SPECTRAL STABILITY
OF THE NEUMANN LAPLACIAN

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Abstract

We prove the equivalence of Hardy- and Sobolev-type inequalities, certain
uniform bounds on the heat kernel and some spectral regularity properties of
the Neumann Laplacian associated with an arbitrary region of finite measure
in Euclidean space. We also prove that if one perturbs the boundary of the
region within a uniform Hölder category then the eigenvalues of the Neumann
Laplacian change by a small and explicitly estimated amount.

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1 Introduction

Let Ω be an arbitrary region in \( \mathbb{R}^N \) and let us define the Neumann Laplacian to be
the non-negative self-adjoint operator \( H = -\Delta_N \) acting in \( L^2(\Omega) \) and associated
with the quadratic form

\[
Q(f) = \begin{cases} 
\int_{\Omega} |\nabla f|^2 \, d^N x & \text{if } f \in W^{1,2}(\Omega) \\
+\infty & \text{otherwise}
\end{cases}
\]

as described in [7, Section 4.4]. It is well known that if Ω is bounded with continu-
ous boundary \( \partial \Omega \) then \( H \) has compact resolvent since the embedding \( W^{1,2}(\Omega) \subset
L^2(\Omega) \) is compact, [7]. However, in general the spectrum of \( H \) may be quite wild,
even for bounded regions in \( \mathbb{R}^2 \), [11]. These phenomena are not well understood,
with the result that the Neumann Laplacian is far less studied than the Dirichlet
Laplacian.

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In this paper we prove a number of general results concerning the spectral behaviour of the Neumann Laplacian. We start by investigating the relationship between Hardy-type and Sobolev-type inequalities for arbitrary regions of finite inradius. We then establish the equivalence of Sobolev-type inequalities to some spectral properties of the Neumann Laplacian. The results apply in particular to bounded regions with Hölder continuous boundaries.

Even if one knows that the spectrum is discrete, the numerical computation of the eigenvalues by the finite element or other methods depends upon the assumption that if one replaces a very irregular boundary by a suitable polygonal or piecewise smooth approximation then the eigenvalues are very little affected. This continuous dependence of the spectrum on the boundary holds in great generality for Dirichlet boundary conditions, but is much less obvious for Neumann boundary conditions.

In the last part of the paper we investigate the effect of perturbing the boundary. We first prove a quasi-monotonicity property of the eigenvalues when the region decreases, under suitable regularity hypotheses on the larger region. We then apply a scaling trick to prove that the eigenvalues vary continuously with the region provided the boundaries of the regions concerned satisfy a uniform Hölder condition. Moreover the change in the eigenvalues of the Neumann Laplacian is explicitly estimated.

Many of the results of this paper apply not only to the Neumann Laplacian but to general strictly elliptic second order operators or Schrödinger operators whose quadratic form domains are contained in $W^{1,2}(\Omega)$. The proofs need almost no alterations.

2 Relationship between the Sobolev and Hardy-type Inequalities

Let $\Omega \subset \mathbb{R}^N$ be a region with a finite measure $|\Omega|$, for $x \in \Omega$, $d(x)$ be the distance of the point $x$ from the boundary $\partial \Omega$ of $\Omega$ and, for $\varepsilon > 0$,

$$\partial_{\varepsilon} \Omega = \{ x \in \Omega : d(x) \leq \varepsilon \}.$$ 

The Minkowski dimension of $\partial \Omega$ relative to $\Omega$ (briefly, the Minkowski dimension of $\partial \Omega$) is the following quantity

$$M(\partial \Omega) = \inf \{ \lambda > 0 : M^{\lambda}(\partial \Omega) < \infty \},$$

where

$$M^{\lambda}(\partial \Omega) = \limsup_{\varepsilon \to 0+} \frac{|\partial_{\varepsilon} \Omega|}{\varepsilon^{N-\lambda}}.$$ 

Obviously $M(\partial \Omega) \leq N$. However there exist $\Omega$ such that $M^{\lambda}(\partial \Omega) = \infty$ for all $\lambda \in (0, N)$, [3]. It can be proved that $M(\partial \Omega) \geq N - 1$, [12]. If $\Omega$ satisfies the cone condition, then $M(\partial \Omega) = N - 1$, [12].
Recall that a Whitney covering $\mathcal{W}$ of an open set $\Omega$ is a family of closed cubes $Q$ each having edge length $L_Q = 2^{-k}, k = 1, 2, \ldots$, such that

1. $\Omega = \bigcup_{Q \in \mathcal{W}} Q$;
2. the interiors of distinct cubes are disjoint;
3. $\text{diam} (Q) \leq \text{dist} (Q, \partial \Omega) \leq 4 \text{diam} (Q)$;
4. $\frac{1}{4} \text{diam} (Q_2) \leq \text{diam} (Q_1) \leq 4 \text{diam} (Q_2)$ if $Q_1 \cap Q_2 \neq \emptyset$;
5. at most $12^N$ other cubes in $\mathcal{W}$ can touch a fixed $Q \in \mathcal{W}$, and for a fixed $t \in (1, 5/4)$ each $x \in \Omega$ lies in at most $12^N$ of the dilated cubes $tQ$, $Q \in \mathcal{W}$.

It is known (see, for example, [17, Chapter VI]) that such a covering exists for any $\Omega$. Note that condition (iii) implies that $\text{diam} (Q) \leq d(x) \leq 5 \text{diam} (Q)$ for any $x \in Q$.

Let, for a positive integer $k$, $n(k)$ denote the number of cubes in $\mathcal{W}_k = \{Q \in \mathcal{W} : L_Q = 2^{-k}\}$. If $\Omega$ has finite measure, then $n(k) \leq c_1 2^{nk}$, where $c_1 > 0$ is independent of $k$. Moreover, $M^\lambda (\partial \Omega) < \infty$ if, and only if, $n(k) \leq c_2 2^{\lambda k}$, where $c_2 > 0$ is independent of $k$, [13].

Let $0 < \gamma \leq 1, M, \delta > 0, s \geq 1$ be an integer, and let $\{V_j\}_{j=1}^s$ be a family of bounded open cuboids and $\{\lambda_j\}_{j=1}^s$ be a family of rotations. We say that, for a bounded region $\Omega \subset \mathbb{R}^n$, its boundary $\partial \Omega \in \text{Lip} (\gamma, M, \delta, s, \{V_j\}_{j=1}^s, \{\lambda_j\}_{j=1}^s)$ if

1. $\Omega \subset \bigcup_{j=1}^s (V_j)_\delta$, where $(V_j)_\delta = \{x \in V_j : \text{dist} (x, \partial V_j) > \delta\}$, and $(V_j)_\delta \cap \Omega \neq \emptyset$;
2. for $j = 1, \ldots, s$
   $$\lambda_j (V_j) = \{x \in \mathbb{R}^N : a_{ij} < x_i < b_{ij}, i = 1, \ldots, N\},$$
   $$\lambda_j (\Omega \cap V_j) = \{x \in \mathbb{R}^N : a_{Nj} < x_N < \varphi_j (\bar{x}), \bar{x} \in W_j\},$$
   where $\bar{x} = (x_1, \ldots, x_{N-1})$, $W_j = \{\bar{x} \in \mathbb{R}^{N-1} : a_{ij} < x_i < b_{ij}, i = 1, \ldots, N-1\}$ and
   $$|\varphi_j (\bar{x}) - \varphi_j (\bar{y})| \leq M |\bar{x} - \bar{y}|^\gamma, \bar{x}, \bar{y} \in W_j;$$
3. if $V_j \cap \partial \Omega \neq \emptyset$, then
   $$a_{Nj} + \delta \leq \varphi_j (\bar{x}) \leq b_{Nj} - \delta, \bar{x} \in W_j.$$

However, if $V_j \subset \Omega$, then $\varphi_j (\bar{x}) \equiv b_{Nj}$.

We also say that, for a bounded region $\Omega$ and $0 < \gamma \leq 1$, $\partial \Omega \in \text{Lip} \gamma$ if there exist $M, \delta > 0$, an integer $s \geq 1$, a family of bounded open cuboids $\{V_j\}_{j=1}^s$ and a family of rotations $\{\lambda_j\}_{j=1}^s$ such that $\partial \Omega \in \text{Lip} (\gamma, M, \delta, s, \{V_j\}_{j=1}^s, \{\lambda_j\}_{j=1}^s)$.

If $\Omega$ is a bounded region and $\partial \Omega \in \text{Lip} \gamma$, then $M(\partial \Omega) \leq N - \gamma$. Moreover, if $\partial \Omega \in \text{Lip} (\gamma, M, \delta, s, \{V_j\}_{j=1}^s, \{\lambda_j\}_{j=1}^s)$, there exist $\varepsilon_0, a_0 > 0$, depending only on $N, \gamma, M, \delta, s, \{V_j\}_{j=1}^s, \{\lambda_j\}_{j=1}^s$, such that for all $0 < \varepsilon \leq \varepsilon_0$

$$|\partial_{\varepsilon} \Omega| \leq a_0 \varepsilon^\gamma. \quad (2)$$
Theorem 1 Let $\Omega \subset \mathbb{R}^N$ be a region with a finite inradius, i.e., $\sup_{x \in \Omega} d(x) < \infty$, and let $1 \leq p < \infty$.

1. If for some $\alpha > 0, c_1 > 0$

$$\|d^{-\alpha} f\|_{L^p(\Omega)} \leq c_1 \|f\|_{W^{1,p}(\Omega)}$$

for all $f \in W^{1,p}(\Omega)$, then there exists $c_2 > 0$ such that

$$\|f\|_{L^q(\Omega)} \leq c_2 \|f\|_{W^{1,p}(\Omega)}$$

for all $f \in W^{1,p}(\Omega)$, where $q = \frac{Mq}{Mp}$, $M = N(1 + \alpha)$ if $N > p$ and $q$ is any number such that $p < q < p(1 + \frac{\alpha N}{N})$ if $N \leq p$.

2. If for some $\sigma > 0$

$$\int_{\Omega} d(x)^{-\sigma} d^N x < \infty$$

and for some $q > p$ and $c_2 > 0$ inequality (4) holds, then there exists $c_1 > 0$ such that inequality (3) holds with $\alpha = \sigma(\frac{1}{p} - \frac{1}{q})$.

Proof 1. First we note that there exists $c_3 > 0$ such that

$$\|d^{N\left(\frac{1}{p} - \frac{1}{r}\right)} f\|_{L^r(\Omega)} \leq c_3 \|f\|_{W^{1,p}(\Omega)}$$

for all $f \in W^{1,p}(\Omega)$, where $r = \frac{Np}{N-p}$ if $N > p$ and $p < r < \infty$ if $N \leq p$. This inequality follows by scaling the standard Sobolev inequality for cubes and by using the Whitney decomposition of $\Omega$. (It is contained in a more general statement of such type proved by R.C. Brown [3, Theorem 3.1].)

Let $0 < \lambda < 1$ and $q \in (p,r)$ be such that

$$\frac{1}{q} = \frac{1 - \lambda}{p} + \frac{\lambda}{r}.$$

Bearing in mind that

$$|f| = \left(d^{-N\left(\frac{1}{p} - \frac{1}{r}\right)} |f| \right)^{1-\lambda} \left(d^{N\left(\frac{1}{p} - \frac{1}{r}\right)} |f| \right)^{\lambda}$$

we choose $\lambda$ so that $N\left(\frac{1}{p} - \frac{1}{r}\right)\frac{\lambda}{1-\lambda} = \alpha$. Then

$$\lambda = \frac{\alpha}{N\left(\frac{1}{p} + \frac{1}{r} - \frac{1}{r}\right)} = \frac{\alpha}{N\left(\frac{1}{p} + \frac{1}{r} - \frac{1}{r}\right)} = \alpha. \quad \text{Then} \quad \lambda \left(\frac{1}{p} - \frac{1}{r}\right)\frac{\alpha}{1-\lambda} = \alpha.$$ 

By applying Hölder’s inequality with the exponents $\frac{p}{1-\lambda}$ and $\frac{p}{\lambda}$ we have

$$\|f\|_{L^q(\Omega)} = \|(d^{-\alpha}|f|)^{1-\lambda}(d^{N\left(\frac{1}{p} - \frac{1}{r}\right)} |f|)^{\lambda}\|_{L^q(\Omega)}$$

$$\leq \|d^{-\alpha} f\|_{L^p(\Omega)} \|d^{N\left(\frac{1}{p} - \frac{1}{r}\right)} f\|_{L^r(\Omega)} \leq c_1^{1-\lambda} c_3^\lambda \|f\|_{W^{1,p}(\Omega)}.$$
If $N > p$, then $r = \frac{Np}{N-p}$ and hence $q = \frac{Mp}{M-p}$. If $N \leq p$, then by passing to the limit as $r \to \infty$ we see that $q$ can be any real number satisfying $p < q < p(1 + \frac{p}{N})$.

2. The second statement follows immediately by Hölder’s inequality with the exponents $\frac{qp}{q-p}$ and $q$:

$$
\|d^{-\alpha}f\|_{L^p(\Omega)} \leq \|d^{-\alpha}\|_{L^{\frac{qp}{q-p}}(\Omega)} \|f\|_{L^q(\Omega)} \leq \left( \int_{\Omega} d(x)^{-\sigma} d^N x \right)^{\frac{1}{p} - \frac{1}{q}} c_2 \|f\|_{W^{1,p}(\Omega)}.
$$

**Corollary 2** Let $\Omega \subset \mathbb{R}^N$ be a region of finite measure and $1 \leq p < \infty$. Then the following conditions are equivalent.

(a) For some $\alpha, c_1 > 0$ inequality (3) holds for all $f \in W^{1,p}(\Omega)$.

(b) For some $\sigma > 0$ condition (5) is satisfied and for some $q > p$ and $c_2 > 0$ inequality (4) holds for all $f \in W^{1,p}(\Omega)$.

(c) $M(\partial \Omega) < N$ and for some $q > p$ and $c_2 > 0$ inequality (4) holds for all $f \in W^{1,p}(\Omega)$.

**Proof** Inequality (3) implies, by putting $f \equiv 1$, that

$$
\int_{\Omega} d(x)^{-\alpha} d^N x \leq c_1^p |\Omega|.
$$

Now it suffices to recall that, for regions $\Omega$ of finite measure, the inequality $M(\partial \Omega) < N$ is equivalent to the existence of $\mu \in (0, 1)$ such that $\int_{\Omega} d(x)^{-\mu} d^N x < \infty$, [3].

3. **Equivalence of the Sobolev-type inequalities to some spectral properties of Neumann Laplacian**

In this section we assume that $\Omega$ is a region in $\mathbb{R}^N$ and suppose that $H = -\Delta_N$ acts in $L^2(\Omega)$ subject to Neumann boundary conditions.

**Proposition 3** Assume that $N \geq 2$ and that $\Omega \subset \mathbb{R}^N$ is any region.

1. Let $2 < q \leq \frac{2N}{N-2}$ if $N \geq 3$, $2 < q < \infty$ if $N = 2$ and $M = \frac{2q}{q-2}$. Then the following conditions are equivalent.

(d) There exists $c_4 > 0$ such that

$$
\|f\|_{L^q(\Omega)} \leq c_4 \|f\|_{W^{1,2}(\Omega)} \quad (6)
$$

for all $f \in W^{1,2}(\Omega)$. 
(e) There exists \( c_5 > 0 \) such that
\[
\| e^{-Ht} f \|_{L^\infty(\Omega)} \leq c_5 t^{-M/4} \| f \|_{L^2(\Omega)}
\] (7)
for all \( f \in L^2(\Omega) \) and all \( 0 < t \leq 1 \).

(f) The semigroup \( e^{-Ht} \) has a continuous integral kernel \( K(t, x, y) \), \( t > 0, x, y \in \Omega \) and there exists \( c_6 > 0 \) such that
\[
0 < K(t, x, y) \leq c_6 t^{-M/2}
\] (8)
for all \( x, y \in \Omega \) and \( 0 < t \leq 1 \).

2. Let \( 0 < \gamma \leq 1, \Omega \) be bounded and \( \partial \Omega \in \text{Lip} \gamma \). If \( \gamma = 1 \), then (d) is satisfied with \( q = \frac{2N}{N-2} \) for \( N \geq 3 \) (hence in (7) and (8) \( M = N \)) and with any \( 2 < q < \infty \) for \( N = 2 \) (hence in (7) and (8) any \( M > 2 \)). If \( 0 < \gamma < 1 \), then (d) is satisfied with \( q = \frac{2(\gamma+n-1)}{N-1-\gamma} \) (hence in (7) and (8) \( M = \frac{2+2N-1}{\gamma} \)).

The first statement is proved, for example, in [6, Corollary 2.4.3, Lemma 2.1.2]. (One needs to take into account that \( \text{Quad} (H) = W^{1,2}(\Omega) \).) The second statement is proved in [10], [14], [15].

Remark 4 Each of the constants \( c_4, c_5, c_6 \) can be estimated from any of the others, given \( q \), or equivalently \( M \).

Remark 5 If \( N = 1 \), then (d) is satisfied with \( q = \infty \) and (e) and (f) are satisfied with \( M = 1 \).

If \( N > 1 \), there exists a region, say a region with exponentially degenerate boundary [13], such that (d) is not valid for any \( q > 2 \). However, if such \( q > 2 \) exists, it must satisfy the assumptions of Proposition 3. The appropriate range for \( M = \frac{2q}{q-2} \) is \( N \leq M < \infty \) for \( N \geq 3 \) and \( 2 < M < \infty \) for \( N = 2 \).

On the other hand (e) and (f), which are always equivalent [3, Lemma 2.1.2], could be also invalid for some region \( \Omega \) for all \( M > 0 \). However, if there exist \( M > 0 \) for which (e) and (f) are valid, then \( N \leq M < \infty \) for any \( N \geq 1 \).

Hence, if \( N \leq M < \infty \) for \( N \geq 3 \) and \( 2 < M < \infty \) for \( N = 2 \), then (e) and (f) are equivalent to (d) where \( q = \frac{2M}{M-2} \). However, if \( M = 2 \) for \( N = 2 \), then (e) and (f) are not equivalent to (d) for any \( q > 2 \). (In this case (e) and (f) are equivalent to a certain logarithmic Sobolev inequality or to a certain Nash inequality [3, Example 2.3.1, Corollary 2.4.7].)

Example 6 Let \( N \geq 3 \) and \( 0 < \gamma \leq 1 \) or \( N = 2 \) and \( 0 < \gamma < 1 \). The following well known example shows that in this case, the exponents \( q \) and \( M \) in the second statement of Proposition 3 are the best possible, i.e., \( q \) cannot be replaced by a larger one and \( M \) cannot be replaced by a smaller one. Let \( \Omega = \{(x, y) : y \in \mathbb{R}^{N-1}, |y| < 1, |y|^\gamma < x < 1 \} \). Then \( \partial \Omega \in \text{Lip} \gamma \). A direct computation shows that
\( x^{-\delta} \in W^{1,2}(\Omega) \) if, and only if, \( \delta < -1 + \frac{1}{2}(1 + \frac{N-1}{\gamma}) \) and \( x^{-\delta} \in L^q(\Omega) \) if, and only if, \( \delta < \frac{1}{q}(1 + \frac{N-1}{\gamma}) \). If (d) holds, then

\[
\frac{1}{q} \left( 1 + \frac{N-1}{\gamma} \right) \geq -1 + \frac{1}{2} \left( 1 + \frac{N-1}{\gamma} \right) \iff q \leq \frac{2(\gamma + N - 1)}{N - 1 - \gamma}.
\]

Since in the case under consideration (e) and (f) are equivalent to (d) it follows also that \( M \geq \frac{2 + N - 1}{\gamma} \).

**Theorem 7** Assume that \( \Omega \subset \mathbb{R}^N \) is a region of finite measure.

1. The following conditions are equivalent.

   (g) For some \( q > 2 \) and \( c_4 > 0 \) the inequality

   \[
   \| f \|_{L^q(\Omega)} \leq c_4 \| f \|_{W^{1,2}(\Omega)}
   \]

   is satisfied for all \( f \in W^{1,2}(\Omega) \).

   (h) \( H \) has discrete spectrum and if all its eigenvalues \( \lambda_n, n = 0, 1, 2, \ldots \), which are nonnegative and of finite multiplicity, are written in increasing order and repeated according to multiplicity and \( f_n \) is the corresponding orthonormal basis of eigenvectors, then there exist \( \alpha_1, c_7, \alpha_2, c_8 > 0 \) and an integer \( n_0 \geq 1 \) such that

   \[
   \lambda_n \geq c_7 n^{\alpha_1}, \quad \| f_n \|_{L^\infty(\Omega)} \leq c_8 \lambda_n^{\alpha_2} \tag{9}
   \]

   for all \( n \geq n_0 \).

2. If \( N = 1 \) or \( N \geq 2 \), \( \Omega \) is bounded and \( \partial \Omega \in \text{Lip} \gamma \) where \( 0 < \gamma \leq 1 \), then conditions (g) and (h) are satisfied.

**Remark 8** One could also assume that conditions (9) were valid for all \( n \geq 1 \). However, the first few eigenvalues may be extremely small if \( \Omega \) is nearly disconnected and it is not easy to provide explicit bounds on the constants \( c_7, c_8 \) which apply for all \( n \geq 1 \).

**Remark 9** The relationship between \( q \) and \((\alpha_1, \alpha_2)\) is not symmetrical and we do not expect that a symmetrical relationship can be obtained.

The proof of this theorem will be based on the following lemmas containing additional information.

**Lemma 10** Let \( M, c_5 > 0 \) and let \( \Omega \subset \mathbb{R}^N \) be a region of finite measure such that inequality (7) is satisfied for all \( 0 < t \leq 1 \). Then

\[
\| f_n \|_{L^\infty(\Omega)} \leq c_9 \begin{cases} 
1 & \text{if } 0 < \lambda_n \leq 1, \\
\frac{M}{\lambda_n} & \text{if } \lambda_n > 1,
\end{cases}
\tag{10}
\]

where \( c_9 = ec_5 \).
Proof. If $0 < \lambda_n \leq 1$ put $t = 1$ in (7) to get $e^{-\lambda_n} \|f_n\|_{L^\infty(\Omega)} \leq c_5$. So $\|f_n\|_{L^\infty(\Omega)} \leq c_5 e^{\lambda_n} \leq c_5 e$. If $\lambda_n > 1$ put $t = 1/\lambda_n$ in (7) to get $e^{-1} \|f_n\|_{L^\infty(\Omega)} \leq c_5 \lambda_n^{\frac{M}{M}}$.

Lemma 11. Let $M, c_6, c_{10} > 0$ and let $\Omega \subset \mathbb{R}^N$ be a region such that inequality (8) is satisfied for all $x, y \in \Omega, 0 < t \leq 1$ and $|\Omega| \leq c_{10}$. Then there exists an integer $n_0 \geq 1$, depending only on $c_6, c_{10}$, such that

$$\lambda_n \geq \left(\frac{n}{n_0}\right)^{\frac{2}{M}}, \quad n \geq n_0. \quad (11)$$

Proof. By integrating (8) with $x = y$ over $\Omega$ we get

$$n e^{-\lambda_n t} \leq \sum_{k=0}^{\infty} e^{-\lambda_k t} \leq \sum_{k=0}^{\infty} e^{-\lambda_k t} = \int_{\Omega} K(t, x, x) \, d^N x \leq c_6 |\Omega| t^{-\frac{M}{M}},$$

hence

$$e^{\lambda_n t} \geq \frac{nt^{\frac{M}{M}}}{c_6 |\Omega|} \geq \frac{nt^{\frac{M}{M}}}{c_6 c_{10}}, \quad 0 < t \leq 1.$$

By putting here $t = 1$ it follows that

$$\lambda_n \geq 1, \quad n \geq n_0 = \lceil ec_6 c_{10} \rceil + 1.$$

Finally, for $n \geq n_0$ we put $t = \lambda_n^{-1}$ to get

$$\lambda_n \geq \left(\frac{n}{n_0}\right)^{\frac{2}{M}} \geq \left(\frac{n}{n_0}\right)^{\frac{2}{M}}.$$

Lemma 12. Let $M, c_9 > 0$ and let $n_0 \geq 1$ be an integer. Moreover, let $\Omega \subset \mathbb{R}^N$ be a region of finite measure such that inequalities (10) and (11) are satisfied. Then there exist $c_5, c_9 > 0$, depending only on $M, c_9$ and $n_0$, such that the inequalities (7), (8) are satisfied with $2M$ replacing $M$.

Proof. If $0 < t \leq 1$ and $x, y \in \Omega$, then

$$0 < K(t, x, y) = \sum_{n=0}^{\infty} e^{-\lambda_n t} f_n(x) f_n(y) \leq \sum_{n=0}^{\infty} e^{-\lambda_n t} \|f_n\|^2_{L^\infty(\Omega)}$$

$$\leq c_9^2 \left(\sum_{n=0}^{n_0-1} 1 + \sum_{n=n_0}^{\infty} e^{-\lambda_n t} \lambda_n^\frac{M}{M}\right).$$

Since

$$e^{-\lambda_n t} \lambda_n^\frac{M}{M} = \left(\frac{t}{2}\right)^{-\frac{M}{M}} e^{-\lambda_n t/2} \left(\lambda_n t/2\right)^\frac{M}{M} \leq \left(\frac{t}{2}\right)^{-\frac{M}{2}} \left(\frac{M}{2e}\right)^\frac{M}{M} = c_{11} t^{-\frac{M}{M}}$$

it follows that

$$\sum_{n=n_0}^{\infty} e^{-\lambda_n t} \lambda_n^\frac{M}{M} \leq c_{11} t^{-\frac{M}{M}} \sum_{n=n_0}^{\infty} e^{-\lambda_n t}.$$
\[ \leq c_{11}n_{0}t^{-\frac{M}{2}} \sum_{n=n_{0}}^{\infty} e^{-\frac{1}{2}(\frac{n}{n_{0}})^{2}M} t \leq c_{11}n_{0}t^{-\frac{M}{2}} \int_{0}^{\infty} e^{-\frac{1}{2}s^{2}M} ds = c_{11}n_{0}t^{-\frac{M}{2}}. \]

Hence
\[ \sum_{n=0}^{\infty} e^{-\lambda_{n}t} \| f_{n} \|^{2}_{L^{\infty}(\Omega)} \leq c_{6}t^{-M}, \quad (12) \]

where \( c_{6} = c_{3}^{2}(n_{0} + c_{12}) \), and (8) follows with the exponent \(-\frac{M}{2}\) replaced by \(-M\).

Furthermore,
\[ \| e^{-Ht} f \|_{L^{\infty}(\Omega)} = \| \sum_{n=0}^{\infty} e^{-\lambda_{n}t} f_{n}(x)(f, f_{n})\|_{L^{\infty}(\Omega)} \]
\[ \leq \sum_{n=0}^{\infty} e^{-\lambda_{n}t} \| f_{n} \|_{L^{\infty}(\Omega)} \| (f, f_{n}) \| \leq \left( \sum_{n=0}^{\infty} e^{-2\lambda_{n}t} \| f_{n} \|^{2}_{L^{\infty}(\Omega)} \right)^{\frac{1}{2}} \| f \|_{L^{2}(\Omega)}. \]

Hence by (12)
\[ \| e^{-Ht} f \|_{L^{\infty}(\Omega)} \leq (2^{-M}c_{6})^{\frac{1}{2}} t^{-\frac{M}{2}} \| f \|_{L^{2}(\Omega)} \]
and (7) follows with \( c_{5} = (2^{-M}c_{6})^{\frac{1}{2}} \) and the exponent \(-\frac{M}{4}\) replaced by \(-\frac{M}{2}\).

**Proof of Theorem 7** By Proposition 3 and Lemmas 10, 11 (g) implies (h) with \( \alpha_{1} = \frac{2}{M} \) and \( \alpha_{2} = \frac{M}{4} \) where \( M = \frac{2\alpha}{q-2} \). Conversely by the proof of Lemma 12 it follows that (h) implies inequality (7) with \( M = 2(2\alpha_{2} + \frac{1}{\alpha_{1}}) \) which in its turn by Proposition 3 implies (g) with \( q = \frac{2M}{M-2} \).

## 4 Perturbations of the Domain

In this section we compare the spectrum of \( H_{i} = -\Delta_{N} \) acting in \( L^{2}(\Omega_{i}) \) when \( \Omega_{1} \) and \( \Omega_{2} \) are very close to each other in a suitable sense. We will also need to assume regularity, since it is known that even if \( \Omega_{1} \) has smooth boundary and \( \Omega_{2} \) only differs from it in an arbitrarily small neighbourhood of a single point of \( \partial \Omega_{1} \), the spectrum of \( H_{2} \) need not be discrete.

We start with the more general argument. Following [1] Chapter 4 we define the variational quantities \( \mu_{n,i} \) for all non-negative integers \( n \) by
\[ \mu_{n,i} = \inf \{ \mu(L) : \dim(L) = n + 1 \} \]
where \( \mu(L) \) is defined for every finite-dimensional subspace \( L \) of \( L^{2}(\Omega_{i}) \) by
\[ \mu(L) = \sup \{ Q_{i}(f)/\| f \|^{2}_{L^{2}(\Omega)} : 0 \neq f \in L \} \]
and \( Q_{i} \) are defined as in [1]. Note that \( \mu_{0,i} = 0 \) since 0 is an eigenvalue of \( H_{i} \) for \( i = 1, 2 \). It is known that \( \mu_{n,i} \) are equal to the eigenvalues \( \lambda_{n,i} \) of \( H_{i} \) written in increasing order and repeated according to multiplicity in case \( H_{i} \) has compact resolvent.
Theorem 13 Let $\Omega_1 \subset \mathbb{R}^N$ be a region of finite measure.

1. If for some $q > 2, c_{13} > 0$

$$\|f\|_{L^q(\Omega_1)} \leq c_{13} \|f\|_{W^{1,2}(\Omega_1)}$$

(13)

for all $f \in W^{1,2}(\Omega_1)$, then for every integer $n \geq 1$ there exist $b_{n,1} = b_{n,1}(\Omega_1), \varepsilon_{n,1} = \varepsilon_{n,1}(\Omega_1) > 0$ such that for all regions $\Omega_2 \subset \Omega_1$, satisfying $|\Omega_1 \setminus \Omega_2| \leq \varepsilon_{n,1}$, the inequality

$$\mu_{n,2} \leq (1 + b_{n,1}|\Omega_1 \setminus \Omega_2|)\lambda_{n,1}$$

(14)

holds.

2. If, in addition, $M(\partial \Omega_1) < N$, then for every $\sigma \in (0, N - M(\partial \Omega_1))$ and for every integer $n \geq 1$ there exist $b_{n,2} = b_{n,2}(\Omega_1), \varepsilon_{n,2} = \varepsilon_{n,2}(\Omega_1) > 0$ such that for all $0 < \varepsilon \leq \varepsilon_{n,2}$ and for all regions $\Omega_2$, satisfying $\Omega_1 \setminus \partial_\varepsilon \Omega_1 \subset \Omega_2 \subset \Omega_1$, the inequality

$$\mu_{n,2} \leq (1 + b_{n,2}\varepsilon^\sigma)\lambda_{n,1}$$

(15)

holds.

Proof 1. Let $L = \text{lin}\{\phi_0, ..., \phi_n\}$ where $\phi_i$ are the eigenfunctions of $H_1$ associated with $\lambda_{i,1}$ and let $M = PL$ where $P$ is the restriction map from $L^2(\Omega_1)$ to $L^2(\Omega_2)$. By Proposition 3 it follows that there exist $M > 2$ and $c_5 > 0$ such that inequality (7) is satisfied with $\Omega_1$ and $H_1$ replacing $\Omega$ and $H$ for all $0 < t \leq 1$ and $f \in L^2(\Omega_1)$. Hence if $f = \sum_{k=0}^n \alpha_k \phi_k \in L$, $\|f\|_{L^2(\Omega)} = 1$, then by (7) where $t = 1$ applied to $e^{H_1}f$ we have

$$\|f\|_{L^\infty(\Omega)} \leq c_5 \|e^{H_1}f\|_{L^2(\Omega)} = c_5 \|\sum_{k=0}^n \alpha_k e^{\lambda_{k,1}}\phi_k\|_{L^2(\Omega)}$$

$$\leq c_5 \left(\sum_{k=0}^n |\alpha_k|^2 e^{2\lambda_{k,1}}\right)^{\frac{1}{2}} \leq c_5 e^{\lambda_{n,1}}.$$ 

Furthermore

$$\|Pf\|_{L^2(\Omega_1)}^2 = \|f\|_{L^2(\Omega_2)}^2 = \|f\|_{L^2(\Omega_1)}^2 - \|f\|_{L^2(\Omega_1 \setminus \Omega_2)}^2 \geq 1 - |\Omega_1 \setminus \Omega_2| \|f\|_{L^\infty(\Omega_1 \setminus \Omega_2)}^2 \geq 1 - c_5^2 e^{2\lambda_{n,1}}|\Omega_1 \setminus \Omega_2|.$$ 

Assume that $|\Omega_1 \setminus \Omega_2| \leq (2c_5 e^{2\lambda_{n,1}})^{-1}$. Then

$$\|Pf\|_{L^2(\Omega_1)}^{-2} \leq 1 + 2c_5^2 e^{2\lambda_{n,1}}|\Omega_1 \setminus \Omega_2|.$$ 

If $g = Pf$ where $f \in L$ and $\|f\|_{L^2(\Omega_1)} = 1$, then

$$\frac{Q_2(g)}{\|g\|_{L^2(\Omega_2)}^2} = \frac{Q_2(f)}{\|Pf\|_{L^2(\Omega_1)}^2} \leq (1 + 2c_5^2 e^{2\lambda_{n,1}}|\Omega_1 \setminus \Omega_2|)Q_1(f).$$ 

Since $\dim(M) \leq \dim(L) = n + 1$, the first statement of the theorem with $b_{n,1} = 2c_5^2 e^{2\lambda_{n,1}}$ and $\varepsilon_{n,1} = b_{n,1}^{-1}$ follows by using the variational definitions of $\mu_{n,2}$ and $\lambda_{n,1}$.
2. If $M(\partial \Omega_1) < N$, then for every $\sigma \in (0, N - M(\partial \Omega))$ there exist $\varepsilon_1 = \varepsilon_1(\sigma), a_1 = a_1(\sigma) > 0$ such that for all $0 < \varepsilon \leq \varepsilon_1$

$$|\partial_{\varepsilon} \Omega_1| \leq a_1 \varepsilon^\sigma, \quad (16)$$

Hence the second statement of the theorem with $b_{n,2} = b_{n,1}a_1$ and $0 < \varepsilon \leq \varepsilon_{n,2} \equiv \min \{b_{n,2}^{\frac{1}{2}}, \varepsilon_1\}$ follows from the first one.

**Remark 14** The size of $b_{n,1}(\Omega)$ and $\varepsilon_{n,1}(\Omega)$ depends upon $\lambda_{n,1}$. An upper bound to $\lambda_{n,1}$ can be given in terms of the inradius $r = \max \{d(x) : x \in \Omega\}$ as follows. If $B(a,r) \subset \Omega$, then $\lambda_{n,1} \leq \gamma_{n,a,r}$ where $\gamma_{n,a,r}$ is the $n$th eigenvalue of $-\Delta$ in $L^2(B(a,r))$ subject to Dirichlet boundary conditions. By scaling one also has $\gamma_{n,a,r} = \gamma_{n,0,1r^{-2}}$.

**Remark 15** If for some $\alpha, c_{14} > 0$

$$\|d^{-\alpha}f\|_{L^2(\Omega_1)} \leq c_{14} \|f\|_{W^{1,2}(\Omega_1)}$$

for all $f \in W^{1,2}(\Omega_1)$, then both statements of Theorem 10 are valid by Corollary 2.

The conditions of Theorem 13 are not sufficient to establish that $H_2$ has a compact resolvent, since $\partial \Omega_2$ may have arbitrarily bad local singularities subject to the above conditions. In order to obtain an inequality in the reverse direction we make further assumptions.

**Corollary 16** Assume that $\Omega_1$ satisfies the conditions of the first part of Theorem 10 and for some $\sigma > 0$ inequality (14) holds. Moreover, let regions $\Omega_3(\varepsilon), \varepsilon > 0$, be such that

(i) $\Omega_3(\varepsilon) \subset \Omega_1 \setminus \partial_2 \Omega_1$,

(ii) there exist $\varepsilon_2, a_2 > 0$ such that for all $0 < \varepsilon \leq \varepsilon_2$

$$|\Omega_1 \setminus \Omega_3(\varepsilon)| \leq a_2 \varepsilon^\sigma,$$

(iii) for every integer $n \geq 1$ there exist $b_{n,3} = b_{n,3}(\Omega_1), \varepsilon_{n,3} = \varepsilon_{n,3}(\Omega_1) > 0$ such that for all $0 < \varepsilon \leq \varepsilon_{n,3}$

$$\mu_{n,3} \geq \lambda_{n,1}(1 - b_{n,3}\varepsilon^\sigma).$$

Then for every integer $n \geq 1$ there exist $b_{n,4} = b_{n,4}(\Omega_1), \varepsilon_{n,4} = \varepsilon_{n,4}(\Omega_1) > 0$ such that for all $0 < \varepsilon \leq \varepsilon_{n,4}$ and for every region $\Omega_2$, for which inequalities (13) and (16) holds with $\Omega_2$ replacing $\Omega_1$ (with the same $q, c_{13}, \sigma, a_1, \varepsilon_1$) and $\Omega_1 \setminus \partial_1 \Omega_1 \subset \Omega_2 \subset \Omega_1$, the inequality

$$ (1 - b_{n,4}\varepsilon^\sigma)\lambda_{n,1} \leq \lambda_{n,2} \leq (1 + b_{n,4}\varepsilon^\sigma)\lambda_{n,1} \quad (17)$$

holds.
Proof An application of Theorem 13 to the pair $\Omega_2, \Omega_1$ yields
$$\lambda_{n,2} \leq (1 + b_{n,2}\varepsilon)\lambda_{n,1}.$$ for $0 < \varepsilon \leq \varepsilon_{n,2}$. In particular,
$$\lambda_{n,2} \leq (1 + b_{n,2}\varepsilon_{n,2})\lambda_{n,1}.$$ An application of Theorem 13 to the pair $\Omega_3(\varepsilon), \Omega_2$ yields
$$\mu_{n,3} \leq (1 + b_{n,5}\varepsilon)\lambda_{n,2}$$ for $0 < \varepsilon \leq \varepsilon_{n,5}$, where $b_{n,5} = 2\varepsilon_{n,2}^2 \exp (2(1 + b_{n,2}\varepsilon_{n,2})\lambda_{n,1})$ and $\varepsilon_{n,5} = \min \{b_{n,5}^{-1}\varepsilon_n, \varepsilon_1\}$. Note that $b_{n,5} \leq b_{n,6}$ and $\varepsilon_{n,5} \geq \varepsilon_{n,6}$ where $b_{n,6} = 2\varepsilon_{n,2}^2 \exp (2(1 + b_{n,2}\varepsilon_{n,2})\lambda_{n,1})$ and $\varepsilon_{n,6} = \min \{b_{n,6}^{-1}\varepsilon_n, \varepsilon_1\}$ depend only on $n, \sigma$ and $\Omega_1$. Together with assumption (iii) this yields (17).

The above theorem may be applied to regions with Lip-$\gamma$ boundaries. We start with the simplest example. Let $0 < \gamma \leq 1, M, k > 0$ and let
$$\Omega_i = \{x \in \mathbb{R}^N : 0 < x_N < \phi_i(\bar{x}), \bar{x} \in G\}, i = 1, 2,$$ where $G$ is a bounded region in $\mathbb{R}^{N-1}$ with a smooth boundary. We assume that
$$|\phi_i(\bar{x}) - \phi_i(\bar{y})| \leq M|\bar{x} - \bar{y}|^\gamma, \bar{x}, \bar{y} \in \bar{G}, i = 1, 2,$$ and
$$k^{-1} \leq \phi_i(\bar{x}) \leq k, \bar{x} \in \bar{G}, i = 1, 2.$$ We do not assume any relationship between the directions of normals of $\Omega_1$ and $\Omega_2$, or even that these normal directions exist.

Lemma 17 Under the conditions of the last paragraph for every integer $n \geq 1$ there exist $b_{n,7} = b_{n,7}(\Omega_1), \varepsilon_{n,7} = \varepsilon_{n,7}(\Omega_1) > 0$ such that for all $0 < \varepsilon \leq \varepsilon_{n,7}$ and all $\phi_2$, satisfying
$$(1 - \varepsilon)\phi_1(\bar{x}) \leq \phi_2(\bar{x}) \leq \phi_1(\bar{x}), \bar{x} \in \bar{G},$$ the inequality
$$\lambda_{n,1} \leq \lambda_{n,2} \leq (1 + b_{n,7}\varepsilon)\lambda_{n,1}$$ holds.

Proof Since $\partial \Omega_1 \in$ Lip-$\gamma$ it follows, as noted in Proposition 3, that inequality (13) is valid for some $q, c_{13} > 0$. Moreover it also holds with $\Omega_2$ replacing $\Omega_1$ (with the same $q, c_{13} > 0$). Since the operator $H_2$ has compact resolvent and $|\Omega_1 \setminus \Omega_2| \leq k\varepsilon|G|$, inequality (14) yields
$$\lambda_{n,2} \leq (1 + b_{n,1}|G|\varepsilon)\lambda_{n,1}.$$ Similarly for
$$\Omega_3(\varepsilon) = \{x \in \mathbb{R}^N : 0 < x_N < (1 - \varepsilon)\phi_1(\bar{x}), \bar{x} \in G\}.$$
where $0 < \varepsilon < 1/2$ we have

$$\lambda_{n,3} \leq (1 + b_{n,1}k|G|\varepsilon)\lambda_{n,2}.$$  

To derive the estimate below for $\lambda_{n,3}$ we transfer the quadratic form $Q_3$ to $L^2(\Omega_1)$ by means of the unitary map $U_\varepsilon : L^2(\Omega_1) \to L^2(\Omega_3(\varepsilon))$ defined by

$$(U_\varepsilon f)(\bar{x}, x_N) = (1 - \varepsilon)^{-1/2} f((1 - \varepsilon)^{-1}x_N).$$

The inequality

$$Q_1(f) \leq Q_3(U_\varepsilon f)$$

valid for all $f \in W^{1,2}(\Omega_1)$, yields the inequality $\lambda_{n,1} \leq \lambda_{n,3}$ by the variational method.

We now turn to the application of Theorem 13 to a general region of Hölder type. The proof of our main result, Theorem 21, depends upon the construction of mappings $T_\varepsilon$ of $\Omega$ into itself satisfying the properties (20), (22) and (25) below.

Other definitions of regions of Hölder type are possible but Theorem 20 is still valid for such definitions provided similar mappings can be constructed. The underlying idea of that theorem can also be applied to uniformly elliptic operators of the form

$$Hf = -\sum_{i,j=1}^N \frac{\partial}{\partial x_i} \left\{ a_{i,j}(x) \frac{\partial f}{\partial x_j} \right\}$$

subject to Neumann boundary conditions provided the coefficients are Hölder continuous in some neighbourhood of the boundary.

Let a bounded region $\Omega \subset \mathbb{R}^N$ be such that $\partial \Omega \in \text{Lip}(\gamma, M, \delta, s, \{V_j\}_{j=1}^s, \{\lambda_j\}_{j=1}^s)$. Then also $\partial \Omega \in \text{Lip}(\gamma, M, \delta, \frac{\delta}{2}, s, \{(V_j)_{\frac{\delta}{2}}\}_{j=1}^s, \{\lambda_j\}_{j=1}^s)$. Note that $(V_j)_{\frac{\delta}{2}} = \lambda_j^{-1}((W_j)_{\frac{\delta}{2}} \times (\tilde{a}_{Nj}, \tilde{b}_{Nj}))$ where $\tilde{a}_{Nj} = a_{Nj} + \frac{\delta}{2}, \tilde{b}_{Nj} = b_{Nj} - \frac{\delta}{2}$, and, in addition to conditions 1) and 2) of the appropriate definition, also the following condition is satisfied

$$\partial \Omega \cap \lambda_j^{-1}((W_j)_{\frac{\delta}{2}} \times [\tilde{a}_{Nj} - \frac{\delta}{4}, \tilde{a}_{Nj}]) = \emptyset, \quad j = 1, \ldots s.$$  

Moreover, let functions $\psi_j \in C^\infty(\mathbb{R}^N)$ satisfy $0 \leq \psi_j \leq 1$, supp $\psi_j \subset (V_j)_{\frac{\delta}{2}}, |\nabla \psi_j| \leq \frac{b}{\delta}$, where $b > 0$ is a constant, $j = 1, \ldots, s$, and $\sum_{j=1}^s \psi_j(x) = 1$ for $x \in \Omega$.

Let $e_N = (0, \ldots, 0, 1)$ and $\xi_j = \lambda_j^{-1}(e_N), j = 1, \ldots, s$. For $x \in \mathbb{R}^N$ and $\varepsilon \in (0, \frac{\delta}{4}]$ define

$$T_\varepsilon(x) = x - \varepsilon \sum_{j=1}^s \xi_j \psi_j(x).$$  

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Lemma 18  Let a bounded region $\Omega \subset \mathbb{R}^N$ be such that $\partial \Omega \in \text{Lip} (\gamma, M, \delta, s, \{V_j\}_{j=1}^s, \{\lambda_j\}_{j=1}^s)$. Then there exist $A_1, A_2, A_3, \varepsilon_3 > 0$, depending only on $N, \gamma, M, \delta, s, \{V_j\}_{j=1}^s, \{\lambda_j\}_{j=1}^s$, such that for all $0 < \varepsilon \leq \varepsilon_3$

$$\left| \frac{\partial T_{\varepsilon_i}}{\partial x_j} (x) - \delta_{ij} \right| \leq A_1 \varepsilon, \quad x \in \mathbb{R}^N,$$

(20)
in particular, the Jacobian determinant $\text{Jac} (T_{\varepsilon}, x)$ satisfies the inequality

$$\frac{1}{2} \leq 1 - A_2 \varepsilon \leq \text{Jac} (T_{\varepsilon}, x) \leq 1 + A_2 \varepsilon, \quad x \in \mathbb{R}^N.$$  (21)

Moreover,

$$\Omega \setminus \partial_{\varepsilon} \Omega \subset T_{\varepsilon} (\Omega) \subset \Omega \setminus \partial_{A_3 \varepsilon^{1/4}} \Omega.$$  (22)

Proof 1. Since the Jacobian matrix of the map $T_{\varepsilon}$ has the form $I + \varepsilon B$ where $I$ is the identity matrix and $B$ is a matrix whose elements $b_{ij}$ are independent of $\varepsilon$ and bounded: $|b_{ij}| \leq \frac{b}{\delta}$, it follows that there exists $A_1 > 0$, depending only on $N, \delta$ and $s$ such that inequality (20) is satisfied for all $0 < \varepsilon \leq 1$. Hence, for all sufficiently small $\varepsilon > 0$ and for all $x \in \mathbb{R}^N$ inequality (21) is satisfied. Consequently, for all those $\varepsilon$ the map $T_{\varepsilon} : \mathbb{R}^N \to \mathbb{R}^N$ is one-to-one. Indeed, it is locally one-to-one since $|x - y| > 2\varepsilon$ implies $T_{\varepsilon}(x) \neq T_{\varepsilon}(y)$. Also $T_{\varepsilon}(\Omega)$ is a region and $T_{\varepsilon}(\partial \Omega) = \partial T_{\varepsilon}(\Omega)$.

2. For $x \in \mathbb{R}^N$ let

$$J(x) = \{ j \in \{1, \ldots, s\} : x \in (V_j)_{\frac{4\delta}{s}} \}.$$  

The inclusion $\text{supp} \psi_j \subset (V_j)_{\frac{4\delta}{s}}$ implies that $\psi_j(x) = 0$ for $j \notin J(x)$ and

$$T_{\varepsilon}(x) = x - \varepsilon \sum_{j \in J(x)} \xi_j \psi_j(x).$$  

Let

$$C(x) = \{ \sum_{j \in J(x)} \alpha_j \xi_j, \quad \alpha_j > 0 \}$$

and

$$C(x, \varepsilon) = \{ \varepsilon \sum_{j \in J(x)} \alpha_j \xi_j, \quad \alpha_j > 0, \sum_{j \in J(x)} \alpha_j < 1 \}.$$  

We claim that

$$(x - C(x)) \cap \left( \bigcap_{j \in J(x)} V_j \right) \subset \Omega, \quad x \in \bar{\Omega},$$

(23)

and

$$(x - C(x, \varepsilon)) \subset \Omega \cap \left( \bigcap_{j \in J(x)} V_j \right), \quad x \in \bar{\Omega}, 0 < \varepsilon \leq \frac{\delta}{4}. \quad (24)$$

Also

$$(x - \overline{C(x)}) \cap \left( \bigcap_{j \in J(x)} V_j \right) \subset \Omega, \quad x \in \Omega,$$

(25)
Indeed, let
d\in\Omega\cap(\bigcap_{j\in J(x)} V_j),\quad x\in\Omega,\;0<\varepsilon\leq\frac{\delta}{4},
which implies, in particular, that \(T_\varepsilon(\Omega)\subset\Omega\).

Let \(x\in\Omega\) and \(j_1\in J(x)\). Since \(x\in V_{j_1}\cap\Omega\) and \(\lambda_{j_1}(V_{j_1}\cap\Omega)\) is a subgraph it follows that \(\{x-\alpha_{j_1}\xi_{j_1},\alpha_{j_1}>0\}\cap V_{j_1}\subset\Omega\). Next, let \(j_2\in J(x), j_2\neq j_1\), and for some \(\alpha_{j_1}>0, x-\alpha_{j_1}\xi_{j_1}\in V_{j_1}\cap V_{j_2}\). For similar reasons it follows that

\[
\{x-\alpha_{j_1}\xi_{j_1}-\alpha_{j_2}\xi_{j_2},\alpha_{j_1},\alpha_{j_2}>0\}\cap V_{j_1}\cap V_{j_2}\subset\Omega,
\]

and so on. Since for \(y\in C(x,\varepsilon)\)

\[
|y| = \varepsilon \sum_{j\in J(x)} \alpha_j \xi_j \leq \varepsilon \sum_{j\in J(x)} \alpha_j \leq \varepsilon \leq \frac{\delta}{4},
\]
condition (26) implies that for all \(j\in J(x)\)

\[
x-C(x,\varepsilon) \subset (\{(V_j)_{\frac{\delta}{4}}\})^s \subset V_j.
\]
Hence \(x-C(x,\varepsilon) \subset \bigcap_{j\in J(x)} V_j\) and, by (23), (24) follows. If \(x\in\Omega\), then in the argument above one may assume that \(\alpha_j \geq 0, j\in J(x)\), hence (25) and (26) follow.

3. Assume that \(0<\varepsilon\leq\min\{\frac{A_3}{2}, \frac{\delta}{4}\}\) and \(x\in\partial\Omega\). Then

\[
d(T_\varepsilon(x)) \leq |T_\varepsilon x-x| = \varepsilon \left|\sum_{j=1}^{s} \xi_j \psi_j(x)\right| \leq \varepsilon \sum_{j=1}^{s} \psi_j(x) = \varepsilon.
\]

Given \(x\in\Omega\) there exists \(\sigma>0\) such that \(x\in T_\varepsilon(\Omega)\) for all \(0\leq\varepsilon<\sigma\) and \(x\in\partial(T_\varepsilon(\Omega)) = T_\varepsilon(\partial\Omega)\). Hence \(d(x)\leq\sigma\). So \(d(x) > \varepsilon\) implies \(x\in T_\varepsilon(\Omega)\) and \(\Omega \setminus \partial\varepsilon\Omega \subset T_\varepsilon(\Omega)\).

4. Let \(d_j(x)\) be the distance of \(x\in\Omega\cap V_j\) from the boundary \(\partial\Omega\) in the direction of \(\xi_j\), i.e., \(d_j(x) = \phi_j(\overline{\lambda_j(x)}) - (\lambda_j(x))_N\). Then it is known that there exist \(A_4>0\) such that for all \(j=1,...,s\) and all \(x\in\Omega\cap V_j\)

\[
A_4d_j(x)^\frac{1}{\gamma} \leq d(x) \leq d_j(x).
\]

5. Let \(x\in\Omega\) and \(j\in J(x)\). Then, for \(0<\varepsilon\leq\frac{\delta}{4}\), \(T_\varepsilon(x)\in\Omega\cap(V_j)^{\frac{\delta}{4}}\) and

\[
d(T_\varepsilon(x))^\gamma \geq A_4^\gamma d_j(T_\varepsilon(x)).
\]
By Step 2

\[
[T_\varepsilon(x), T_\varepsilon(x)+\varepsilon\psi_j(x)\xi_j] \subset \{T_\varepsilon(x)+\varepsilon(\psi_j(x)-\alpha_j)\xi_j, 0\leq \alpha_j \leq \psi_j(x)\}
\]
\[ \{ x - \varepsilon \alpha_j \xi_j - \varepsilon \sum_{i \in J(x), i \neq j} \xi_i \psi_i(x), 0 \leq \alpha_j \leq \psi_j(x) \} \subset x - C(x, \varepsilon) \subset \Omega, \]

hence
\[ d_j(T_\varepsilon(x)) \geq \varepsilon \psi_j(x). \]

Thus for all \( j \in J(x) \)
\[ d(T_\varepsilon(x))^\gamma \geq A_1^2 \varepsilon \psi_j(x) \]

and
\[ sd(T_\varepsilon(x))^\gamma \geq |J(x)| d(T_\varepsilon(x))^\gamma \geq A_1^2 \varepsilon \sum_{j \in J(x)} \psi_j(x) = A_1^2 \varepsilon. \]

Consequently
\[ d(T_\varepsilon(x)) \geq A_4 s^{-\frac{1}{4}} \varepsilon^{-\frac{1}{4}}, \]

which implies that \( T_\varepsilon(\Omega) \subset \Omega \setminus \partial_{\frac{A_1 \varepsilon^\gamma}{4}} \Omega \) where \( A_1 = A_4 s^{-\frac{1}{4}}. \)

**Lemma 19** Under the conditions of Lemma 18 there exist \( A_5, \varepsilon_4 > 0, \) depending only on \( N, \gamma, M, \delta, s, \{ V_j \}_{j=1}^s, \{ \lambda_j \}_{j=1}^s, \) such that for all \( 0 < \varepsilon \leq \varepsilon_4 \)
\[ |\Omega \setminus T_\varepsilon(\Omega)| \leq A_5 \varepsilon. \quad (28) \]

By (2) \( |\Omega \setminus \partial_\Omega| \leq A_6 \varepsilon^\gamma \) and \( |\Omega \setminus \partial_{\frac{A_1 \varepsilon^\gamma}{4}} \Omega| \leq A_7 \varepsilon. \) Therefore the left inclusion of (22) immediately implies that \( |\Omega \setminus T_\varepsilon(\Omega)| \leq A_5 \varepsilon^\gamma \) but (28) makes a stronger claim: estimate (28) has the same order in \( \varepsilon \) as the estimate for \( |\Omega \setminus \partial_{\frac{A_1 \varepsilon^\gamma}{4}} \Omega|. \)

In the proof of Lemma 19 the following property of regions satisfying the cone condition will be used. We say that \( C \) is a cone of size \( \delta > 0 \) if
\[ C = \{(x, x_D) \in \mathbb{R}^D : 0 < x_D < \delta, x \in x_D K\} \]

where \( K \) is an open convex set in \( \mathbb{R}^{D-1} \) such that \( 0 \in K \subset B(0, 1). \)

**Lemma 20** Let \( \delta > 0, U, U' \) be bounded regions in \( \mathbb{R}^{D-1} \) and \( U' \subset U_\delta. \) Moreover, let \( \phi, \psi : U \to \mathbb{R}, \) \( V = \{(\bar{x}, x_D) \in \mathbb{R}^D : \bar{x} \in U, \psi(\bar{x}) < x_D < \phi(\bar{x})\} \) and let \( C \subset \mathbb{R}^D \)
be a cone of size \( \delta. \) If
\[ (\bar{x}, \phi(\bar{x})) - C \subset V \quad \text{for all } x \in U', \]
then \( \phi \) satisfies the Lipschitz condition on \( U'. \) Moreover, the Lipschitz constant depends only on \( K. \)

The proof uses that \( \{(\bar{x}, \phi(\bar{x}) + C) \cap V = \emptyset \) because otherwise \( (\bar{x}, \phi(\bar{x})) \in V. \)

**Proof of lemma 19** 1. For any subset \( J \subset \{1, \ldots, s\} \) put
\[ \tilde{V}_J = \{x \in \mathbb{R}^N : J(x) = J\}, \]
so \( \mathbb{R}^N \) is the disjoint union of all \( \tilde{V}_J : \mathbb{R}^N = \bigcup_j \tilde{V}_J, \) and
\[ \Omega \setminus T_\varepsilon(\Omega) = \bigcup_j (\tilde{V}_J \cap (\Omega \setminus T_\varepsilon(\Omega))). \quad (29) \]
We will prove that
\[ \tilde{V}_j \cap (\Omega \setminus T_\varepsilon(\Omega)) \subset (\partial_{2\varepsilon}\tilde{V}_j) \cup \tilde{V}_j^{(e)}, \] 
where
\[ \tilde{V}_j^{(e)} = \{ \tilde{V}_j \cap \partial \Omega - A_j \varepsilon \xi_J, \ 0 \leq \alpha \leq 1 \}, \] 
where \( A_J \) is a certain positive number and \( \xi_J \) is a certain unit vector in \( \mathbb{R}^N \).

2. First let \( J = \{i\} \). Then for all \( x \in \tilde{V}_j \) we have \( J(x) = \{i\} \) and \( \psi_i(x) = \sum_{j=1}^{s} \psi_j(x) = 1 \). Hence for all \( x \in \tilde{V}_j \)
\[ T_\varepsilon(x) = x - \varepsilon \xi_i \]
and for all \( z \in T_\varepsilon(\tilde{V}_j) \)
\[ T_\varepsilon^{-1}(z) = z + \varepsilon \xi_i. \]
Assume that \( x \in \tilde{V}_j \cap (\Omega \setminus T_\varepsilon(\Omega)) \). Since \( x \notin T_\varepsilon(\Omega) \) and \( T_\varepsilon(x) \in T_\varepsilon(\Omega) \), there is a point \( z \in \partial T_\varepsilon(\Omega) = T_\varepsilon(\partial \Omega) \) which lies in the interval \( (x - \varepsilon \xi_i, x) \). Hence \( y = T_\varepsilon^{-1}(z) = z + \varepsilon \xi_i \in \partial \Omega \), \( x \in (y, z) = (y, y - \varepsilon \xi_i) \subset \tilde{V}_j^{(e)} \) and (30) follows. (In this case the first entry of the union in the right-hand side of (30) can be omitted.)

3. Next let \( J = \{i, j\} \). Then, for all \( x \in \tilde{V}_j \), \( J(x) = \{i, j\} \),
\[ T_\varepsilon(x) = x - \varepsilon(\psi_i(x)\xi_i + \psi_j(x)\xi_j). \]

Let
\[ C_J = \{ \alpha_1 \xi_i + \alpha_2 \xi_j, \ 0 < \alpha_1, \alpha_2 < 1 \}, \]
and let \( x \in (V_i)_{\frac{\varepsilon}{4}} \cap (V_j)_{\frac{\varepsilon}{4}} \cap \Omega \). Since \( J \subset J(x) \), by Step 2 of the proof of Lemma 18 it follows that
\[ V_i \cap V_j \cap (x - C_J) \subset V_i \cap V_j \cap (x - C(x)) \subset \Omega \] 
and
\[ x - C_J(x) \subset x - C(x, \varepsilon) \subset V_i \cap V_j \cap \Omega. \] 

3.1. First assume that \( \xi_i \) and \( \xi_j \) are proportional. Let \( \xi_i = -\xi_j \). If \( x \in V_i \cap V_j \cap \partial \Omega \), then \( x - \alpha \xi_i \in \Omega \) for small \( \alpha > 0 \) and \( x - \alpha \xi_i \in \Omega \) for small \( \alpha > 0 \). So \( x + \alpha \xi_i \in \Omega \) and \( x - \alpha \xi_i \in \Omega \) for small \( \alpha > 0 \) which contradicts condition 2) in the definition of a boundary of class \( \text{Lip} \gamma \). Thus \( \xi_i \neq -\xi_j \), hence \( \xi_i = \xi_j \) and
\[ T_\varepsilon(x) = x - \varepsilon(\psi_i(x) + \psi_j(x))\xi_i = x - \varepsilon \xi_i. \]

Similarly to Step 2 we obtain inclusion (30) - (31) where \( \xi_J = \xi_i \) and \( A_J = 1 \).

3.2. Next assume that \( \xi_i \) and \( \xi_j \) are not proportional and set \( \xi_J = \frac{\xi_i + \xi_j}{|\xi_i + \xi_j|} \). Let \( \lambda_J \) be a rotation such that \( \lambda_J(\xi_J) = e_N \) and the image of the plane spanned by \( \xi_i \) and \( \xi_j \) is the plane spanned by \( e_N, e_{N-1} \). Inclusion (32) implies that
\[ V_i \cap V_j \cap \{ x - \alpha \xi_J, \ 0 > 0 \} \subset \Omega. \]
3.3. Let

\[ H_J = \lambda_J (V_i \cap V_j \cap \Omega), \quad H'_J = \lambda_J ((V_i)_{\frac{\delta}{\varepsilon}} \cap (V_j)_{\frac{\delta}{\varepsilon}} \cap \Omega) \]

and \( G_J, G'_J \) be the projections of \( H_J, H'_J \) respectively, onto the hyperplane \( x_N = 0 \). Condition (34) implies that for all \( \bar{x} \in G_J \) there exist \( \phi_J(\bar{x}), \psi_J(\bar{x}) \) such that \((\bar{x}, \phi_J(\bar{x})) \in \Omega, \psi_J(\bar{x}) < \phi_J(\bar{x}) \) and the intersection of the line, parallel to \( e_N \) and passing through \((\bar{x}, 0)\), and \( H_J \) is \((\psi_J(\bar{x}), \phi_J(\bar{x}))\). Hence

\[ H_J = \{(\bar{x}, x_N) \in \mathbb{R}^N : \bar{x} \in G_J, \psi_J(\bar{x}) < x_N < \phi_J(\bar{x})\}. \]

Furthermore, by (33), for all \( \bar{x} \in G'_J \)

\[ (\bar{x}, \phi(\bar{x})) - \lambda_J (C_J(\varepsilon)) \subset H_J. \]

3.4. Next we apply, for fixed \( x_1, \ldots, x_{N-2} \), Lemma 20 where \( D = 2 \),

\[ C = \lambda_J (C_J(\varepsilon)) \subset \mathbb{R}^2_{\varepsilon N^{-1}, e_N} = \{(x_{N-1}, x_N) : x_{N-1}, x_N \in \mathbb{R}\}, \]

\[ \delta = \varepsilon, K = \{x_{N-1} < \sin \frac{\alpha_J}{2}\} \quad (\alpha_J \text{ is the angle between } \xi_i \text{ and } \xi_j), \quad \text{and } U \quad \text{are the projections in } \mathbb{R}^2_{\varepsilon N^{-1}, e_N} \quad \text{onto the line } x_N = 0 \quad \text{of the cross-sections of } \quad J, \quad \text{respectively, in } \mathbb{R}^{N-1}_{\varepsilon, e_N} \quad \text{by the line parallel to } e_{N-1} \quad \text{and passing through } \quad (x_1, \ldots, x_{N-2}, 0), \quad \phi = \phi_J, \psi = \psi_J. \]

It follows that, for fixed \( x_1, \ldots, x_{N-2} \), the function \( \phi_J \) satisfies the Lipschitz condition in \( x_{N-1} \). Moreover, the Lipschitz constant \( L_J \) depends only on \( K \), hence on \( \alpha_J \), therefore is independent of \( x_1, \ldots, x_{N-2} \). (In fact \( L_J = \cot \frac{\alpha_J}{2} \).) Thus, the function \( \phi_J \) satisfies the Lipschitz condition in \( x_{N-1} \) uniformly with respect to \( x_1, \ldots, x_{N-2} : \)

\[ |\phi_J(x_1, \ldots, x_{N-2}, x_{N-1}) - \phi_J(x_1, \ldots, x_{N-2}, y_{N-1})| \leq L_J|x_{N-1} - y_{N-1}| \]

for all \( x_1, \ldots, x_{N-2}, x_{N-1}, y_{N-1} \) satisfying \((x_1, \ldots, x_{N-2}, x_{N-1}), (x_1, \ldots, x_{N-2}, y_{N-1}) \in G'_J\). 

3.5. Assume that \( x \in (\tilde{V}_J)_{2\varepsilon} \cap (\Omega \setminus T_\varepsilon(\Omega)) \). Since \( x \notin T_\varepsilon(\Omega) \) and \( T_\varepsilon(x) \subset T_\varepsilon(\Omega) \), there is a point \( z \in \partial T_\varepsilon(\Omega) = T_\varepsilon(\partial \Omega) \) which lies in the interval \([x, T_\varepsilon(x)]\). Let \( y = T_\varepsilon^{-1}(z) \), then \( y \in \partial \Omega \). If \( y \notin \tilde{V}_J \), then by (27)

\[ d(x, \partial \tilde{V}_J) \leq |x - y| \leq |x - z| + |z - y| < |x - T_\varepsilon(x)| + |y - T_\varepsilon(y)| \leq 2\varepsilon, \]

which contradicts the assumption \( x \in (\tilde{V}_J)_{2\varepsilon} \). So \( y \in \tilde{V}_J \cap \partial \Omega \), hence \( z \in y - C_J(\varepsilon) \) where \( C_J(\varepsilon) \).

Let \( \lambda_J(x) = \beta, \lambda_J(y) = \eta, \lambda_J(z) = \zeta \) and let \( d_J(x) \) denote the distance of \( x \in \Omega \) from \( \partial \Omega \) in the direction of the vector \( \xi_J \), then

\[ \beta = (\beta_1, \ldots, \beta_{N-2}, \beta_{N-1}, \beta_N), \eta = (\beta_1, \ldots, \beta_{N-2}, \eta_{N-1}, \eta_N), \]

\[ \eta_N = \phi_{ij}(\beta_1, \ldots, \beta_{N-2}, \eta_{N-1}), \zeta = (\beta_1, \ldots, \beta_{N-2}, \zeta_{N-1}, \zeta_N), \]

\[ d_J(x) \leq \phi_J(\beta_1, \ldots, \beta_{N-2}, \beta_{N-1}) - \beta_N. \]
Since also \( z \in [x, T_\varepsilon(x)) \subset x - C_\varepsilon(\varepsilon) \), it follows that

\[
|\eta_{N-1} - \zeta_{N-1}|, |\eta_{N} - \zeta_{N}| \leq |\eta - \zeta| = |z - T_\varepsilon(z)| \leq \varepsilon,
\]

\[
|\zeta_{N-1} - \beta_{N-1}| \leq |z - x| \leq |x - T_\varepsilon(x)| \leq \varepsilon.
\]

Also \( \zeta_{N} < \beta_{N} \). Therefore

\[
d_J(x) \leq \phi_J(\beta_1, \ldots, \beta_{N-2}, \beta_{N-1}) - \phi_J(\beta_1, \ldots, \beta_{N-2}, \eta_{N-1}) + \eta_{N} - \zeta_{N}
\]

\[
+ \phi_J(\beta_1, \ldots, \beta_{N-2}, \eta_{N-1}) - \beta_{N} \leq L_J|\beta_{N-1} - \eta_{N-1}| + \eta_{N} - \zeta_{N}
\]

\[
\leq L_J(|\beta_{N-1} - \zeta_{N-1}| + |\zeta_{N-1} - \eta_{N-1}|) + \varepsilon \leq (2L_{ij} + 1)\varepsilon.
\]

Hence (30) – (31) holds where \( A_J = 2L_{ij} + 1 \).

4. The argument for the cases in which the number of elements in \( J \) is greater than 2 is similar. Let, for example, \( J = \{i, j, k\} \). If \( \dim \text{Span} \{\xi_i, \xi_j, \xi_k\} = 1 \), then \( \xi_i = \xi_j = \xi_k \), and we set \( \xi_J = \xi_i \) and argue as in Step 3.1. If \( \dim \text{Span} \{\xi_i, \xi_j, \xi_k\} = 2 \), then we take any two linearly independent vectors, say \( \xi_i, \xi_j, \xi_k \), and argue as in Steps 3.2 – 3.5. If \( \dim \text{Span} \{\xi_i, \xi_j, \xi_k\} = 3 \), then we set \( \xi_{ijk} = \frac{\xi_i + \xi_j + \xi_k}{|\xi_i + \xi_j + \xi_k|} \) and argue as in Steps 3.2 – 3.5. In this case the appropriate function \( \phi_J \) satisfies the Lipschitz condition in \( x_{N-1}, x_{N-2} \) uniformly with respect to \( x_1, \ldots, x_{N-3} \). In Lemma 20 one can take \( K \) to be the projection of \( C_J(\varepsilon) \) onto \( x_N = 0 \) and \( \delta = \inf \{x_N : (x_{N-3}, x_{N-2}, x_{N-1}) \in C_J(\varepsilon)\} \).

5. By (29) and (31)

\[
|\Omega \setminus T_\varepsilon(\Omega)| \leq \sum_{J \subset \{1, \ldots, s\}} (|\partial_2 \hat{V}_J| + |\hat{V}^{(e)}_J|).
\]

Since each summand does not exceed \( \varepsilon \) multiplied by a constant depending only on \( N, \gamma, M, \delta, s, \{V_{j}^{(e)}\}_{j=1}^s \) and \( \{\lambda_j\}_{j=1}^s \), inequality (28) follows.

The proof of the following theorem can be adapted to any situation in which maps \( \Lambda_\varepsilon \) exist with properties (36) – (38).

**Theorem 21** Let \( N \geq 2, 0 < \gamma \leq 1, M, \delta > 0 \) and integer \( s \geq 1 \). Moreover, let \( \{V_j\}_{j=1}^s \) be a family of bounded open cuboids and \( \{\lambda_j\}_{j=1}^s \) a family of rotations. Suppose that \( \Omega_1 \subset \mathbb{R}^N \) is a bounded region such that \( \partial \Omega_1 \in \text{Lip}(\gamma, M, \delta, s, \{V_j\}_{j=1}^s, \{\lambda_j\}_{j=1}^s) \).

Then for every integer \( n \geq 1 \) there exist \( b_{n,7} = b_{n,7}(\Omega_1), \varepsilon_{n,7} = \varepsilon_{n,7}(\Omega_1) > 0 \) such that for all \( 0 < \varepsilon \leq \varepsilon_{n,7} \) and for all bounded regions \( \Omega_2 \), for which \( \partial \Omega_2 \in \text{Lip}(\gamma, M, \delta, s, \{V_j\}_{j=1}^s, \{\lambda_j\}_{j=1}^s) \) and \( \Omega_1 \setminus \partial \Omega_1 \subset \Omega_2 \subset \Omega_1 \), the inequality

\[
(1 - b_{n,7}\varepsilon)\lambda_{n,1} \leq \lambda_{n,2} \leq (1 + b_{n,7}\varepsilon)\lambda_{n,1}
\]

holds.
Proof 1. Since $\partial \Omega_1 \in \text{Lip}(\gamma, M, \delta, s, \{V_j\}_{j=1}^s, \{\lambda_j\}_{j=1}^s)$ it follows that inequality (13) holds, where $q > 2$ and $c_{13} > 0$ depend only on $N, \gamma, M, \delta, s, \{V_j\}_{j=1}^s, \{\lambda_j\}_{j=1}^s$. Since also $\partial \Omega_2 \in \text{Lip}(\gamma, M, \delta, s, \{V_j\}_{j=1}^s, \{\lambda_j\}_{j=1}^s)$ inequality (13) holds with $\Omega_2$ replacing $\Omega_1$ with the same $q$ and $c_{13}$. Furthermore, by (2) there exist $A_8, \varepsilon_5 > 0$, depending only on $N, \gamma, M, \delta, s, \{V_j\}_{j=1}^s, \{\lambda_j\}_{j=1}^s$ such that for all $0 < \varepsilon \leq \varepsilon_5$

$$|\partial_\varepsilon \Omega_1|, |\partial_\varepsilon \Omega_2| \leq A_8 \varepsilon^\gamma.$$ 

2. Let

$$\Lambda_\varepsilon = T(\frac{\varepsilon}{|f|}) \gamma.$$ 

Then by Lemmas 18 and 19 there exist $A_9, A_{10}, A_{11}, \varepsilon_6 > 0$, depending only on $N, \gamma, M, \delta, s, \{V_j\}_{j=1}^s, \{\lambda_j\}_{j=1}^s$, such that for $0 < \varepsilon \leq \varepsilon_6$

$$\Omega_3(\varepsilon) = \Lambda_\varepsilon(\Omega_1) \subset \Omega_1 \setminus \partial_\varepsilon \Omega_1,$$

(36)

$$|\Omega_1 \setminus \Omega_3(\varepsilon)| \leq A_9 \varepsilon^\gamma$$

(37)

and

$$\left| \frac{\partial \Lambda_{\varepsilon i}}{\partial x_j}(x) - \delta_{ij} \right| \leq A_{10} \varepsilon^\gamma,$$

(38)

which implies that

$$\frac{1}{2} \leq 1 - A_{11} \varepsilon^\gamma \leq \text{Jac}(\Lambda_\varepsilon, x) \leq 1 + A_{11} \varepsilon^\gamma, \quad x \in \Omega_1.$$ 

(39)

and the map $\Lambda_\varepsilon : \Omega_1 \rightarrow \Lambda_\varepsilon(\Omega_1)$ is one-to-one. Denote $U_\varepsilon = \Lambda_\varepsilon^{-1}$.

3. Next we obtain a lower bound for $\mu_{n,3}$ by applying the idea used in the proof of Lemma 13 based on the variational method.

If $L$ is an $(n + 1)$-dimensional subspace of $L^2(\Omega_1)$, then $\tilde{L} = \{f(U_\varepsilon(x)), f \in L\}$ is an $(n + 1)$-dimensional subspace of $L^2(\Lambda_\varepsilon(\Omega_1))$, and conversely, if $\tilde{L}$ is an $(n + 1)$-dimensional subspace of $L^2(\Lambda_\varepsilon(\Omega_1))$, then $L = \{g(\Lambda_\varepsilon(x)), g \in \tilde{L}\}$ is an $(n + 1)$-dimensional subspace of $L^2(\Omega_1)$. Therefore

$$\mu_{n,3} = \inf_{L: \dim L = n+1} \sup_{f \in L} \frac{\int_{\Omega_1(\varepsilon)} |\nabla g|^2 d^N y}{\int_{\Omega_1(\varepsilon)} |g|^2 d^N y}$$

$$= \inf_{L: \dim L = n+1} \sup_{f \in L} \frac{\int_{\Lambda_\varepsilon(\Omega_1)} |\nabla (f(U_\varepsilon(y)))|^2 d^N y}{\int_{\Lambda_\varepsilon(\Omega_1)} |f(U_\varepsilon(y))|^2 d^N y}.$$ 

Note that

$$|\nabla (f(U_\varepsilon(y)))|^2 = \sum_{i=1}^N \sum_{k=1}^N \left( \frac{\partial f}{\partial x_k}(U_\varepsilon(y)) \frac{\partial (U_\varepsilon(y))}{\partial y_i} \right)^2$$

$$= \sum_{i=1}^N \left( \frac{\partial f}{\partial x_i}(U_\varepsilon(y)) \right)^2 \left| \frac{\partial (U_\varepsilon(y))}{\partial y_i} \right|^2$$

$$+ \sum_{i=1}^N \sum_{k,l=1}^N \left( \frac{\partial f}{\partial x_k}(U_\varepsilon(y)) \frac{\partial f}{\partial x_l}(U_\varepsilon(y)) \frac{\partial (U_\varepsilon(y))}{\partial y_i} \frac{\partial (U_\varepsilon(y))}{\partial y_l} \right),$$
where $\sum^i$ means that summation is taken with respect to such $k, l$ that either $k \neq i$ or $l \neq i$.

Recall that
\[
\frac{\partial (U_\varepsilon(y))}{\partial y_i} = \Delta_{ki}(\text{Jac}(\Lambda_\varepsilon, U_\varepsilon(y)))^{-1},
\]
where $(-1)^{k+i}\Delta_{ki}$ is the determinant obtained by deleting $k$-th row and $i$-th column in the Jacobian $\text{Jac}(\Lambda_\varepsilon, U_\varepsilon(y))$. The Jacobi matrix of the map $\Lambda_\varepsilon$ has the form $I + (\frac{\varepsilon}{A_1})^\gamma B$, where $I$ and $B$ are defined in the proof of Lemma 18. Hence $(-1)^{k+i}\Delta_{ki}$ is the determinant of the matrix $I_{ki} + (\frac{\varepsilon}{A_1})^\gamma B_{ki}$, where $I_{ki}$ and $B_{ki}$ are obtained by deleting $k$-th rows and $i$-th columns in matrices $I$, $B$ respectively. Since $|I_{ki}| = 1$ and $|I_{ki}| = 0$ if $k \neq i$ and the elements of the matrix $B$ are uniformly bounded, there exists $A_{12}, \varepsilon_7 > 0$, depending only on $N, \delta$ and $s$, such that for all $0 < \varepsilon \leq \varepsilon_7$ and $y \in \Lambda_\varepsilon(\Omega_1)$
\[
\frac{1}{2} \leq 1 - A_{12}\varepsilon_7 \leq \left| \frac{\partial (U_\varepsilon(y))}{\partial y_i} \right| \leq 1 + A_{12}\varepsilon_7, \quad i = 1, \ldots, N,
\]
and
\[
\left| \frac{\partial (U_\varepsilon(y))}{\partial y_i} \right| \leq A_{12}\varepsilon_7, \quad i, k = 1, \ldots, N, \quad k \neq i.
\]
Consequently there exists $A_{13} > 0$, depending only on $N, \delta$ and $s$, such that for all $0 < \varepsilon \leq \varepsilon_7$ and $y \in \Lambda_\varepsilon(\Omega_1)$
\[
(1 - A_{13}\varepsilon_7^\gamma)(\nabla f)(U_\varepsilon(y))^2 \leq |(f(U_\varepsilon(y)))|^2 \leq (1 + A_{13}\varepsilon_7^\gamma)(\nabla f)(U_\varepsilon(y))^2
\]
Therefore, by changing variables: $y = \Lambda_\varepsilon(x)$ and taking into account inequality (38), we have
\[
\mu_{n,3} \geq (1 - A_{13}\varepsilon_7^\gamma) \inf_{L: \text{dim } L = n+1} \sup_{f \in L} \frac{\int_{\Lambda_\varepsilon(\Omega_1)} |(\nabla f)(U_\varepsilon(y))|^2 d^N y}{\int_{\Lambda_\varepsilon(\Omega_1)} |f(U_\varepsilon(y))|^2 d^N y}
\]
\[
= (1 - A_{13}\varepsilon_7^\gamma) \inf_{L: \text{dim } L = n+1} \sup_{f \in L} \frac{\int_{\Omega_1} |(\nabla f)(x)| \text{Jac} (\Lambda_\varepsilon, x) |d^N x|}{\int_{\Omega_1} |f(x)|^2 \text{Jac} (\Lambda_\varepsilon, x) |d^N x|}
\]
\[
\geq (1 - A_{13}\varepsilon_7^\gamma)(1 - A_{11}\varepsilon_7^\gamma)(1 + A_{11}\varepsilon_7^\gamma)^{-1} \inf_{L: \text{dim } L = n+1} \sup_{f \in L} \frac{\int_{\Omega_1} |\nabla f|^2 d^N x}{\int_{\Omega_1} |f|^2 d^N x}.
\]
Hence, finally, there exist $b_9, \varepsilon_9 > 0$, depending only on $N, \gamma, M, \delta, s, \{V_j\}_{j=1}^s, \{\lambda_j\}_{j=1}^s$, such that for $0 < \varepsilon \leq \varepsilon_9$
\[
\mu_{n,3} \geq (1 - \varepsilon^\gamma b_9) \lambda_{n,1}.
\]
Now the theorem follows by taking into account (36) and (37), and applying Corollary 16.

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