

SUPERHARMONIC FUNCTIONS AND DIFFERENTIAL EQUATIONS INVOLVING MEASURES FOR QUASILINEAR ELLIPTIC OPERATORS WITH LOWER ORDER TERMS

Takayori Ono

Fukuyama University
Gakuencho, Fukuyama, 729-0292 Japan; ono@fuhc.fukuyama-u.ac.jp

Dedicated to Professor Yoshihiro Mizuta for his sixtieth birthday.

Abstract. We consider superharmonic functions relative to a quasi-linear second order elliptic differential operator L with lower order term and weighted structure conditions. We show that, given a nonnegative finite Radon measure ν , there is a superharmonic function u satisfying $Lu = \nu$ with weak zero boundary values. Moreover, we give a pointwise upper estimate for superharmonic functions in terms of the Wolff potential.

Introduction

Let G be an open set in \mathbf{R}^N ($N \geq 2$). In the classical potential theory, it is well known that given an ordinary superharmonic function u in G , there exists a nonnegative Radon measure ν in G such that the equation

$$(1) \quad -\operatorname{div}(\nabla u) = \nu$$

holds in the distribution sense in G . Conversely, if G is bounded and ν is a nonnegative finite Radon measure, then

$$(2) \quad u(x) = \int_G g(x, y) d\nu(y)$$

is superharmonic and satisfies the equation (1), where $g(x, y)$ is the Green function for the Laplace equation (for example, see [AG, Chapter 4]).

In nonlinear setting, no integral representation such as (2) is available. However, in [KM1], [KM2] and [M], relations between \mathcal{A} -superharmonic functions (see [HKM, Chapter 7] for the definition) and solutions for quasi-linear second order elliptic differential equations involving measures

$$(3) \quad -\operatorname{div} \mathcal{A}(x, \nabla u(x)) = \nu$$

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are investigated, where $\mathcal{A}(x, \xi): \mathbf{R}^N \times \mathbf{R}^N \rightarrow \mathbf{R}^N$ satisfies structure conditions of p -th order with $1 < p < \infty$. They showed that for every nonnegative finite Radon measure ν , there is an \mathcal{A} -superharmonic function satisfying the equation (3) with weak zero boundary values. Moreover, they gave a pointwise estimate for an \mathcal{A} -superharmonic function in terms of the Wolff potential. The existence and the uniqueness of the solution to more generally quasi-linear elliptic equations involving measures, including the equation (3), have been studied in many papers [BG], [B+5], [R] and [KX], etc.

On the other hand, in the previous papers [MO1], [MO2] and [MO3], we developed a potential theory for elliptic quasi-linear equations of the form

$$(E) \quad -\operatorname{div} \mathcal{A}(x, \nabla u(x)) + \mathcal{B}(x, u(x)) = 0$$

on a domain Ω in \mathbf{R}^N ($N \geq 2$), where $\mathcal{A}(x, \xi): \Omega \times \mathbf{R}^N \rightarrow \mathbf{R}^N$ satisfies weighted structure conditions of p -th order with weight $w(x)$ as in [HKM] and [M], and $\mathcal{B}(x, t): \Omega \times \mathbf{R} \rightarrow \mathbf{R}$ is nondecreasing in t (see section 1 below for more details). We called superharmonic functions relative to the equation (E) $(\mathcal{A}, \mathcal{B})$ -superharmonic functions (see section 2 below for the definition).

The purpose of the present paper is to extend results in [KM1], [KM2] and [M] to those relative to the equation (E), namely, to investigate relations between $(\mathcal{A}, \mathcal{B})$ -superharmonic functions and solutions of the equation

$$(E_\nu) \quad -\operatorname{div} \mathcal{A}(x, \nabla u(x)) + \mathcal{B}(x, u(x)) = \nu$$

with \mathcal{A} and \mathcal{B} as above.

We first investigate properties of $(\mathcal{A}, \mathcal{B})$ -superharmonic functions. Actually we show the "ess lim inf" property, the fundamental convergence theorem, and the integrability of $(\mathcal{A}, \mathcal{B})$ -superharmonic functions. In section 3, we show that every $(\mathcal{A}, \mathcal{B})$ -superharmonic function determines a nonnegative Radon measure ν by the equation (E_ν) and conversely for every nonnegative finite Radon measure ν , there is an $(\mathcal{A}, \mathcal{B})$ -superharmonic function u satisfying the equation (E_ν) with weak zero boundary values. In section 4, we give a pointwise upper estimate for $(\mathcal{A}, \mathcal{B})$ -superharmonic functions in terms of the weighted Wolff potentials, and using this estimate, we can show that an $(\mathcal{A}, \mathcal{B})$ -superharmonic function is finite except on \mathcal{A} -polar set (see [HKM, Chapter 10] for the definition). Finally, in section 5, we discuss the uniqueness of the so-called entropy solution to the equation (E_ν) .

Throughout this paper, we use some standard notation without explanation. One may refer to [HKM] for most of such notation. Also, we say that ν is a Radon measure if ν is a *nonnegative*, Borel regular measure which is finite on compact sets.

1. Preliminaries

Let Ω be a domain in \mathbf{R}^N ($N \geq 2$). As in [MO1], [MO2] and [MO3] we assume that $\mathcal{A}: \Omega \times \mathbf{R}^N \rightarrow \mathbf{R}^N$ and $\mathcal{B}: \Omega \times \mathbf{R} \rightarrow \mathbf{R}$ satisfy the following conditions for $1 < p < \infty$ and a weight w which is p -admissible in the sense of [HKM]:

- (A.1) $x \mapsto \mathcal{A}(x, \xi)$ is measurable on Ω for every $\xi \in \mathbf{R}^N$ and $\xi \mapsto \mathcal{A}(x, \xi)$ is continuous for a.e. $x \in \Omega$;
- (A.2) $\mathcal{A}(x, \xi) \cdot \xi \geq \alpha_1 w(x) |\xi|^p$ for all $\xi \in \mathbf{R}^N$ and a.e. $x \in \Omega$ with a constant $\alpha_1 > 0$;
- (A.3) $|\mathcal{A}(x, \xi)| \leq \alpha_2 w(x) |\xi|^{p-1}$ for all $\xi \in \mathbf{R}^N$ and a.e. $x \in \Omega$ with a constant $\alpha_2 > 0$;
- (A.4) $(\mathcal{A}(x, \xi_1) - \mathcal{A}(x, \xi_2)) \cdot (\xi_1 - \xi_2) > 0$ whenever $\xi_1, \xi_2 \in \mathbf{R}^N$, $\xi_1 \neq \xi_2$, for a.e. $x \in \Omega$;
- (B.1) $x \mapsto \mathcal{B}(x, t)$ is measurable on Ω for every $t \in \mathbf{R}$ and $t \mapsto \mathcal{B}(x, t)$ is continuous for a.e. $x \in \Omega$;
- (B.2) For any open set $G \Subset \Omega$, there is a constant $\alpha_3(G) \geq 0$ such that $|\mathcal{B}(x, t)| \leq \alpha_3(G) w(x) (|t|^{p-1} + 1)$ for all $t \in \mathbf{R}$ and a.e. $x \in G$;
- (B.3) $t \mapsto \mathcal{B}(x, t)$ is nondecreasing on \mathbf{R} for a.e. $x \in \Omega$.

We consider elliptic quasi-linear equations of the form

$$(E) \quad -\operatorname{div} \mathcal{A}(x, \nabla u(x)) + \mathcal{B}(x, u(x)) = 0$$

on Ω .

For the nonnegative measure $\mu: d\mu(x) = w(x) dx$ and an open subset G of Ω , we consider the weighted Sobolev spaces $H^{1,p}(G; \mu)$, $H_0^{1,p}(G; \mu)$ and $H_{\text{loc}}^{1,p}(G; \mu)$ (see [HKM] for details).

Let G be an open subset of Ω . A function $u \in H_{\text{loc}}^{1,p}(G; \mu)$ is said to be a (weak) solution of (E) in G if

$$\int_G \mathcal{A}(x, \nabla u) \cdot \nabla \varphi dx + \int_G \mathcal{B}(x, u) \varphi dx = 0$$

for all $\varphi \in C_0^\infty(G)$. A function $u \in H_{\text{loc}}^{1,p}(G; \mu)$ is said to be a supersolution (resp. subsolution) of (E) in G if

$$\int_G \mathcal{A}(x, \nabla u) \cdot \nabla \varphi dx + \int_G \mathcal{B}(x, u) \varphi dx \geq 0 \quad (\text{resp. } \leq 0)$$

for all nonnegative $\varphi \in C_0^\infty(G)$.

Proposition 1.1. (Comparison principle) [O1, Lemma 3.6] *Let G be a bounded open set in Ω and let $u \in H^{1,p}(G; \mu)$ be a supersolution and $v \in H^{1,p}(G; \mu)$ a subsolution of (E) in G . If $\min(u - v, 0) \in H_0^{1,p}(G; \mu)$, then $u \geq v$ a.e. in G .*

A continuous solution of (E) in an open subset G of Ω is called $(\mathcal{A}, \mathcal{B})$ -harmonic in G .

We say that an open set G in Ω is $(\mathcal{A}, \mathcal{B})$ -regular, if $G \Subset \Omega$ and for any $\theta \in H_{\text{loc}}^{1,p}(\Omega; \mu)$ which is continuous at each point of ∂G , there exists a unique $h \in C(\bar{G}) \cap H^{1,p}(G; \mu)$ such that $h = \theta$ on ∂G and h is $(\mathcal{A}, \mathcal{B})$ -harmonic in G .

Proposition 1.2. ([MO1, Theorem 1.4] and [HKM, Theorem 6.31]) *Any ball $B \Subset \Omega$ and any polyhedron $P \Subset \Omega$ are $(\mathcal{A}, \mathcal{B})$ -regular.*

We recall the definition of the (p, μ) -capacity which is given in [HKM]. For a compact set K and an open set G such that $K \subset G \subset \mathbf{R}^N$, let

$$\text{cap}_{p,\mu}(K, G) = \inf \int_G |\nabla u|^p d\mu,$$

where the infimum is taken over all $u \in C_0^\infty(G)$ with $u \geq 1$ on K . Moreover, for an open set $U \subset G$, set

$$\text{cap}_{p,\mu}(U, G) = \sup_{\substack{K \subset U \\ K \text{ compact}}} \text{cap}_{p,\mu}(K, G),$$

and, finally, for an arbitrary set $E \subset G$, define

$$\text{cap}_{p,\mu}(E, G) = \inf_{\substack{E \subset U \subset G \\ U \text{ open}}} \text{cap}_{p,\mu}(U, G),$$

and the number $\text{cap}_{p,\mu}(E, G)$ is called the (p, μ) -capacity of (E, G) .

If a set $E \subset \mathbf{R}^N$ satisfies

$$\text{cap}_{p,\mu}(E \cap G, G) = 0$$

for all open sets $G \subset \mathbf{R}^N$, then we say that E is of (p, μ) -capacity zero, and write $\text{cap}_{p,\mu} E = 0$. Also if a property holds except on a set of (p, μ) -capacity zero, we say that it holds (p, μ) -quasieverywhere, or simply (p, μ) -q.e.

For $E \subset \mathbf{R}^N$ and $x \in \mathbf{R}^N$, let

$$W_{p,\mu}(x, E) = \int_0^1 \left(\frac{\text{cap}_{p,\mu}(B(x, t) \cap E, B(x, 2t))}{\text{cap}_{p,\mu}(B(x, t), B(x, 2t))} \right)^{1/(p-1)} \frac{dt}{t}.$$

In this paper, $B(x, r)$ denotes an open ball with center x and radius r .

Proposition 1.3. ([M, Theorem 5.12], [HKM, Theorem 6.27 and Theorem 8.10]) *Suppose that G is an open set with $G \Subset \Omega$. Let $T = \{x \in \partial G \mid W_{p,\mu}(x, \mathbf{C}G) < \infty\}$. Then $\text{cap}_{p,\mu} T = 0$.*

2. Properties of $(\mathcal{A}, \mathcal{B})$ -superharmonic functions

In this section, we will investigate properties of $(\mathcal{A}, \mathcal{B})$ -superharmonic functions. Actually we will show the ‘‘ess lim inf’’ property, the fundamental convergence theorem, and the integrability of $(\mathcal{A}, \mathcal{B})$ -superharmonic functions.

Let G be an open subset in Ω . A function $u: G \rightarrow \mathbf{R} \cup \{\infty\}$ is said to be $(\mathcal{A}, \mathcal{B})$ -superharmonic in G if it is lower semicontinuous, finite on a dense set in G and, for each open set $U \Subset \Omega$ and for $h \in C(\bar{U})$ which is $(\mathcal{A}, \mathcal{B})$ -harmonic in

U , $u \geq h$ on ∂U implies $u \geq h$ in U . $(\mathcal{A}, \mathcal{B})$ -subharmonic functions are similarly defined. Note that a continuous supersolution of (E) is $(\mathcal{A}, \mathcal{B})$ -superharmonic (cf. [MO1, §2]). If u is $(\mathcal{A}, \mathcal{B})$ -superharmonic in G , then so is $u + c$ for any nonnegative constant c . If u_1 and u_2 are $(\mathcal{A}, \mathcal{B})$ -superharmonic in G , then so is $\min(u_1, u_2)$.

Lemma 2.1. *For any open set $U \Subset \Omega$, there exists a nonnegative bounded continuous $(\mathcal{A}, \mathcal{B})$ -superharmonic function u_0 in U .*

Proof. Let V be an $(\mathcal{A}, \mathcal{B})$ -regular open set such that $U \subset V \Subset \Omega$. There exists $h_0 \in C(\overline{V})$ such that it is $(\mathcal{A}, \mathcal{B})$ -harmonic in V and $h_0 = 0$ on ∂V . Then h_0 is bounded, so that there exists a constant $c \geq 0$ such that $h_0 + c \geq 0$ in U . Then, $u_0 = h_0 + c$ has the required properties. \square

Proposition 2.1. ([MO1, Corollary 4.1]) *Any supersolution of (E) has an $(\mathcal{A}, \mathcal{B})$ -superharmonic representative.*

In general, an $(\mathcal{A}, \mathcal{B})$ -superharmonic function is not always a supersolution (for example, see [HKM, Example 7.47] or [K, p. 108]). Using [MO1, Proposition 1.2], we can show the following proposition in the same manner as in the proof of [HKM, Theorem 7.19 and Corollary 7.20] (see [O2, Proposition 5.2.2] for details).

Proposition 2.2. *Let G be an open set in Ω and u be an $(\mathcal{A}, \mathcal{B})$ -superharmonic function in G . If there is $g \in H_{loc}^{1,p}(G; \mu)$ such that $u \leq g$ a.e. in G , then u is a supersolution of (E) in G .*

Corollary 2.1. *Let u be an $(\mathcal{A}, \mathcal{B})$ -superharmonic functions in an open set $G \subset \Omega$, then $\min(u, k) \in H_{loc}^{1,p}(G; \mu)$ for any $k > 0$.*

Proof. Let $U \Subset G$ and u_0 be a function as in Lemma 2.1. Then, $u_k = \min(u, u_0 + k)$ is a bounded $(\mathcal{A}, \mathcal{B})$ -superharmonic function, and hence it belongs to $H_{loc}^{1,p}(U; \mu)$ by the above proposition. Hence $\min(u, k) = \min(u_k, k) \in H_{loc}^{1,p}(U; \mu)$. Since $U \Subset G$ is arbitrary, we have the required assertion. \square

Next, we will establish the “ess lim inf” property for $(\mathcal{A}, \mathcal{B})$ -superharmonic functions (Theorem 2.1). To show this property, we prepare the following lemma.

Lemma 2.2. *For each $x_0 \in \Omega$ and $\gamma \in \mathbf{R}$ there exist a ball $B(x_0, r) \Subset \Omega$ and an $(\mathcal{A}, \mathcal{B})$ -harmonic function h on B such that $h(x_0) = \gamma$.*

Proof. Let $T > 0$ such that $-T \leq \gamma \leq T$. Choose $B_0 = B(x_0, r_0)$ with $\overline{B_0} \subset \Omega$. Set $b_1(x) = \mathcal{B}(x, T + 1)$, $b_2(x) = \mathcal{B}(x, -T - 1)$ and u_j be the continuous solution of $-\operatorname{div} \mathcal{A}(x, \nabla u) + b_j(x) = 0$ in B_0 with boundary values 0 on ∂B_0 ($j = 1, 2$). Since each u_j is continuous, there is $r > 0$ ($r \leq r_0$) such that $|u_j - u_j(x_0)| \leq 1$ on $B = B(x_0, r)$, $j = 1, 2$. Set $v_1 = u_1 - u_1(x_0) + T$ and $v_2 = u_2 - u_2(x_0) - T$ on \overline{B} . Since $v_1 \leq T + 1$ on B ,

$$-\operatorname{div} \mathcal{A}(x, \nabla v_1(x)) + \mathcal{B}(x, v_1(x)) \leq -\operatorname{div} \mathcal{A}(x, \nabla u_1(x)) + b_1(x) = 0$$

on B . Hence, since v_1 is continuous, v_1 is $(\mathcal{A}, \mathcal{B})$ -subharmonic in B . Similarly we see that v_2 is $(\mathcal{A}, \mathcal{B})$ -superharmonic in B . Set $T_1 = \sup_B v_1 + 1$ and $T_2 =$

$-\inf_B v_2 + 1$. Then $T \leq T_j < \infty$, $j = 1, 2$. Let h_t be the $(\mathcal{A}, \mathcal{B})$ -harmonic function on B with boundary values t on ∂B . By the comparison principle, we have $h_{T_1}(x_0) \geq v_1(x_0) = T$ and $h_{-T_2}(x_0) \leq v_2(x_0) = -T$. Since $t \mapsto h_t(x_0)$ is continuous (see [MO1, Corollary 3.1 and the proof of Proposition 3.1]), it follows that

$$\{h_t(x_0) \mid -T_2 \leq t \leq T_1\} \supset [-T, T],$$

as required. \square

To show the ‘‘ess lim inf’’ property, we need the following proposition (see [MO1, Proposition 2.3]).

Proposition 2.3. (Poisson modification) *Let G be an open set in Ω and let $V \Subset G$ be an $(\mathcal{A}, \mathcal{B})$ -regular open set. For an $(\mathcal{A}, \mathcal{B})$ -superharmonic function u on G , we define*

$$u_V = \sup\{h \in C(\bar{V}) \mid h \leq u \text{ on } \partial V \text{ and } h \text{ is } (\mathcal{A}, \mathcal{B})\text{-harmonic in } V\}.$$

Then

$$P(u, V) := \begin{cases} u & \text{in } G \setminus V, \\ u_V & \text{in } V \end{cases}$$

is $(\mathcal{A}, \mathcal{B})$ -superharmonic in G and $(\mathcal{A}, \mathcal{B})$ -harmonic in V , and $P(u, V) \leq u$ in G . If $u \in H_{\text{loc}}^{1,p}(G; \mu)$, then $u|_V - u_V \in H_0^{1,p}(V; \mu)$.

Theorem 2.1. (The ‘‘ess lim inf’’ property) *Let G be an open subset in Ω . If u is an $(\mathcal{A}, \mathcal{B})$ -superharmonic function in G , then $u(x) = \text{ess lim inf}_{y \rightarrow x} u(y)$ for each $x \in G$.*

Proof. Fix $x \in G$ and let $\lambda = \text{ess lim inf}_{y \rightarrow x} u(y)$. Then $\lambda \geq \liminf_{y \rightarrow x} u(y) \geq u(x)$. To show the converse inequality, let $\gamma < \lambda$. By the above lemma, there is a ball $B_1 = B(x, r_1)$ and an $(\mathcal{A}, \mathcal{B})$ -harmonic function h on B_1 such that $B_1 \subset G$ and $h(x) = \gamma$. Since h is continuous,

$$\text{ess lim inf}_{y \rightarrow x} \{u(y) - h(y)\} = \lambda - \gamma > 0.$$

Hence there is $B = B(x, r)$ with $0 < r < r_1$ such that $u > h$ a.e. on B . Now, $\min(u, h)$ is $(\mathcal{A}, \mathcal{B})$ -superharmonic on B_1 and $\min(u, h) \leq h$, which assures $\min(u, h) \in H^{1,p}(B; \mu)$ by Proposition 2.2. Let $0 < \rho < r$ and $v = P(\min(u, h), B(x, \rho))$ in the notation in Proposition 2.3. Then v is a supersolution of (E) on B by Proposition 2.2, $v \leq \min(u, h)$ and $\min(u, h) - v \in H_0^{1,p}(B; \mu)$. Hence, noting that $\min(u, h) = h$ a.e. on B , we have

$$\int_B \mathcal{A}(x, \nabla v) \cdot (\nabla h - \nabla v) dx + \int_B \mathcal{B}(x, v)(h - v) dx \geq 0$$

and

$$\int_B \mathcal{A}(x, \nabla h) \cdot (\nabla h - \nabla v) dx + \int_B \mathcal{B}(x, h)(h - v) dx = 0,$$

so that

$$\int_B [\mathcal{A}(x, \nabla h) - \mathcal{A}(x, \nabla v)] \cdot (\nabla h - \nabla v) dx + \int_B [\mathcal{B}(x, h) - \mathcal{B}(x, v)](h - v) dx \leq 0.$$

This implies $\nabla h = \nabla v$ a.e. on B by (A.4) and (B.3). Since $v = \min(u, h) = h$ a.e. on $B \setminus B(x, \rho)$, it follows that $v = h$ a.e. on B , and hence $v = h$ everywhere on $B(x, \rho)$ by virtue of continuity of both v and h on $B(x, \rho)$. In particular, $v(x) = h(x)$. Since $v \leq \min(u, h) \leq h$, this implies that $\min(u(x), h(x)) = h(x)$, namely, $u(x) \geq h(x) = \gamma$. \square

Corollary 2.2. *Let G be an open subset in Ω and let u and v be $(\mathcal{A}, \mathcal{B})$ -superharmonic functions in G . If $u \geq v$ a.e. in G , then $u \geq v$ everywhere in G .*

Next, we will show the fundamental convergence theorem (Theorem 2.2). For this, we prepare a proposition and two lemmas. The following proposition can be shown in the same manner as [HKM, Theorem 7.4] (see [O2, Proposition 5.1.4] for details).

Proposition 2.4. *Let G be an open subset in Ω . Let \mathcal{F} be a family of $(\mathcal{A}, \mathcal{B})$ -superharmonic functions in G which is locally uniformly bounded below. Then the lower semicontinuous regularization of $\inf \mathcal{F}$ is $(\mathcal{A}, \mathcal{B})$ -superharmonic in G .*

Suppose that G be an open set with $G \Subset \Omega$ and $E \subset G$. Let h be a bounded $(\mathcal{A}, \mathcal{B})$ -harmonic function in G , u be an $(\mathcal{A}, \mathcal{B})$ -superharmonic function in G with $u \geq h$ in G . We define

$$\Phi_E^{u,h}(G) = \left\{ v \mid \begin{array}{l} v \text{ is } (\mathcal{A}, \mathcal{B})\text{-superharmonic in } G, \\ v \geq u \text{ on } E \text{ and } v \geq h \text{ on } G \setminus E \end{array} \right\},$$

$R_E^{u,h}(G) = \inf \Phi_E^{u,h}(G)$ and $\hat{R}_E^{u,h}(G)(x) = \lim_{r \rightarrow 0} \inf_{B(x,r) \cap G} R_E^{u,h}(G)$ for each $x \in G$. By

the above proposition, $\hat{R}_E^{u,h}(G)$ is $(\mathcal{A}, \mathcal{B})$ -superharmonic in G .

The following lemma can be shown in the same manner as [HKM, Lemma 8.4].

Lemma 2.3. *Suppose that G is an open set with $G \Subset \Omega$ and $E \subset G$. Let h be a bounded $(\mathcal{A}, \mathcal{B})$ -harmonic function in G , u be an $(\mathcal{A}, \mathcal{B})$ -superharmonic function in G with $u \geq h$ in G . Then $\hat{R}_E^{u,h}$ is $(\mathcal{A}, \mathcal{B})$ -harmonic in $G \setminus \bar{E}$, $\hat{R}_E^{u,h} = R_E^{u,h}$ in $G \setminus \partial E$ and $\hat{R}_E^{u,h} = u$ in the interior of E .*

Lemma 2.4. *Suppose that G is open set with $G \Subset \Omega$ and $E \subset G$ is compact. Let h be a bounded $(\mathcal{A}, \mathcal{B})$ -harmonic function in G and u be an $(\mathcal{A}, \mathcal{B})$ -superharmonic function in G with $u \geq h$ in G . Then,*

$$\text{cap}_{p,\mu} \left\{ x \in G \mid \hat{R}_E^{u,h}(G)(x) < R_E^{u,h}(G)(x) \right\} = 0.$$

Proof. Set $S = \{x \in G \mid \hat{R}_E^{u,h}(G)(x) < R_E^{u,h}(G)(x)\}$. By the above lemma, $S \subset \partial E$. Let $T = \{x \in \partial E \mid W_{p,\mu}(x, E) < \infty\}$. Since $\text{cap}_{p,\mu} T = 0$ (Proposition 1.3), the proof is complete if we show $S \subset T$.

Let U be an $(\mathcal{A}, \mathcal{B})$ -regular set such that $E \subset U \Subset G$. Choose an increasing sequence of nonnegative functions $\psi_i \in C_0^\infty(U)$ such that $\psi_i + h \rightarrow u$ on E . Set $\varphi_i = \psi_i + h$. For each i there exists an $(\mathcal{A}, \mathcal{B})$ -harmonic function s_i in $U \setminus E$ with $s_i - \varphi_i \in H_0^{1,p}(U \setminus E; \mu)$. It follows from [O1, Theorem 5.3] that $\lim_{y \rightarrow x, y \in U \setminus E} s_i(y) = \varphi_i(x)$ for $x \in \partial E \setminus T$. We shall show $R_E^{u,h}(G) \geq s_i$ in $U \setminus E$.

Choose $c > 0$ such that $h + c > 0$ on \bar{U} . For $\varepsilon > 0$, let $v \in \Phi_E^{u+\varepsilon,h}(G)$. Then $v_i = \min(v, h + c + \sup_U \psi_i)$ is bounded and $(\mathcal{A}, \mathcal{B})$ -superharmonic in U , and hence it is a supersolution of (E) in U by Proposition 2.2. Since $v \geq u + \varepsilon > \varphi_i$ on E and $\varphi_i = h$ on a complement of $\text{supp } \psi_i$, $v_i \geq \varphi_i$ outside a compact set in $U \setminus E$. Thus $0 \geq \min(v_i - s_i, 0) \geq \min(v_i - \varphi_i, 0) + \min(\varphi_i - s_i, 0) \in H_0^{1,p}(U \setminus E; \mu)$, so that $\min(v_i - s_i, 0) \in H_0^{1,p}(U \setminus E; \mu)$. The comparison principle (Proposition 1.1) yields $v_i \geq s_i$ a.e. in $U \setminus E$. Since v_i is $(\mathcal{A}, \mathcal{B})$ -superharmonic and s_i is $(\mathcal{A}, \mathcal{B})$ -harmonic, by Corollary 2.2 $v_i \geq s_i$ in $U \setminus E$. Hence $v \geq s_i$, so that $R_E^{u,h}(G) + \varepsilon \geq R_E^{u+\varepsilon,h}(G) \geq s_i$ in $U \setminus E$. Letting $\varepsilon \rightarrow 0$, we have $R_E^{u,h}(G) \geq s_i$ in $U \setminus E$.

Therefore, for $x \in \partial E \setminus T$,

$$\begin{aligned} \hat{R}_E^{u,h}(G)(x) &\geq \min \left(\liminf_{y \rightarrow x, y \in U \setminus E} R_E^{u,h}(G)(y), u(x) \right) \\ &\geq \min \left(\lim_{y \rightarrow x, y \in U \setminus E} s_i(y), u(x) \right) = \min(\varphi_i(x), u(x)) = \varphi_i(x). \end{aligned}$$

Letting $i \rightarrow \infty$, we have $\hat{R}_E^{u,h}(G)(x) \geq u(x) \geq R_E^{u,h}(G)(x)$ for $x \in \partial E \setminus T$. This implies $S \subset T$. \square

Now, by using the above lemmas, we can show the fundamental convergence theorem.

Theorem 2.2. (Fundamental convergence theorem) *Let G be an open subset in Ω and let \mathcal{F} be a family of $(\mathcal{A}, \mathcal{B})$ -superharmonic functions in G which is locally uniformly bounded below. Then the lower semicontinuous regularization \hat{s} of $s = \inf \mathcal{F}$ is $(\mathcal{A}, \mathcal{B})$ -superharmonic in G and $\hat{s} = s$ (p, μ) -q.e. in G .*

Proof. By Proposition 2.4, we only show that $\hat{s} = s$ (p, μ) -q.e. in G . In the same manner as in the proof of [HKM, Theorem 8.2], Choquet's topological lemma ([HKM, Lemma 8.3]) yields that there exists a decreasing sequence $v_i \in \mathcal{F}$ with the limit v such that the lower semicontinuous regularizations \hat{s} and \hat{v} coincide. Let

$$V_j = \{x \in G \mid \hat{v}(x) + \frac{1}{j} < v(x)\}.$$

Since $s \leq v$, we have $\{x \in G \mid \hat{s}(x) < s(x)\} \subset \bigcup_{j=1}^\infty V_j$. Therefore, if we can show $\text{cap}_{p,\mu} V_j = 0$, the subadditivity of the capacity yields $\hat{s} = s$ (p, μ) -q.e. in G . Since V_j is a Borel set, it suffices to show that $\text{cap}_{p,\mu} K = 0$ for any compact set $K \subset V_j$.

Let $G' \Subset G$ be an open neighborhood of K and h be a bounded $(\mathcal{A}, \mathcal{B})$ -harmonic function in G' . Since \mathcal{F} is locally uniformly bounded below, there exists a constant $c \geq 0$ such that $\hat{v} + c \geq h$. Letting $u = \hat{v} + c + \frac{1}{j}$, we have $v_i + c \in \Phi_K^{u,h}(G')$ for all

i. Therefore $R_K^{u,h}(G') \leq v_i + c$ in G' for all i , so that $R_K^{u,h}(G') \leq v + c$ in G' . Hence $\hat{R}_K^{u,h}(G') \leq \hat{v} + c$ in G' . This implies

$$\hat{R}_K^{u,h}(G') < \hat{v} + c + \frac{1}{j} = u = R_K^{u,h}(G')$$

on K . Hence by Lemma 2.4 we have $\text{cap}_{p,\mu} K = 0$, so that the proof is complete. \square

The rest of this section is devoted to showing the integrability of $(\mathcal{A}, \mathcal{B})$ -superharmonic functions. First, following the discussion in [MZ], in which the unweighted case, namely the case $w = 1$, is treated, we will show a weak Harnack inequality for supersolutions of (E). Hereafter, c_μ denotes a constant depending only on those constants which appear in the conditions for w to be p -admissible (see [HKM, Chapter 1]).

Lemma 2.5. *Suppose that G is an open set with $G \Subset \Omega$ and $B(x, 2r) \subset G$. If u is a nonnegative supersolution of (E) in G , then, for any $\sigma, \tau \in (0, 1)$, there exists a constant $c = c(N, p, \alpha_1, \alpha_2, \alpha_3(G), r, \gamma, \sigma, \tau, c_\mu) > 0$ such that*

$$\left(\frac{1}{\mu(B(x, \sigma r))} \int_{B(x, \sigma r)} u^\gamma d\mu \right)^{1/\gamma} \leq c \left(\text{ess inf}_{B(x, \tau r)} u + r \right)$$

whenever $0 < \gamma < \varkappa(p - 1)$, where $\varkappa > 1$ is the exponent in the Sobolev inequality.

Proof. Fix $r > 0$ and let $\bar{u} = u + r$. Let $\beta > 0$. For a ball $B \subset G$ and a nonnegative $\eta \in C_0^\infty(B)$, set $\varphi = \bar{u}^{-\beta} \eta^p$. Then $\varphi \in H_0^{1,p}(B; \mu)$ and $\varphi \geq 0$. Since u is a supersolution of (E) and

$$\nabla \varphi = -\beta \bar{u}^{-\beta-1} \eta^p \nabla u + p \bar{u}^{-\beta} \eta^{p-1} \nabla \eta,$$

we have

$$\int_B \mathcal{A}(x, \nabla u) \cdot (-\beta \bar{u}^{-\beta-1} \eta^p \nabla u + p \bar{u}^{-\beta} \eta^{p-1} \nabla \eta) dx + \int_B \mathcal{B}(x, u) \bar{u}^{-\beta} \eta^p dx \geq 0.$$

From (A.2), (A.3) and (B.2) it follows that

$$(2.1) \quad \alpha_1 \beta \int_B |\nabla u|^{p-1} \bar{u}^{-\beta-1} \eta^p d\mu \leq p \alpha_2 \int_B |\nabla u|^{p-1} |\nabla \eta| \bar{u}^{-\beta} \eta^{p-1} d\mu + \alpha_3(G) \int_B (u^{p-1} + 1) \bar{u}^{-\beta} \eta^p d\mu.$$

By Young's inequality,

$$|\nabla u|^{p-1} |\nabla \eta| \bar{u}^{-\beta} \eta^{p-1} \leq \frac{\alpha_1}{2p\alpha_2} \beta |\nabla u|^{p-1} \bar{u}^{-\beta-1} \eta^p + c \beta^{1-p} |\nabla \eta|^p \bar{u}^{p-\beta-1}$$

with $c = c(p, \alpha_1, \alpha_2) > 0$. Also, note that $u^{p-1} + 1 \leq 2 \max(1, r^{1-p}) \bar{u}^{p-1}$. Hence, by (2.1)

$$(2.2) \quad \int_B |\nabla u|^{p-1} \bar{u}^{-\beta-1} \eta^p d\mu \leq c \left\{ \beta^{-p} \int_B |\nabla \eta|^p \bar{u}^{p-\beta-1} d\mu + \beta^{-1} \int_B \bar{u}^{p-1-\beta} \eta^p d\mu \right\}$$

with $c = c(p, \alpha_1, \alpha_2, \alpha_3(G), r) > 0$.

Now let $s < p - 1$, $s \neq 0$, and set $v = \bar{u}^{s/p}$. Then, $|\nabla v|^p = (|s|/p)^p |\nabla u|^p \bar{u}^{s-p}$. Hence, applying (2.2) with $\beta = p - 1 - s$ we have

$$(2.3) \quad \begin{aligned} \int_B |\nabla v|^p \eta^p d\mu &\leq c \left\{ |s|^p (p-1-s)^{-p} \int_B |\nabla \eta|^p v^p d\mu \right. \\ &\quad \left. + |s|^p (p-1-s)^{-1} \int_B v^p \eta^p d\mu \right\} \\ &\leq c |s|^p (1 + (p-1-s)^{-1})^p \int_B (\eta^p + |\nabla \eta|^p) v^p d\mu \end{aligned}$$

with $c = c(p, \alpha_1, \alpha_2, \alpha_3(G), r) > 0$. The Sobolev inequality and (2.3) yield

$$(2.4) \quad \begin{aligned} \left(\frac{1}{\mu(B)} \int_B (\eta v)^{\varkappa p} d\mu \right)^{1/\varkappa p} &\leq c_\mu \rho(B) \left(\frac{1}{\mu(B)} \int_B |\nabla(\eta v)|^p d\mu \right)^{1/p} \\ &\leq 2 c_\mu \rho(B) \left(\frac{1}{\mu(B)} \int_B (\eta^p |\nabla v|^p + |\nabla \eta|^p v^p) d\mu \right)^{1/p} \\ &\leq c \rho(B) (|s| + 1) (1 + (p-1-s)^{-1}) \left(\frac{1}{\mu(B)} \int_B (\eta^p + |\nabla \eta|^p) v^p d\mu \right)^{1/p}, \end{aligned}$$

where $\rho(B)$ is the radius of B and $c = c(p, \alpha_1, \alpha_2, \alpha_3(G), r, c_\mu) > 0$.

Now, we consider the ball $B(x, r)$ as in the lemma and let $B(h) = B(x, h)$ for $h > 0$. Let $r_0 = \min(\sigma, \tau)r$. We note that $\mu(B(h)) \leq c\mu(B(r_0))$ with $c = c(\sigma, \tau, c_\mu) > 0$ for $r_0 \leq h \leq r$ by the doubling property of μ . Let $r_0 \leq h' < h \leq r$ and $\eta \in C_0^\infty(B(h))$ be chosen so that $\eta = 1$ on $B(h')$, $0 \leq \eta \leq 1$ in $B(h)$ and $|\nabla \eta| \leq 3(h-h')^{-1}$. Then, since $\eta \leq 1 \leq h(h-h')^{-1}$, (2.4) with $B = B(h)$ yields

$$(2.5) \quad \begin{aligned} \left(\frac{1}{\mu(B(h'))} \int_{B(h')} v^{\varkappa p} d\mu \right)^{1/\varkappa p} \\ \leq C_1 (h-h')^{-1} (1 + |s|) (1 + (p-1-s)^{-1}) \left(\frac{1}{\mu(B(h))} \int_{B(h)} v^p d\mu \right)^{1/p} \end{aligned}$$

with $C_1 = C_1(p, \alpha_1, \alpha_2, \alpha_3(G), r, c_\mu, \sigma, \tau) > 0$.

If $s > 0$, by (2.5) we have

$$(2.6) \quad \begin{aligned} \left(\frac{1}{\mu(B(h'))} \int_{B(h')} \bar{u}^{\varkappa s} d\mu \right)^{1/\varkappa s} \\ \leq [C_1 (h-h')^{-1} (1+s) (1 + (p-1-s)^{-1})]^{p/s} \left(\frac{1}{\mu(B(h))} \int_{B(h)} \bar{u}^s d\mu \right)^{1/s}. \end{aligned}$$

If $s < 0$, since $(p - 1 - s)^{-1} < (p - 1)^{-1}$, from (2.5) we obtain

$$(2.7) \quad \begin{aligned} & \left(\frac{1}{\mu(B(h'))} \int_{B(h')} \bar{u}^{\varkappa s} d\mu \right)^{1/\varkappa s} \\ & \geq [C_1(h - h')^{-1}(1 - s)]^{p/s} \left(\frac{1}{\mu(B(h))} \int_{B(h)} \bar{u}^s d\mu \right)^{1/s}. \end{aligned}$$

Let $0 < \gamma < \varkappa(p - 1)$. Suppose $s_0 = \varkappa^{-j}\gamma$ for some integer $j \geq 2$. Set $s_i = \varkappa^i s_0$ for $i = 1, 2, \dots, j - 1$. Then $0 < s_i \leq \varkappa^{-1}\gamma < p - 1$, and hence $p - 1 - s_i \geq p - 1 - \varkappa^{-1}\gamma$. Also, set $h_i = r\{\sigma + 2^{-i}(1 - \sigma)\}$ and $h'_i = h_{i+1}$. Then $h_i - h'_i = 2^{-(i+1)}r(1 - \sigma)$. Thus, by (2.6) we have

$$\left(\frac{1}{\mu(B(h_{i+1}))} \int_{B(h_{i+1})} \bar{u}^{s_{i+1}} d\mu \right)^{1/s_{i+1}} \leq (C_2 2^{pi})^{1/s_i} \left(\frac{1}{\mu(B(h_i))} \int_{B(h_i)} \bar{u}^{s_i} d\mu \right)^{1/s_i}$$

with $C_2 = C_2(p, \alpha_1, \alpha_2, \alpha_3(G), r, c_\mu, \sigma, \tau, \gamma) > 0$. Thus, since $\gamma = \varkappa^j s_0 = \varkappa s_{j-1}$, $\sigma r \leq h_j$ and $r = h_0$, we obtain by iteration

$$(2.8) \quad \begin{aligned} & \left(\frac{1}{\mu(B(\sigma r))} \int_{B(\sigma r)} \bar{u}^\gamma d\mu \right)^{1/\gamma} \\ & \leq C_2^{\sum_{i=0}^{j-1} 1/s_i} 2^{p \sum_{i=0}^{j-1} i/s_i} \left(\frac{1}{\mu(B(r))} \int_{B(r)} \bar{u}^{s_0} d\mu \right)^{1/s_0} \\ & \leq c \left(\frac{1}{\mu(B(r))} \int_{B(r)} \bar{u}^{s_0} d\mu \right)^{1/s_0} \end{aligned}$$

with $c = c(p, \alpha_1, \alpha_2, \alpha_3(G), r, c_\mu, \gamma, \sigma, \tau, s_0) > 0$. Since this holds for any $s_0 = \varkappa^{-j}\gamma$, $j = 2, 3, \dots$, by Hölder's inequality, the same inequality holds for any $s_0 > 0$.

Next, given $s_0 > 0$, set $s_i = -\varkappa^i s_0$, $h_i = r\{\tau + 2^{-i}(1 - \tau)\}$ and $h'_i = h_{i+1}$. Then by (2.7) we have

$$\begin{aligned} & \left(\frac{1}{\mu(B(h_{i+1}))} \int_{B(h_{i+1})} \bar{u}^{s_{i+1}} d\mu \right)^{1/s_{i+1}} \\ & \geq [C_1(h_i - h_{i+1})^{-1}(1 - s_i)]^{p/s_i} \left(\frac{1}{\mu(B(h_i))} \int_{B(h_i)} \bar{u}^{s_i} d\mu \right)^{1/s_i}. \end{aligned}$$

Since $1 - s_i = 1 + \varkappa^i s_0 \leq (1 + s_0)\varkappa^i$, again by iteration we obtain

$$\begin{aligned} \left(\operatorname{ess\,sup}_{B(\tau r)} \bar{u}^{-1} \right)^{-1} & = \lim_{i \rightarrow \infty} \left(\frac{1}{\mu(B(h_i))} \int_{B(h_i)} \bar{u}^{s_i} d\mu \right)^{1/s_i} \\ & \geq C_3^{\sum_{i=0}^{\infty} 1/s_i} (2\varkappa)^{p \sum_{i=0}^{\infty} i/s_i} \left(\frac{1}{\mu(B(r))} \int_{B(r)} \bar{u}^{-s_0} d\mu \right)^{-1/s_0} \end{aligned}$$

with $C_3 = C_3(p, \alpha_1, \alpha_2, \alpha_3(G), r, c_\mu, \sigma, \tau, s_0) > 0$, that is,

$$(2.9) \quad \operatorname{ess\,inf}_{B(\tau r)} \bar{u} \geq c \left(\frac{1}{\mu(B(r))} \int_{B(r)} \bar{u}^{-s_0} d\mu \right)^{-1/s_0}$$

with $c = c(p, \alpha_1, \alpha_2, \alpha_3(G), r, c_\mu, \sigma, \tau, s_0) > 0$.

Finally, we show

$$(2.10) \quad \left(\frac{1}{\mu(B(r))} \int_{B(r)} \bar{u}^{s_0} d\mu \right)^{1/s_0} \leq c \left(\frac{1}{\mu(B(r))} \int_{B(r)} \bar{u}^{-s_0} d\mu \right)^{-1/s_0}$$

for some $s_0 > 0$. Set $v = \log \bar{u}$ and let B be any ball in $B(x, r)$. Since $|\nabla v|^p = |\nabla u|^p \bar{u}^{-p}$, by (2.2) with $\beta = p - 1$ we have

$$(2.11) \quad \int_{2B} |\nabla v|^p \eta^p d\mu \leq c \int_{2B} (\eta^p + |\nabla \eta|^p) d\mu$$

with $c = c(p, \alpha_1, \alpha_2, \alpha_3(G), r) > 0$ for nonnegative $\eta \in C_0^\infty(2B)$. Choose η so that $\eta = 1$ on B , $0 \leq \eta \leq 1$ in $2B$ and $|\nabla \eta| \leq 3\rho(B)^{-1}$. Then, (2.11) yields

$$\int_B |\nabla v|^p d\mu \leq c\rho(B)^{-p} \mu(B)$$

with $c = c(p, \alpha_1, \alpha_2, \alpha_3(G), r) > 0$. By using Hölder's inequality and Poincaré inequality, we have

$$\frac{1}{\mu(B)} \int_B |v - v_B| d\mu \leq c_\mu \rho(B) \left(\frac{1}{\mu(B)} \int_B |\nabla v|^p d\mu \right)^{1/p} \leq C_4$$

with $C_4 = C_4(p, \alpha_1, \alpha_2, \alpha_3(G), r, c_\mu) > 0$, where $v_B = \frac{1}{\mu(B)} \int_B v d\mu$. Hence v satisfies the hypothesis of the John–Nirenberg lemma ([HKM, Appendix I]), so that there are positive constants s_0 and c_0 depending only on C_4 , N and c_μ such that

$$\left(\frac{1}{\mu(B(r))} \int_{B(r)} e^{s_0 v} d\mu \right) \left(\frac{1}{\mu(B(r))} \int_{B(r)} e^{-s_0 v} d\mu \right) \leq c_0.$$

Hence we obtain (2.10) with $s_0 = s_0(N, p, \alpha_1, \alpha_2, \alpha_3(G), r, c_\mu) > 0$ and $c = c(N, p, \alpha_1, \alpha_2, \alpha_3(G), r, c_\mu) > 0$. Thus, by (2.8), (2.9) and (2.10) the proof is complete. \square

In general, an $(\mathcal{A}, \mathcal{B})$ -superharmonic function in G does not belong to $H_{\text{loc}}^{1,p}(G; \mu)$. Hence, we give a definition of generalized gradient Du .

Suppose that G is an open subset in Ω . For a function u in an open set G such that $\min(u, k) \in H_{\text{loc}}^{1,p}(G; \mu)$ for all $k > 0$, we define

$$Du = \lim_{k \rightarrow \infty} \nabla \min(u, k).$$

By Corollary 2.1, Du is defined for any $(\mathcal{A}, \mathcal{B})$ -superharmonic function u .

Now, using the above lemma, we can show the following integrability theorem for $(\mathcal{A}, \mathcal{B})$ -superharmonic functions.

Theorem 2.3. *Let G be an open subset in Ω . If u is an $(\mathcal{A}, \mathcal{B})$ -superharmonic function in G , then $u \in L_{\text{loc}}^\gamma(G; \mu)$ and $Du \in L_{\text{loc}}^{q(p-1)}(G; \mu)$ whenever $0 < \gamma < \varkappa(p-1)$ and*

$$(2.12) \quad 0 < q < \frac{\varkappa p}{\varkappa(p-1) + 1}.$$

Proof. Let $G' \Subset G$. Since u is bounded below on G' , by adding a positive constant we may assume that u is nonnegative. By Lemma 2.1, there is a nonnegative bounded continuous $(\mathcal{A}, \mathcal{B})$ -superharmonic function u_0 in G' . For $k > 0$, let $u_k = \min(u, u_0 + k)$. Then, u_k is a supersolution of (E) in G' .

Let $B = B(x, r)$ be a ball with $2B \subset G'$. By the above lemma, we have

$$\left(\int_B u_k^\gamma d\mu \right)^{1/\gamma} \leq c \left(\text{ess inf}_B u_k + r \right) \leq c \left(\text{ess inf}_B u + r \right) < \infty$$

whenever $0 < \gamma < \varkappa(p-1)$ with a constant c independent of k . Hence, letting $k \rightarrow \infty$, we have $\int_B u^\gamma d\mu < \infty$.

Next, we show the integrability of Du . Let q satisfy (2.12). Since $h_0 \geq 0$, $\min(u, k) = u = u_k$ on $\{u \leq k\}$, so that $\nabla \min(u, k) = \nabla u_k$ a.e. on $\{u \leq k\}$. Hence

$$\begin{aligned} \int_B |\nabla \min(u, k)|^{q(p-1)} d\mu &= \int_{B \cap \{u \leq k\}} |\nabla \min(u, k)|^{q(p-1)} d\mu \\ &= \int_{B \cap \{u \leq k\}} |\nabla u_k|^{q(p-1)} d\mu \leq \int_B |\nabla u_k|^{q(p-1)} d\mu. \end{aligned}$$

Set $\bar{u}_k = u_k + r$. If $\varepsilon > 0$, by Hölder's inequality and (2.2) in Lemma 2.5 we have

$$\begin{aligned} \int_B |\nabla u_k|^{q(p-1)} d\mu &= \int_B |\nabla u_k|^{q(p-1) \bar{u}_k^{-(1+\varepsilon)(p-1)q/p} \bar{u}_k^{(1+\varepsilon)(p-1)q/p}} d\mu \\ &\leq \left(\int_B |\nabla u_k|^{p \bar{u}_k^{-1-\varepsilon}} d\mu \right)^{(p-1)q/p} \left(\int_B \bar{u}_k^{(1+\varepsilon)(p-1)q/\{p-q(p-1)\}} d\mu \right)^{\{p-(p-1)q\}/p} \\ &\leq c \left(\int_{2B} \bar{u}_k^{p-1-\varepsilon} d\mu \right)^{(p-1)q/p} \left(\int_B \bar{u}_k^{(1+\varepsilon)(p-1)q/\{p-q(p-1)\}} d\mu \right)^{\{p-(p-1)q\}/p} \\ &\leq c \left(\int_{2B} (u+r)^{p-1-\varepsilon} d\mu \right)^{(p-1)q/p} \left(\int_B (u+r)^{(1+\varepsilon)(p-1)q/\{p-q(p-1)\}} d\mu \right)^{\{p-(p-1)q\}/p}. \end{aligned}$$

Now choose ε so that $0 < \varepsilon < p-1$ and

$$\frac{(1+\varepsilon)(p-1)q}{p-q(p-1)} < \varkappa(p-1).$$

Thus, the integrability of u implies the integrability of Du . □

3. Existence of $(\mathcal{A}, \mathcal{B})$ -superharmonic solutions

In this section, we investigate relations between $(\mathcal{A}, \mathcal{B})$ -superharmonic functions and solutions for the equation (E_ν) with weak zero boundary values.

We define

$$Lu = -\operatorname{div} \mathcal{A}(x, \nabla u(x)) + \mathcal{B}(x, u(x)).$$

Let G be an open subset in Ω . If u is a supersolution of (E) in G , then $u \in H_{\text{loc}}^{1,p}(G; \mu)$, and hence by Riesz representation theorem it is clear that Lu is a Radon measure in G . In general, an $(\mathcal{A}, \mathcal{B})$ -superharmonic function in G does not always belong to $H_{\text{loc}}^{1,p}(G; \mu)$ (see section 2). However, by the integrability of $(\mathcal{A}, \mathcal{B})$ -superharmonic functions the following theorem holds.

Theorem 3.1. *Let G be an open subset in Ω and u be an $(\mathcal{A}, \mathcal{B})$ -superharmonic function u in G . Then there is a Radon measure ν on G such that*

$$\int_G \mathcal{A}(x, Du) \cdot \nabla \varphi \, dx + \int_G \mathcal{B}(x, u) \varphi \, dx = \int_G \varphi \, d\nu$$

for all $\varphi \in C_0^\infty(G)$.

Proof. Let $\varphi \in C_0^\infty(G)$ be nonnegative, U be an open set with $\operatorname{spt} \varphi \subset U \Subset G$ and u_0 be a bounded nonnegative $(\mathcal{A}, \mathcal{B})$ -superharmonic function in U (see Lemma 2.1). Set $u_k = \min(u, u_0 + k)$. Then $\nabla u_k \rightarrow Du$ a.e. in U . Hence, by (A.1)

$$\mathcal{A}(x, \nabla u_k) \cdot \nabla \varphi \rightarrow \mathcal{A}(x, Du) \cdot \nabla \varphi$$

a.e. $x \in U$. Moreover, by Theorem 2.3, $|Du|^{p-1} \in L^1(U)$, so that,

$$|\mathcal{A}(x, \nabla u_k) \cdot \nabla \varphi| \leq \alpha_2 |\nabla u_k|^{p-1} |\nabla \varphi| \leq 2^{p-1} \alpha_2 (|Du|^{p-1} + |\nabla h_0|^{p-1}) |\nabla \varphi| \in L^1(U).$$

Again, by Theorem 2.3, $|u|^{p-1} \in L^1(U)$, so that,

$$|\mathcal{B}(x, u_k) \varphi| \leq \alpha_3(U) (|u_k|^{p-1} + 1) |\varphi| \leq \alpha_3(U) (|u|^{p-1} + 1) |\varphi| \in L^1(U).$$

Hence, by Lebesgue's convergence theorem we have

$$\begin{aligned} & \int_G \mathcal{A}(x, Du) \cdot \nabla \varphi \, dx + \int_G \mathcal{B}(x, u) \varphi \, dx \\ &= \lim_{k \rightarrow \infty} \left(\int_U \mathcal{A}(x, \nabla u_k) \cdot \nabla \varphi \, dx + \int_U \mathcal{B}(x, u_k) \varphi \, dx \right) \geq 0. \end{aligned}$$

Therefore, from the Riesz representation theorem we obtain the claim of this theorem. \square

Remark 3.1. By the proof of Theorem 3.1 we can see: if u is an $(\mathcal{A}, \mathcal{B})$ -superharmonic function, $\{u_k\}$ is the sequence of functions as in the proof of Theorem 3.1, $\nu = Lu$ and $\nu_k = Lu_k$ in G , then $\nu_k \rightarrow \nu$ weakly in G , namely,

$$\lim_{n \rightarrow \infty} \int_G \varphi \, d\nu_n = \int_G \varphi \, d\nu$$

for all $\varphi \in C_0^\infty(G)$.

Next, we will show that given a nonnegative Radon measure ν , there is an $(\mathcal{A}, \mathcal{B})$ -superharmonic function which satisfies the equation (E_ν) with weak zero boundary values. We use the notation X^* as the dual space of X .

Let G be an open set with $G \Subset \Omega$. We can regard L as an operator $H_0^{1,p}(G; \mu) \rightarrow (H_0^{1,p}(G; \mu))^*$ by

$$(Lu, v) = \int_G \mathcal{A}(x, \nabla u) \cdot \nabla v \, dx + \int_G \mathcal{B}(x, u)v \, dx.$$

In fact, by (A.3) and (B.2),

$$\begin{aligned} \left| \int_G \mathcal{A}(x, \nabla u) \cdot \nabla v \, dx \right| &\leq \alpha_2 \left(\int_G |\nabla u|^p \, d\mu \right)^{(p-1)/p} \left(\int_G |\nabla v|^p \, d\mu \right)^{1/p} \\ \left| \int_G \mathcal{B}(x, u)v \, dx \right| &\leq 2\alpha_3(G) \left(\int_G (|u| + 1)^p \, d\mu \right)^{(p-1)/p} \left(\int_G |v|^p \, d\mu \right)^{1/p}, \end{aligned}$$

so that, L is a bounded operator. Moreover, in the same manner as [O1, Lemma 3.3], we can show that L is demicontinuous and coercive. Thus, if $\nu \in (H_0^{1,p}(G; \mu))^*$, then it follows from [M, Lemma 2.6] that there exists a solution $u \in H_0^{1,p}(G; \mu)$ which satisfies (E_ν) . Then, u is a supersolution of (E) , so that u can be chosen to be $(\mathcal{A}, \mathcal{B})$ -superharmonic in G by Proposition 2.1. Further, by Lemma 3.1 below, u is unique. Namely, the following theorem holds.

Theorem 3.2. *Suppose that G is an open set with $G \Subset \Omega$ and $\nu \in (H_0^{1,p}(G; \mu))^*$ is a Radon measure in G . Then there is a unique $(\mathcal{A}, \mathcal{B})$ -superharmonic function u in G which satisfies (E_ν) and belongs to $H_0^{1,p}(G; \mu)$.*

Lemma 3.1. *Suppose that G is an open set with $G \Subset \Omega$ and $u_1, u_2 \in H_0^{1,p}(G; \mu)$ are $(\mathcal{A}, \mathcal{B})$ -superharmonic functions in G with $Lu_i = \nu_i$ for $i = 1, 2$. If $\nu_1 \leq \nu_2$, then $u_1 \leq u_2$ in G .*

Proof. Let $\eta = \min(u_2 - u_1, 0)$. Since $\eta \in H_0^{1,p}(G; \mu)$ and $\eta \leq 0$, we have by (A.4) and (B.3)

$$\begin{aligned} 0 &\geq \int_G \eta \, d\nu_2 - \int_G \eta \, d\nu_1 \\ &= \int_G \mathcal{A}(x, \nabla u_2) \cdot \nabla \eta \, dx + \int_G \mathcal{B}(x, u_2) \eta \, dx \\ &\quad - \left(\int_G \mathcal{A}(x, \nabla u_1) \cdot \nabla \eta \, dx + \int_G \mathcal{B}(x, u_1) \eta \, dx \right) \\ &= \int_{\{u_1 > u_2\}} (\mathcal{A}(x, \nabla u_2) - \mathcal{A}(x, \nabla u_1)) \cdot \nabla \eta \, dx \\ &\quad + \int_{\{u_1 > u_2\}} (\mathcal{B}(x, u_2) - \mathcal{B}(x, u_1)) \eta \, dx \geq 0. \end{aligned}$$

Hence,

$$\int_{\{u_1 > u_2\}} (\mathcal{A}(x, \nabla u_2) - \mathcal{A}(x, \nabla u_1)) \cdot (\nabla u_1 - \nabla u_2) dx = 0.$$

Again from (A.4), we obtain $\nabla u_1 - \nabla u_2 = 0$ a.e. in $\{u_1 > u_2\}$, and hence $\nabla \eta = 0$ a.e. in G . Since $\eta \in H_0^{1,p}(G; \mu)$, we have $\eta = 0$ a.e. in G . Therefore, we conclude that $u_1 \leq u_2$ a.e. in G . By Corollary 2.2 we see that $u_1 \leq u_2$ in G . Hence the proof is complete. \square

In order to show the existence of $(\mathcal{A}, \mathcal{B})$ -superharmonic solutions of (E_ν) with weak zero boundary values for general finite Radon measures, we prepare some lemmas.

Lemma 3.2. ([M, Lemma 2.12]) *If G is a bounded open set in Ω and ν is a finite Radon measure in G , then there is a sequence of Radon measures $\nu_n \in (H_0^{1,p}(G; \mu))^*$ such that $\nu_n(G) \leq \nu(G)$ for all $n = 1, 2, \dots$ and $\nu_n \rightarrow \nu$ weakly in G .*

Lemma 3.3. ([M, Theorem 2.14]) *Suppose that G is an open set with $G \Subset \Omega$. If $\{u_n\}$ is a bounded sequence in $H_0^{1,p}(G; \mu)$, then there is a subsequence $\{u_{n_i}\}$ and a function $u \in H_0^{1,p}(G; \mu)$ such that $u_{n_i} \rightarrow u$ in $L^s(G; \mu)$ for all $1 \leq s < \kappa p$.*

Suppose that G is an open set in Ω . A function u is said to be $(\mathcal{A}, \mathcal{B})$ -hyperharmonic in G if it is lower semicontinuous, and for each open set $U \Subset G$ and for $h \in C(\bar{U})$ which is $(\mathcal{A}, \mathcal{B})$ -harmonic in U , $u \geq h$ on ∂U implies $u \geq h$ in U . Note that Du is defined for every $(\mathcal{A}, \mathcal{B})$ -hyperharmonic function u in G , since $\min(u, k) \in H_{\text{loc}}^{1,p}(G; \mu)$ for any $k > 0$ by Corollary 2.1.

Lemma 3.4. *Suppose that G is an open set in Ω . If $\{u_n\}$ is a sequence of $(\mathcal{A}, \mathcal{B})$ -superharmonic functions in G which is locally uniformly bounded below, then there is a subsequence $\{u_{n_i}\}$ and an $(\mathcal{A}, \mathcal{B})$ -hyperharmonic function u in G such that $u_{n_i} \rightarrow u$ a.e. in G and $Du_{n_i} \rightarrow Du$ a.e. in the set $\{u < \infty\}$.*

Proof. First, let $U \Subset G$, $U' \Subset U$ and we assume that there is a constant $M \geq 0$ such that $u_n \leq M$ in U' for all n . Then, by Proposition 2.2, $u_n \in H_{\text{loc}}^{1,p}(U'; \mu)$ is a supersolution of (E) in U' . Let $\eta \in C_0^\infty(U')$ with $0 \leq \eta \leq 1$ in U' , $\eta = 1$ in U'' . Then since $(M - u_n)\eta^p \in H_0^{1,p}(U'; \mu)$ and $(M - u_n)\eta^p \geq 0$ we have

$$\int_{U'} \mathcal{A}(x, \nabla u_n) \cdot \nabla [(M - u_n)\eta^p] dx + \int_{U'} \mathcal{B}(x, u_n) (M - u_n)\eta^p dx \geq 0.$$

Hence,

$$\begin{aligned} \int_{U'} [\mathcal{A}(x, \nabla u_n) \cdot \nabla u_n] \eta^p dx &\leq p \int_{U'} [\mathcal{A}(x, \nabla u_n) \cdot \nabla \eta] (M - u_n)\eta^{p-1} dx \\ &\quad + \int_{U'} \mathcal{B}(x, u_n) (M - u_n)\eta^p dx. \end{aligned}$$

We may assume that $u_n \geq -m$ for any n in G' ($m \geq 0$). From the structure condition and the inequality $\mathcal{B}(x, u_n)(M - u_n) \leq |\mathcal{B}(x, M)|(M + m)$ we obtain

$$\begin{aligned} \alpha_1 \int_{G'} |\nabla u_n|^p \eta^p d\mu &\leq p\alpha_2 \int_{G'} |\nabla u_n|^{p-1} |\nabla \eta| (M + m) \eta^{p-1} d\mu \\ &\quad + \alpha_3(G') \int_{G'} (M^{p-1} + 1) (M + m) d\mu \\ &\leq p\alpha_2(M + m) \left(\int_{G'} |\nabla u_n|^p \eta^p d\mu \right)^{(p-1)/p} \left(\int_{G'} |\nabla \eta|^p d\mu \right)^{1/p} \\ &\quad + \alpha_3(G') (M^{p-1} + 1) (M + m) \mu(G'). \end{aligned}$$

An application of Young's inequality yields that $X \leq AX^{(p-1)/p} + C$ implies $X \leq A^p + pC$ for $X \geq 0$, $A \geq 0$ and $C \geq 0$. Therefore, $\{\int_{G'} |\nabla u_n|^p \eta^p d\mu\}$ is bounded. Moreover, since $\{\int_{G'} |u_n|^p |\nabla \eta|^p d\mu\}$ is bounded, $\{\eta u_n\}$ is bounded in $H_0^{1,p}(G'; \mu)$. By Lemma 3.3, there is a subsequence $\{\eta u_{n_i}\}$ and a function $u_{U'} \in H_0^{1,p}(G'; \mu)$ such that $\eta u_{n_i} \rightarrow u_{U'}$ in $L^s(G'; \mu)$ for all $1 \leq s < \kappa p$, especially $u_{n_i} \rightarrow u_{U'}$ a.e. in U' . It follows from [HKM, Theorem 1.32] that $\nabla u_{n_i} \rightarrow \nabla u_{U'}$ weakly in $L^p(U'; \mu)$. We write this subsequence u_{n_i} by u_n .

Now we will show that $u_{U'}$ has an $(\mathcal{A}, \mathcal{B})$ -superharmonic representative. Set $v_i = \inf_{n \geq i} u_n$ and $\hat{v}_i(x) = \liminf_{y \rightarrow x} v_i(x)$ ($i = 1, 2, \dots$). Then, the fundamental convergence theorem yields that \hat{v}_i is $(\mathcal{A}, \mathcal{B})$ -superharmonic in U' and $\hat{v}_i = v_i$ (p, μ)-q.e., and hence a.e. in U' . Moreover, since $\{\hat{v}_i\}$ is an increasing sequence of bounded $(\mathcal{A}, \mathcal{B})$ -superharmonic functions, $\hat{v} = \lim_{i \rightarrow \infty} \hat{v}_i$ is $(\mathcal{A}, \mathcal{B})$ -superharmonic in U' ([MO1, Proposition 2.2]). Moreover, we have

$$u_{U'}(x) = \lim_{n \rightarrow \infty} u_n(x) = \lim_{i \rightarrow \infty} v_i(x) = \lim_{i \rightarrow \infty} \hat{v}_i(x) = \hat{v}(x)$$

for a.e. $x \in U'$. Thus $u_{U'}$ has an $(\mathcal{A}, \mathcal{B})$ -superharmonic representative.

Next, we will show that $\nabla u_n \rightarrow \nabla u_{U'}$ a.e. in U . Fix $\varepsilon > 0$. Let

$$\begin{aligned} E_{n,\varepsilon} &:= \{x \in U \mid (\mathcal{A}(x, \nabla u_n) - \mathcal{A}(x, \nabla u_{U'})) \cdot (\nabla u_n - \nabla u_{U'}) \geq \varepsilon\}, \\ E_{n,\varepsilon}^1 &:= \{x \in E_{n,\varepsilon} \mid |u_n - u_{U'}| \geq \varepsilon^2\} \quad \text{and} \quad E_{n,\varepsilon}^2 := E_{n,\varepsilon} \setminus E_{n,\varepsilon}^1. \end{aligned}$$

Since $u_n \rightarrow u_{U'}$ in $L^p(U; \mu)$, $|E_{n,\varepsilon}^1| \rightarrow 0$ as $n \rightarrow \infty$. On the other hand,

$$|E_{n,\varepsilon}^2| \leq \frac{1}{\varepsilon} \int_{E_{n,\varepsilon}^2} (\mathcal{A}(x, \nabla u_n) - \mathcal{A}(x, \nabla u_{U'})) \cdot (\nabla u_n - \nabla u_{U'}) dx.$$

Let $\eta \in C_0^\infty(U')$ with $0 \leq \eta \leq 1$ in U' and $\eta = 1$ in U , and $v_n = \min\{\max(u_n - u_{U'} + \varepsilon^2, 0), 2\varepsilon^2\}$. Then since $u_{U'}$ is a supersolution of (E) in U' and $\eta v_n \in H_0^{1,p}(U'; \mu)$ is

nonnegative,

$$\begin{aligned}
0 &\leq \int_{U'} \mathcal{A}(x, \nabla u_{U'}) \cdot \nabla(\eta v_n) dx + \int_{U'} \mathcal{B}(x, u_{U'}) \eta v_n dx \\
&\leq \int_{U'} \mathcal{A}(x, \nabla u_{U'}) \cdot (v_n \nabla \eta) dx + \int_{U' \cap \{|u_n - u| < \varepsilon^2\}} \mathcal{A}(x, \nabla u_{U'}) \cdot (\eta \nabla(u_n - u_{U'})) dx \\
&\quad + 2\varepsilon^2 \int_{U'} |\mathcal{B}(x, u_{U'})| \eta dx.
\end{aligned}$$

Thus

$$\begin{aligned}
&\int_{U' \cap \{|u_n - u_{U'}| < \varepsilon^2\}} \mathcal{A}(x, \nabla u_{U'}) \cdot (\eta \nabla(u_{U'} - u_n)) dx \\
&\leq \int_{U'} \mathcal{A}(x, \nabla u_{U'}) \cdot (v_n \nabla \eta) dx + 2\varepsilon^2 \int_{U'} |\mathcal{B}(x, u_{U'})| dx \\
&\leq \alpha_2 \varepsilon^2 \int_{U'} |\nabla u_{U'}|^{p-1} |\nabla \eta| d\mu + 2\varepsilon^2 \alpha_3(G') \int_{U'} (|u_{U'}|^{p-1} + 1) d\mu \\
&\leq c\varepsilon^2 \left(\int_{U'} |\nabla u_{U'}|^p d\mu \right)^{(p-1)/p} \left(\int_{U'} |\nabla \eta|^p d\mu \right)^{1/p} + c\varepsilon^2 \leq c\varepsilon^2
\end{aligned}$$

with $c > 0$ independent of ε and n . Similarly, considering $\tilde{v}_n = \min\{\max(u_{U'} - u_n + \varepsilon^2, 0), 2\varepsilon^2\}$, we have

$$\int_{U' \cap \{|u_n - u_{U'}| < \varepsilon^2\}} \mathcal{A}(x, \nabla u_n) \cdot (\eta \nabla(u_n - u_{U'})) dx \leq c\varepsilon^2$$

with the same c . Thus

$$|E_{n,\varepsilon}^2| \leq \frac{1}{\varepsilon} \int_{E_{n,\varepsilon}^2} (\mathcal{A}(x, \nabla u_n) - \mathcal{A}(x, \nabla u_{U'})) \cdot (\nabla u_n - \nabla u_{U'}) dx \leq 2c\varepsilon,$$

so that, for $n \geq n_\varepsilon$,

$$(3.1) \quad |E_{n,\varepsilon}| = |E_{n,\varepsilon}^1| + |E_{n,\varepsilon}^2| \leq (c+1)\varepsilon,$$

where c does not depend on n and ε . To obtain the claim that $\nabla u_n \rightarrow \nabla u_{U'}$ a.e. in U , we will show that for any $\lambda > 0$

$$(3.2) \quad |\{x \in U \mid |\nabla u_n - \nabla u_{U'}| \geq \lambda\}| \rightarrow 0$$

as $n \rightarrow \infty$. To the contrary, we assume that there exist $\lambda > 0$, $a > 0$ and the subsequence $\{u_{n_i}\}$ of $\{u_n\}$ such that

$$(3.3) \quad |\{x \in U \mid |\nabla u_{n_i} - \nabla u_{U'}| \geq \lambda\}| \geq a$$

for any i . Since $u_{U'} \in H^{1,p}(U; \mu)$, we have $|\nabla u_{U'}| < \infty$ a.e. in U , so that there exists a constant $R > 0$ such that

$$(3.4) \quad |\{x \in U \mid |\nabla u_{U'}| > R\}| \leq \frac{a}{3}.$$

Set $\mathcal{A}_x(\xi, \eta) = (\mathcal{A}(x, \xi) - \mathcal{A}(x, \eta)) \cdot (\xi - \eta)$ ($\xi, \eta \in \mathbf{R}^N$). If $|\eta| \leq R$, then

$$\begin{aligned} \mathcal{A}_x(\xi, \eta) &= \mathcal{A}(x, \xi) \cdot \xi - \mathcal{A}(x, \xi) \cdot \eta - \mathcal{A}(x, \eta) \cdot \xi + \mathcal{A}(x, \eta) \cdot \eta \\ &\geq w(x)(-\alpha_2|\xi|^{p-1}|\eta| - \alpha_2|\xi||\eta|^{p-1} + \alpha_1|\xi|^p) \\ &\geq w(x)(-\alpha_2|\xi|^{p-1}R - \alpha_2|\xi|R^{p-1} + \alpha_1|\xi|^p). \end{aligned}$$

There exists a constant $R' > 0$ such that

$$-\alpha_2|\xi|^{p-1}R - \alpha_2|\xi|R^{p-1} + \alpha_1|\xi|^p \geq 1$$

if $|\xi| \geq R'$. It follows that $\mathcal{A}_x(\xi, \eta) \geq w(x)$ for a.e. $x \in U$ if $|\xi| \geq R'$ and $|\eta| \leq R$. Since $\mathcal{A}_x(\xi, \eta)$ is continuous in (ξ, η) and $\mathcal{A}_x(\xi, \eta) > 0$ for a.e. $x \in U$ whenever $\xi, \eta \in \mathbf{R}^N$, $\xi \neq \eta$, we have

$$\delta(x) := \inf\{\mathcal{A}_x(\xi, \eta) \mid |\xi| \leq R', |\eta| \leq R \text{ and } |\xi - \eta| \geq \lambda\} > 0$$

for a.e. $x \in U$. Therefore, if $|\eta| \leq R$ and $|\xi - \eta| \geq \lambda$, then

$$(3.5) \quad \mathcal{A}_x(\xi, \eta) \geq \min(w(x), \delta(x)) > 0$$

for a.e. $x \in U$. Setting

$$F_{n_i} = \{x \in U \mid |\nabla u_{n_i} - \nabla u_{U'}| \geq \lambda \text{ and } |\nabla u_{U'}| \leq R\},$$

we have by (3.3) and (3.4)

$$(3.6) \quad |F_{n_i}| \geq a - \frac{a}{3} = \frac{2a}{3}.$$

Since $\min(w(x), \delta(x)) > 0$ for a.e. $x \in U$, there exists $\alpha > 0$ such that

$$(3.7) \quad |\{x \in U \mid \min(w(x), \delta(x)) < \alpha\}| \leq \frac{a}{3}.$$

Then from (3.5), (3.6) and (3.7) we obtain

$$\begin{aligned} |\{x \in U \mid \mathcal{A}_x(\nabla u_{n_i}, \nabla u_n) \geq \alpha\}| &= |E_{n_i, \alpha}| \geq |E_{n_i, \alpha} \cap F_{n_i}| \\ &= |F_{n_i}| - |F_{n_i} \cap \{x \in U \mid \mathcal{A}_x(\nabla u_{n_i}, \nabla u_n) < \alpha\}| \\ &\geq |F_{n_i}| - |\{x \in U \mid \min(w(x), \delta(x)) < \alpha\}| \\ &\geq \frac{2a}{3} - \frac{a}{3} = \frac{a}{3}. \end{aligned}$$

Choosing $\varepsilon > 0$ such that $\varepsilon < \min\left(\frac{a}{3(c+1)}, \alpha\right)$ with c in (3.1), we have

$$(c+1)\varepsilon \geq |E_{n_i, \varepsilon}| \geq |E_{n_i, \alpha}| \geq \frac{a}{3} \geq (c+1)\varepsilon,$$

which is a contradiction. Consequently, (3.2) is established.

Secondly, we relax the assumption that $\{u_n\}$ is uniformly bounded. Let U be an open set with $U \Subset G$, U' be a regular set with $U \Subset U' \Subset G$ and h_0 be the continuous solution of (E) in U' with boundary values 0 on $\partial U'$. By the above

argument there exist a subsequence $\{u_n^{(1)}\}$ of $\{u_n\}$ and an $(\mathcal{A}, \mathcal{B})$ -superharmonic function $u^{(1)} \in H^{1,p}(U; \mu)$ such that

$$\min(u_n^{(1)}, h_0 + 1) \rightarrow u^{(1)} \quad \text{and} \quad \nabla \min(u_n^{(1)}, h_0 + 1) \rightarrow \nabla u^{(1)}$$

a.e. in U . Inductively we define a subsequence $\{u_n^{(k)}\}$ of $\{u_n^{(k-1)}\}$ and an $(\mathcal{A}, \mathcal{B})$ -superharmonic function $u^{(k)} \in H^{1,p}(U; \mu)$ such that

$$\min(u_n^{(k)}, h_0 + k) \rightarrow u^{(k)} \quad \text{and} \quad \nabla \min(u_n^{(k)}, h_0 + k) \rightarrow \nabla u^{(k)}$$

a.e. in U . Then $\{u^{(k)}\}$ is an increasing sequence, so that $u_U := \lim_{k \rightarrow \infty} u^{(k)}$ is $(\mathcal{A}, \mathcal{B})$ -hyperharmonic in U ([MO1, Proposition 2.2]). Since $u^{(k)} = \min(u_U, h_0 + k)$, for any $k = 1, 2, \dots$ it follows from the diagonal method that

$$\min(u_n^{(n)}, h_0 + k) \rightarrow \min(u_U, h_0 + k) \quad \text{and} \quad \nabla \min(u_n^{(n)}, h_0 + k) \rightarrow \nabla \min(u_U, h_0 + k)$$

a.e. in U . Since $\min(u_n^{(n)}, h_0 + k) \rightarrow u_n^{(n)}$ ($k \rightarrow \infty$), we have $u_n^{(n)} \rightarrow u_U$ a.e. in U and $Du_n^{(n)} \rightarrow Du_U$ a.e. in $\{x \in U \mid u_U(x) < \infty\}$.

Finally, we show the assertion in G . Let U_k be an open set such that $U_k \Subset U_{k+1} \Subset G$ and $G = \cup_k U_k$. There exist a subsequence $\{u_{1,n}\}$ of $\{u_n\}$ and an $(\mathcal{A}, \mathcal{B})$ -hyperharmonic function u_{U_1} in U_1 such that $u_{1,n} \rightarrow u_{U_1}$ a.e. in U_1 and $Du_{1,n} \rightarrow Du_{U_1}$ a.e. in $\{x \in U_1 \mid u_{U_1}(x) < \infty\}$. Inductively we define a subsequence $\{u_{k+1,n}\}$ of $\{u_{k,n}\}$ and an $(\mathcal{A}, \mathcal{B})$ -hyperharmonic function $u_{U_{k+1}}$ in U_{k+1} such that $u_{k+1,n} \rightarrow u_{U_{k+1}}$ a.e. in U_{k+1} and $Du_{k+1,n} \rightarrow Du_{U_{k+1}}$ a.e. in $\{x \in U_{k+1} \mid u_{U_{k+1}}(x) < \infty\}$. Thus $u_{k+1,n} = u_{k,n}$ a.e. in U_{k+1} , and hence Corollary 2.2 yields $u_{k+1,n} = u_{k,n}$ in U_{k+1} . Setting $u = u_{U_k}$ in U_k , u is $(\mathcal{A}, \mathcal{B})$ -hyperharmonic in G . Again, it follows from the diagonal method that $u_{k,k} \rightarrow u$ a.e. in G and $Du_{k,k} \rightarrow Du$ a.e. in $\{x \in G \mid u(x) < \infty\}$. Hence the proof is complete. \square

Now we will show the existence of $(\mathcal{A}, \mathcal{B})$ -superharmonic solutions of (E_ν) with weak zero boundary values.

Theorem 3.3. *Suppose that G is an open set with $G \Subset \Omega$ and ν is a finite Radon measure in G . Then there is an $(\mathcal{A}, \mathcal{B})$ -superharmonic function u in G satisfying (E_ν) with $\min(u, k) \in H_0^{1,p}(G; \mu)$ for all $k > 0$.*

Proof. By Lemma 3.2, there is a sequence of Radon measures $\nu_n \in (H_0^{1,p}(G; \mu))^*$ such that $\nu_n(G) \leq \nu(G)$ for all $n = 1, 2, \dots$ and $\nu_n \rightarrow \nu$ weakly in G . Let G' be a regular set such that $G \Subset G' \Subset \Omega$. Then by Proposition 1.2 there is a bounded $(\mathcal{A}, \mathcal{B})$ -harmonic function h_0 in G' with $h_0 \in H_0^{1,p}(G'; \mu)$ and by Theorem 3.2 there is a unique $(\mathcal{A}, \mathcal{B})$ -superharmonic function u_n in G satisfying (E_{ν_n}) with $u_n \in H_0^{1,p}(G; \mu)$. Since h_0 is bounded, there exists $c_0 \geq 0$ such that $h_0 - c_0 \leq 0$ in \overline{G} . Therefore, comparison principle yields $u_n \geq h_0 - c_0$ in G for all n . By Lemma 3.4 there is a subsequence $\{u_{n_i}\}$ of $\{u_n\}$ and an $(\mathcal{A}, \mathcal{B})$ -hyperharmonic function u in G such that $u_{n_i} \rightarrow u$ a.e. in G and $\nabla u_{n_i} \rightarrow Du$ a.e. in the set $\{u < \infty\}$. On the other hand, since $\min(u_n, k) \in H_0^{1,p}(G; \mu)$ and $0 \leq (\mathcal{B}(x, u_n) - \mathcal{B}(x, 0)) \min(u_n, k)$,

we have

$$\begin{aligned}
 & \int_G |\nabla \min(u_n, k)|^p d\mu \leq \alpha^{-1} \int_G \mathcal{A}(x, \nabla u_n) \cdot \nabla \min(u_n, k) dx \\
 & \leq \alpha^{-1} \int_G \mathcal{A}(x, \nabla u_n) \cdot \nabla \min(u_n, k) dx \\
 (3.8) \quad & + \alpha^{-1} \int_G (\mathcal{B}(x, u_n) - \mathcal{B}(x, 0)) \min(u_n, k) dx \\
 & = \alpha^{-1} \int_G \min(u_n, k) d\nu_n - \alpha^{-1} \int_G \mathcal{B}(x, 0) \min(u_n, k) dx \\
 & \leq \alpha^{-1} \nu(G)k + \alpha^{-1} \alpha_3(G) \mu(G)k
 \end{aligned}$$

for $k = 1, 2, \dots$. Hence, in the same manner as in the proof of [HKM, Lemma 7.43], for fixed $0 < s < \varkappa(p - 1)$, there exists $c > 0$ such that

$$\int_G \max(u_n, 0)^s d\mu < c,$$

where c does not depend on n . On the other hand, $\min(u_n, 0) \geq h_0 - c_0$ in G for all n . Therefore

$$(3.9) \quad \int_G |u|^s d\mu < \infty,$$

so that $u < \infty$ a.e. in G . Hence u is $(\mathcal{A}, \mathcal{B})$ -superharmonic in G . Moreover, since $\{\min(u_n, k)\}$ is bounded in $H_0^{1,p}(G; \mu)$ and $\min(u_{n_i}, k) \rightarrow \min(u, k)$ a.e. in G , we have $u_k := \min(u, k) \in H_0^{1,p}(G; \mu)$ for fixed $k > 0$.

Theorem 3.1 yields that there exists a Radon measure $\tilde{\nu}$ in G such that

$$\int_G \mathcal{A}(x, Du) \cdot \nabla \varphi dx + \int_G \mathcal{B}(x, u) \varphi dx = \int_G \varphi d\tilde{\nu}$$

for all $\varphi \in C_0^\infty(G)$. To obtain that $\nu = \tilde{\nu}$, we will show $\nu_n \rightarrow \tilde{\nu}$ weakly in G . Fix $1 < q < \frac{\varkappa p}{\varkappa(p-1)+1}$. Again, in the same manner as in the proof of [HKM, Lemma 7.43], by (3.8) there exists $c > 0$ such that

$$(3.10) \quad \int_G |\nabla u_n|^{q(p-1)} d\mu \leq c,$$

where c does not depend n . Hence

$$\begin{aligned}
 \int_G |\mathcal{A}(x, \nabla u_n) w^{-1+\frac{1}{q}}|^q dx & \leq c \int_G (|\nabla u_n|^{p-1})^q w^q w^{-q+1} dx \\
 & = c \int_G |\nabla u_n|^{q(p-1)} d\mu \leq c
 \end{aligned}$$

for all n . Moreover, since $\nabla u_{n_i} \rightarrow Du$ a.e. in G ,

$$\mathcal{A}(x, \nabla u_{n_i}) w^{-1+\frac{1}{q}} \rightarrow \mathcal{A}(x, Du) w^{-1+\frac{1}{q}}$$

weakly in $L^q(G; dx)$. On the other hand, by Theorem 2.3, for any $U \Subset G$

$$\begin{aligned} \int_U |\mathcal{B}(x, u_n) w^{-1+\frac{1}{q}}|^q dx &\leq \alpha_3(U) \int_U (|u_n|^{p-1} + 1)^q w^q w^{-q+1} d\mu \\ &\leq c \int_U (|u_n|^{q(p-1)} + 1) d\mu \leq c. \end{aligned}$$

Since $u_{n_i} \rightarrow u$ a.e. in G , we have

$$\mathcal{B}(x, u_{n_i}) w^{-1+\frac{1}{q}} \rightarrow \mathcal{B}(x, u) w^{-1+\frac{1}{q}}$$

weakly in $L^q(U; dx)$. Let $\varphi \in C_0^\infty(G)$ and U be an open set in G with $\text{spt } \varphi \subset U$. Since $w^{1-\frac{1}{q}} \nabla \varphi \in L^{q/(q-1)}(G; dx)$ and $w^{1-\frac{1}{q}} \varphi \in L^{q/(q-1)}(U; dx)$, we have

$$\begin{aligned} &\lim_{i \rightarrow \infty} \int_G \varphi d\nu_{n_i} \\ &= \lim_{i \rightarrow \infty} \left(\int_G \mathcal{A}(x, \nabla u_{n_i}) w^{-1+\frac{1}{q}} w^{1-\frac{1}{q}} \cdot \nabla \varphi dx + \int_G \mathcal{B}(x, u_{n_i}) w^{-1+\frac{1}{q}} w^{1-\frac{1}{q}} \varphi dx \right) \\ &= \int_U \mathcal{A}(x, Du) w^{-1+\frac{1}{q}} w^{1-\frac{1}{q}} \cdot \nabla \varphi dx + \int_U \mathcal{B}(x, u) w^{-1+\frac{1}{q}} w^{1-\frac{1}{q}} \varphi dx \\ &= \int_G \mathcal{A}(x, Du) \cdot \nabla \varphi dx + \int_G \mathcal{B}(x, u) \varphi dx = \int_G \varphi d\tilde{\nu}. \end{aligned}$$

Hence the proof is complete. \square

4. Upper estimate of $(\mathcal{A}, \mathcal{B})$ -superharmonic functions

In this section, we give a pointwise upper estimate for an $(\mathcal{A}, \mathcal{B})$ -superharmonic function in terms of the (weighted) Wolff potential (see below for the definition). Also, using this estimate, we obtain that an $(\mathcal{A}, \mathcal{B})$ -superharmonic function is finite (p, μ) -q.e.

As before, we define

$$Lu = -\text{div } \mathcal{A}(x, \nabla u(x)) + \mathcal{B}(x, u(x)).$$

In order to show the pointwise upper estimate for an $(\mathcal{A}, \mathcal{B})$ -superharmonic function, we prepare following two lemmas.

Lemma 4.1. *Suppose that G is an open set in Ω , u is a supersolution of (E) in G and $\nu = Lu$ in G . If $G' \Subset G$, then*

$$\int_{G'} \mathcal{A}(x, \nabla u) \cdot \nabla \varphi dx + \int_{G'} \mathcal{B}(x, u) \varphi dx = \int_{G'} \varphi d\nu$$

for all bounded (p, μ) -quasicontinuous $\varphi \in H_0^{1,p}(G'; \mu)$.

Proof. Let $\varphi \in H_0^{1,p}(G'; \mu)$ be bounded (p, μ) -quasicontinuous in G' . Choose a sequence of functions $\varphi_n \in C_0^\infty(G')$ such that $\{\varphi_n\}$ is uniformly bounded, $\varphi_n \rightarrow \varphi$ in $H^{1,p}(G'; \mu)$ and $\varphi_n \rightarrow \varphi$ (p, μ) -q.e. in G' . Then, since $\varphi_n \rightarrow \varphi$ ν -a.e. in G' (note

that $\nu \in (H_0^{1,p}(G'; \mu))^*$ and $\nu(G') < \infty$, by Lebesgue's convergence theorem we have

$$\lim_{n \rightarrow \infty} \int_{G'} \varphi_n d\nu = \int_{G'} \varphi d\nu.$$

Also, from (A.3) and (B.2), we obtain

$$\begin{aligned} & \left| \int_{G'} \mathcal{A}(x, \nabla u) \cdot \nabla \varphi dx + \int_{G'} \mathcal{B}(x, u) \varphi dx \right. \\ & \quad \left. - \left(\int_{G'} \mathcal{A}(x, \nabla u) \cdot \nabla \varphi_n dx + \int_{G'} \mathcal{B}(x, u) \varphi_n dx \right) \right| \\ & \leq \alpha_2 \int_{G'} |\nabla u|^{p-1} |\nabla \varphi - \nabla \varphi_n| d\mu + \alpha_3(G') \int_{G'} (|u|^{p-1} + 1) |\varphi - \varphi_n| d\mu \\ & \leq \alpha_2 \left(\int_{G'} |\nabla u|^p d\mu \right)^{(p-1)/p} \left(\int_{G'} |\nabla \varphi - \nabla \varphi_n|^p d\mu \right)^{1/p} \\ & \quad + 2\alpha_3(G') \left(\int_{G'} (|u| + 1)^p d\mu \right)^{(p-1)/p} \left(\int_{G'} |\varphi - \varphi_n|^p d\mu \right)^{1/p}, \end{aligned}$$

where in the last inequality we have used Hölder's inequality. Because the last integral tends to zero as $n \rightarrow \infty$, we have

$$\begin{aligned} & \int_{G'} \mathcal{A}(x, \nabla u) \cdot \nabla \varphi dx + \int_{G'} \mathcal{B}(x, u) \varphi dx \\ & = \lim_{n \rightarrow \infty} \left(\int_{G'} \mathcal{A}(x, \nabla u) \cdot \nabla \varphi_n dx + \int_{G'} \mathcal{B}(x, u) \varphi_n dx \right) \\ & = \lim_{n \rightarrow \infty} \int_{G'} \varphi_n d\nu = \int_{G'} \varphi d\nu, \end{aligned}$$

and the lemma follows. □

In the following lemma, we use the notation $u_+ = \max(u, 0)$.

Lemma 4.2. *Suppose that G is an open set with $G \Subset \Omega$, u is an $(\mathcal{A}, \mathcal{B})$ -superharmonic function in G , $\nu = Lu$ in G , $2B = B(x_0, 2R) \subset G$ and $p - 1 < \gamma < \frac{\varkappa p(p-1)}{\varkappa + p - 1}$. Then there exists a constant $c = c(p, \alpha_1, \alpha_2, \alpha_3(G), c_\mu, \gamma) > 0$ such that, for every $l \in \mathbf{R}$,*

$$\begin{aligned} & \left(\frac{1}{\mu(B)} \int_B (u - l)_+^\gamma d\mu \right)^{1/\gamma} \leq c A^{\frac{1}{\gamma}(1 - \frac{1}{\varkappa})} \left(\frac{1}{\mu(2B)} \int_{2B} (u - l)_+^\gamma d\mu \right)^{1/\gamma} \\ & \quad + c R^{\frac{p}{p-1}} A^{\frac{1}{p-1} - \frac{1}{\varkappa(p-1)} + \frac{1}{\gamma}} (|l|^{p-1} + 1)^{1/(p-1)} + c A^{\frac{1}{\gamma} - \frac{1}{\varkappa(p-1)}} \left(R^p \frac{\nu(2B)}{\mu(2B)} \right)^{1/(p-1)}, \end{aligned}$$

where

$$A = \frac{\mu(2B \cap \{u > l\})}{\mu(2B)}.$$

Proof. First, we assume $u \in H_{\text{loc}}^{1,p}(G; \mu)$, i.e. u is a supersolution of (E) in G . Let $\delta > 0$. Set $\tau = \frac{\gamma}{p-1}$,

$$\Phi(t) = \begin{cases} (1 + \frac{t-l}{\delta})^{-\tau} & \text{if } t > l, \\ 0 & \text{if } t \leq l \end{cases}$$

and

$$\Psi(t) = \int_l^t \Phi(s) ds.$$

Then $\tau > 1$ and $\Psi(t) \leq \frac{\delta}{\tau-1}$. Let $2B_{l^+} = \{x \in 2B \mid u(x) > l\}$ and $\eta \in C_0^\infty(2B)$ with $0 \leq \eta \leq 1$, $\eta = 1$ on B and $|\nabla \eta| \leq 2/R$. Since $\varphi(x) = \Psi(u(x))\eta^p(x) \in H_0^{1,p}(G; \mu)$, we may assume that φ is (p, μ) -quasicontinuous and $\nabla \varphi = \eta^p \Phi(u) \nabla u + p \Psi(u) \eta^{p-1} \nabla \eta$, by Lemma 4.1 we have

$$\begin{aligned} & \int_{2B} [\mathcal{A}(x, \nabla u) \cdot \nabla u] \Phi(u) \eta^p dx + p \int_{2B} [\mathcal{A}(x, \nabla u) \cdot \nabla \eta] \Psi(u) \eta^{p-1} dx \\ & + \int_{2B} \mathcal{B}(x, u) \Psi(u) \eta^p dx = \int_{2B} \Psi(u) \eta^p d\nu. \end{aligned}$$

From (A.2), (A.3) and (B.2) it follows that

$$\begin{aligned} (4.1) \quad \alpha_1 \int_{2B_{l^+}} |\nabla u|^p \Phi(u) \eta^p d\mu & \leq p\alpha_2 \int_{2B_{l^+}} |\nabla u|^{p-1} \Psi(u) |\nabla \eta| \eta^{p-1} d\mu \\ & + \alpha_3(G) \int_{2B_{l^+}} (|l|^{p-1} + 1) \Psi(u) \eta^p d\mu \\ & + \int_{2B_{l^+}} \Psi(u) \eta^p d\nu, \end{aligned}$$

where we have used $-\mathcal{B}(x, u) \leq -\mathcal{B}(x, l) \leq \alpha_3(G)w(x)(|l|^{p-1} + 1)$ on $2B_{l^+}$. Setting $v = \frac{(u-l)_+}{\delta}$, from (4.1) we obtain

$$\begin{aligned} (4.2) \quad \alpha_1 \int_{2B_{l^+}} |\nabla u|^p (1+v)^{-\tau} \eta^p d\mu & \leq \frac{\delta}{\tau-1} \left(p\alpha_2 \int_{2B_{l^+}} |\nabla u|^{p-1} |\nabla \eta| \eta^{p-1} d\mu \right. \\ & \left. + \alpha_3(G) \int_{2B_{l^+}} (|l|^{p-1} + 1) \eta^p d\mu + \int_{2B_{l^+}} \eta^p d\nu \right). \end{aligned}$$

Young's inequality yields that, for any $\varepsilon > 0$,

$$\begin{aligned} |\nabla u|^{p-1} |\nabla \eta| \eta^{p-1} & = |\nabla u|^{p-1} \eta^{p-1} (1+v)^{-\tau \frac{p-1}{p}} (1+v)^{\tau \frac{p-1}{p}} |\nabla \eta| \\ & \leq \frac{p-1}{p} \varepsilon |\nabla u|^p (1+v)^{-\tau} \eta^p + \frac{1}{p} \varepsilon^{1-p} (1+v)^\gamma |\nabla \eta|^p. \end{aligned}$$

It follows from (4.2) that

$$\begin{aligned}
 & \alpha_1 \int_{2B_{l^+}} |\nabla u|^p (1+v)^{-\tau} \eta^p d\mu \\
 & \leq \frac{\delta}{\tau-1} \left(\alpha_2 (p-1) \varepsilon \int_{2B_{l^+}} |\nabla u|^p (1+v)^{-\tau} \eta^p d\mu \right. \\
 (4.3) \quad & \left. + \alpha_2 \varepsilon^{1-p} \int_{2B_{l^+}} (1+v)^\gamma |\nabla \eta|^p d\mu \right) \\
 & + \frac{\delta}{\tau-1} \left(\alpha_3(G) \int_{2B_{l^+}} (|l|^{p-1} + 1) \eta^p d\mu + \int_{2B_{l^+}} \eta^p d\nu \right).
 \end{aligned}$$

Setting $\frac{\alpha_2 \delta (p-1)}{\tau-1} \varepsilon = \frac{\alpha_1}{2}$, that is $\varepsilon = \frac{\alpha_1 (\tau-1)}{2 \alpha_2 \delta (p-1)}$, we have

$$\begin{aligned}
 & \frac{\alpha_1}{2} \int_{2B_{l^+}} |\nabla u|^p (1+v)^{-\tau} \eta^p d\mu \\
 (4.4) \quad & \leq c \left(\delta^p \int_{2B_{l^+}} (1+v)^\gamma |\nabla \eta|^p d\mu + \delta (|l|^{p-1} + 1) \int_{2B_{l^+}} \eta^p d\mu + \delta \int_{2B_{l^+}} \eta^p d\nu \right),
 \end{aligned}$$

where $c = c(p, \alpha_1, \alpha_2, \alpha_3(G), \gamma) > 0$. Set $g = (1+v)^{1-\frac{\tau}{p}} - 1$. Then, we have $g \in H_{\text{loc}}^{1,p}(G; \mu)$, so that $\eta g \in H_0^{1,p}(2B; \mu)$. It follows from the Sobolev inequality that

$$\begin{aligned}
 & \left(\frac{1}{\mu(2B)} \int_{2B} |\eta g|^{\varkappa p} d\mu \right)^{1/\varkappa p} \leq c R \left(\frac{1}{\mu(2B)} \int_{2B} |\nabla(\eta g)|^p d\mu \right)^{1/p} \\
 & \leq c R \left\{ \left(\frac{1}{\mu(2B)} \int_{2B} |\nabla \eta|^p g^p d\mu \right)^{1/p} + \left(\frac{1}{\mu(2B)} \int_{2B} |\nabla g|^p \eta^p d\mu \right)^{1/p} \right\},
 \end{aligned}$$

so that

$$\begin{aligned}
 & \left(\frac{1}{\mu(2B)} \int_{2B} |\eta g|^{\varkappa p} d\mu \right)^{1/\varkappa} \\
 (4.5) \quad & \leq \frac{c R^p}{\mu(2B)} \left(\int_{2B} |\nabla \eta|^p g^p d\mu + \int_{2B} |\nabla g|^p \eta^p d\mu \right).
 \end{aligned}$$

Since

$$|\nabla g|^p = \left| \left(1 - \frac{\tau}{p} \right) (1+v)^{-\frac{\tau}{p}} \nabla v \right|^p = \left| 1 - \frac{\tau}{p} \right|^p (1+v)^{-\tau} |\nabla u|^p \delta^{-p} \chi_{2B_{l^+}},$$

where $\chi_{2B_{l^+}}$ is a characteristic function on $2B_{l^+}$, from (4.4) we obtain

$$(4.6) \quad \begin{aligned} \int_{2B} |\nabla g|^p \eta^p d\mu &= c\delta^{-p} \int_{2B_{l^+}} |\nabla u|^p (1+v)^{-\tau} \eta^p d\mu \\ &\leq c \left(\int_{2B_{l^+}} (1+v)^\gamma |\nabla \eta|^p d\mu + \delta^{1-p} (|l|^{p-1} + 1) \right. \\ &\quad \left. \cdot \int_{2B_{l^+}} \eta^p d\mu + \delta^{1-p} \int_{2B_{l^+}} \eta^p d\nu \right). \end{aligned}$$

Also, since $p-1 < \gamma$, we have $p-\tau < \gamma$, so that

$$(4.7) \quad g^p \leq (1+v)^{p-\tau} \leq (1+v)^\gamma$$

on $2B_{l^+}$ and $g=0$ on $2B \setminus 2B_{l^+}$. It follows from (4.5), (4.6) and (4.7) that

$$(4.8) \quad \begin{aligned} &\left(\frac{1}{\mu(2B)} \int_{2B} |\eta g|^{\varkappa p} d\mu \right)^{1/\varkappa} \\ &\leq \frac{cR^p}{\mu(2B)} \left(\int_{2B_{l^+}} (1+v)^\gamma |\nabla \eta|^p d\mu + \delta^{1-p} (|l|^{p-1} + 1) \right. \\ &\quad \left. \cdot \int_{2B_{l^+}} \eta^p d\mu + \delta^{1-p} \int_{2B_{l^+}} \eta^p d\nu \right) \\ &\leq cR^p \left(\frac{R^{-p}}{\mu(2B)} \int_{2B_{l^+}} (1+v)^\gamma d\mu + A\delta^{1-p} (|l|^{p-1} + 1) + \delta^{1-p} \frac{\nu(\text{supp } \eta)}{\mu(2B)} \right), \end{aligned}$$

where

$$A = \frac{\mu(2B \cap \{u > l\})}{\mu(2B)}.$$

Since $\gamma < \varkappa p - \frac{\gamma\varkappa}{p-1} = \varkappa p(1 - \frac{\tau}{p})$, we have $v^\gamma \leq v^{\varkappa p(1 - \frac{\tau}{p})} \leq c g^{\varkappa p}$ on $\{v \geq 1\}$. Hence (4.8) yields

$$\begin{aligned} &\left(\frac{1}{\mu(2B)} \int_{2B} \eta^{\varkappa p} v^\gamma d\mu \right)^{1/\varkappa} \\ &\leq \left(\frac{\mu(2B \cap \{0 < \eta^{\varkappa p} v^\gamma < 1\})}{\mu(2B)} \right)^{1/\varkappa} + \left(\frac{1}{\mu(2B)} \int_{2B \cap \{\eta^{\varkappa p} v^\gamma \geq 1\}} \eta^{\varkappa p} v^\gamma d\mu \right)^{1/\varkappa} \\ &\leq A^{1/\varkappa} + c \left(\frac{1}{\mu(2B)} \int_{2B} \eta^{\varkappa p} g^{\varkappa p} d\mu \right)^{1/\varkappa} \\ &\leq A^{1/\varkappa} \\ &\quad + cR^p \left(\frac{R^{-p}}{\mu(2B)} \int_{2B_{l^+}} (1+v)^\gamma d\mu + A\delta^{1-p} (|l|^{p-1} + 1) + \delta^{1-p} \frac{\nu(\text{supp } \eta)}{\mu(2B)} \right), \end{aligned}$$

so that

$$\begin{aligned}
 & \left(\frac{\delta^{-\gamma}}{\mu(2B)} \int_{2B} \eta^{\alpha p} (u-l)_+^\gamma d\mu \right)^{1/\alpha} \\
 (4.9) \quad & \leq A^{1/\alpha} + c\delta^{-\gamma} \left(\frac{1}{\mu(2B)} \int_{2B_{l^+}} (u-l)_+^\gamma d\mu \right) \\
 & \quad + cR^p \delta^{1-p} \left(A(|l|^{p-1} + 1) + \frac{\nu(\text{supp } \eta)}{\mu(2B)} \right) + c_1 A,
 \end{aligned}$$

where $c_1 = c_1(p, \alpha_1, \alpha_2, \alpha_3(G), \gamma) > 0$. Setting

$$\left(\frac{\delta^{-\gamma}}{\mu(2B)} \int_{2B} \eta^{\alpha p} (u-l)_+^\gamma d\mu \right)^{1/\alpha} = (2 + c_1) A^{1/\alpha},$$

that is,

$$\delta = (2 + c_1)^{-\alpha/\gamma} A^{-1/\gamma} \left(\frac{1}{\mu(2B)} \int_{2B} \eta^{\alpha p} (u-l)_+^\gamma d\mu \right)^{1/\gamma},$$

from (4.9) we obtain

$$\begin{aligned}
 A^{1/\alpha} & \leq cA \left(\frac{1}{\mu(2B)} \int_{2B} \eta^{\alpha p} (u-l)_+^\gamma d\mu \right)^{-1} \frac{1}{\mu(2B)} \int_{2B_{l^+}} (u-l)_+^\gamma d\mu \\
 & \quad + cR^p A(|l|^{p-1} + 1) A^{(p-1)/\gamma} \left(\frac{1}{\mu(2B)} \int_{2B} \eta^{\alpha p} (u-l)_+^\gamma d\mu \right)^{-(p-1)/\gamma} \\
 & \quad + cR^p A^{(p-1)/\gamma} \left(\frac{1}{\mu(2B)} \int_{2B} \eta^{\alpha p} (u-l)_+^\gamma d\mu \right)^{-(p-1)/\gamma} \frac{\nu(\text{supp } \eta)}{\mu(2B)},
 \end{aligned}$$

where we have used $A \leq A^{1/\alpha}$. It follows that either

$$\frac{A^{1/\alpha}}{2} \leq cA \left(\frac{1}{\mu(2B)} \int_{2B} \eta^{\alpha p} (u-l)_+^\gamma d\mu \right)^{-1} \frac{1}{\mu(2B)} \int_{2B_{l^+}} (u-l)_+^\gamma d\mu$$

or

$$\begin{aligned}
 \frac{A^{1/\alpha}}{2} & \leq cR^p A(|l|^{p-1} + 1) A^{(p-1)/\gamma} \left(\frac{1}{\mu(2B)} \int_{2B} \eta^{\alpha p} (u-l)_+^\gamma d\mu \right)^{-(p-1)/\gamma} \\
 & \quad + cR^p A^{(p-1)/\gamma} \left(\frac{1}{\mu(2B)} \int_{2B} \eta^{\alpha p} (u-l)_+^\gamma d\mu \right)^{-(p-1)/\gamma} \frac{\nu(\text{supp } \eta)}{\mu(2B)}.
 \end{aligned}$$

Therefore, either

$$\begin{aligned}
 & \left(\frac{1}{\mu(2B)} \int_{2B} \eta^{\alpha p} (u-l)_+^\gamma d\mu \right)^{1/\gamma} \\
 (4.10) \quad & \leq cA^{\frac{1}{\gamma}(1-\frac{1}{\alpha})} \left(\frac{1}{\mu(2B)} \int_{2B_{l^+}} (u-l)_+^\gamma d\mu \right)^{1/\gamma}
 \end{aligned}$$

or

$$\begin{aligned}
 (4.11) \quad & \left(\frac{1}{\mu(2B)} \int_{2B} \eta^{\varkappa p} (u-l)_+^\gamma d\mu \right)^{1/\gamma} \\
 & \leq cR^{p/(p-1)} A^{\frac{1}{p-1}(1-\frac{1}{\varkappa})+\frac{1}{\gamma}} (|l|^{p-1} + 1)^{1/(p-1)} \\
 & \quad + cA^{\frac{1}{\gamma}-\frac{1}{\varkappa(p-1)}} \left(R^p \frac{\nu(\text{supp } \eta)}{\mu(2B)} \right)^{1/(p-1)}.
 \end{aligned}$$

Therefore the doubling property, (4.10) and (4.11) yield

$$\begin{aligned}
 & \left(\frac{1}{\mu(B)} \int_B (u-l)_+^\gamma d\mu \right)^{1/\gamma} \leq c \left(\frac{1}{\mu(2B)} \int_{2B} \eta^{\varkappa p} (u-l)_+^\gamma d\mu \right)^{1/\gamma} \\
 & \leq cA^{\frac{1}{\gamma}(1-\frac{1}{\varkappa})} \left(\frac{1}{\mu(2B)} \int_{2B} (u-l)_+^\gamma d\mu \right)^{1/\gamma} \\
 & \quad + cR^{p/(p-1)} A^{\frac{1}{p-1}-\frac{1}{\varkappa(p-1)}+\frac{1}{\gamma}} (|l|^{p-1} + 1)^{1/(p-1)} + cA^{\frac{1}{\gamma}-\frac{1}{\varkappa(p-1)}} \left(R^p \frac{\nu(\text{supp } \eta)}{\mu(2B)} \right)^{1/(p-1)}.
 \end{aligned}$$

Hence the required inequality holds with $\nu(B)$ replaced by $\nu(\text{supp } \eta)$ in the case $u \in H_{\text{loc}}^{1,p}(G; \mu)$.

To conclude the proof, let u_0 be a nonnegative bounded $(\mathcal{A}, \mathcal{B})$ -superharmonic function in G (see Lemma 2.1) and let $u_k = \min(u, u_0 + k)$ for $k > 0$. Then, $u_k \in H_{\text{loc}}^{1,p}(G; \mu)$. Letting $\nu_k = Lu_k$, we have $\nu_k \rightarrow \nu$ weakly in G by Remark 3.1. Therefore, we obtain from [M, Lemma 2.11] that

$$\limsup_{k \rightarrow \infty} \nu_k(\text{supp } \eta) \leq \nu(\text{supp } \eta)$$

in G . Hence Lebesgue’s convergence theorem yields the claim of this lemma. □

For $x_0 \in \Omega$ and $R > 0$, we define

$$W_{p,\mu}^\nu(x_0, R) = \int_0^R \left(t^p \frac{\nu(B(x_0, t))}{\mu(B(x_0, t))} \right)^{\frac{1}{p-1}} \frac{1}{t} dt,$$

and $W_{p,\mu}^\nu$ is said to be the (weighted) Wolff potential of ν (cf. [M, §3]).

Using Lemma 4.2, we can show the following theorem.

Theorem 4.1. *Suppose that $0 < R$, G is an open set with $G \Subset \Omega$, $2B = B(x_0, 2R) \subset G$, u is an $(\mathcal{A}, \mathcal{B})$ -superharmonic function in G and $\nu = L(u)$. Then for any γ with $p - 1 < \gamma$, there exists a constant $c = c(p, \alpha_1, \alpha_2, \alpha_3(G), c_\mu, \gamma) > 0$ such that*

$$u_+(x_0) \leq c \left(\frac{1}{\mu(B)} \int_B u_+^\gamma d\mu \right)^{1/\gamma} + c W_{p,\mu}^\nu(x_0, 2R) + c R^{p/(p-1)}.$$

Proof. By Hölder's inequality, we may only show the case $p - 1 < \gamma < \frac{\varkappa p(p-1)}{\varkappa + p - 1}$. Let $R_j = 2^{1-j}R$, $B_j = B(x_0, R_j)$,

$$M_j = \left(R_j^p \frac{\nu(B_j)}{\mu(B_j)} \right)^{\frac{1}{p-1}}$$

and $\lambda > 0$ be a real number. We define a sequence $\{l_j\}$ inductively. Let $l_0 = 0$ and

$$l_{j+1} = l_j + \lambda^{-1} \left(\frac{1}{\mu(B_{j+1})} \int_{B_{j+1}} (u - l_j)_+^\gamma d\mu \right)^{1/\gamma}.$$

Set

$$A_j = \frac{\mu(B_j \cap \{u > l_j\})}{\mu(B_j)}.$$

Then since

$$(4.12) \quad \begin{aligned} \mu(B_j \cap \{u > l_j\}) &\leq (l_j - l_{j-1})^{-\gamma} \int_{B_j \cap \{u > l_j\}} (u - l_{j-1})_+^\gamma d\mu \\ &\leq (l_j - l_{j-1})^{-\gamma} \int_{B_j} (u - l_{j-1})_+^\gamma d\mu = \lambda^\gamma \mu(B_j), \end{aligned}$$

we have $A_j \leq \lambda^\gamma$. This inequality and Lemma 4.2 yield

$$\begin{aligned} l_{j+1} - l_j &= \lambda^{-1} \left(\frac{1}{\mu(B_{j+1})} \int_{B_{j+1}} (u - l_j)_+^\gamma d\mu \right)^{1/\gamma} \\ &\leq c \lambda^{-1} A_j^{\frac{1}{\gamma}(1-\frac{1}{\varkappa})} \left(\frac{1}{\mu(B_j)} \int_{B_j} (u - l_j)_+^\gamma d\mu \right)^{1/\gamma} \\ &\quad + c \lambda^{-1} R_j^{p/(p-1)} A_j^{\frac{1}{p-1} - \frac{1}{\varkappa(p-1)} + \frac{1}{\gamma}} (l_j^{p-1} + 1)^{1/(p-1)} + c \lambda^{-1} A_j^{\frac{1}{\gamma} - \frac{1}{\varkappa(p-1)}} M_j \\ &\leq c A_j^{\frac{1}{\gamma}(1-\frac{1}{\varkappa})} (l_j - l_{j-1}) + c \lambda^{-1} R_j^{p/(p-1)} A_j^{\frac{1}{p-1} - \frac{1}{\varkappa(p-1)} + \frac{1}{\gamma}} (l_j^{p-1} + 1)^{1/(p-1)} \\ &\quad + c \lambda^{-1} A_j^{\frac{1}{\gamma} - \frac{1}{\varkappa(p-1)}} M_j \\ &\leq c \lambda^{1-\frac{1}{\varkappa}} (l_j - l_{j-1}) + c R_j^{p/(p-1)} \lambda^{\frac{\gamma}{p-1} - \frac{\gamma}{\varkappa(p-1)}} (l_j^{p-1} + 1)^{1/(p-1)} + c \lambda^{-\frac{\gamma}{\varkappa(p-1)}} M_j. \end{aligned}$$

It follows that

$$\begin{aligned}
l_k - l_1 &\leq l_{k+1} - l_1 = \sum_{j=1}^k (l_{j+1} - l_j) \\
&\leq c \lambda^{1-\frac{1}{\varkappa}} \sum_{j=1}^k (l_j - l_{j-1}) + c \lambda^{\frac{\gamma}{p-1} - \frac{\gamma}{\varkappa(p-1)}} \sum_{j=1}^k R_j^{p/(p-1)} (l_j^{p-1} + 1)^{1/(p-1)} \\
&\quad + c \lambda^{-\frac{\gamma}{\varkappa(p-1)}} \sum_{j=1}^k M_j \\
&\leq c \lambda^{1-\frac{1}{\varkappa}} l_k + c \lambda^{\frac{\gamma}{p-1} - \frac{\gamma}{\varkappa(p-1)}} (l_k^{p-1} + 1)^{1/(p-1)} \sum_{j=1}^k R_j^{p/(p-1)} + c \lambda^{-\frac{\gamma}{\varkappa(p-1)}} \sum_{j=1}^k M_j,
\end{aligned}$$

in the last inequality we have used $l_0 = 0$. Choosing λ small enough, we can obtain

$$(4.13) \quad l_k \leq c l_1 + c \sum_{j=1}^{\infty} M_j + c \sum_{j=1}^{\infty} R_j^{p/(p-1)},$$

where $c = c(p, \alpha_1, \alpha_2, \alpha_3(G), c_\mu, \gamma) > 0$. Also, letting $\lambda < 1$, by the definition of l_j we have

$$l_j - l_{j-1} \geq \inf_{B_j} (u - l_{j-1})_+ \geq \inf_{B_j} u_+ - l_{j-1},$$

so that

$$(4.14) \quad \inf_{B_j} u_+ \leq l_j.$$

Also,

$$(4.15) \quad \sum_{j=1}^{\infty} M_j \leq W_{p,\mu}^\nu(x_0, 2R).$$

Hence from the lower semicontinuity, (4.13), (4.14) and (4.15) we obtain

$$\begin{aligned}
u_+(x_0) &\leq \liminf_{k \rightarrow \infty} \inf_{B_k} u_+ \leq \lim_{k \rightarrow \infty} l_k \\
&\leq c \left(\frac{1}{\mu(B)} \int_B u_+^\gamma d\mu \right)^{1/\gamma} + c W_{p,\mu}^\nu(x_0, 2R) + c R^{p/(p-1)},
\end{aligned}$$

as required. \square

Let G be an open subset in Ω and $E = \{x \in G \mid W_{p,\mu}^\nu(x, r) = \infty \text{ for some } r > 0\}$. Then, it is known that $\text{cap}_{p,\mu} E = 0$ (for example, see [M, Theorem 3.1] and [HKM, Theorem 10.1]). Hence, from the above theorem we obtain the following corollary which will be used to show the uniqueness result of $(\mathcal{A}, \mathcal{B})$ -superharmonic solutions of (E_ν) with weak zero boundary values in next section.

Corollary 4.1. *An $(\mathcal{A}, \mathcal{B})$ -superharmonic function is finite (p, μ) -q.e.*

5. Uniqueness of $(\mathcal{A}, \mathcal{B})$ -superharmonic solutions

In this section, we discuss uniqueness of $(\mathcal{A}, \mathcal{B})$ -superharmonic solutions of (E_ν) with boundary conditions $\min(u, k) \in H_0^{1,p}(\Omega; \mu)$ for all $k > 0$.

If $\nu(E) = 0$ whenever $\text{cap}_{p,\mu} E = 0$, then we say that ν is absolutely continuous with respect to (p, μ) -capacity.

Proposition 5.1. ([M, Corollary 6.5]) *If G is an open set with $G \Subset \Omega$ and ν is a finite Radon measure in G which is absolutely continuous with respect to (p, μ) -capacity, then there is a nondecreasing sequence of Radon measures $\nu_n \in (H_0^{1,p}(G; \mu))^*$ such that $\nu_n(G) \leq \nu(G)$ for all $n = 1, 2, \dots$ and*

$$\lim_{n \rightarrow \infty} \int_G \varphi \, d\nu_n = \int_G \varphi \, d\nu$$

for any bounded Borel measurable function φ on G .

Hereafter, we shall always assume that functions in $H_{\text{loc}}^{1,p}(\Omega; \mu)$ are (p, μ) -quasi-continuous. (see [HKM, Theorem 4.4]).

Let G be an open set with $G \Subset \Omega$. If an $(\mathcal{A}, \mathcal{B})$ -superharmonic solution u of (E_ν) in G satisfies $u \in L^{p-1}(G; dx)$, $|\nabla T_k^\sigma(u)| \in L^{p-1}(G; \mu)$ and for $\sigma \in \{+, -\}$

$$\int_G \mathcal{A}(x, Du) \cdot \nabla T_k^\sigma(u - \varphi) \, dx + \int_G \mathcal{B}(x, u) T_k^\sigma(u - \varphi) \, dx = \int_G T_k^\sigma(u - \varphi) \, d\nu$$

for all bounded $\varphi \in H_0^{1,p}(G; \mu)$ and $k > 0$, then we call u an entropy solution of (E_ν) in G . Here,

$$T_k^+(t) = \max\{\min(t, k), 0\} \quad \text{and} \quad T_k^-(t) = \min\{\max(t, -k), 0\}.$$

Then, there exists an $(\mathcal{A}, \mathcal{B})$ -superharmonic entropy solutions of (E_ν) with weak boundary values zero.

Theorem 5.1. *Suppose that G is an open set with $G \Subset \Omega$, ν is a finite Radon measures in G which is absolutely continuous with respect to (p, μ) -capacity. Then, there exists an $(\mathcal{A}, \mathcal{B})$ -superharmonic entropy solution u of (E_ν) in G with $\min(u, k) \in H_0^{1,p}(G; \mu)$ for all $k > 0$.*

Proof. By Proposition 5.1, we can choose Radon measures $\nu_n \in (H_0^{1,p}(G; \mu))^*$ such that $\nu_n \leq \nu_{n+1} \leq \nu$ for all $n = 1, 2, \dots$ and $\nu_n \rightarrow \nu$ weakly in G . Then, Theorem 3.2 yields that there exists an $(\mathcal{A}, \mathcal{B})$ -superharmonic function $u_n \in H_0^{1,p}(G; \mu)$ such that $Lu_n = \nu_n$. By Lemma 3.1, $u_n \leq u_{n+1}$. As in the proof of Theorem 3.3, we can choose a subsequence $\{u_{n_i}\}$ and an $(\mathcal{A}, \mathcal{B})$ -superharmonic function u in G such that $u_{n_i} \rightarrow u$ a.e. in G , $\nabla u_{n_i} \rightarrow Du$ a.e. in G and $Lu = \nu$ with $\min(u, k) \in H_0^{1,p}(G; \mu)$ for $k = 1, 2, \dots$

By (3.8) in the proof of Theorem 3.3, we see that $\{\int_G |\nabla \min(u_{n_i}, k)|^p \, d\mu\}$ is bounded, so that $\{\mathcal{A}(x, \nabla \min(u_{n_i}, k))w^{-1/p}\}$ is bounded in $L^{p/(p-1)}(G; dx)$. Since $\nabla u_{n_i} \rightarrow Du$ a.e. in G , it follows that

$$\mathcal{A}(x, \nabla \min(u_{n_i}, k))w^{-1/p} \rightarrow \mathcal{A}(x, \nabla \min(u, k))w^{-1/p}$$

weakly in $L^{p/(p-1)}(G; dx)$ for any $k > 0$. Moreover, since u_n increases to u a.e. in G , $\mathcal{B}(x, u_{n_i}) \rightarrow \mathcal{B}(x, u)$ a.e. in G and $\mathcal{B}(x, u_1) \leq \mathcal{B}(x, u_{n_i}) \leq \mathcal{B}(x, u)$ a.e. in G . Choosing $s = p - 1$ in (3.9) in the proof of Theorem 3.3, we see that $\mathcal{B}(x, u) \in L^1(G; dx)$.

Let $\varphi \in H_0^{1,p}(G; \mu)$ be bounded and let $|\varphi| \leq M$. Since $u_n \leq u \leq k + M$ whenever $u - \varphi \leq k$ and $|\nabla T_k^\sigma(u - \varphi)|w^{1/p} \in L^p(G; dx)$, we have

$$\begin{aligned} \int_G T_k^\sigma(u - \varphi) d\nu &= \lim_{i \rightarrow \infty} \int_G T_k^\sigma(u - \varphi) d\nu_{n_i} \\ &= \lim_{i \rightarrow \infty} \left(\int_G \mathcal{A}(x, \nabla u_{n_i}) \cdot \nabla T_k^\sigma(u - \varphi) dx + \int_G \mathcal{B}(x, u_{n_i}) T_k^\sigma(u - \varphi) dx \right) \\ &= \lim_{i \rightarrow \infty} \left(\int_G \mathcal{A}(x, \nabla \min(u_{n_i}, k + M)) w^{-1/p} \cdot \nabla T_k^\sigma(u - \varphi) w^{1/p} dx \right. \\ &\quad \left. + \int_G \mathcal{B}(x, u_{n_i}) T_k^\sigma(u - \varphi) dx \right) \\ &= \int_G \mathcal{A}(x, \nabla \min(u, k + M)) w^{-1/p} \cdot \nabla T_k^\sigma(u - \varphi) w^{1/p} dx \\ &\quad + \int_G \mathcal{B}(x, u) T_k^\sigma(u - \varphi) dx \\ &= \int_G \mathcal{A}(x, Du) \cdot \nabla T_k^\sigma(u - \varphi) dx + \int_G \mathcal{B}(x, u) T_k^\sigma(u - \varphi) dx. \end{aligned}$$

Hence the proof is complete. □

In the same manner as [KX, Lemma 2.3], we obtain the following lemma.

Lemma 5.1. *Suppose that G is an open set with $G \Subset \Omega$, ν is a finite Radon measure in G which is absolutely continuous with respect to (p, μ) -capacity, and u is an $(\mathcal{A}, \mathcal{B})$ -superharmonic entropy solution of (E_ν) in G . Then for any $M > 0$ and $k > 0$,*

$$\begin{aligned} \alpha_1 \int_{\{x \in G \mid k \leq u(x) \leq k+M\}} |Du|^p d\mu \\ \leq M\nu(\{x \in G \mid u(x) > k\}) + M \int_{\{x \in G \mid u(x) > k\}} |\mathcal{B}(x, u)| dx. \end{aligned}$$

By the above lemma and Corollary 4.1, we have the following corollary.

Corollary 5.1 *Suppose that M is a positive constant, G is an open subset in Ω , ν is a finite Radon measure in G which is absolutely continuous with respect to (p, μ) -capacity, and u is an entropy solution of (E_ν) in G . Then*

$$\lim_{k \rightarrow \infty} \int_{\{x \in G \mid k \leq u(x) \leq k+M\}} |Du|^p d\mu = 0.$$

Using the above corollary, as in the proof of [KX, Theorem 2.5], we can show the following uniqueness result of $(\mathcal{A}, \mathcal{B})$ -superharmonic solutions of (E_ν) with weak zero boundary values. (Note that we use Corollary 2.2 to show that the inequality $u_1 \leq u_2$ holds everywhere in G .)

Theorem 5.2. *Suppose that G is an open set with $G \Subset \Omega$, ν_1 and ν_2 are finite Radon measures in G that are absolutely continuous with respect to (p, μ) -capacity and u_i is an $(\mathcal{A}, \mathcal{B})$ -superharmonic entropy solution in G of (E_{ν_i}) with $\min(u_i, k) \in H_0^{1,p}(G; \mu)$ for all $k > 0$ for $i = 1, 2$. If $\nu_1 \leq \nu_2$, then $u_1 \leq u_2$ in G .*

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