## ON THE Γ-CONVERGENCE OF LAPLACE–BELTRAMI OPERATORS IN THE PLANE

## Maria Rosaria Formica

Università di Napoli, Dipartimento di Matematica e Applicazioni via Cintia, IT-80126 Napoli, Italy; formica@matna2.dma.unina.it

**Abstract.** We show here that if  $f_h$  is a sequence of mappings of finite distortion  $K_h$ , uniformly bounded in some exponential norm, weakly converging to f in  $W^{1,2}(\Omega)$ ,  $\Omega \subset \mathbb{R}^2$ , then the matrices  $A(x, f_h)$  in the Beltrami operators associated to each  $f_h$ ,  $\Gamma$ -converge, in the sense of De Giorgi, to the matrix A(x, f) in the Beltrami operator associated to f.

#### 1. Introduction

For  $\Omega$  an open subset of  $\mathbf{R}^2$  we shall study mappings  $f = (f^1, f^2): \Omega \to \mathbf{R}^2$ in the Sobolev space  $W^{1,2}(\Omega, \mathbf{R}^2)$ . We say that f has finite distortion if

(1.1) 
$$|Df(x)|^2 \le \mathscr{K}(x)J(x,f)$$
 a.e

Here |Df(x)| stands for the Hilbert–Schmidt norm of the differential matrix  $Df(x) \in \mathbf{R}^{2 \times 2}$  and  $J(x, f) = \det Df(x)$ . That is,

$$|Df(x)|^2 = \sum_{i,j=1}^2 \left| \frac{\partial f^i}{\partial x_j} \right|^2$$
 and  $J(x,f) = \frac{\partial f^1}{\partial x_1} \frac{\partial f^2}{\partial x_2} - \frac{\partial f^1}{\partial x_2} \frac{\partial f^2}{\partial x_1}$ 

The function  $\mathscr{K} = \mathscr{K}(x)$  is assumed to be measurable with values in the interval  $[2, \infty)$ . It will be advantageous to write  $\mathscr{K}$  as

(1.2) 
$$\mathscr{K}(x) = K(x) + \frac{1}{K(x)}$$
 where  $1 \le K(x) < \infty$ .

We refer to the smallest such K(x) for which (1.1) holds as the distortion function of f. If K(x) is bounded by a constant, say  $1 \leq K(x) \leq K$  a.e., then we say that f is K-quasiregular. An important quantity associated to a mapping with finite distortion is the so called *distortion tensor*  $G(\cdot, f): \Omega \to \mathbb{R}^{2 \times 2}$ , defined by

(1.3) 
$$G(x,f) = \begin{cases} \frac{D^t f(x) D f(x)}{J(x,f)} & \text{if } J(x,f) \neq 0, \\ I & \text{if } J(x,f) = 0, \end{cases}$$

1991 Mathematics Subject Classification: Primary 30C62; Secondary 35B40, 46E30. Work performed as part of a National Research Project, MURST 40%(1997). where  $D^t f(x)$  stands for the transposed differential.

The distortion inequality (1.1) reads as

(1.4) 
$$\frac{|\xi|^2}{K(x)} \le \langle G(x,f)\xi,\xi\rangle \le K(x)|\xi|^2$$

and we have det G(x, f) = 1 a.e.

The symmetric matrix function  $G(\cdot, f)$  can be viewed as a Riemannian metric on  $\Omega$ , the pullback of the Euclidean structure via the mapping f. It is obvious that f is conformal with respect to this new metric. This raises an important question: how does  $G(\cdot, f)$  change with f? We are particularly concerned with the continuity property of the map  $f \to G(\cdot, f)$ , since many constructions in quasiconformal geometry and elliptic PDE's rely on limiting processes. The natural convergence of the mapping  $f_h: \Omega \to \mathbf{R}^2$  with finite distortion is that of the weak topology in  $W^{1,2}(\Omega, \mathbf{R}^2)$ . This, however, does not guarantee convergence of the matrices  $G(x, f_h)$  to G(x, f) in any familiar sense (compare with Example 6.1 here and also [LV]). Note that the condition det  $G(x, f_h) = 1$  is not necessarily preserved under the weak convergence of G(x, f).

S. Spagnolo [S2] first realized that the proper way to overcome this difficulty is by considering the  $\Gamma$ -convergence of the inverse matrices

$$A(x,f) = G(x,f)^{-1}.$$

This matrix clearly verifies the bounds at (1.4) as well. See Section 3 for the definition of  $\Gamma$ -convergence.

Spagnolo's result dealt with the special case of K-quasiregular mappings in which A(x, f) were bounded and uniformly elliptic matrices. In that case  $\Gamma$ convergence is equivalent to the  $L^2$ -convergence of solutions of the Dirichlet problem. More precisely, given a sequence  $\{A_h\}$  of  $2 \times 2$  matrices satisfying

$$\frac{|\xi|^2}{K} \le \langle A_h(x)\xi,\xi\rangle \le K|\xi|^2, \qquad K \ge 1,$$

we consider the elliptic operators on a bounded open set  $\Omega \subset \mathbf{R}^2$ 

$$\mathscr{L}_h = \operatorname{div} \left[ A_h(x) \nabla \right] \colon W_0^{1,2}(\Omega) \to W^{-1,2}(\Omega).$$

They are certainly invertible. Following [S1], we say that  $\{A_h\}$   $\Gamma$ -converges to A if for every  $\varphi \in W^{-1,2}(\Omega)$ ,  $\mathscr{L}_h^{-1}(\varphi) \rightharpoonup \mathscr{L}^{-1}(\varphi)$  in  $L^2(\Omega)$ , where  $\mathscr{L} = \operatorname{div} [A(x)\nabla]$ . Later these results were generalized to the *n*-dimensional case by [DD].

In the present paper we extend Spagnolo's result to sequences of mappings with pointwise unbounded distortion. Our only assumption will be that the distortion functions stay bounded in the  $\text{EXP}_{\alpha}$  class for a certain  $\alpha > 1$ , see Section 2, for the definitions.

The main result is as follows (see Section 5):

**Theorem.** Let  $f_h$  converge weakly in  $W^{1,2}(\Omega, \mathbf{R}^2)$  to a mapping f, and suppose that their distortion functions  $K_h$  converge to K weakly in  $L^1(\Omega)$  and satisfy

$$\int_{\Omega} \exp\left(\frac{K_h(x)}{\lambda}\right)^{\alpha} dx \le c$$

for some  $\alpha > 1$ ,  $\lambda > 0$  and c > 0. Then f has distortion K and

$$A(x, f_h) \xrightarrow{\Gamma_{\alpha}} A(x, f).$$

For the notion of  $\Gamma_{\alpha}$ -convergence, we refer to the definition in Section 3.

In Section 6 we will relate our results to some known convergence theorems for quasiregular mappings [GMRV], [IK], [Bo].

#### 2. Some Orlicz spaces

Let  $\Omega$  be a bounded open set in  $\mathbb{R}^n$ . An Orlicz function is a nonnegative continuously increasing function  $P: \mathbb{R}_+ \to \mathbb{R}_+$ , verifying P(0) = 0 and  $P(\infty) = \infty$ . The Orlicz space  $L^P(\Omega)$  consists of all measurable functions  $\varphi: \Omega \to \mathbb{R}$  such that

$$\int_{\Omega} P(\lambda^{-1}|\varphi|) < \infty$$

for some  $\lambda = \lambda(\varphi) > 0$  (see [RR]).

For  $\alpha > 1$ , we denote by  $\text{EXP}_{\alpha}(\Omega)$  the Orlicz space with the defining function  $P(t) = \exp(t^{\alpha}) - 1$ . It consists of all measurable functions  $\varphi$  on  $\Omega$  such that

$$\|\varphi\|_{\mathrm{EXP}_{\alpha}(\Omega)} = \inf\left\{\lambda > 0 : \oint_{\Omega} \exp\left(\frac{|\varphi(x)|}{\lambda}\right)^{\alpha} dx \le 2\right\} < \infty.$$

Here

$$\int_{\Omega} \psi = \frac{1}{|\Omega|} \int_{\Omega} \psi = \psi_{\Omega},$$

and  $\|\varphi\|_{\mathrm{EXP}_{\alpha}(\Omega)}$  provides a norm of  $\varphi$ . Another space of interest to us will be the Zygmund space  $L^p \log^{\beta} L(\Omega)$ , with  $p \geq 1$  and  $\beta \geq 0$ , with the defining function  $P(t) = t^p \log^{\beta}(e+t)$ . It consists of all measurable functions  $\varphi$  on  $\Omega$  such that

$$\int_{\Omega} |\varphi|^p \log^{\beta} \left( e + \frac{|\varphi|}{|\varphi|_{\Omega}} \right) dx < \infty.$$

Observe that both are Banach spaces and  $\text{EXP}_{\alpha}(\Omega)$  is the dual to  $L^1 \log^{\beta} L$ , when  $\beta = 1/\alpha$ .

The Luxemburg norm of a function  $\varphi \in L^p \log^\beta L(\Omega)$  is given by

$$\|\varphi\|_{L^p \log^\beta L(\Omega)} = \inf \left\{ \lambda > 0 : \oint_{\Omega} \left( \frac{|\varphi|}{\lambda} \right)^p \log^\beta \left( e + \frac{|\varphi|}{\lambda} \right) dx \le 1 \right\}.$$

#### Maria Rosaria Formica

**Proposition 2.1** (Generalized Hölder inequality). Let  $\alpha \geq 1$ . Let  $K(x) \in \text{EXP}_{\alpha}(\Omega)$ ,  $\varphi \in L^2 \log^{1/\alpha} L$ , and  $\psi \in L^2 \log^{1/\alpha} L$ . Then

$$\left| \int_{\Omega} K(x)\varphi(x)\psi(x) \right| dx \le c \|K\|_{\mathrm{EXP}_{\alpha}} \|\varphi\|_{L^{2}\log^{1/\alpha}L} \|\psi\|_{L^{2}\log^{1/\alpha}L}$$

For  $P(t) = t^2 \log^{\beta}(e+t)$  we denote by  $W^{1,P}(\Omega)$  the Orlicz–Sobolev space of functions  $\varphi \in L^2 \log^{\beta} L$  whose gradient belongs to the Zygmund space  $L^2 \log^{\beta} L$ . We supply this space with the norm

(2.1) 
$$\|\varphi\|_{W^{1,P}(\Omega)} = \|\varphi\|_{L^2 \log^\beta L(\Omega)} + \|\nabla\varphi\|_{L^2 \log^\beta L(\Omega)}.$$

#### **3.** The $\Gamma$ -convergence

We denote by  $\mathbf{R}_{+}^{2\times 2}$  the set of symmetric 2×2 matrices A, such that  $\langle A\xi, \xi \rangle \geq 0$  for all  $\xi \in \mathbf{R}^2$ . Consider measurable functions  $A: \Omega \to \mathbf{R}_{+}^{2\times 2}$  on  $\Omega \subset \mathbf{R}^2$  satisfying

(3.1) 
$$\frac{|\xi|^2}{K(x)} \le \langle A(x)\xi,\xi\rangle \le K(x)|\xi|^2$$

for some  $1 \leq K(x) < \infty$  a.e. The smallest K(x), for which the above holds, denoted by  $K_A(x)$ , is called the distortion function of A.

The present paper is concerned with mappings whose distortion belongs to the exponential class  $\text{EXP}_{\alpha}(\Omega)$ ,  $1 < \alpha \leq \infty$ . For the purpose of this work, we adopt the following variant of De Giorgi's notion of  $\Gamma$ -convergence ([DF]).

**Definition 3.1.** Let A and  $A_h$  (h = 1, 2, ...) be matrix functions whose distortions  $K_A$  and  $K_{A_h}$  are uniformly bounded in the norm of  $\text{EXP}_{\alpha}(\Omega)$ . We say that  $\{A_h\}$   $\Gamma_{\alpha}$ -converges to A if the following two conditions are verified:

(1) The inequality

(3.2) 
$$\int_{\Omega} \langle A(x)\nabla u, \nabla u \rangle \, dx \leq \liminf_{h \to \infty} \int_{\Omega} \langle A_h(x)\nabla u_h, \nabla u_h \rangle \, dx$$

holds whenever  $|\nabla u_h|, |\nabla u| \in L^2 \log^{1/\alpha} L(\Omega)$  and  $u_h \to u$  in  $L^2 \log^{1/\alpha} L$ .

(2) For every  $v \in L^2 \log^{1/\alpha} L(\Omega)$  with  $|\nabla v| \in L^2 \log^{1/\alpha}(\Omega)$  there exists a sequence  $v_h \in L^2 \log^{1/\alpha} L(\Omega)$  with  $|\nabla v_h| \in L^2 \log^{1/\alpha} L$  such that  $v_h \to v$  in  $L^2 \log^{1/\alpha} L(\Omega)$  and

(3.3) 
$$\int_{\Omega} \langle A(x)\nabla v, \nabla v \rangle = \lim_{h} \int_{\Omega} \langle A_{h}\nabla v_{h}, \nabla v_{h} \rangle.$$

**Remark.** The assumption that  $K_A$  and  $K_{A_h}$  belong to  $\text{EXP}_{\alpha}(\Omega)$  is needed to guarantee that the above integrals are finite. This follows from the inequality

(3.4) 
$$\int_{\Omega} \langle A(x)\nabla u, \nabla u \rangle \, dx \leq \int_{\Omega} K_A(x) |\nabla u|^2 \, dx \\ \leq c \|K_A\|_{\mathrm{EXP}_{\alpha}(\Omega)} \|\nabla u\|_{L^2 \log^{1/\alpha} L(\Omega)}^2$$

If one merely assumes that  $K_A$  and  $K_{A_h} \in L^1$  then one must be confined to Lipschitz functions. In this case we speak of  $\Gamma$ -convergence. We say that a sequence  $A_h$  of matrix functions  $A_h \in L^1(\Omega, \mathbf{R}^{2 \times 2}_+)$   $\Gamma$ -converges to A if:

(1) Inequality (3.2) holds whenever  $u, u_h \in \text{Lip}(\Omega)$  and  $u_h \to u$  in  $L^2(\Omega)$ ;

(2) For every  $v \in \text{Lip}(\Omega)$  one can find a sequence  $v_h \in \text{Lip}(\Omega)$  converging to v in  $L^2(\Omega)$  satisfying (3.3).

Actually, by the general properties of  $\Gamma$ -convergence, conditions (1) and (2) remain true if we replace  $\Omega$  by any of its open subsets.

We report here the fundamental compactness result concerning  $\Gamma$ -convergence [MS].

**Theorem 3.1.** Let  $A_h$  be a sequence of symmetric  $2 \times 2$  matrices satisfying

$$0 \leq \langle A_h(x)\xi,\xi \rangle \leq K_h(x)|\xi|^2$$
 for a.e.  $x \in \Omega$  and  $\xi \in \mathbf{R}^2$ .

Assume that  $K_h \to K$  weakly in  $L^1(\Omega)$ . Then there exists a subsequence  $A_{h_r}$  $\Gamma$ -converging to a symmetric matrix A. Moreover, this matrix A also satisfies

$$0 \le \langle A(x)\xi,\xi \rangle \le K(x)|\xi|^2.$$

In this connection it is appropriate to mention another important notion of convergence of matrix functions  $A_h: \Omega \to \mathbf{R}^{2\times 2}_+$ , the so-called *G*-convergence. For simplicity we confine ourselves to bounded domains and to sequences such that

$$(3.5) 1 \le K_{A_h}(x) \le K a.e.$$

for h = 1, 2, ..., and

$$1 \le K_A(x) \le K$$
 a.e

We recall from the introduction the elliptic operators and their inverse

$$\begin{aligned} \mathscr{L}_{h} &= \operatorname{div} \left[ A_{h}(x) \nabla \right] : W_{0}^{1,2}(\Omega) \to W^{-1,2}(\Omega), \quad \mathscr{L}_{h}^{-1} : W^{-1,2}(\Omega) \to W_{0}^{1,2}(\Omega), \\ \mathscr{L} &= \operatorname{div} \left[ A(x) \nabla \right] : W_{0}^{1,2}(\Omega) \to W^{-1,2}(\Omega), \qquad \mathscr{L}^{-1} : W^{-1,2}(\Omega) \to W_{0}^{1,2}(\Omega). \end{aligned}$$

Following Spagnolo [S1],  $\{A_h\}$  *G*-converges to *A* if  $\mathscr{L}_h^{-1}(\varphi) \rightharpoonup \mathscr{L}^{-1}(\varphi)$  weakly in  $W_0^{1,2}(\Omega)$ , for every  $\varphi \in W^{-1,2}(\Omega)$ . We emphasize that under condition (3.5) all the above notions of convergence are equivalent, though we shall not pursue this matter here, see [MS].

## 4. Mappings of finite distortion and the Laplace–Beltrami operators

Let  $\Omega$  be a bounded open set in  $\mathbf{R}^2$  and  $f = (f^1, f^2) \in W^{1,2}(\Omega, \mathbf{R}^2)$  be a mapping of finite distortion  $K: \Omega \to [1, \infty)$ , i.e. satisfying, for a.e.  $x \in \Omega$ ,

(4.1) 
$$|Df(x)|^2 \le [K(x) + K^{-1}(x)]J(x, f),$$

where J(x, f) is the Jacobian determinant of f. The distortion tensor G(x, f) of f at x is defined in (1.3). It is easy to check that G is a symmetric matrix with det G(x, f) = 1 and that (1.4) is equivalent to (4.1). In fact, for any  $2 \times 2$ -matrix F with det F > 0, we can consider

$$G = \frac{F^t F}{\det F}.$$

Then, obviously

$$\det G = 1.$$

Moreover, recalling the Hilbert–Schmidt norm of F,

$$|F|^2 = \operatorname{tr} F^t F$$

the distortion inequality

$$|F|^2 \le \left(K + \frac{1}{K}\right) \det F$$

is equivalent to

$$\operatorname{tr} G \le K + \frac{1}{K}.$$

Let  $\lambda$  and  $1/\lambda$  be the eigenvalues of G. Then the last inequality means that

$$\lambda + \frac{1}{\lambda} \le K + \frac{1}{K};$$

hence  $1/K \leq \lambda \leq K$ .

Now we consider the inverse matrix

$$4(x,f) = G(x,f)^{-1}$$

which obviously satisfies the ellipticity condition

$$\frac{|\xi|^2}{K(x)} \le \langle A(x,f)\xi,\xi\rangle \le K(x)|\xi|^2.$$

Connections between mappings of finite distortion and PDEs are established via the Laplace–Beltrami operator  $\mathscr{L} = \operatorname{div} [A(x, f)\nabla]$ . Note that the components  $f^i$  (i = 1, 2) solve the equations

(4.2) 
$$\begin{cases} \mathscr{L}[f^i] = 0, \\ \langle A(x, f) \nabla f^i, \nabla f^j \rangle = \delta_{ij} J(x, f), \end{cases}$$

see for example [BI] and [HKM]. Planar mappings with unbounded distortion have been recently studied by [D], [IŠ] and most recently by [MM], [BJ], [RSY], [IS]. In particular in [MM] the following higher integrability result, which will be useful to us, was established.

429

**Theorem 4.1.** If  $f \in W^{1,2}(\Omega)$  satisfies (4.1) with  $K \in \text{EXP}_{\alpha}(\Omega)$ , for certain  $\alpha > 1$ , then |Df| belongs to  $L^2 \log^{1/\alpha} L(\Omega_1)$  for any  $\Omega_1 \subset \subset \Omega$  and the following inequality holds:

(4.3) 
$$||Df||_{L^2 \log^{1/\alpha} L(\Omega_1)} \le c(\Omega_1) ||K||_{\mathrm{EXP}_{\alpha}(\Omega)} ||Df||_{L^2(\Omega)}.$$

This is true in all dimensions, provided the exponent 2 is replaced by the dimension n.

In view of Hadamard's inequality

$$\langle A(x,f)\nabla f^i, \nabla f^i \rangle = J(x,f) \le \frac{1}{2} |Df(x)|^2,$$

we deduce by (4.3)

(4.4) 
$$\|\langle A(x,f)\nabla f^i,\nabla f^i\rangle\|_{L^1\log^{1/\alpha}L(\Omega_1)} \le c(\Omega_1)\|K\|_{\mathrm{EXP}_{\alpha}(\Omega)} \int_{\Omega} |Df|^2 \, dx.$$

We show here that the limit mapping f of a weakly convergent sequence of mappings  $f_h$  with finite distortion also has finite distortion. Our arguments are based on the weak continuity of the Jacobian determinant [R], [Mü] and the concept of polyconvexity. General *n*-dimensional results of this type have been recently obtained by F.W. Gehring and T. Iwaniec in [GI]. They adopted slightly different definition of the distortion, which for n = 2 reduces to

$$|Df(x)|^2 \le 2K(x)J(x,f).$$

**Theorem 4.2.** Let  $f_h: \Omega \to \mathbf{R}^2$  be mappings of finite distortion  $K_h(x)$ :

(4.5) 
$$|Df_h(x)|^2 \le \left[K_h(x) + \frac{1}{K_h(x)}\right] J(x, f_h).$$

Assume that  $K_h$  are integrable and converge weakly to K in  $L^1(\Omega)$ , while  $f_h \rightarrow f$  weakly in  $W^{1,2}(\Omega, \mathbb{R}^2)$ . Then the above inequality remains valid for the limit map.

*Proof.* Let us first introduce some useful notation. Set F = (B, E) where the vectors B, E are defined by

$$E = \nabla f^1, \qquad B = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} \nabla f^2$$

and let

$$F^+ = \frac{1}{2}(E+B), \qquad F^- = \frac{1}{2}(E-B).$$

It is obvious that

$$J(x, f) = \langle B, E \rangle = |F^+|^2 - |F^-|^2 := J(F),$$
$$|F|^2 = 2(|F^+|^2 + |F^-|^2).$$

Hence the distortion inequality

$$|F|^2 \le \left(K + \frac{1}{K}\right) J(F)$$

is easily seen to be equivalent to

$$|F^{-}| \le \frac{K-1}{K+1} |F^{+}|.$$

This, in turn, is equivalent to

 $(4.6) ||F||^2 \le KJ(F),$ 

where we have used another norm of F defined by  $||F|| = |F^+| + |F^-|$ . Now, assume that  $F_h \rightharpoonup F$  weakly in  $L^2$  and

$$\frac{\|F_h\|^2}{J(F_h)} \le K_h$$

with  $K_h \rightharpoonup K$  weakly in  $L^1$ . The desired conclusion

(4.7) 
$$\frac{\|F\|^2}{J(F)} \le K$$

follows by applying the inequality

(4.8) 
$$\frac{\|F\|^2}{J(F)} \le \frac{\|F_h\|^2}{J(F_h)} + \frac{2\|F\|}{J(F)} (\|F\| - \|F_h\|) - \frac{\|F\|^2}{J(F)^2} [J(F) - J(F_h)].$$

The latter is immediate from the convexity of the function  $(x, y) \to x^2/y$ . The well-known weak continuity property of the Jacobians [R], together with the lower semicontinuity of the norm  $\|\cdot\|$ , imply (4.7). Here, for simplicity, we have assumed J(F) > 0 and  $J(F_h) > 0$ . To get rid of this redundant assumption one must replace J(F) by the expression  $J(F) + \varepsilon ||F||$ ,  $J(F_h)$  and then pass to the limit as  $\varepsilon \to 0$ .

## 5. The convergence theorem

In this section we consider a sequence  $f_h = (f_h^1, f_h^2) \in W^{1,2}(\Omega, \mathbb{R}^2)$  of nonconstant mappings with distortion  $1 \leq K_h(x) < \infty$ , that is

(5.1) 
$$|Df_h(x)|^2 \le [K_h(x) + K_h^{-1}(x)]J(x, f_h).$$

Our basic assumptions are:

(i) There exists  $\alpha > 1$  and  $c_0 > 0$  such that

$$||K_h||_{\mathrm{EXP}_{\alpha}(\Omega)} \le c_0 \qquad for \ h = 1, 2, \dots$$

(ii)  $K_h \rightarrow K$  weakly in  $L^1(\Omega)$ . (iii)  $f_h \rightarrow f = (f^1, f^2)$  weakly in  $W^{1,2}(\Omega, \mathbf{R}^2)$ . By virtue of Theorem 3.1 there exists a subsequence  $A_r(x) = A(x, f_{h_r})$ ,  $r = 1, 2, \ldots$ , such that

(5.2) 
$$A(x, f_{h_r}) \xrightarrow{\Gamma} A(x)$$

where A(x) is a symmetric matrix field satisfying

(5.3) 
$$0 \le \langle A(x)\xi,\xi \rangle \le K(x)|\xi|^2.$$

Our aim here is to prove that A(x) can be identified with A(x, f), which is the inverse of the distortion tensor of f:

(5.4) 
$$A(x,f) = [D^t f(x) D f(x)]^{-1} J(x,f).$$

As a byproduct of our proof, we improve the lower bound at (5.3)

$$K^{-1}(x)|\xi|^2 \le \langle A(x)\xi,\xi\rangle$$

and show that actually the entire sequence  $\{A(x, f_h)\}\$   $\Gamma$ -converges to A(x, f).

**Theorem 5.1.** Under the above assumptions

(5.5) 
$$\int_{\Omega_1} \langle A(x) \nabla f^i, \nabla f^i \rangle \, dx = \lim_{r \to \infty} \int_{\Omega_1} \langle A(x, f_{h_r}) \nabla f^i_{h_r}, \nabla f^i_{h_r} \rangle \, dx$$

on compact subdomains  $\Omega_1 \subset \Omega$ , for i = 1, 2.

Proof. In fact, we have

(5.6) 
$$\int_{\Omega} \langle A(x, f_h) \nabla u, \nabla u \rangle \leq \int_{\Omega} K_h |\nabla u|^2 \, dx \leq c \|K_h\|_{\mathrm{EXP}_{\alpha}(\Omega)} \|\nabla u\|_{L^2 \log^{1/\alpha} L(\Omega)}^2$$
$$\leq cc_0 \|u\|_{W^{1,L^2 \log^{1/\alpha} L}(\Omega)}^2.$$

It then follows that the functionals  $\left(\int_{\Omega} \langle A(x, f_h) \nabla u, \nabla u \rangle dx\right)^{1/2}$  are equilipschitz in  $W^{1,P}(\Omega)$  with  $P(t) = t^2 \log^{1/\alpha}(e+t)$ , a legitimate reason for passing from  $\Gamma$ -convergence to the stronger one

(5.7) 
$$A(x, f_{h_r}) \xrightarrow{\Gamma_{\alpha}} A(x);$$

see [MS] for details.

For i = 1, 2 fixed, set for simplicity  $u_r = f_{h_r}^i$  and  $u = f^i$ . Note that  $u_r \to u$ in  $L^2 \log^{1/\alpha} L(\Omega_1)$ . Let now  $(v_r)$  be a sequence in  $W^{1,P}(\Omega_1)$  such that  $v_r \to u$ in  $L^2 \log^{1/\alpha} L(\Omega_1)$  and

$$\lim_{r \to \infty} \int_{\Omega_1} \langle A(x, f_{h_r}) \nabla v_r, \nabla v_r \rangle \, dx = \int_{\Omega_1} \langle A(x) \nabla u, \nabla u \rangle \, dx.$$

Let  $\Omega'$  be an arbitrary compact subdomain of  $\Omega_1$  and  $\varphi \in C_0^{\infty}(\Omega_1)$  be such that  $0 \leq \varphi \leq 1, \ \varphi \equiv 1$  in  $\Omega'$ ; then for every  $t \in ]0,1[$ 

$$\begin{split} &\int_{\Omega_1} \langle A(x, f_{h_r}) \nabla u_r, \nabla u_r \rangle \, dx \\ &\leq \int_{\Omega_1} \langle A(x, f_{h_r}) \nabla (\varphi v_r + (1 - \varphi) u_r), \nabla (\varphi v_r + (1 - \varphi) u_r) \rangle \, dx \\ &= \int_{\Omega_1} \left\langle A(x, f_{h_r}) \left\{ \frac{t}{t} (\nabla \varphi) (v_r - u_r) + \frac{1 - t}{1 - t} (\varphi \nabla v_r + (1 - \varphi) \nabla u_r) \right\}, \\ &\quad \left\{ \frac{t}{t} (\nabla \varphi) (v_r - u_r) + \frac{1 - t}{1 - t} (\varphi \nabla v_r + (1 - \varphi) \nabla u_r) \right\} \right\rangle dx \\ &\leq t \int_{\Omega_1} \left\langle A(x, f_{h_r}) \left\{ \frac{1}{t} (\nabla \varphi) (v_r - u_r) \right\}, \left\{ \frac{1}{t} (\nabla \varphi) (v_r - u_r) \right\} \right\rangle dx \\ &\quad + (1 - t) \int_{\Omega_1} \left\langle A(x, f_{h_r}) \left\{ \frac{1}{1 - t} (\varphi \nabla v_r + (1 - \varphi) \nabla u_r) \right\} \right\rangle \\ &\quad \left\{ \frac{1}{1 - t} (\varphi \nabla v_r + (1 - \varphi) \nabla u_r) \right\} \right\rangle \\ &\leq \frac{1}{t} \int_{\Omega_1} K |D\varphi|^2 |v_r - u_r|^2 \, dx + \frac{1}{1 - t} \int_{\Omega_1} \langle A(x, f_{h_r}) \nabla v_r, \nabla v_r \rangle \varphi \, dx \\ &\quad + \frac{1}{1 - t} \int_{\Omega_1} \langle A(x, f_{h_r}) \nabla u_r, \nabla u_r \rangle (1 - \varphi) \, dx. \end{split}$$

This yields

$$\begin{aligned} (1-t)\int_{\Omega_1} \langle A(x,f_{h_r})\nabla u_r,\nabla u_r\rangle\,dx &\leq \frac{1-t}{t}c\|v_r - u_r\|_{L^2\log^{1/\alpha}L}^2 \cdot \|D\varphi\|_{L^\infty(\Omega_1)}^2 \\ &+ \int_{\Omega_1} \langle A(x,f_{h_r})\nabla v_r,\nabla v_r\rangle\varphi\,dx \\ &+ \int_{\Omega_1} \langle A(x,f_{h_r})\nabla u_r,\nabla u_r\rangle(1-\varphi)\,dx. \end{aligned}$$

The final estimate reads as

$$\begin{split} \int_{\Omega_1} \langle A(x, f_{h_r}) \nabla v_r, \nabla v_r \rangle \varphi \, dx &\geq \int_{\Omega_1} \langle A(x, f_{h_r}) \nabla u_r, \nabla u_r \rangle (1 - t - 1 + \varphi) \, dx \\ &- \frac{1 - t}{t} c \| D\varphi \|_{L^{\infty}(\Omega_1)}^2 \cdot \| v_r - u_r \|_{L^2 \log^{1/\alpha} L}^2. \end{split}$$

Now, passing to the limit as  $r \to \infty$ , we obtain

$$\int_{\Omega_1} \langle A(x) \nabla u, \nabla u \rangle \, dx \ge \limsup_{r \to \infty} \int_{\Omega_1} \langle A(x, f_{h_r}) \nabla u_r, \nabla u_r \rangle (\varphi - t) \, dx.$$

We let the parameter t go to zero

$$\begin{split} \int_{\Omega_1} \langle A(x) \nabla u, \nabla u \rangle &\geq \limsup_{r \to \infty} \int_{\Omega_1} \langle A(x, f_{h_r}) \nabla u_r, \nabla u_r \rangle \varphi \\ &\geq \liminf_{r \to \infty} \int_{\Omega'} \langle A(x, f_{h_r}) \nabla u_r, \nabla u_r \rangle \geq \int_{\Omega'} \langle A(x) \nabla u, \nabla u \rangle. \end{split}$$

Since  $\Omega'$  was arbitrary, we get (5.5).  $\square$ 

Now we are in a position to rigorously state and prove our main result.

**Theorem 5.2.** Under the conditions (i), (ii), and (iii), the limit mapping f is either constant or, if not, has finite distortion K(x) and

(5.8) 
$$A(x, f_h) \xrightarrow{\Gamma_{\alpha}} A(x, f)$$

Proof. That f has finite distortion K(x) was already established in Section 4. Since we wish to identify the  $\Gamma_{\alpha}$ -limit of  $A(x, f_h)$ , we can assume that in (5.2) and (5.5) the convergence of the entire sequence holds.

As in the proof of Theorem 5.1, set  $u_h = f_h^i$ ,  $u = f^i$ , for i = 1, 2 and  $A_h(x) = A(x, f_h)$ .

For the compact subdomain  $\Omega_1 \subset \Omega$  consider step functions

(5.9) 
$$\varphi = \sum_{j=1}^{\nu} \lambda_j \chi_{B_j}, \qquad \lambda_j \ge 0,$$

where  $B_j$  are pairwise disjoint open subsets of  $\Omega_1$  such that  $|\Omega_1 \setminus \bigcup_{j=1}^{\nu} B_j| = 0$ . From (5.5) it follows that

(5.10) 
$$\liminf_{h \to \infty} \int_{\Omega_1} \langle A_h(x) \nabla u_h, \nabla u_h \rangle \varphi \, dx \ge \int_{\Omega_1} \langle A(x) \nabla u, \nabla u \rangle \varphi \, dx.$$

Moreover, by an approximation, this also holds if  $\varphi$  is a nonnegative continuous function on  $\overline{\Omega}_1$ .

Let us now prove more, namely, that (5.10) holds as equality for every continuous function  $\varphi$  in  $\overline{\Omega}_1$ , not necessarily nonnegative.

Applying (4.4), we infer that the sequence  $J(x, f_h) = \langle A_h(x) \nabla u_h, \nabla u_h \rangle$  admits a subsequence weakly converging in  $L^1(\Omega_1)$  to a function E(x). Thus

(5.11) 
$$\lim_{r \to \infty} \int_{\Omega_1} \langle A_{h_r}(x) \nabla u_{h_r}(x), \nabla u_{h_r}(x) \rangle \varphi(x) \, dx = \int_{\Omega_1} E(x) \varphi(x) \, dx$$

for any  $\varphi \in C^0(\overline{\Omega}_1)$ . By (5.10) it follows

(5.12) 
$$\int_{\Omega_1} \langle A(x)\nabla u, \nabla u \rangle \varphi(x) \, dx \le \int_{\Omega_1} E(x)\varphi(x) \, dx.$$

## Maria Rosaria Formica

Let S be a measurable subset of  $\Omega_1$  and let  $(\varphi_k) \subset C^0(\overline{\Omega}_1)$  be such that  $\varphi_k(x) \to \chi_s(x)$  a.e. in  $\Omega_1$ . Then from the previous relation and the Lebesgue theorem it follows that

(5.13) 
$$\int_{S} \langle A(x)\nabla u, \nabla u \rangle \leq \int_{S} E(x) \, dx.$$

On the other hand we deduce from (5.11) and Theorem 5.1 that

(5.14) 
$$\int_{\Omega_1} \langle A(x)\nabla u, \nabla u \rangle \, dx = \int_{\Omega_1} E(x) \, dx.$$

Hence

$$E(x) = \langle A(x)\nabla u, \nabla u \rangle$$
 a.e. in  $\Omega_1$ .

Therefore, we have for the whole sequence

(5.15) 
$$\lim_{h \to \infty} \int_{\Omega_1} \langle A(x, f_h) \nabla u_h, \nabla u_h \rangle \varphi \, dx = \int_{\Omega_1} \langle A(x) \nabla u, \nabla u \rangle \varphi \, dx$$

for every  $\varphi \in C^0(\overline{\Omega}_1)$ .

Now we recall from (4.2) that

(5.16) 
$$\langle A(x, f_h) \nabla f_h^{i}(x), \nabla f_h^{j}(x) \rangle = J(x, f_h) \delta_{ij}$$
 a.e. on  $\Omega$ ,  $i, j = 1, 2$ .

By the symmetry of the matrix  $A(x, f_h)$ , (5.15), (5.16) and the weak continuity property of Jacobian ([R]) we have

(5.17) 
$$\int_{\Omega_1} \langle A(x)\nabla f^i, \nabla f^j \rangle \varphi \, dx = \lim_{h \to \infty} \int_{\Omega_1} \langle A(x, f_h)\nabla f_h^i, \nabla f_h^j \rangle \varphi \, dx$$
$$= \lim_{h \to \infty} \int_{\Omega_1} J(x, f_h) \delta_{ij} \varphi \, dx = \int_{\Omega_1} J(x, f) \delta_{ij} \varphi \, dx,$$

where  $\varphi \in C_0^{\infty}(\Omega_1)$ , i, j = 1, 2. Since  $\varphi$  was arbitrary, it follows that

(5.18) 
$$\langle A(x)\nabla f^{i}(x), \nabla f^{j}(x)\rangle = J(x, f)\delta_{ij}$$
 a.e. in  $\Omega_{1}, i, j = 1, 2,$ 

and consequently, as J(x, f) is a.e. positive,

(5.19) 
$$A(x) = J(x, f) [Df(x)^t \cdot Df(x)]^{-1}$$
 a.e. in  $\Omega_1$ .

Since  $\Omega_1$  was arbitrary, (5.18) holds a.e. in  $\Omega$ . Hence (5.8) holds .

## 6. The Bers–Bojarski theorem

For the sake of brevity we will now confine ourselves to the particular case  $K(x) = K \ge 1$  and relate our results to some classical convergence theorems for quasiregular mappings.

Let G(x, f) be defined as in (1.3). No natural continuity result can be traced for the map

$$(6.1) f \to G(x, f)$$

of the type obtained in the present paper for the map

$$f \to A(x, f)$$

unless we consider a convergence  $f_h \to f$  stronger than weak- $W^{1,2}$ ; see also [LV], [D].

**Example 6.1.** Let  $\psi_h: \mathbf{R} \to \mathbf{R}$  be a sequence of bounded measurable functions such that  $0 < K^{-1} \leq \psi_h(t) \leq K$  and

$$\psi_h \rightharpoonup 1, \qquad \frac{1}{\psi_h} \rightharpoonup \frac{1}{c} \quad (c \neq 1),$$

in  $\sigma(L^{\infty}, L^1)$ ; for example, let us choose

$$\psi_h(t) = 1 + \delta \frac{\sin ht}{|\sin ht|} \qquad (0 < \delta < 1).$$

Then, the sequence of K-quasiregular mappings

$$f_h(x_1, x_2) = \left(\int_0^{x_1} \psi_h(t) \, dt, x_2\right)$$

converges locally uniformly to the identity mapping  $f(x_1, x_2) = (x_1, x_2)$ .

It is immediate that the distortion tensor of  $f_h\,$  is

$$G(x, f_h) = \begin{pmatrix} \psi_h(x_1) & 0 \\ & \\ 0 & (\psi_h(x_1))^{-1} \end{pmatrix}$$

and the distortion tensor of the limit f is

$$G(x,f) = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}.$$

The sequence  $G(x, f_h)$  does not converge weakly nor does it  $\Gamma$ -converge to the identity matrix G(x, f). Actually

$$G(x, f_h) \rightharpoonup \begin{pmatrix} 1 & 0 \\ 0 & c^{-1} \end{pmatrix}$$
 weakly in  $L^1(\Omega, \mathbf{R}^{2 \times 2})$ .

Moreover it can be proved that

$$G(x, f_h) \xrightarrow{\Gamma} \begin{pmatrix} c & 0\\ 0 & c^{-1} \end{pmatrix}.$$

Thus, of the two matrices A(x, f), G(x, f) only the first one exhibits a suitable continuity behaviour as a function of f.

In the following we deduce by our results a well-known theorem of Bers– Bojarski for planar K-quasiregular mappings whose n-dimensional version has been recently proved in [GMRV] (see also [IK]). The result states that if  $f_h: \Omega \subset \mathbf{R}^2 \to \mathbf{R}^2$  verify a.e. in  $\Omega$  ( $K \ge 1$ )

$$|Df_h(x)|^2 \le \left(K + \frac{1}{K}\right) J(x, f_h);$$

if  $f_h \to f$  locally uniformly and the distortion tensors  $G(x, f_h)$  defined as in (1.3) converge a.e. to  $G_0(x)$  then  $G_0(x) = G(x, f)$ . Namely we have the following

**Theorem 6.1.** Let  $f_h$  be a sequence of mappings of finite distortion  $K \ge 1$ on  $\Omega$  such that

(i)  $f_h \rightarrow f$  in  $W^{1,2}(\Omega)$ , (ii)  $G(x, f_h) \rightarrow G_0(x)$  a.e. in  $\Omega$ .

Then

$$G_0(x) = G(x, f)$$
 a.e. in  $\Omega$ .

We start with

**Lemma 6.1.** Let  $A_h$  be a sequence of symmetric  $2 \times 2$  matrices satisfying

$$\frac{|\xi|^2}{K} \le \langle A_h(x)\xi,\xi\rangle \le K|\xi|^2 \quad \text{for a.e. } x \in \Omega.$$

If

$$A_h^{-1} \to A_0^{-1} \quad in \ L^1(\Omega, \mathbf{R}^{2 \times 2})$$

and

then

 $A = A_0.$ 

*Proof.* It is easy to check that

$$A_h - A_0 = A_h (A_0^{-1} - A_h^{-1}) A_0.$$

So by our assumptions we deduce

$$A_h \to A_0$$
 in  $L^1(\Omega, \mathbf{R}^{2 \times 2})$ .

Since it is well known that strong  $L^1$  convergence of coefficients matrices imply  $\Gamma$ -convergence [S1], we get

$$A_h \xrightarrow{\Gamma} A_0$$

and therefore, by (6.2)

$$A = A_0.$$

Proof of Theorem 6.1. Theorem 5.2 implies that  $A(x, f_h) \xrightarrow{\Gamma} A(x, f)$ . By (ii) and Vitali's theorem we deduce

$$G(x, f_h) = A(x, f_h)^{-1} \xrightarrow{L^1} G_0(x) = A_0^{-1}(x)$$

so Lemma 6.1 implies  $A(x, f) = A_0(x) = G_0^{-1}(x)$  and this means  $A^{-1}(x, f) = G_0(x)$ , that is  $G(x, f) = G_0(x)$ .

Actually,  $L^1$ -convergence of the coefficient matrix  $A_h$  to A implies strong convergence in  $W_{loc}^{1,2}$  of local solutions  $u_h$  of the equation

div 
$$A_h(x)\nabla u_h = 0$$

to local solutions u of

div 
$$A(x)\nabla u = 0$$

(see [S1, Theorem 5]). So, in particular, under our assumptions we deduce  $f_h^i \to f^i$ in  $W_{\text{loc}}^{1,2}$ , for i = 1, 2, due to the fact that div  $A_h(x, f_h) \nabla f_h^i = 0$ .

**Aknowledgments.** I wish to thank Professors Tadeusz Iwaniec and Carlo Sbordone for their generous advice.

#### References

- [Bo] BOJARSKI, B.: Generalized solutions of a system of differential equations of first order and elliptic type with discontinuous coefficients. - Mat. Sb. 43 (85), 1957, 451–503 (Russian).
- [BI] BOJARSKI, B., and T. IWANIEC: Analytical foundations of the teory of quasiconformal mappings in  $\mathbb{R}^n$ . Ann. Acad. Sci. Fenn. Math. 8, 1983, 257–324.
- [BJ] BRAKALOVA, M.A., and J.A. JENKINS: On solutions of the Beltrami equation. J. Anal. Math. 76, 1998, 67–92.
- [D] DAVID, G.: Solutions de l'équation de Beltrami avec  $\|\mu\|_{\infty} = 1$ . Ann. Acad. Sci. Fenn. Math. 13, 1988, 25–70.

438	Maria Rosaria Formica
[DD]	DE ARCANGELIS, R., and P. DONATO: On the convergence of Laplace–Beltrami opera- tors associated to quasiregular mappings Studia Math. LXXXVI, 1987, 189–204.
[DF]	DE GIORGI, E., and T. FRANZONI: Su un tipo di convergenza variazionale Atti Accad. Naz. Lincei Cl. Sci. Fis. Mat. Natur. Rend. Lincei (8) 58, 1975, 842–850.
[ET]	EKELAND, I., and R. TEMAN: Analyse convexe et probleme variationnels Dunod-Gauthier Villars, Paris, 1974.
[GI]	GEHRING, F.W., and T. IWANIEC: The limit of mappings with finite distortion Ann. Acad. Sci. Fenn. Math. 24, 1999, 253–264.
[GIM]	GRECO, L., T. IWANIEC, and G. MOSCARIELLO: Limits of the improved integrability of the volume forms Indiana Univ. Math. J. 44, 1995, 305–339.
[GMRV]	GUTLYANSKIĬ, V.YA., O. MARTIO, V.I. RYAZANOV, and M. VUORINEN: On conver- gence theorems for space quasiregular mappings Forum Math. 10, 1998, 353–375
[HKM]	HEINONEN, J., T. KILPELÄINEN, and O. MARTIO: Nonlinear Potential Theory of Degenerate Elliptic Equations Clarendon Press, Oxford, 1993.
[I]	IWANIEC, T.: Geometric Function Theory and Partial Differential Equations Lectures in Seillac, France, May 27 – June 2, 1995, 1–41.
[IK]	IWANIEC, T., and R. KOPIECKI: Stability in the differential equations for quasi regular mappings In: Lecture Notes in Math. 798, 1980, 203–214.
[IS]	IWANIEC, T., and C. SBORDONE: Div-curl fields of finite distortion C. R. Acad. Sci. Paris Sér. I Math. 327, 1998, 729–734.
[IŠ]	IWANIEC, T., and V. ŠVERAK: On mappings with integrable dilatation Proc. Amer. Math. Soc. 118, 1993, 181–188.
[LV]	LEHTO, O., and K. I. VIRTANEN: Quasiconformal mappings in the plane Springer- Verlag, 1973.
[MM]	MIGLIACCIO, L., and G. MOSCARIELLO: Mappings with unbounded dilation Ricerche Mat. (to appear).
[MS]	MARCELLINI, P., and C. SBORDONE: An approach to the asymptotic behaviour of elliptic-parabolic operators J. Math. Pures Appl. 56, 1977, 157–182.
[Mü]	MÜLLER, S.: Higher integrability of determinants and weak convergence in $L^1$ J. Reine Angew. Math. 412, 1990, 20–34.
[R]	RESHETNYAK, G.YU.: On the stability of conformal mappings in multidimensional spaces Sibirsk. Mat. Zh. 8, 1967, 91–114 (Russian).
[RR]	RAO, M.M., and Z.D. REN: Theory of Orlicz Spaces Pure and Applied Math. 146, Dekker, 1991.
[RSY]	RYAZANOV, V.I., U. SREBRO, and E. YAKUBOV: BMO-quasiconformal mappings Preprint 155, University of Helsinki, August 1997.
[S1]	SPAGNOLO, S.: Sulla convergenza di soluzioni di equazioni paraboliche ed ellittiche Ann. Scuola Norm. Sup. Pisa 22, 1968, 571–597.
[S2]	SPAGNOLO, S.: Some convergence problems Sympos. Math. 18, 1976, 391–397.

Received 22 January 1999

120

# Maria Pogaria Formia