointing towards $\{u > 0\}$. Therefore, $F(u)$ cannot touch neither $F(V_1)$ nor $F(V_2)$. Hence, $u$ is a weak solution to (2.3) in $\mathbb{R}^n$. $\Box$

Using the same techniques as in Lemma 4.16, we can then conclude the following:

Corollary 6.7 $u$ minimizes $J$ among all competitors $v \in H^1_{\text{loc}}(\mathbb{R}^n), V_1 \leq v \leq V_2$. 67
In what follows, we denote by \( u \), the global weak solution, whose existence is guaranteed by Theorem 6.6. We will use Theorem 2.25, in order to conclude the proof of Theorem 2.16. First, we need to recall the following result from [W1]:

**Lemma 6.8** Let \( v \) be a variational solution to (2.3) in \( \Omega \), and assume that \( v \) is Lipschitz continuous and satisfies the density property (D). Then any blow up limit of \( v \) is homogeneous of degree 1.

We are now ready to prove the following:

**Theorem 6.9** \( F(u) \) is a continuous graph, with a universal modulus of continuity.

**Proof.** We start by proving that \( F(u) \) is a graph. Assume, by contradiction, that \( F(u) \) contains a vertical segment.

Let \( v(x) = u(x - te_n) \), for some small \( t \). Since \( u \) is monotone in the \( x_n \) direction, we have \( v \leq u \), and \( v < u \) in \( \{u > 0\} \). Moreover, by the assumption that \( F(u) \) contains vertical segments, we have that \( F(u) \cap F(v) \) is non-empty, for \( t \) sufficiently small. Assume, without loss of generality, that \( 0 \in F(u) \cap F(v) \). From Lemma 6.8, we obtain that \( u \) and \( v \) blow up around 0 to functions \( U \) and \( V \) which are homogeneous of degree 1. Moreover, \( U \geq V \), and \( U, V \) are harmonic in their positive phase. Hence \( U = \lambda V \), for some number \( \lambda \). Furthermore, since \( u \) and \( v \) are variational solution to the same free boundary problem, and they are harmonic in their positive phase, the slope condition (see Corollary 4.17) implies \( U = V \). Hence, if \( R_j \) is a sequence of radii such that \( R_j \to 0 \) as \( j \to +\infty \), then \( u_j(x) = u(R_jx)/R_j \) and \( v_j(x) = v(R_jx)/R_j \) converge uniformly on compacts to the same function. In particular, since \( v \) is (1) non-degenerate, for \( \epsilon \) small, there is \( 0 < \tau \leq 1/2 \), such that

\[
u - v \leq \epsilon \max_{B_\tau(0)} v \quad \text{on} \quad B_\tau(0).
\]

(6.1)
Now, let \( w \) be the solution to the following Dirichlet problem:
\[
\begin{align*}
\Delta w &= 0 \quad \text{on } B_1(0) \cap \{v > 0\}, \\
w &= u - v \quad \text{on } (\partial B_1(0)) \cap \{v > 0\}, \\
w &= 0 \quad \text{on } B_1 \cap (\partial\{v > 0\}).
\end{align*}
\]

By the maximum principle, \( u - v \geq w > 0 \) in \( B_1(0) \cap \{v > 0\} \). Hence by the Boundary Harnack inequality, \( w \geq C \delta v \) on \( B_{1/2}(0) \cap \{v > 0\} \), for some constant \( C > 0 \) depending on the ratio of \( w \) and \( v \) at a fixed scale. On the other hand, by (6.1) we get \( w \leq cev \) on \( B_{\epsilon}(0) \cap \{v > 0\} \). Therefore, we get a contradiction if \( \epsilon \) is sufficiently small.

Now, let us prove that \( F(u) \) has a universal modulus of continuity. We will denote by \( v(A, B) \), the vertical distance between two graphs in the \( x_n \) direction.

We want to show that for every compact \( K \subset \mathbb{R}^n \), and any \( \epsilon > 0 \), there exists a \( \delta > 0 \) such that, if \( |\eta| < \delta \), then any \( u \) global minimizer for \( J \) among competitors \( v, V_1 \leq v \leq V_2 \), satisfies,
\[
v(\{u = \eta\}, F(u)) < \epsilon.
\]

By contradiction, assume that for some compact \( K \subset \mathbb{R}^n \), there exists a positive number \( \epsilon \), a sequence \( \{\eta_j\}, \eta_j \to 0 \), as \( j \to +\infty \), and a sequence of energy minimizing solutions \( \{u_j\} \), such that
\[
\begin{equation}
(6.2)
\end{equation}
\]

for some \( x_j \in F(u_j) \cap K \).

The uniform Lipschitz continuity of the \( u_j \)'s, for \( j \) large, implies that (up to a subsequence):

\[
u_j \to \tilde{u}, \quad \text{uniformly on compacts},
\]

and
\[
x_j \to \bar{x} \in K.
\]

Then, using the same techniques as in Theorem 6.6, one obtains that \( \tilde{u} \) is also a Lipschitz continuous minimizing solution, monotone increasing in the \( x_n \) direction,
and satisfying the (I) non-degeneracy, and the density property (D). Moreover \( \tilde{u}(\bar{x}) = \tilde{u}(\bar{x} + \varepsilon e_n) = 0 \). We aim to prove that \( \bar{x} \in F(\tilde{u}) \); then by (6.2), we obtain that \( F(\tilde{u}) \) contains the vertical segment from \( \bar{x} \) to \( \bar{x} + \varepsilon e_n \), which is a contradiction to what we showed above. Indeed, assume, that \( \bar{x} \) does not belong to \( F(\tilde{u}) \). Then, there exists \( r > 0 \) such that, \( B_r(\bar{x}) \subset \{ \tilde{u} = 0 \}^\circ \). Notice that, since \( V_1 \leq u_j \) for all \( j \)'s, it follows from (6.2) that \( \bar{x} \) is not in \( F(V_1) \). Therefore we can assume that \( B_r(\bar{x}) \subset \{ V_1 = 0 \}^\circ \). Hence, by non-degeneracy (see proof of 4.11), there exists a constant \( C \) such that,

\[
u_j(\bar{x}) < Cr \Rightarrow u_j \equiv 0, \text{ on } B_{r/2}(\bar{x}).\]

Therefore, since \( u_j(\bar{x}) \to 0 \), for \( j \) sufficiently large,

\[u_j \equiv 0, \text{ on } B_{r/2}(\bar{x}).\]

Furthermore, if \( j \) is large enough, \( x_j \in B_{r/4}(\bar{x}) \cap F(u_j) \), and we get a contradiction.

\( \square \)
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