Viscosity supersolutions of the evolutionary *p*-Laplace Equation.

Festival Ireneo

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ii Feliz Cumpleaños Ireneo !!

¡Larga vida al *p*-Laplaciano!

¡ Ala Madrid !

Muchas gracias por tu generosidad y por tus enseñanzas matemáticas. For p > 2 consider the evolutionary *p*-Laplacian:

$$\frac{\partial v}{\partial t} = \nabla \cdot (|\nabla v|^{p-2} \nabla v) \tag{1}$$

This equation can be viewed as both, in divergence form and in non-divergence form.

Therefore there are many choices for the definition of weak solution.

Our objective is to study the regularity of the **viscosity supersolutions** and their spatial gradients. We will present a new, simpler proof of the existence of ∇v in Sobolev's sense and of the validity of the equation

$$\iint_{\Omega} \left(-v \frac{\partial \varphi}{\partial t} + \langle |\nabla v|^{p-2} \nabla v, \ \nabla \varphi \rangle \right) dx \ dt \ge 0$$
(2)

for all test functions $\varphi \geq 0$. Here Ω is the underlying domain in \mathbb{R}^{n+1} and v is a bounded viscosity supersolution in Ω .

The first step of our proof is to establish (1.2) for the so-called infimal convolution v_{ϵ} , constructed from v through a simple formula. The function v_{ϵ} has the advantage of being differentiable with respect to all its variables x_1, x_2, \dots, x_n , and t, while the original v is merely lower semicontinuous. The second step is to pass to the limit as $\epsilon \to 0$. It is clear that $v_{\epsilon} \to v$ but we also need convergence of the ∇v_{ϵ} 's.

Different types of supersolutions:

- (Sobolev) weak supersolutions (test functions under the integral sign);
- viscosity supersolutions (test functions evaluated at points of contact);
- (potential theoretic) *p*-superparabolic functions (defined via a comparison principle).

Sobolev weak supersolutions are assumed to belong to the Sobolev space $W^{1,p}$ buty they do not form a good closed class under monotone convergence.

Viscosity supersolutions are assumed to be merely lower semicontinuous. So are the p-superparabolic functions. They coincide (Juutinen-Lindqvist-M, 2001)

Lindqvist (1986) for the elliptic case and Kinnunen-Lindqvist (2005, 2006) for the parablic case proved that **BOUNDED** p-superparabolic functions are weak supersolutions satisfying (1.2).

Our contribution is a simpler proof of the last fact by using technology from the theory of viscosity solutions.

The elliptic case:

We begin with the $p\mbox{-}\mbox{Laplace}$ equation

$$\nabla \cdot \left(|\nabla v|^{p-2} \nabla v \right) = 0$$

in a domain Ω in \mathbb{R}^n .

Recall that $v \in W^{1,p}_{\text{loc}}(\Omega)$ is a *weak supersolution* in Ω , if

$$\int_{\Omega} \langle |\nabla v|^{p-2} \nabla v, \ \nabla \varphi \rangle dx \ge 0$$
(3)

whenever $\varphi \geq 0$ and $\varphi \in C_0^{\infty}(\Omega)$. If the integral inequality is reversed, we say that v is a *(Sobolev) weak subsolution*.

Definition 1 We say that the function $v : \Omega \to (-\infty, \infty]$ is *p*-superharmonic in Ω , if

(i) $v \not\equiv +\infty$,

(ii) v is lower semicontinuous,

(iii) v obeys the comparison principle in each subdomain $D \subset \subset \Omega$: if $h \in C(\overline{D})$ is p-harmonic in D, then the inequality $v \ge h$ on ∂D implies that $v \ge h$ in D.

Notice that the definition does not include any regularity hypothesis about ∇v .

Definition 2 Let $p \ge 2$. We say that the function $v : \Omega \rightarrow (-\infty, \infty]$ is a viscosity supersolution in Ω , if

(i) $v \not\equiv +\infty$,

(ii) v is lower semicontinuous, and

(iii) whenever $x_0 \in \Omega$ and $\varphi \in C^2(\Omega)$ are such that

$$v(x_0) = \varphi(x_0), \text{ and}$$

 $v(x) > \varphi(x) \text{ when } x \neq x_0,$

we have

$$\nabla \cdot \left(|\nabla \varphi(x_0)|^{p-2} \nabla \varphi(x_0) \right) \leq 0.$$

Definition 1 and Definition 2 are equivalent (Juutinen-Lindqvist-M, 2001.)

Theorem 1 (Lindqvist, 1986) Suppose that v is a locally bounded p-superharmonic function in Ω . Then the Sobolev derivative ∇v exists and $v \in W^{1,p}_{loc}(\Omega)$. Moreover, v is a weak supersolution, *i.e.*,

$$\int_{\Omega} \langle |\nabla v|^{p-2} \nabla v, \ \nabla \varphi \rangle dx \ge 0$$

whenever $\varphi \in C_0^{\infty}(\Omega), \ \varphi \geq 0.$

Sketch of the proof of Theorem 1: WLOG

$$0 \le v(x) \le L$$
, when $x \in \Omega$. (4)

Use the inf-convolutions:

$$v_{\epsilon}(x) = \inf_{y \in \Omega} \left\{ \frac{|x - y|^2}{2\epsilon} + v(y) \right\}, \quad x \in \Omega,$$
 (5)

thye have many good properties: they are rather smooth, they form an increasing sequence converging to v(x) as $\epsilon \to 0^+$, and from v they inherit the property of being viscosity supersolutions themselves. (The function $v_{\epsilon}(x) - \frac{|x|^2}{2\epsilon}$ is locally concave in Ω . so that the Sobolev gradient ∇v_{ϵ} exists and $\nabla v_{\epsilon} \in L^{\infty}_{loc}(\Omega)$.) **Proposition 1** The approximant v_{ϵ} is a viscosity supersolution in the open subset of Ω where dist $(x, \partial \Omega) > \sqrt{2L\epsilon}$.

Write

$$\Omega_{\epsilon} = \left\{ x \in \Omega : \text{dist } (x, \partial \Omega) > \sqrt{2\epsilon L} \right\}.$$

Theorem 2 The approximant v_{ϵ} obeys the comparison principle in Ω_{ϵ} . In other words, given a domain $D \subset \Omega_{\epsilon}$ and a *p*-harmonic function $h \in C(\overline{D})$, then the implication

$$v_{\epsilon} \geq h \text{ on } \partial D \Rightarrow v_{\epsilon} \geq h \text{ in } D$$

holds.

The comparison principle implies that v_{ϵ} is a weak supersolution with test functions under the integral sign. The proof is based on an obstacle problem in the calculus of variations.

Theorem 3 The approximant v_{ϵ} is a weak supersolution in Ω_{ϵ} , *i.e.*,

$$\int_{\Omega} \langle |\nabla v_{\epsilon}|^{p-2} \nabla v_{\epsilon}, \nabla \varphi \rangle dx \ge 0$$
(6)

whenever $\varphi \in C_0^{\infty}(\Omega_{\epsilon})$ and $\varphi \geq 0$.

The next lemma contains a bound that is independent of ϵ .

Lemma 1 (Caccioppoli) We have

$$\int_{\Omega} \zeta^{p} |\nabla v_{\epsilon}|^{p} dx \leq p^{p} L^{p} \int_{\Omega} |\nabla \zeta|^{p} dx$$
(7)
whenever $\zeta \in C_{0}^{\infty}(\Omega_{\epsilon})$ and $\zeta \geq 0$.

Corollary 1 The Sobolev derivative ∇v exists and $\nabla v \in L^p_{loc}(\Omega)$.

Use Lemma 1 and a standard compactness argument. In order to proceed to the limit under the integral sign in (6) we need more than the weak convergence: $\nabla v_{\epsilon} \rightarrow \nabla v$ locally weakly in $L^p(\Omega)$. Actually, the convergence is strong. **Lemma 2** (of Minty type) We have that $\nabla v_{\epsilon} \rightarrow \nabla v$ strongly in $L^p_{loc}(\Omega)$.

Let $\theta \in C_0^{\infty}(\Omega)$ and $\theta \ge 0$. Use the test function $\varphi = (v - v_{\epsilon})\theta$ in (6).

Note that $\varphi \geq 0$.

The inequality can be written as

$$\begin{split} &\int_{\Omega} \theta \langle |\nabla v|^{p-2} \nabla v - |\nabla v_{\epsilon}|^{p-2} \nabla v_{\epsilon}, \ \nabla v - \nabla v_{\epsilon} \rangle \, dx \\ &+ \int_{\Omega} (v - v_{\epsilon}) \langle |\nabla v|^{p-2} \nabla v - |\nabla v_{\epsilon}|^{p-2} \nabla v_{\epsilon}, \nabla \theta \rangle \, dx \\ &\leq \int_{\Omega} \langle |\nabla v|^{p-2} \nabla v, \ \nabla ((v - v_{\epsilon})\theta) \rangle \, dx \end{split}$$

The parabolic case:

We say that v is a *(Sobolev) weak supersolution* in Ω , if $v \in L(t_1, t_2; W^{1,p}(D))$ whenever $D \times (t_1, t_2) \subset \Omega$ and

$$\iint_{\Omega} \left(-v \frac{\partial \varphi}{\partial t} + \langle |\nabla v|^{p-2} \nabla v, \nabla \varphi \rangle \right) \, dx dt \ge 0 \tag{8}$$
$$\varphi \ge 0, \, \varphi \in C_{\infty}^{\infty}(\Omega).$$

for all $\varphi \geq 0, \varphi \in C_0^{\infty}(\Omega)$.

Definition 3 We say that the function $v : \Omega \to (-\infty, \infty]$ is *p*-superparabolic in Ω , if

(i) v is finite in a dense subset of Ω

(ii) v is lower semicontinuous, and

(iii)v obeys the comparison principle in each subdomain $D_{t_1,t_2} = D \times (t_1,t_2) \subset \Omega$: if $h \in C(\overline{D_{t_1,t_2}})$ is p-parabolic in D_{t_1,t_2} and if $v \geq h$ on the parabolic boundary of D_{t_1,t_2} , then $v \geq h$ in D_{t_1,t_2} .

Definition 4 Suppose that $v : \Omega \to (-\infty, \infty]$ satisfies (i) and (ii) above. We say that v is a viscosity supersolution, if (iii') whenever $(x_0, t_0) \in \Omega$ and $\varphi \in C^2(\Omega)$ are such that $v(x_0, t_0) = \varphi(x_0, t_0)$ and $v(x, t) > \varphi(x, t)$ when $(x, t) \neq (x_0, t_0)$, we have $\frac{\partial \varphi(x_0, t_0)}{\partial t} \ge \nabla \cdot (|\nabla \varphi(x_0, t_0)|^{p-2} \nabla \varphi(x_0, t_0))$

Again the test function is touching v from below and the differential inequality is evaluated only at the point of contact.

Definitions 3 and 4 are equivalent. Moreover, one also obtains an equivalent definition by looking only at points (x, t) such that $t < t_0$ (Juutinen, 2001) **Theorem 4** (Kinnunen-Lindqvist, 2006) Suppose that v is a locally bounded p-superparabolic function in Ω . Then the spatial Sobolev derivative $\nabla_x v(x,t)$ exists and $\nabla_x v \in L^p_{loc}(\Omega)$. Moreover, v is a weak supersolution, i.e.,

$$\iint_{\Omega} \left(-v \frac{\partial \varphi}{\partial t} + \langle |\nabla v|^{p-2} \nabla v, \nabla \varphi \rangle \right) dx \ dt \ge 0$$

whenever $\varphi \geq 0, \varphi \in C_0^{\infty}(\Omega)$.

The he time derivative could be a measure, as the following example shows. Every function of the form v(x,t) = g(t) is *p*-superparabolic if g(t) is a non-decreasing lower semicontinuous step function. Thus Dirac deltas can appear in v_t .

WLOG v is bounded in the domain Ω in \mathbb{R}^{n+1} . Suppose that

$$0 \le v(x,t) \le L$$
 when $(x,t) \in \Omega$. (9)

The approximants

$$v_{\epsilon}(x,t) = \inf_{(y,\tau)\in\Omega} \left\{ \frac{|x-y|^2 + (t-\tau)^2}{2\epsilon} + v(y,\tau) \right\}, \quad \epsilon > 0, \quad (10)$$

play a central role in our study.

Proposition 2 The approximant v_{ϵ} is a viscosity supersolution in Ω_{ϵ} .

Theorem 5 The approximant v_{ϵ} obeys the comparison principle in Ω_{ϵ} . In other words, given a domain $D_{t_1,t_2} = D \times (t_1,t_2) \subset \subset \Omega_{\epsilon}$ and a *p*-parabolic function $h \in C(\overline{D_{t_1,t_2}})$ then $v_{\epsilon} \geq h$ on the parabolic boundary of D_{t_1,t_2} implies that $v_{\epsilon} \geq h$ in D_{t_1,t_2} . **Lemma 3** The approximant v_{ϵ} is a weak supersolution in Ω_{ϵ} . That is, we have

$$\iint_{\Omega} \left(-v_{\epsilon} \frac{\partial \varphi}{\partial t} + \langle |\nabla v_{\epsilon}|^{p-2} \nabla v_{\epsilon}, \nabla \varphi \rangle \right) \, dx dt \ge 0 \tag{11}$$

for all $\varphi \in C_0^{\infty}(\Omega_{\epsilon}), \ \varphi \ge 0.$

Recall that $0 \le v \le L$. Then also $0 \le v_{\epsilon} \le L$. An estimate for ∇v_{ϵ} is provided in the well-known lemma below.

Lemma 4 (Caccioppoli) We have

$$\iint_{\Omega} \zeta^{p} |\nabla v_{\epsilon}|^{p} dx dt \leq CL^{2} \iint_{\Omega} \left| \frac{\partial \zeta^{p}}{\partial t} \right| dx dt \qquad (12)$$
$$+ CL^{p} \iint_{\Omega} |\nabla \zeta|^{p} dx dt$$

whenever $\zeta \in C_0^{\infty}(\Omega_{\epsilon}), \zeta \geq 0$. Here *C* depends only on *p*.

Keeping $0 \le v \le L$, we can conclude from the Caccioppoli estimate that ∇v exists and $\nabla v \in L^p_{loc}(\Omega)$. Moreover, we have

$$\nabla v_{\epsilon} \rightarrow \nabla v$$
 weakly in $L^p_{\text{loc}}(\Omega)$,

at least for a subsequence. This proves the first part of the main theorem. The second part follows, if we can pass to the limit under the integral sign in

$$\iint_{\Omega} \left(-v_{\epsilon} \, \frac{\partial \varphi}{\partial t} + \langle |\nabla v_{\epsilon}^{p-2} \nabla v_{\epsilon}, \nabla \varphi \rangle \right) dx dt \ge 0 \tag{13}$$

as $\epsilon \rightarrow 0+$. When $p \neq 2$ the weak convergence alone does not directly justify such a procedure.

The difficulty is that no good bound on $\frac{\partial v_{\epsilon}}{\partial t}$ is available.

However, the elementary vector inequality

$$\left| |b|^{p-2}b - |a|^{p-2}a \right| \le (p-1)|b-a|(|b|+|a|)^{p-2}$$

valid for $p \ge 2$, implies that strong convergence in L_{loc}^{p-1} is sufficient for the passage to the limit. This is more accessible. Thus the theorem follows from

Lemma 5 We have that $\nabla v_{\epsilon} \rightarrow \nabla v$ strongly in $L_{loc}^{p-1}(\Omega)$, when $p \geq 2$.

Remark: The same proof yields strong convergence in $L^q_{loc}(\Omega)$, where q < p. The method fails for q = p, except when the original v is continuous.

Work on $Q_T = Q \times (0,T) \subset \subset \Omega$.

The key is to use the mollified function (Naumann, 1987)

$$\frac{1}{\sigma}\int_0^t e^{\frac{-(t-\tau)}{\sigma}}v(x,\tau)d\tau + e^{\frac{-t}{\sigma}}v(x,0),$$

where $\sigma > 0$.

It is convenient to abandon the last term and so we use only

$$v^{\sigma}(x,t) = \frac{1}{\sigma} \int_0^t e^{\frac{-(t-\tau)}{\sigma}} v(x,\tau) d\tau$$

for $0 \le t \le T$ and $x \in Q$. We mention that

 $v^\sigma \to v, \ \nabla v^\sigma \to \nabla v \ \text{strongly in} \ L^p(Q_T)$ as $\sigma \to 0^+.$

The rule

$$\frac{\partial v^{\sigma}}{\partial t} = \frac{v - v^{\sigma}}{\sigma} \tag{14}$$

will be used to conclude that

$$(v-v^{\sigma}) \; rac{\partial v^{\sigma}}{\partial t} \geq 0$$

a. e. in Q_T .

Next we need a suitable test function. Let $\theta \in C_0^{\infty}(Q_T), 0 \le \theta \le 1$. We now use the test function

$$\varphi = (v^{\sigma} - v_{\epsilon} + \delta)_{+}\theta$$

where $\delta > 0$ is a small number to be adjusted.

Given $\alpha > 0$, there exists according to **Egorov's theorem** a set E_{α} with (n + 1)-dimensional measure $|E_{\alpha}| < \alpha$, such that

$$v^{\sigma} \rightarrow v$$
 uniformly in $F_{\alpha} = Q_T \setminus E_{\alpha}$,

as $\sigma \rightarrow 0$.

Remark: If v is continuous we do not need E_{α} , since $v^{\sigma}(x,t) + e^{-t/\sigma}v(x,0)$ converges uniformly in the whole Q_T in this favorable case. This allows us to skip the plus sign in φ .

We thus have $v^{\sigma} - v + \delta \ge 0$ in F_{α} , when $\sigma < \sigma(\alpha, \delta)$. Then we also have

$$v^{\sigma} - v_{\epsilon} + \delta \ge v^{\sigma} - v + \delta \ge 0$$
 in F_{α}

when σ is small enough.

Inserting the selected test function into (11) we obtain after elementary manipulations

$$\begin{split} \int_{0}^{T} \int_{Q} \theta \langle |\nabla v^{\sigma}|^{p-2} \nabla v^{\sigma} - |\nabla v_{\epsilon}|^{p-2} \nabla v_{\epsilon}, \nabla (v^{\sigma} - v_{\epsilon} + \delta)_{+} \rangle \, dx dt \\ & \leq \int_{0}^{T} \int_{Q} (v^{\sigma} - v_{\epsilon} + \delta)_{+} \langle |\nabla v_{\epsilon}|^{p-2} \nabla v_{\epsilon}, \nabla \theta \rangle \, dx dt \quad (15) \\ & + \int_{0}^{T} \int_{Q} \theta \langle |\nabla v^{\sigma}|^{p-2} \nabla v^{\sigma}, \nabla (v^{\sigma} - v_{\epsilon} + \delta)_{+} \rangle \, dx dt - \int_{0}^{T} \int_{Q} v_{\epsilon} \, \frac{\partial}{\partial t} (v^{\sigma} - v_{\epsilon} + \delta)_{+} \theta \, dx dt \\ &= I_{\epsilon} + II_{\epsilon} + III_{\epsilon}. \end{split}$$

The procedure is the following. First we prove that the three terms on the right-hand side can be made as small as we please, as $\epsilon \to 0$. Because of its structure the term on the left-hand side controls the norm $\|\theta(\nabla v^{\sigma} - \nabla v_{\epsilon})\|_p$ taken over the set F_{α} . The triangle inequality will then show that also $\|\theta(\nabla v - \nabla v_{\epsilon})\|_p$ is under control.

The exceptional set E_{α} requires an extra consideration, yielding

$$\lim_{\epsilon \to 0} \|\theta(\nabla v - \nabla v_{\epsilon})\|_{L^{p-1}(E_{\alpha})} = 0$$

where we have p-1 instead of p.

We estimate with the crucial term involving the time derivative. Integrations by part yield

$$III_{\epsilon} = -\iint v_{\epsilon} \frac{\partial}{\partial t} (v - v_{\epsilon} + \delta)_{+} \theta \, dx dt$$

=
$$\iint (v^{\sigma} - v_{\epsilon} + \delta) \frac{\partial}{\partial t} (v^{\sigma} - v_{\epsilon} + \delta)_{+} \theta \, dx dt - \iint (v^{\sigma} + \delta) \frac{\partial}{\partial t} (v^{\sigma} - v_{\epsilon} + \delta)$$

=
$$\frac{1}{2} \iint (v^{\sigma} - v_{\epsilon} + \delta)^{2}_{+} \frac{\partial \theta}{\partial t} \, dx dt + \iint \theta (v^{\sigma} - v_{\epsilon} + \delta)_{+} \frac{\partial v^{\sigma}}{\partial t} \, dx dt.$$

This expression has a limit as $\epsilon \rightarrow 0$. Hence

$$\lim_{\epsilon \to 0} III_{\epsilon} \leq \|v^{\sigma} - v\|_{2}^{2} \|\theta_{t}\|_{\infty} T|Q| + \delta^{2} \|\theta_{t}\|_{1} + \iint \theta(v^{\sigma} - v + \delta)_{+} \frac{\partial v^{\sigma}}{\partial t} dx dt,$$

where the last integral has to be estimated. In the set where $v^{\sigma} - v + \delta > 0$ we reason as follows:

$$\theta(v^{\sigma} - v + \delta)_{+} \frac{\partial v^{\sigma}}{\partial t} = \theta(v^{\sigma} - v + \delta) \cdot \frac{v - v^{\sigma}}{\sigma}$$
$$\leq \delta \theta \frac{v - v^{\sigma}}{\sigma}$$
$$= \delta \theta \frac{\partial v^{\sigma}}{\partial t}.$$

This is the place where we have taken advantage of the structure of v^{σ} , see (14).

We are left with the term

$$\delta \iint_{v^{\sigma}-v+\delta>0} \theta \frac{\partial v^{\sigma}}{\partial t} dx dt.$$

In the formula

$$\delta \int_0^T \int_Q \theta \frac{\partial v^{\sigma}}{\partial t} \, dx \, dt = \delta \iint_{v^{\sigma} - v + \delta > 0} \theta \frac{\partial v^{\sigma}}{\partial t} \, dx \, dt + \delta \iint_{v^{\sigma} - v + \delta \le 0} \theta \frac{\partial v^{\sigma}}{\partial t} \, dx \, dt$$

the last integral is positive, because

$$heta rac{\partial v^{\sigma}}{\partial t} = heta rac{v - v^{\sigma}}{\sigma} \ge rac{ heta \delta}{\sigma} \ge 0$$
, when $v^{\sigma} - v + \delta \le 0$.

It follows that

$$\delta \iint_{v^{\sigma}-v+\delta>0} \theta \frac{\partial v^{\sigma}}{\partial t} dx dt \leq \delta \int_{0}^{T} \int_{Q} \theta \frac{\partial v^{\sigma}}{\partial t} dx dt$$
$$= -\delta \int_{0}^{T} \int_{Q} v^{\sigma} \frac{\partial \theta}{\partial t} dx dt$$
$$\leq \delta L \|\theta_{t}\|_{1}.$$

Collecting terms, we record the result

$$\lim_{\epsilon \to 0} III_{\epsilon} \le c_1 \|v^{\sigma} - v\|_2^2 + c_2 \delta^2 + c_3 L \delta.$$
(16)

We arrive at

$$\limsup_{\epsilon \to 0} 2^{2-p} \iint_{F_{\alpha}} \theta |\nabla (v^{\sigma} - v_{\epsilon})|^{p} dx dt \leq \limsup_{\epsilon \to 0} (I_{\epsilon} + II_{\epsilon} + III_{\epsilon})$$

$$\leq a\delta + c_{2}\delta^{2} + c_{4} ||v^{\sigma} - v||_{p} + c_{1} ||v^{\sigma} - v||_{2}^{2}$$

$$+ c_{5} ||\nabla v^{\sigma} - \nabla v||_{p} + c_{6} ||\nabla v^{\sigma}||_{L^{p}(E_{\alpha})}^{p-1}.$$

This controls the norm $\|\theta \nabla (v^{\sigma} - v_{\epsilon}\|_p$ over F_{α} . An estimation over the exceptional set E_{α} is yet missing. In order to utilize the small measure of E_{α} , we take a smaller exponent than p, say p-1, and use Hölder's inequality to achieve

$$\iint_{E_{\alpha}} \theta |\nabla (v^{\sigma} - v_{\epsilon})|^{p-1} dx dt \le |E_{\alpha}|^{\frac{1}{p}} (\|\nabla v^{\sigma}\|_{p} + \|\nabla v_{\epsilon}\|_{p})^{p-1} \le c_{7} \alpha^{1/p}$$

(We have assumed that $\theta \leq 1$) Thus, we have an estimate for

$$\limsup_{\epsilon \to 0} \|\theta(\nabla v^{\sigma} - \nabla v_{\epsilon})\|_{L^{p-1}(Q_T)}.$$

Finally, we use

$$\begin{split} \limsup_{\epsilon \to 0} \|\theta(\nabla v - \nabla v_{\epsilon})\|_{p-1} &\leq \|\theta(\nabla v - \nabla v^{\sigma})\|_{p-1} \\ &+ \limsup_{\epsilon \to 0} \|\theta(\nabla v^{\sigma} - \nabla v_{\epsilon})\|_{p-1}. \end{split}$$

Here we let $\sigma \to 0$. Recall that $\sigma < \sigma(\alpha, \delta)$. The first term on the right-hand side vanishes. The result is a majorant for

$$\limsup_{\epsilon \to 0} \|\theta(\nabla v - \nabla v_{\epsilon})\|_{p-1}$$

that vanishes together with the quantities

$$\delta, \alpha \text{ and } \|\nabla v\|_{L^p(E_\alpha)}^{p-1}.$$

It can be made as small as we please, by adjusting δ and α in advance. It follows that

$$\limsup_{\epsilon \to 0} \|\theta(\nabla v - \nabla v_{\epsilon})\|_{p-1} = 0.$$