

A PROOF OF THE $C^{p'}$ -REGULARITY CONJECTURE IN THE PLANE

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ABSTRACT. We establish a new oscillation estimate for solutions of nonlinear partial differential equations of elliptic, degenerate type. This new tool yields a precise control on the growth rate of solutions near their set of critical points, where ellipticity degenerates. As a consequence, we are able to prove the planar counterpart of the longstanding conjecture that solutions of the degenerate p -Poisson equation with a bounded source are locally of class $C^{p'} = C^{1, \frac{1}{p-1}}$; this regularity is optimal.

1. INTRODUCTION

In this paper we investigate sharp $C^{1,\alpha}$ -regularity estimates for solutions of the degenerate elliptic equation, with a bounded source,

$$-\Delta_p u = f(x) \in L^\infty(B_1), \quad p > 2. \quad (1.1)$$

Establishing optimal regularity estimates is quite often a delicate matter and, in particular, $f(x) \in L^\infty$ is known to be a borderline condition for regularity. In the linear, uniformly elliptic case $p = 2$, solutions of

$$-\Delta u = f(x) \in L^\infty(B_1)$$

are locally in $C^{1,\alpha}$, for every $\alpha \in (0, 1)$, but may fail to be in $C^{1,1}$. Obtaining such an estimate in specific situations, like free boundary problems, often involves a deep and fine analysis.

In the degenerate setting $p > 2$, the smoothing effects of the operator are far less efficient. Nonetheless, it is well established, see for instance [8, 23], that a weak solution to (1.1) is locally of class $C^{1,\beta}$, for some exponent $\beta > 0$ depending on dimension and p . If p' denotes the conjugate of p , i.e.,

$$p + p' = pp',$$

the radial symmetric example

$$-\Delta_p \left(c_p |x|^{p'} \right) = 1$$

sets the limits to the optimal regularity and gives rise to the following well known open problem among experts in the field.

Conjecture ($C^{p'}$ -regularity conjecture). *Solutions to (1.1) are locally of class $C^{1, \frac{1}{p-1}} = C^{p'}$.*

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This problem touches very subtle issues in regularity theory. As mentioned above, the conjecture is not true in the linear, uniformly elliptic setting, $p = 2$, where merely $C^{1,\text{LogLip}}$ -estimates are possible. Notice further that a positive answer implies that $|x|^{p'}$ – a function whose p -laplacian is constant (real analytic) – is the least regular among all functions whose p -laplacian is bounded. This is, at first sight, counterintuitive.

We show in this paper that the conjecture holds true provided p -harmonic functions, which are the solutions of the homogeneous counterpart of (1.1), are locally uniformly of class $C^{1,\alpha}$, with

$$\alpha > \frac{1}{p-1}.$$

While this is still open in higher dimensions, it holds true in the plane, thus yielding a full proof of the conjecture in 2- d . The crucial estimate follows from results by Baernstein II and Kovalev in [5], exploiting the fact that the complex gradient of a p -harmonic function in the plane is a K -quasiregular gradient mapping. In a somewhat related issue, let us mention that, yet in the plane, Evans and Savin proved in [9] (see also [16]) that infinity harmonic functions, i.e., viscosity solutions of

$$\Delta_\infty u := u_{x_i x_j} u_{x_i} u_{x_j} = 0,$$

are locally of class $C^{1,\gamma}$ for some $0 < \gamma \ll 1$. Whether infinity harmonic functions are of class C^1 in higher dimensions is still a major open problem in the field.

We next state the main result of this paper.

Theorem 1. *Let $B_1 \subset \mathbb{R}^2$, and let $u \in W^{1,p}(B_1)$ be a weak solution of*

$$-\Delta_p u = f(x), \quad p > 2,$$

with $f \in L^\infty(B_1)$. Then $u \in C^{p'}(B_{1/2})$ and

$$\|u\|_{C^{p'}(B_{1/2})} \leq C_p \left(\|f\|_{L^\infty(B_1)}^{\frac{1}{p-1}} + \|u\|_{L^p(B_1)} \right).$$

Similar results have been independently obtained by Lindgren and Lindqvist using somewhat different methods. In [14] (see also [13]), they show that planar solutions to (1.1) are locally of class $C^{p'-\epsilon}$, for $\epsilon > 0$. The lack of a global $C^{1,\alpha}$ -estimate for p -harmonic functions in 2- d was the main reason precluding the passing from this asymptotic version to the optimal result.

Our approach is based on a new oscillation estimate (see Theorem 6), which is interesting on its own and reveals some essential nuances of the problem, disclosing, for example, the conjecture in higher dimensions in a number of relevant scenarios (see [3]). It gives a precise control on the oscillation of a solution to (1.1) in terms of the magnitude of its gradient,

$$\sup_{B_r} |u(x) - u(0)| \lesssim r^{p'} + |\nabla u(0)|r, \quad (1.2)$$

and yields, by geometric iteration, improved $C^{1,\alpha}$ regularity estimates. The insight to obtain such a refined control comes from the striking results in [19], where *improved* regularity estimates are obtained for degenerate equations precisely along their set of critical points, $\{\nabla u = 0\}$.

We are convinced the set of ideas and insights included in this paper are robust and versatile, and will foster future developments of the theory, far beyond the $C^{p'}$ -regularity conjecture. For example, when implementing Caffarelli's geometric

approach to the analysis of $C^{1,\alpha}$ -estimates for degenerate problems, a key obstruction that frequently arises is that if u is a solution and ℓ is an affine function, then no PDE is *a priori* satisfied by $(u - \ell)$. That is the case, for example, in [11], where the Ishii-Lions method was employed to control affine perturbations of the solution u . Our new oscillation estimate provides a definitive tool for treating this common issue in regularity theory.

The paper is organized as follows. To render the paper reasonably self-contained, we gather in section 2 the results concerning the regularity of p -harmonic functions in the plane that will be used in the proof of Theorem 1. In section 3 we introduce C^1 -small correctors that link the regularity theory for (1.1) to that of p -harmonic functions. The key, new oscillation estimate is delivered in section 4, and in section 5 we conclude the proof of the main theorem.

Throughout the paper, we say a constant is *universal* if it only depends on p .

2. FLATLAND REGULARITY FOR p -HARMONIC FUNCTIONS

In this section we revisit the $C^{1,\alpha}$ regularity theory for p -harmonic functions, i.e., solutions to the homogeneous equation

$$-\Delta_p u = 0. \quad (2.1)$$

That p -harmonic functions are locally of class $C^{1,\alpha(d,p)}$, for some exponent $0 < \alpha(d,p) < 1$, that depends on the dimension d and the power exponent p , is known since the late 60's (see [24]). Away from the set of critical points

$$\mathcal{S}(u) := \{x \mid \nabla u(x) = 0\},$$

p -harmonic functions are C^∞ -smooth; however $C_{\text{loc}}^{1,\alpha(d,p)}$ is in fact the best possible regularity class since, along $\mathcal{S}(u)$, the Hessian of a p -harmonic function may become unbounded. Very little, if anything, is known concerning the value of the optimal, sharp Hölder exponent $\alpha(d,p)$ when $d \geq 3$.

In the plane, however, a remarkable result in [12], due to Iwaniec and Manfredi, assures that any p -harmonic function is of class $C^{1,\alpha^*(2,p)}$, for

$$\alpha^*(2,p) = \frac{1}{6} \left(\frac{p}{p-1} + \sqrt{1 + \frac{14}{p-1} + \frac{1}{(p-1)^2}} \right), \quad (2.2)$$

and this regularity is optimal. The proof exploits the fact that the complex gradient of a p -harmonic function is a K -quasiregular mapping and uses a hodograph transformation to linearize the problem. Unfortunately, no explicit estimates, yielding a local universal control of the C^{1,α^*} -norm of u , are written down in [12]. Near singular points we would have to examine the hodograph inversion process and track down the precise dependence of the successive norms involved – a quite delicate issue [15].

But, gloriously, there is more. In the apparently unrelated paper [5], concerning non-divergence elliptic equations in the plane, Baernstein II and Kovalev show that K -quasiregular *gradient* mappings are of class $C_{\text{loc}}^{1,\alpha}$, for an exponent α depending only on K , and obtain uniform estimates. For the reader's convenience we revisit their proof applied to our case.

Let $u \in W_{\text{loc}}^{1,p}(B_1)$ be p -harmonic, $p > 2$. Its complex gradient $\phi = \partial u / \partial z$ turns out to be a $(p-1)$ -quasiregular mapping. This means that $\phi \in W_{\text{loc}}^{1,2}(B_1)$, which

follows from estimates in [6] (see also [4]), and that

$$\left| \frac{\partial \phi(z)}{\partial \bar{z}} \right| \leq \left(1 - \frac{2}{p} \right) \left| \frac{\partial \phi(z)}{\partial z} \right|, \quad \text{a.e. in } B_1, \quad (2.3)$$

which follows from giving (2.1) the form of the complex equation

$$\frac{\partial \phi}{\partial \bar{z}} = \left(\frac{1}{p} - \frac{1}{2} \right) \left(\frac{\bar{\phi}}{\phi} \frac{\partial \phi}{\partial z} + \frac{\phi}{\bar{\phi}} \frac{\partial \bar{\phi}}{\partial z} \right).$$

Here $z = x + iy$ is the complex variable and the operators of complex differentiation are defined by

$$\frac{\partial}{\partial z} = \frac{1}{2} \left(\frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right) \quad \text{and} \quad \frac{\partial}{\partial \bar{z}} = \frac{1}{2} \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right).$$

The complex gradient ϕ is also a gradient mapping, i.e.,

$$\operatorname{Im} \frac{\partial \phi}{\partial \bar{z}} = 0,$$

which holds since

$$\frac{\partial \phi}{\partial \bar{z}} = \frac{\partial^2 u}{\partial \bar{z} \partial z} = \frac{1}{4} \Delta u.$$

This fact can be used to significantly improve the lower bound on the Jacobian of ϕ (cf. [5, Lemma 2.1]) in

$$J_\phi = \det \nabla \phi \geq \frac{1}{p-1} |\nabla \phi|^2,$$

which follows from (2.3) alone. This is the crucial new ingredient to prove (see [5, Section 2, and in particular inequality (2.5)]) that

$$\int_{B_r} |\nabla \phi|^2 \leq (p-1) (2r)^{2\alpha(p)} \int_{B_{1/2}} |\nabla \phi|^2, \quad 0 < r \leq \frac{1}{2},$$

with

$$\alpha(p) = \frac{1}{2p} \left(-3 - \frac{1}{p-1} + \sqrt{33 + \frac{30}{p-1} + \frac{1}{(p-1)^2}} \right),$$

which gives, by Morrey's lemma [10, Lemma 12.2], that $\phi \in C_{\text{loc}}^{0,\alpha(p)}$ and

$$[\phi]_{C^{0,\alpha(p)}(B_{1/2})} \leq 2^{1+\alpha(p)} \sqrt{\frac{p-1}{\alpha(p)}} \|\nabla \phi\|_{L^2(B_{1/2})}.$$

Now, using standard estimates (see [14] for example), we obtain

$$[\phi]_{C^{0,\alpha(p)}(B_{1/2})} \leq C_p \|u\|_{L^\infty(B_1)},$$

for a universal constant C_p that only depends on p . Finally observe that, for any $p > 2$, we indeed have

$$\alpha^*(2, p) > \alpha(p) > \frac{1}{p-1}. \quad (2.4)$$

We summarize these results in the following proposition, which will be crucial in the proof of our main result.

Proposition 2. *For any $p > 2$, there exists $0 < \tau_0 < \frac{p-2}{p-1}$ such that p -harmonic functions in $B_1 \subset \mathbb{R}^2$ are locally of class $C^{p'+\tau_0}$. Furthermore, if $u \in W^{1,p}(B_1) \cap C(B_1)$ is p -harmonic in the unit disk $B_1 \subset \mathbb{R}^2$ then there is a constant C_p , depending only on p , such that*

$$[\nabla u]_{C^{0, \frac{1}{p-1}+\tau_0}(B_{1/2})} \leq C_p \|u\|_{L^\infty(B_1)}. \quad (2.5)$$

In the next three sections we will provide a proof of the the $C^{p'}$ -regularity conjecture in the plane, i.e. a proof of Theorem 1.

3. EXISTENCE OF C^1 -SMALL CORRECTORS

In this section, we show that if u is a normalized solution of

$$-\Delta_p u = f(x),$$

and $\|f\|_\infty \ll 1$, then we can find a C^1 corrector ξ , with $\|\xi\|_{C^1} \ll 1$, such that $u + \xi$ is p -harmonic. This will allow us to frame the $C^{p'}$ conjecture into the formalism of the so called geometric tangential analysis, e.g. [7], [2, 1] and [17, 18, 19, 20, 21, 22]. Here is the precise statement.

Lemma 3. *Let $u \in W^{1,p}(B_1)$ be a weak solution of $-\Delta_p u = f$ in B_1 , with $\|u\|_\infty \leq 1$. Given $\epsilon > 0$, there exists $\delta = \delta(p, d, \epsilon) > 0$ such that if $\|f\|_\infty \leq \delta$ then we can find a corrector $\xi \in C^1(B_{1/2})$, with*

$$|\xi(x)| \leq \epsilon \quad \text{and} \quad |\nabla \xi(x)| \leq \epsilon, \quad \text{in } B_{1/2} \quad (3.1)$$

such that

$$-\Delta_p(u + \xi) = 0 \quad \text{in } B_{1/2}. \quad (3.2)$$

Proof. Suppose the result does not hold. We can then find $\epsilon_0 > 0$ and sequences of functions (u_j) and (f_j) in $W^{1,p}(B_1)$ and $L^\infty(B_1)$, respectively, such that

$$-\Delta_p u_j = f_j \quad \text{in } B_1; \quad \|u_j\|_\infty \leq 1; \quad \|f_j\|_\infty \leq 1/j$$

but, nonetheless, for every $\xi \in C^1(B_{1/2})$ such that

$$-\Delta_p(u_j + \xi) = 0 \quad \text{in } B_{1/2},$$

we have either $|\xi(x_0)| > \epsilon_0$ or $|\nabla \xi(x_0)| > \epsilon_0$, for a certain $x_0 \in B_{1/2}$.

From classical estimates for the p -Poisson equation, we can extract a subsequence, such that, upon relabelling,

$$u_j \longrightarrow u_\infty$$

in $C^1(B_{1/2})$ as $j \rightarrow \infty$. Passing to the limit in the pde, we obtain

$$-\Delta_p u_\infty = 0 \quad \text{in } B_{1/2}, \quad \text{with} \quad \|u_\infty\|_\infty \leq 1.$$

Now, let $\xi_j := u_\infty - u_j$. For $j_* \gg 1$, we have

$$-\Delta_p(u_{j_*} + \xi_{j_*}) = -\Delta_p u_\infty = 0 \quad \text{in } B_{1/2}$$

and

$$|\xi_{j_*}(x)| \leq \epsilon_0 \quad \text{and} \quad |\nabla \xi_{j_*}(x)| \leq \epsilon_0, \quad \forall x \in B_{1/2},$$

thus reaching a contradiction. \square

We conclude this section by commenting that in order to prove Theorem 1 it is enough to establish it for normalized solutions with small RHS, i.e., with $\|f\|_\infty \leq \delta_0$. Indeed, if u verifies $-\Delta_p u = f(x)$, with $f \in L^\infty$, then the function

$$v(x) := \frac{u(\theta x)}{\|u\|_\infty}$$

is obviously normalized and

$$-\Delta_p v = \frac{\theta^p}{\|u\|_\infty^{p-1}} f(\theta x).$$

Thus, choosing

$$\theta := \sqrt[p]{\frac{\delta_0 \|u\|_\infty^{p-1}}{\|f\|_\infty}},$$

v satisfies (1.1), with small RHS. Once Theorem 1 is proven for v , it immediately gives the corresponding estimate for u .

4. ANALYSIS ON THE CRITICAL SET

In this section, based on an iterative reasoning, we establish the main tool that allows us to prove the $C^{p'}$ conjecture in the plane. The following result is the first step in the iteration.

Lemma 4. *There exists $0 < \lambda_0 < 1/2$ and $\delta_0 > 0$ such that if $\|f\|_\infty \leq \delta_0$ and $u \in W^{1,p}(B_1)$ is a weak solution of $-\Delta_p u = f$ in B_1 , with $\|u\|_\infty \leq 1$, then*

$$\sup_{x \in B_{\lambda_0}} |u(x) - [u(0) + \nabla u(0) \cdot x]| \leq \lambda_0^{p'}.$$

Proof. Take $\epsilon > 0$ to be fixed later, apply the previous lemma to find δ_0 and, under the smallness assumption on f , a respective corrector ξ satisfying (3.1) and (3.2). As $(u + \xi)$ is p -harmonic in $B_{1/2}$ and, in view of Proposition 2, $(u + \xi) \in C^{p'+\tau_0}$, we can estimate in $B_{\lambda_0} \subset B_{1/2}$,

$$\begin{aligned} |u(x) - [u(0) + \nabla u(0) \cdot x]| &\leq |(u + \xi)(x) - [(u + \xi)(0) + \nabla(u + \xi)(0) \cdot x]| \\ &\quad + |\xi(x)| + |\xi(0)| + |\nabla \xi(0) \cdot x| \\ &\leq C_p \lambda_0^{p'+\tau_0} + 3\epsilon. \end{aligned}$$

We are also using the smallness of the corrector, assured by Lemma 3. In order to complete the proof, we now make universal choices. Initially we choose $\lambda_0 \ll 1/2$ such that

$$C_p \lambda_0^{p'+\tau_0} < \frac{1}{2} \lambda_0^{p'}.$$

In the sequel, we take

$$\epsilon = \frac{1}{6} \lambda_0^{p'},$$

which determines the smallness assumption on $\|f\|_\infty$ – constant $\delta_0 > 0$ in the statement of this current lemma – through the conclusion of Lemma 3. Lemma 4 is proven. \square

The conclusion of Lemma 4 does not, *per se*, allow an iteration since no obvious pde is satisfied by $u + \ell$, when ℓ is an affine function. Nonetheless, it provides the following information on the oscillation of u in B_{λ_0} .

Corollary 5. *Under the assumptions of the previous lemma,*

$$\sup_{x \in B_{\lambda_0}} |u(x) - u(0)| \leq \lambda_0^{p'} + |\nabla u(0)| \lambda_0.$$

Proof. This is an immediate application of the triangle inequality. \square

The idea is now to iterate Corollary 5 in dyadic balls, keeping a precise track on the magnitude of the influence of $|\nabla u(0)|$.

Theorem 6. *Under the same assumptions of Lemma 4, there exists a constant $C > 1$ depending only on p , such that*

$$\sup_{x \in B_r} |u(x) - u(0)| \leq Cr^{p'} \left(1 + |\nabla u(0)| r^{\frac{1}{1-p}} \right),$$

holds for all $r > 0$.

Proof. We proceed by geometric iteration. Consider the universal constants λ_0 and δ_0 obtained in the previous Lemma 4 and let

$$v(x) = \frac{u(\lambda_0 x) - u(0)}{\lambda_0^{p'} + |\nabla u(0)| \lambda_0}, \quad x \in B_1.$$

We have $\|v\|_\infty \leq 1$, $v(0) = 0$, and

$$\nabla v(0) = \frac{\lambda_0}{\lambda_0^{p'} + |\nabla u(0)| \lambda_0} \nabla u(0).$$

Also, we have

$$-\Delta_p v = \frac{\lambda_0^p}{\left(\lambda_0^{p'} + |\nabla u(0)| \lambda_0 \right)^{p-1}} f(\lambda_0 x) \leq \frac{\lambda_0^p}{\lambda_0^{p'(p-1)}} |f(\lambda_0 x)| \leq \delta_0,$$

which entitles v to Lemma 4. Thus

$$\sup_{x \in B_{\lambda_0}} |v(x) - v(0)| \leq \lambda_0^{p'} + |\nabla v(0)| \lambda_0,$$

which reads

$$\sup_{x \in B_{\lambda_0}} \left| \frac{u(\lambda_0 x) - u(0)}{\lambda_0^{p'} + |\nabla u(0)| \lambda_0} \right| \leq \lambda_0^{p'} + \left| \frac{\lambda_0}{\lambda_0^{p'} + |\nabla u(0)| \lambda_0} \nabla u(0) \right| \lambda_0,$$

and hence

$$\sup_{x \in B_{\lambda_0^2}} |u(x) - u(0)| \leq \lambda_0^{p'} \left[\lambda_0^{p'} + |\nabla u(0)| \lambda_0 \right] + |\nabla u(0)| \lambda_0^2.$$

In the sequel, we define

$$a_k := \sup_{x \in B_{\lambda_0^k}} |u(x) - u(0)|,$$

and set

$$b_k := \frac{a_k}{\lambda_0^{kp'}}.$$

Iterating the previous reasoning we obtain the recurrence law

$$a_{k+1} \leq \lambda_0^{p'} a_k + |\nabla u(0)| \lambda_0^{k+1}.$$

Consequently, we estimate

$$b_{k+1} = \frac{a_{k+1}}{\lambda_0^{(k+1)p'}} \leq \frac{\lambda_0^{p'} a_k + |\nabla u(0)| \lambda_0^{k+1}}{\lambda_0^{(k+1)p'}} = b_k + |\nabla u(0)| \lambda_0^{-(k+1)(p'-1)}.$$

Now, given $0 < r \ll \lambda_0$, let $k \in \mathbb{N}$ be such that $\lambda_0^{k+1} < r \leq \lambda_0^k$. Then

$$\begin{aligned} \sup_{x \in B_r} \frac{|u(x) - u(0)|}{r^{p'}} &\leq \sup_{x \in B_{\lambda_0^k}} \frac{|u(x) - u(0)|}{(\lambda_0^{k+1})^{p'}} = \frac{b_k}{\lambda_0^{p'}} \\ &\leq \frac{b_0 + |\nabla u(0)| \sum_{i=1}^k \left[\lambda_0^{-(p'-1)} \right]^i}{\lambda_0^{p'}} \\ &= \frac{a_0 + |\nabla u(0)| \lambda_0^{-(p'-1)} \frac{\lambda_0^{-(p'-1)k} - 1}{\lambda_0^{-(p'-1)} - 1}}{\lambda_0^{p'}} \\ &\leq 2\lambda_0^{-p'} + C(\lambda_0, p') |\nabla u(0)| r^{-(p'-1)} \\ &\leq C \left(1 + |\nabla u(0)| r^{\frac{1}{1-p}} \right), \end{aligned}$$

as desired. Observe that λ_0 is a universal constant. \square

In accordance to [19, Theorem 3], Theorem 6 provides the aimed regularity along the set of critical points of u , $|\nabla u|^{-1}(0)$. In fact, when $|\nabla u(0)| \leq r^{\frac{1}{p-1}}$, Theorem 6 gives

$$\begin{aligned} \sup_{x \in B_r} \left| u(x) - [u(0) + \nabla u(0) \cdot x] \right| &\leq \sup_{x \in B_r} |u(x) - u(0)| + |\nabla u(0)| r \\ &\leq (C + 1) r^{p'}. \end{aligned}$$

In the next section we show how Theorem 6 can be used in its full strength to yield $C^{p'}$ -regularity at any point, regardless of the value of $|\nabla u|$; it will be a softer analysis.

5. ANALYSIS ON THE SET OF NON-DEGENERATE POINTS

We now analyze the oscillation decay around points where the gradient is large. Recall our ultimate goal is to show that

$$\sup_{x \in B_r} \left| u(x) - [u(0) + \nabla u(0) \cdot x] \right| \leq C r^{p'}, \quad \forall 0 < r \ll 1.$$

For large values of $|\nabla u|$, the operator is uniformly elliptic and hence stronger estimates are available. Assume then $|\nabla u(0)| > r^{\frac{1}{p-1}}$, define $\mu := |\nabla u(0)|^{p-1}$ and take

$$w(x) := \frac{u(\mu x) - u(0)}{\mu^{p'}}.$$

Clearly

$$w(0) = 0, \quad |\nabla w(0)| = 1 \quad \text{and} \quad -\Delta_p w = f(\mu x) \in L^\infty.$$

Moreover, from Theorem 6, it follows that

$$\sup_{x \in B_1} |w(x)| = \sup_{x \in B_\mu} \frac{|u(x) - u(0)|}{\mu^{p'}} \leq C,$$

since $\mu^{\frac{1}{p-1}} = |\nabla u(0)|$. From classical $C^{1,\alpha}$ regularity estimates, there exists a radius ρ_0 , depending only on the data, such that

$$|\nabla w(x)| \geq \frac{1}{2}, \quad \forall x \in B_{\rho_0}.$$

This implies that, in B_{ρ_0} , w solves a uniformly elliptic equation. In particular, we have

$$w \in C^{1,\beta}(B_{\rho_0}), \quad \text{for some } \frac{1}{p-1} \leq \beta < 1.$$

As an immediate consequence,

$$\sup_{x \in B_r} |w(x) - \nabla w(0) \cdot x| \leq C r^{1+\beta}, \quad \forall 0 < r < \frac{\rho_0}{2}$$

which, in terms of u , reads

$$\sup_{x \in B_r} \left| \frac{u(\mu x) - u(0)}{\mu^{p'}} - \mu^{1-p'} \nabla u(0) \cdot x \right| \leq C r^{1+\beta}.$$

Since $p' \leq 1 + \beta$, we conclude

$$\sup_{x \in B_r} |u(x) - [u(0) + \nabla u(0) \cdot x]| \leq C r^{p'}, \quad \forall 0 < r < \mu \frac{\rho_0}{2}.$$

Finally, for $\mu \frac{\rho_0}{2} \leq r < \mu$, we have

$$\begin{aligned} \sup_{x \in B_r} |u(x) - [u(0) + \nabla u(0) \cdot x]| &\leq \sup_{x \in B_\mu} |u(x) - [u(0) + \nabla u(0) \cdot x]| \\ &\leq \sup_{x \in B_\mu} |u(x) - u(0)| + |\nabla u(0)| \mu \\ &\leq (C+1) \mu^{p'} \\ &\leq C \left(\frac{2r}{\rho_0} \right)^{p'} \\ &= C r^{p'}. \end{aligned}$$

In view of the reduction discussed at the end of Section 3, the proof of Theorem 1 is complete. \square

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