Geometric aspects of the 1-Laplacian

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The least gradient problem

Let $\Omega \subset \mathbb{R}^N$ be an open bounded set with Lipschitz boundary. Take $f \in L^1(\partial \Omega)$. Consider the following minimisation problem:

$$\min\left\{\int_{\Omega}|Du|,\quad u\in BV(\Omega),\quad u|_{\partial\Omega}=f
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Its Euler-Lagrange equation is the 1-Laplace equation

$$\begin{cases} -\operatorname{div}\left(\frac{Du}{|Du|}\right) = 0 & \text{in } \Omega\\ u = f & \text{on } \partial\Omega. \end{cases}$$

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Relationship to minimal surfaces

$$\begin{split} \int_{\Omega} |Du| &\leq \int_{\Omega} |D(u+g)| \text{ for all } g \in BV_0(\Omega) \\ &\Leftrightarrow \\ \text{for all } t \in \mathbb{R} \ \int_{\Omega} |D\chi_{\{u>t\}}| &\leq \int_{\Omega} |D(\chi_{\{u>t\}}+g)| \text{ for all } g \in BV_0(\Omega). \end{split}$$

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So, $\partial \{u > t\}$ are area-minimising \rightarrow regularity theory for $\partial \{u > t\}$.

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Geometry of the domain

$$\min\left\{\int_{\Omega}|Du|,\quad u\in BV(\Omega),\quad u|_{\partial\Omega}=f
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If $u = \chi_E$ and $f = \chi_F$, the problem has a clear geometrical meaning:



It heavily depends on the geometry of the domain!

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The main difficulty is that the trace operator is not continuous with respect to weak* convergence in BV; hence, we need to prove estimates on u near the boundary using the tools of geometric measure theory.

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• Existence, uniqueness and continuity of solutions for $f \in C(\partial \Omega)$;

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• Weak differentiability of solutions;

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Out of range of classical methods:

- Weak differentiability of solutions;
- Stability of families of solutions.

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Equivalence with the Beckmann problem

Suppose that $\Omega \subset \mathbb{R}^2$ is convex. Then, the least gradient problem is equivalent to the *Beckmann problem* (Rybka, Sabra, G. 2017):

$$\min\bigg\{\int_{\overline{\Omega}}|p|: \quad p\in\mathcal{M}(\overline{\Omega};\mathbb{R}^2), \quad \operatorname{div} p=0, \quad p\cdot\nu|_{\partial\Omega}=g\bigg\},\$$

where $g = \frac{\partial f}{\partial \tau}$, in the following sense: from a solution to the LGP we may construct a solution to the Beckmann problem, and vice versa if the solution to the Beckmann problem gives no mass to the boundary.

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The equivalence is formally given by $p = R_{-\frac{\pi}{2}}Du$.

Equivalence with an optimal transport problem

Again on convex domains, the Beckmann problem is equivalent to the optimal transport problem with source and target measures on $\partial \Omega$:

$$\min\left\{\int_{\overline{\Omega}\times\overline{\Omega}}|x-y|\,d\gamma:\,\gamma\in\mathcal{M}^+(\overline{\Omega}\times\overline{\Omega}),\,(\Pi_x)_{\#}\gamma=g^+,(\Pi_y)_{\#}\gamma=g^-\right\}$$

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From every solution p to the Beckmann problem we can construct a solution to the OTP with transport density σ_{γ} (and vice versa) and

$$\sigma_{\gamma} = |\mathbf{p}|.$$

These two results were put together by Dweik and Santambrogio (2019).

Least gradient problem	Optimal transport
$f\in BV(\partial\Omega)$	$(\partial_{ au} f)^{\pm} \in \mathcal{M}^+(\partial\Omega)$
$\partial \{u > t\}$	transport rays
Tu = f	$\sigma_\gamma(\partial\Omega)=0$
$f\in \mathcal{C}(\partial\Omega)$	$(\partial_ au f)^\pm$ is atomless
$u\in \mathcal{W}^{1,p}(\partial\Omega)$	$(\partial_{ au} f)^{\pm} \in L^p(\partial\Omega)$
$u\in \mathcal{W}^{1,p}(\Omega)$	$\sigma_\gamma \in L^p(\Omega)$

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- γ is induced by a map;
- D^- : set of atoms of $(\partial_{\tau} f)^-$. Δ_x : set of points of transport rays passing through x. The sets $\{\Delta_{q_n} : q_n \in D^-\}$ are (almost) disjoint;

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- Its L^p norm can be estimated in an intrinsic way, and contribution of each point q_n depends on the L^p norm of f^+ on $\Delta_{q_n} \cap \partial\Omega$;
- We sum up these estimates and get

$$\|\sigma_{\gamma}\|_{L^p(\Omega)} \leq C \|(\partial_{\tau}f)^+\|_{L^p(\partial\Omega)}.$$

If $(\partial_{\tau} f)^-$ is not finitely atomic, we use approximations.

I. Extension to dual problems

Theorem 1 (G. 2021)

Let $\Omega \subset \mathbb{R}^2$ be convex. The dual of the least gradient problem

$$\sup\bigg\{\int_{\partial\Omega}[\mathsf{z},\nu]\,f\,\mathrm{d}\mathcal{H}^1:\mathsf{z}\in\mathcal{Z}\bigg\},$$

where $f \in BV(\partial \Omega)$ and

$$\mathcal{Z} = \bigg\{ z \in L^\infty(\Omega; \mathbb{R}^2), \quad \operatorname{div}(z) = 0, \quad \|z\|_\infty \leq 1 \text{ a.e. in } \Omega \bigg\},$$

is equivalent with the Kantorovich maximisation problem

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II. Stability of solutions

Theorem 2 (G. 2021)

Let $\Omega \subset \mathbb{R}^2$ be strictly convex. Suppose that $g_n \to g$ strictly in $BV(\partial \Omega)$. Let $u_n \in BV(\Omega)$ be solutions to LGP with boundary data g_n . Then, there exists $u \in BV(\Omega)$, a solution to problem LGP with boundary data g, such that $u_{n_k} \to u$ strictly in $BV(\Omega)$.

Sketch of proof: Renormalise the sequence g_n to make $(\partial_{\tau}g_n)^{\pm}$ probability measures. Use Prokhorov's theorem (on $\overline{\Omega} \times \overline{\Omega}$) for γ_n , optimal transport plans corresponding to u_n , and show that no mass escapes to $\partial\Omega$.

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Theorem 3 (G. 2021)

Let $\Omega \subset \mathbb{R}^2$ be uniformly convex. Let $g \in SBV(\partial \Omega)$. If $u \in BV(\Omega)$ is a solution to the least gradient problem, then $u \in SBV(\Omega)$.

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Idea of proof: g corresponds to some optimal transport plan $\overline{\gamma}$. Split $\overline{\gamma}$ into several parts γ_i and use a similar reasoning as Dweik and Santambrogio for each γ_i . Sum up these estimates and go back to g.

$$\min\left\{\int_{\overline{\Omega}\times\overline{\Omega}}|x-y|\,d\gamma:\,\gamma\in\mathcal{M}^+(\overline{\Omega}\times\overline{\Omega}),\,(\Pi_x)_{\#}\gamma=g^+,(\Pi_y)_{\#}\gamma=g^-\right\}$$

Denote $g^{\pm} = g_{ac}^{\pm} + g_{at}^{\pm}$. D^{\pm} - set of atoms of g^{\pm} . Δ_x - set of points in transport rays passing through x.

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For i = 1, 2, 3, set

$$B_i := (A_i \cap \partial \Omega) \cap (A_i \cap \partial \Omega).$$

and

$$B_4 := (\partial \Omega \times \partial \Omega) \setminus (B_1 \cup B_2 \cup B_3).$$

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Set $\gamma_i = \gamma|_{B_i}$, $g_i^+ = (\Pi_x)_{\#}\gamma_i$, and $g_i^- = (\Pi_y)_{\#}\gamma_i$. Then, γ_i solve

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do not charge points, so they are absolutely continuous. Hence (DS2019):

$$\sigma_{\gamma_2}, \sigma_{\gamma_3}, \sigma_{\gamma_4} \in L^1(\Omega).$$

Finally, σ_{γ_1} is supported on a set of Hausdorff dimension one, hence σ (so also Du) has no Cantor part.