

REGULARITY RESULTS FOR QUASILINEAR ELLIPTIC EQUATIONS IN THE PLANE

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ABSTRACT. For a planar domain Ω , we study the Dirichlet problem for the quasilinear elliptic equation

$$-\operatorname{div} A(x, \nabla v) = f$$

when f belongs to the Zygmund space $L(\log L)^{\frac{1}{2}}(\log \log \log L)^{\frac{\beta}{2}}(\Omega)$, $\beta \geq 0$. We prove that there exists a unique solution $v \in W_0^{1,2}(\Omega)$ with $|\nabla v| \in L^2(\log \log \log L)^{\beta}(\Omega)$.

1. INTRODUCTION

In this paper we consider the following Dirichlet problem on a bounded open set $\Omega \subset \mathbb{R}^2$ with \mathcal{C}^1 boundary

$$(1.1) \quad \begin{cases} \mathcal{A}v = f & \text{in } \Omega \\ v = 0 & \text{on } \partial\Omega, \end{cases}$$

where \mathcal{A} is the differential operator defined by

$$\mathcal{A}v = -\operatorname{div} A(x, \nabla v)$$

Here $A : \Omega \times \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is a Charathéodory mapping, that is

$$(1.2) \quad \begin{aligned} A(\cdot, \xi) & \text{ is measurable for all } \xi \in \mathbb{R}^2 \\ A(x, \cdot) & \text{ is continuous for almost every } x \in \Omega. \end{aligned}$$

Furthermore, we assume that A satisfies the Leray–Lions type conditions, i.e. there exists $K \geq 1$ such that, for almost every $x \in \Omega$ and for any $\xi, \eta \in \mathbb{R}^2$, it results

$$(1.3) \quad \begin{aligned} i) \quad & |A(x, \xi) - A(x, \eta)| \leq K|\xi - \eta| \\ ii) \quad & |\xi - \eta|^2 \leq K \langle A(x, \xi) - A(x, \eta), \xi - \eta \rangle \\ iii) \quad & A(x, 0) = 0. \end{aligned}$$

2010 *Mathematics Subject Classification.* Primary 35J62; Secondary 35B65.

Key words and phrases. Gradient regularity, Quasilinear elliptic equations, Zygmund spaces.

Received 09/10/2014, accepted 14/05/2015.

Research supported by the Gruppo Nazionale per l'Analisi Matematica, la Probabilità e le loro Applicazioni (GNAMPA) of the Istituto Nazionale di Alta Matematica (INdAM).

The first Author was partially supported by *L.R. n. 5/2008*, Dipartimento di Matematica e Applicazioni “R. Caccioppoli”, Università degli Studi di Napoli “Federico II”.

In [17], under the assumptions (1.2) and (1.3), the Authors proved for the problem (1.1) with $f \in L^1(\Omega)$ an existence and uniqueness theorem of the solution in the Grand Sobolev space $W_0^{1,2}(\Omega)$. This is the space of functions $v \in W_0^{1,1}(\Omega)$ whose gradient satisfies

$$\sup_{0 < \varepsilon \leq 1} \left[\varepsilon \int_{\Omega} |\nabla v|^{2-\varepsilon} dx \right]^{\frac{1}{2-\varepsilon}} = \|v\|_{W^{1,2}(\Omega)} < \infty.$$

We emphasize that $W_0^{1,2}(\Omega)$ is a function space slightly larger than $W_0^{1,2}(\Omega)$.

The critical Zygmund class “close” to L^1 for f such that the solution v has finite energy, i.e. $v \in W_0^{1,2}(\Omega)$, is $L(\log L)^{\frac{1}{2}}(\Omega)$. This derives from the Trudinger embedding (see [23] and Section 2 for definitions)

$$W_0^{1,2}(\Omega) \hookrightarrow \exp_2(\Omega)$$

that implies

$$L(\log L)^{\frac{1}{2}}(\Omega) \hookrightarrow W^{-1,2}(\Omega),$$

as follows by a duality relation in the usual topological sense (see [22]).

Further regularity derives from the stronger assumption $f \in L \log L(\Omega)$. Precisely, (see [2], [7]):

$$f \in L \log L(\Omega) \Rightarrow |\nabla v| \in L^2 \log L(\Omega).$$

By the embedding theorems for Orlicz-Sobolev spaces (see [8], [14]), the solution v belongs to the double exponential space $L^{\Phi}(\Omega)$ with $\Phi(t) = \exp(\exp(t^2)) - e$. In [3] the Authors covered previous results by proving, for $\frac{1}{2} \leq \delta \leq 1$, the following estimate:

$$\|\nabla v\|_{L^2(\log L)^{2\delta-1}(\Omega)} \leq C(K, \delta) \|f\|_{L(\log L)^{\delta}(\Omega)}.$$

If f belongs to a space slightly smaller than $L(\log L)^{\frac{1}{2}}(\Omega)$, given by $L(\log L)^{\frac{1}{2}}(\log \log L)^{\frac{\beta}{2}}(\Omega)$ with $0 \leq \beta < 2$, there exists a unique solution v to the Dirichlet problem (1.1) such that $|\nabla v| \in L^2(\log \log L)^{\beta}(\Omega)$ with the estimate

$$\|\nabla v\|_{L^2(\log \log L)^{\beta}(\Omega)} \leq C(K, \beta) \|f\|_{L(\log L)^{\frac{1}{2}}(\log \log L)^{\frac{\beta}{2}}(\Omega)}$$

(see [13]). It generalizes a result of [24] obtained for $\beta = 1$.

In this paper we prove the following

Main Theorem. *Let $A = A(x, \xi)$ satisfy (1.2) and (1.3) and let $\beta \geq 0$. Then, for $f \in L(\log L)^{\frac{1}{2}}(\log \log \log L)^{\frac{\beta}{2}}(\Omega)$ there exists a unique solution $v \in W_0^{1,2}(\Omega)$ to the Dirichlet problem (1.1) with $|\nabla v| \in L^2(\log \log \log L)^{\beta}(\Omega)$ and the following estimate holds*

$$\|\nabla v\|_{L^2(\log \log \log L)^{\beta}(\Omega)} \leq C(K, \beta) \|f\|_{L(\log L)^{\frac{1}{2}}(\log \log \log L)^{\frac{\beta}{2}}(\Omega)}$$

For the proof, one of the main tool is a regularity result for elliptic equations with right hand side in divergence form

$$-\mathcal{A}\varphi = \operatorname{div} \chi$$

slightly below the natural space $\chi \in L^2$. Following an idea of [16], we use the well known estimate

$$\|\nabla \varphi\|_{L^{2-\varepsilon}(\Omega)} \leq c(K) \|\chi\|_{L^{2-\varepsilon}(\Omega)} \quad |\varepsilon| \leq \varepsilon_0$$

to deduce

$$\|\nabla\varphi\|_{L^2(\log\log\log L)^{-\beta}(\Omega)} \leq c(K, \beta)\|\chi\|_{L^2(\log\log\log L)^{-\beta}(\Omega)}.$$

Similar results are proved in [12] for $f \in L(\log L)^\delta(\log\log\log L)^{\frac{\beta}{2}}(\Omega)$ for $\delta > \frac{1}{2}$ and $\beta > 2\delta - 1$. When the datum is a measure we refer the interested reader to [6], [20], [21] and the reference therein.

2. PRELIMINARIES

In the present Section we will treat some function spaces and related associate spaces. Let Ω be a bounded domain in \mathbb{R}^n , $n \geq 2$ and $X(\Omega)$ be a Banach function space endowed with the norm $\|\cdot\|_{X(\Omega)}$. The Banach function space $(X(\Omega))'$ whose norm is given by

$$\|g\|_{(X(\Omega))'} = \sup \left\{ \left| \int_{\Omega} fg \, dx \right| \text{ s.t. } f \in X(\Omega), \|f\|_{X(\Omega)} \leq 1 \right\}$$

is called the *associate space* of $X(\Omega)$.

A function u belongs to the Lebesgue space $L^p(\Omega)$ with $1 \leq p < \infty$ if, and only if,

$$\|u\|_{L^p(\Omega)} = \left(\int_{\Omega} |u|^p \, dx \right)^{\frac{1}{p}} < +\infty$$

where $f_{\Omega} = \frac{1}{|\Omega|} \int_{\Omega}$.

Now we recall some useful function spaces slightly larger than classical Lebesgue spaces.

2.1. Grand Lebesgue spaces. For $1 < p < \infty$, let us consider the class, denoted by $L^{(p)}(\Omega)$, consisting of all measurable functions $u \in \bigcap_{1 \leq q < p} L^q(\Omega)$ such that

$$\sup_{0 < \varepsilon \leq p-1} \left\{ \varepsilon \int_{\Omega} |u(x)|^{p-\varepsilon} \right\}^{\frac{1}{p-\varepsilon}} < +\infty$$

which was introduced in [18]. $L^{(p)}(\Omega)$ becomes a Banach space, the *Grand Lebesgue space* $L^{(p)}(\Omega)$, equipped with the norm

$$\|u\|_{L^{(p)}(\Omega)} = \sup_{0 < \varepsilon \leq p-1} \varepsilon^{\frac{1}{p}} \left\{ \int_{\Omega} |u(x)|^{p-\varepsilon} \right\}^{\frac{1}{p-\varepsilon}}.$$

Moreover, $\|u\|_{L^{(p)}(\Omega)}$ is equivalent to

$$\sup_{0 < \varepsilon \leq p-1} \left\{ \varepsilon \int_{\Omega} |u(x)|^{p-\varepsilon} \right\}^{\frac{1}{p-\varepsilon}}.$$

In general, if $0 < \alpha < \infty$, we can define the space $L^{\alpha, (p)}(\Omega)$ as the space of all measurable functions $u \in \bigcap_{1 \leq q < p} L^q(\Omega)$ such that

$$\|u\|_{L^{\alpha, (p)}(\Omega)} = \sup_{0 < \varepsilon \leq p-1} \left\{ \varepsilon^{\frac{\alpha}{p}} \|u\|_{p-\varepsilon} \right\} < +\infty.$$

2.2. Orlicz spaces. Let Ω be an open set in \mathbb{R}^n , with $n \geq 2$. A function $\Phi : [0, +\infty) \rightarrow [0, +\infty)$ will be called a *Young function* if it is convex, left-continuous and vanishes at 0; thus any Young function Φ admits the representation

$$\Phi(t) = \int_0^t \phi(s) ds \quad \text{for } t \geq 0$$

where $\phi : [0, +\infty) \rightarrow [0, +\infty)$ is a non decreasing, left- continuous function, which is neither identically equal to 0 nor to ∞ . The *Orlicz space* associated to Φ , named $L^\Phi(\Omega)$, consists of all Lebesgue measurable functions $f : \Omega \rightarrow \mathbb{R}$ such that

$$\int_\Omega \Phi(\lambda|f|) < \infty \quad \text{for some } \lambda = \lambda(f) > 0.$$

$L^\Phi(\Omega)$ is a Banach space equipped with the Luxemburg norm

$$\|f\|_{L^\Phi(\Omega)} = \inf \left\{ \frac{1}{\lambda} : \int_\Omega \Phi(\lambda|f|) \leq 1 \right\}.$$

Examples of Orlicz spaces:

- 1) If $\Phi(t) = t^p$ for $1 \leq p < \infty$ then $L^\Phi(\Omega)$ is the classical Lebesgue space $L^p(\Omega)$.
- 2) If $\Phi(t) = t^p (\log(a+t))^q$ with either $p > 1$ and $q \in \mathbb{R}$ or $p = 1$ and $q \geq 0$, where $a \geq e$ is a suitable large constant, then $L^\Phi(\Omega)$ is the Zygmund space denoted by $L^p(\log L)^q(\Omega)$.
- 3) If $\Phi(t) = t^p (\log \log(a+t))^q$ with either $p > 1$ and $q \in \mathbb{R}$ or $p = 1$ and $q \geq 0$, where $a \geq e^e$, then $L^\Phi(\Omega)$ is the space $L^p(\log \log L)^q(\Omega)$.
- 4) If $\Phi(t) = t^p (\log \log \log(a+t))^q$ with either $p > 1$ and $q \in \mathbb{R}$ or $p = 1$ and $q \geq 0$ where $a \geq e^{e^e}$, then $L^\Phi(\Omega)$ is the space $L^p(\log \log \log L)^q(\Omega)$.
- 5) If $\Phi(t) = e^{t^a} - 1$ and $a > 0$, then $L^\Phi(\Omega)$ is the space of a -exponentially integrable functions $\text{EXP}_a(\Omega)$. We denote by $\text{exp}_a(\Omega)$ the closure of $L^\infty(\Omega)$ in $\text{EXP}_a(\Omega)$.

We have the following relations between Grand Lebesgue and Orlicz spaces:

$$L^p(\Omega) \subset \frac{L^p}{\log L}(\Omega) \subset L^p(\Omega) \subset \bigcap_{\alpha > 1} \frac{L^p}{(\log L)^\alpha}(\Omega).$$

The *Young complementary function* is given by

$$(2.1) \quad \tilde{\Phi}(t) = \sup \{st - \Phi(s) : s > 0\} = \int_0^t \phi^{-1}(s) ds$$

where

$$\phi^{-1}(s) = \sup\{r : \phi(r) \leq s\}.$$

Moreover, the following Hölder's type inequality holds

$$\left| \int_\Omega f(x)g(x)dx \right| \leq 2 \|f\|_{L^\Phi(\Omega)} \|g\|_{L^{\tilde{\Phi}}(\Omega)}$$

for $f \in L^\Phi(\Omega)$ and $g \in L^{\tilde{\Phi}}(\Omega)$.

Given two Young functions Φ and Ψ , we will say that Ψ *dominates* Φ *globally* (respectively *near infinity*), if there exists a constant $k > 0$ such that

$$\Phi(t) \leq \Psi(kt) \text{ for all } t \geq 0 \text{ (respectively for all } t \geq t_0 \text{ for some } t_0 > 0);$$

moreover Φ and Ψ are *equivalent globally* (respectively *near infinity*, $\Phi \cong \Psi$) if each dominates the other globally (respectively near infinity). If $\tilde{\Phi}$ and $\tilde{\Psi}$ are the complementary

Young functions of, respectively, Φ and Ψ , then Ψ dominates Φ globally (or near infinity) if and only if $\tilde{\Phi}$ dominates $\tilde{\Psi}$ globally (or near infinity). Similarly, Φ and Ψ are equivalent if and only if $\tilde{\Phi}$ and $\tilde{\Psi}$ are equivalent. We have the following result.

Theorem 1. *The continuous embedding $L^\Psi(\Omega) \hookrightarrow L^\Phi(\Omega)$ holds if and only if either Ψ dominates Φ globally or Ψ dominates Φ near infinity and Ω has finite measure.*

Here below we recall the explicit expression of the associate of some Orlicz spaces (see [4], [14], [15]).

Theorem 2. *Let $\Omega \subset \mathbb{R}^n$ an open set. If $1 < p < \infty$, $q \in \mathbb{R}$, then*

- $(L^p(\log L)^q(\Omega))' \cong L^{p'}(\log L)^{-\frac{q}{p-1}}(\Omega)$
- $(L^p(\log \log L)^q(\Omega))' \cong L^{p'}(\log \log L)^{-\frac{q}{p-1}}(\Omega)$
- $(L^p(\log \log \log L)^q(\Omega))' \cong L^{p'}(\log \log \log L)^{-\frac{q}{p-1}}(\Omega)$

where p' is the conjugate exponent of p , i.e. $\frac{1}{p} + \frac{1}{p'} = 1$.

If $p = 1$ and $q > 0$ then

- $(L(\log L)^q(\Omega))' \cong \text{EXP}_{\frac{1}{q}}(\Omega)$.

Finally we recall the definition of the *Orlicz-Sobolev* spaces $W^{1,\Psi}(\Omega)$ and $W_0^{1,\Psi}(\Omega)$ (see [1], [8], [9], [22]). The space $W^{1,\Psi}(\Omega)$ consists of the equivalence classes of functions u in $L^\Psi(\Omega)$ such that the length of the distributional gradient $|\nabla u|$ belongs to $L^\Psi(\Omega)$. It is a Banach space with respect to the norm given by

$$\|u\|_{W^{1,\Psi}(\Omega)} = \|u\|_{L^\Psi(\Omega)} + \|\nabla u\|_{L^\Psi(\Omega)}.$$

As in the case of the ordinary Sobolev space, $W_0^{1,\Psi}(\Omega)$ coincides with the closure of $C_0^\infty(\Omega)$ in $W^{1,\Psi}(\Omega)$.

2.3. Orlicz-Sobolev embeddings. For the embedding Theorem in the setting of Orlicz Sobolev space, we need the following:

Lemma 1. *Let $\Phi(t) = \exp\left\{\frac{t^2}{(\log(e+\log(e+t)))^\beta}\right\} - 1$ with $\beta \in \mathbb{R}$. Then*

$$\tilde{\Phi}(t) \cong t(\log t)^{\frac{1}{2}}(\log \log \log t)^{\frac{\beta}{2}}.$$

Proof. As Φ is a Young function, by definition we have

$$\Phi(t) = \int_0^t \phi(s) ds$$

where

$$\phi(s) \cong \exp\left\{\frac{s^2}{(\log \log s)^\beta}\right\} \cdot \left[\frac{2s}{(\log \log s)^\beta} - \frac{\beta s}{(\log s) \cdot (\log \log s)^{\beta+1}}\right].$$

For large s we have

$$\phi(s) \cong \exp\left\{\frac{s^2}{(\log \log s)^\beta}\right\} \cdot \frac{2s}{(\log \log s)^\beta}$$

and there exists a suitable constant $c > 1$ such that

$$\begin{aligned} \exp \left\{ \frac{s^2}{(\log \log s)^\beta} \right\} &\leq \exp \left\{ \frac{s^2}{(\log \log s)^\beta} \right\} \cdot \frac{2s}{(\log \log s)^\beta} \\ &\leq \exp \left\{ \frac{(cs)^2}{(\log \log(cs))^\beta} \right\}. \end{aligned}$$

Then it is not difficult to check that near infinity it results

$$\phi^{-1}(r) \cong (\log r)^{\frac{1}{2}} (\log \log \log r)^{\frac{\beta}{2}}.$$

By (2.1), we obtain that

$$\tilde{\Phi}(y) = \int_0^y \phi^{-1}(r) dr \cong y(\log y)^{\frac{1}{2}} (\log \log \log y)^{\frac{\beta}{2}}.$$

□

Given a Young function Ψ such that

$$\int_0 \left(\frac{r}{\Psi(r)} \right) dr < \infty,$$

we define $\Phi : [0, +\infty) \rightarrow [0, +\infty)$ as

$$(2.2) \quad \Phi(s) = \Psi \circ H_2^{-1}(s) \quad \text{for } s \geq 0,$$

where $H_2^{-1}(s)$ is the (generalized) left continuous inverse of the function $H_2 : [0, +\infty) \rightarrow [0, +\infty)$ given by

$$(2.3) \quad H_2(r) = \left(\int_0^r \left(\frac{t}{\Psi(t)} \right) dt \right)^{\frac{1}{2}} \quad \text{for } r \geq 0.$$

In [10] and in [11], the Author showed that Φ is a Young function and that the following form of Sobolev embedding theorem holds

$$\|u\|_{L^\Phi(\Omega)} \leq C \|\nabla u\|_{L^\Psi(\Omega)}$$

for every function u in the Orlicz-Sobolev space $W_0^{1,\Psi}(\Omega)$. As an application, we have the following result.

Lemma 2. *Let $\Omega \subset \mathbb{R}^2$ be an open bounded set with \mathcal{C}^1 boundary. If we consider Young functions $\Psi(t)$*

$$\Psi(t) \cong t^2 (\log \log \log t)^{-\beta}$$

with $\beta \in \mathbb{R}$, then

$$W^{1,\Psi}(\Omega) \hookrightarrow L^\Phi(\Omega)$$

where

$$\Phi(s) \cong e^{s^2 (\log \log s)^{-\beta}}.$$

Proof. By (2.3) we have that

$$H_2(r) = \left(\int_0^r \frac{(\log \log \log t)^\beta}{t} dt \right)^{\frac{1}{2}} \cong (\log r)^{\frac{1}{2}} (\log \log \log r)^{\frac{\beta}{2}}.$$

Moreover, as showed in the proof of Lemma 1, the inverse function $H_2^{-1}(s)$ is equivalent near infinity to

$$e^{s^2(\log \log s)^{-\beta}}.$$

By (2.2), we obtain that

$$\Phi(s) \cong e^{2s^2(\log \log s)^{-\beta}} (\log \log s)^{-\beta} \cong e^{s^2(\log \log s)^{-\beta}}.$$

and we conclude that

$$W^{1,\Psi}(\Omega) \hookrightarrow L^\Phi(\Omega).$$

□

3. EQUIVALENT NORM ON THE ZYGMUND SPACES $L^q(\log \log \log L)^{-\beta}(\Omega)$

We shall introduce an equivalent norm on $L^q(\log \log \log L)^{-\beta}(\Omega)$ with $\beta > 0$, which involves the norms in $L^{q-\varepsilon}(\Omega)$, for $1 < q < \infty$ and $0 < \varepsilon \leq q - 1$. This is based on a method recently suggested by L. Greco et al. (see [16]). If f is a measurable function on Ω , we set

$$(3.1) \quad |||f|||_{L^q(\log \log \log L)^{-\beta}(\Omega)} = \left\{ \int_0^{\varepsilon_0} (\varepsilon |\log \varepsilon|)^{-1} (1 + \log |\log \varepsilon|)^{-(\beta+1)} \|f\|_{L^{q-\varepsilon}}^q d\varepsilon \right\}^{\frac{1}{q}}.$$

Here $\varepsilon_0 \in]0, q - 1]$ is fixed.

Theorem 3. *We have $f \in L^q(\log \log \log L)^{-\beta}(\Omega)$ if and only if*

$$|||f|||_{L^q(\log \log \log L)^{-\beta}(\Omega)} < +\infty.$$

Moreover, $||| \cdot |||_{L^q(\log \log \log L)^{-\beta}(\Omega)}$ is a norm equivalent to the Luxemburg one, that is, there exist constants $C_i = C_i(q, \beta, \varepsilon_0)$, $i = 1, 2$ such that for all $f \in L^q(\log \log \log L)^{-\beta}(\Omega)$ it results

$$(3.2) \quad C_1 |||f|||_{L^q(\log \log \log L)^{-\beta}(\Omega)} \leq |||f|||_{L^q(\log \log \log L)^{-\beta}(\Omega)} \leq C_2 \|f\|_{L^q(\log \log \log L)^{-\beta}(\Omega)}.$$

Now we recall the following standard inequalities (see [16], [13]).

Lemma 3. *If $b \geq e$, $\beta > 0$, we have*

$$(\log b)^{-\beta} \frac{\varepsilon_0^\beta}{\beta} e^{-\varepsilon_0} \leq \int_0^{\varepsilon_0} \varepsilon^{\beta-1} b^{-\varepsilon} d\varepsilon \leq (\log b)^{-\beta} \frac{\Gamma(\beta+1)}{\beta},$$

where Γ is the Euler Gamma function.

As a consequence of the previous Lemma, the following results hold.

Corollary 1. *Let $0 < \delta < \frac{1}{e}$, $\beta > 0$. Then we have*

$$\frac{1}{\Gamma(\beta+1)} \int_0^{\varepsilon_0} \varepsilon^{\beta-1} \delta^\varepsilon d\varepsilon \leq \frac{|\log \delta|^{-\beta}}{\beta} \leq \left(\int_0^{\varepsilon_0} \varepsilon^{\beta-1} \delta^\varepsilon d\varepsilon \right) \frac{e^{\varepsilon_0}}{\varepsilon_0^\beta}.$$

Corollary 2. *Let $a \geq e^e$, $M, \beta > 0$, then there exist constants $C_i = C_i(\beta, \varepsilon_0)$, $i = 3, 4$ such that*

$$\begin{aligned} \frac{C_3}{\beta\Gamma(\beta+1)} (\log \log(a+M))^{-\beta} &\leq \int_0^{\varepsilon_0} |\log \sigma|^{-(\beta+1)} \sigma^{-1} (a+M)^{-\sigma} d\sigma \\ &\leq C_4 (\log \log(a+M))^{-\beta} \frac{(\beta+1)}{\beta} \Gamma(\beta+1). \end{aligned}$$

We shall need the following Lemma.

Lemma 4. *Let $a \geq e^{e^e}$, $\beta > 0$. Then there exist constants $C_i = C_i(\beta, \varepsilon_0)$, $i = 5, 6$ such that*

$$(3.3) \quad \begin{aligned} C_5 (\log \log \log(a+M))^{-\beta} &\leq \int_0^{\varepsilon_0} (1 + \log |\log \sigma|)^{-(\beta+1)} (\sigma |\log \sigma|)^{-1} (a+M)^{-\sigma} d\sigma \\ &\leq C_6 (\log \log \log(a+M))^{-\beta} \end{aligned}$$

for every measurable function $f : \Omega \rightarrow \mathbb{R}$.

Proof. We start by proving the following

$$(3.4) \quad \int_0^{\varepsilon_0} (1 + \log |\log \sigma|)^{-(\beta+1)} (\sigma |\log \sigma|)^{-1} (a+M)^{-\sigma} d\sigma \leq C_6 (\log \log \log(a+M))^{-\beta}.$$

Since $\sigma \leq \frac{1}{e}$, we can apply Lemma 3 with the choice $b = |\log \sigma^e|$ and so, applying also Corollary 2, we obtain

$$\begin{aligned} &\int_0^{\varepsilon_0} (1 + \log |\log \sigma|)^{-(\beta+1)} \sigma^{-1} |\log \sigma|^{-1} (a+M)^{-\sigma} d\sigma \leq \\ &\leq \frac{(\beta+1)e^{\varepsilon_0}}{\varepsilon_0^{(\beta+1)}} \int_0^{\varepsilon_0} \varepsilon^\beta \left(\int_0^{\varepsilon_0} e^{-\varepsilon} |\log \sigma|^{-(\varepsilon+1)} \sigma^{-1} (a+M)^{-\sigma} d\sigma \right) d\varepsilon \leq \\ &\leq C_4 \frac{(\beta+1)e^{\varepsilon_0}}{\varepsilon_0^{(\beta+1)}} \int_0^{\varepsilon_0} \varepsilon^\beta \frac{(\varepsilon+1)\Gamma(\varepsilon+1)}{\varepsilon} (\log \log(a+M))^{-\varepsilon} d\varepsilon \end{aligned}$$

Since $\varepsilon+1 < \varepsilon_0+1$ and $\lim_{\varepsilon \rightarrow 0} \Gamma(\varepsilon+1) = 1$, we have

$$\begin{aligned} &\int_0^{\varepsilon_0} (1 + \log |\log \sigma|)^{-(\beta+1)} \sigma^{-1} |\log \sigma|^{-1} (a+M)^{-\sigma} d\sigma \leq \\ &\leq C(\varepsilon_0) \frac{(\beta+1)e^{\varepsilon_0}}{\varepsilon_0^{(\beta+1)}} \int_0^{\varepsilon_0} \varepsilon^{\beta-1} (\log \log(a+M))^{-\varepsilon} d\varepsilon \end{aligned}$$

Applying the first inequality of Corollary 1 with the choice $\delta = (\log \log(a+M))^{-1}$, we obtain (3.4).

To prove the first inequality in (3.3), we apply Lemma 3 with the choice $b = \log \log(a+M)$ and the first inequality of Corollary 2, obtaining

$$\begin{aligned} &(\log \log \log(a+M))^{-\beta} \leq \frac{\beta e^{\varepsilon_0}}{\varepsilon_0^\beta} \int_0^{\varepsilon_0} \varepsilon^{\beta-1} (\log \log(a+M))^{-\varepsilon} d\varepsilon \leq \\ &\leq \frac{\beta e^{\varepsilon_0}}{\varepsilon_0^\beta} \frac{1}{C_3} \int_0^{\varepsilon_0} \varepsilon^\beta \Gamma(\varepsilon+1) \left(\int_0^{\varepsilon_0} |\log \sigma|^{-(\varepsilon+1)} \sigma^{-1} (a+M)^{-\sigma} d\sigma \right) d\varepsilon \leq \\ &\leq C(\varepsilon_0) \frac{\beta e^{\varepsilon_0}}{\varepsilon_0^\beta} \int_0^{\varepsilon_0} |\log \sigma|^{-1} \sigma^{-1} (a+M)^{-\sigma} \left(\int_0^{\varepsilon_0} \varepsilon^\beta |\log \sigma|^{-\varepsilon} d\varepsilon \right) d\sigma \end{aligned}$$

Applying again Lemma 3 with the choice $b = |\log \sigma^e|$, we find

$$\begin{aligned} & (\log \log \log(a + M))^{-\beta} \leq \\ & \leq C(\varepsilon_0) \frac{\beta e^{2\varepsilon_0} \Gamma(\beta + 2)}{\varepsilon_0^\beta (\beta + 1)} \int_0^{\varepsilon_0} (1 + \log |\log \sigma|)^{-(\beta+1)} |\log \sigma|^{-1} \sigma^{-1} (a + M)^{-\sigma} d\sigma \end{aligned}$$

□

Now we are in position to prove Theorem 3.

Proof of Theorem 3. It is easy to check that $\|f\|_{L^q(\log \log \log L)^{-\beta}(\Omega)}$, defined by (3.1), is a norm on $L^q(\log \log \log L)^{-\beta}(\Omega)$.

Moreover, for any measurable function f and for a.e. $x \in \Omega$, if $a \geq e^{e^\varepsilon}$ we have

$$|f|^q (a + |f|)^{-\varepsilon} \leq |f|^{q-\varepsilon} \leq 2^{q-1} [a^q + |f|^q (a + |f|)^{-\varepsilon}].$$

Integrating over Ω we get

$$\int_{\Omega} |f|^q (a + |f|)^{-\varepsilon} dx \leq \|f\|_{q-\varepsilon}^{q-\varepsilon} \leq 2^{q-1} a^q + 2^{q-1} \int_{\Omega} |f|^q (a + |f|)^{-\varepsilon} dx.$$

This implies

$$\begin{aligned} & \int_0^{\varepsilon_0} (1 + \log |\log \varepsilon|)^{-(\beta+1)} (\varepsilon |\log \varepsilon|)^{-1} \left[\int_{\Omega} |f|^q (a + |f|)^{-\varepsilon} dx \right] d\varepsilon \leq \\ & \leq \int_0^{\varepsilon_0} (1 + \log |\log \varepsilon|)^{-(\beta+1)} (\varepsilon |\log \varepsilon|)^{-1} \|f\|_{q-\varepsilon}^{q-\varepsilon} d\varepsilon \\ & \leq 2^{q-1} a^q \int_0^{\varepsilon_0} (1 + \log |\log \varepsilon|)^{-(\beta+1)} (\varepsilon |\log \varepsilon|)^{-1} d\varepsilon + \\ & + 2^{q-1} \int_0^{\varepsilon_0} (1 + \log |\log \varepsilon|)^{-(\beta+1)} (\varepsilon |\log \varepsilon|)^{-1} \left[\int_{\Omega} |f|^q (a + |f|)^{-\varepsilon} dx \right] d\varepsilon \end{aligned}$$

Applying Lemma 4 with $M = |f|$ we have

$$\begin{aligned} & C_5 \int_{\Omega} |f|^q (\log \log \log(a + |f|))^{-\beta} dx \leq \\ & \leq \int_{\Omega} |f|^q \left[\int_0^{\varepsilon_0} (1 + \log |\log \varepsilon|)^{-(\beta+1)} (\varepsilon |\log \varepsilon|)^{-1} (a + |f|)^{-\varepsilon} d\varepsilon \right] = \\ & = \int_0^{\varepsilon_0} (1 + \log |\log \varepsilon|)^{-(\beta+1)} (\varepsilon |\log \varepsilon|)^{-1} \left[\int_{\Omega} |f|^q (a + |f|)^{-\varepsilon} dx \right] d\varepsilon \leq \\ & \leq \int_0^{\varepsilon_0} (1 + \log |\log \varepsilon|)^{-(\beta+1)} (\varepsilon |\log \varepsilon|)^{-1} \|f\|_{q-\varepsilon}^{q-\varepsilon} d\varepsilon \\ & \leq 2^{q-1} a^q \int_0^{\varepsilon_0} (1 + \log |\log \varepsilon|)^{-(\beta+1)} (\varepsilon |\log \varepsilon|)^{-1} d\varepsilon + \\ & + 2^{q-1} \int_0^{\varepsilon_0} (1 + \log |\log \varepsilon|)^{-(\beta+1)} (\varepsilon |\log \varepsilon|)^{-1} \left[\int_{\Omega} |f|^q (a + |f|)^{-\varepsilon} dx \right] d\varepsilon \\ & \leq 2^{q-1} a^q \frac{(1 + \log |\log \varepsilon_0|)^{-\beta}}{\beta} + 2^{q-1} C_6 \int_{\Omega} |f|^q (\log \log \log(a + |f|))^{-\beta} dx \end{aligned}$$

Then we get

$$\begin{aligned}
 (3.5) \quad & C_5 \int_{\Omega} |f|^q (\log \log \log(a + |f|))^{-\beta} dx \leq \\
 & \leq \int_0^{\varepsilon_0} (1 + \log |\log \varepsilon|)^{-(\beta+1)} (\varepsilon |\log \varepsilon|)^{-1} \|f\|_{L^{q-\varepsilon}}^{q-\varepsilon} d\varepsilon \leq \\
 & \leq C_7 + C_8 \int_{\Omega} |f|^q (\log \log \log(a + |f|))^{-\beta} dx
 \end{aligned}$$

Let $f : \Omega \rightarrow \mathbb{R}$ be a measurable function, such that $\|f\|_{L^q(\log \log \log L)^{-\beta}(\Omega)}$ is finite. Since

$$\|f\|_{L^{q-\varepsilon}}^{q-\varepsilon} \leq \|f\|_{L^q}^q + 1,$$

by the first inequality in (3.5) we get that $f \in L^q(\log \log \log L)^{-\beta}(\Omega)$ and, moreover, if $\|f\|_{L^q(\log \log \log L)^{-\beta}(\Omega)} = 1$, it results

$$\int_{\Omega} |f|^q (\log \log \log(a + |f|))^{-\beta} dx \leq C_9,$$

where C_9 is a constant independent on f . By homogeneity, for any measurable f , we get

$$\|f\|_{L^q(\log \log \log L)^{-\beta}(\Omega)} \leq C_9 \|f\|_{L^q(\log \log \log L)^{-\beta}(\Omega)}.$$

On the other hand, if $f \in L^q(\log \log \log L)^{-\beta}(\Omega)$, i.e. if $\|f\|_{L^q(\log \log \log L)^{-\beta}(\Omega)}$ is finite, there exists a constant C_{10} such that

$$(3.6) \quad \|f\|_{L^{q-\varepsilon}(\Omega)} \leq C_{10} \varepsilon^{-\frac{\alpha}{q}} \|f\|_{L^q(\log \log \log L)^{-\beta}(\Omega)}$$

as the following embeddings hold:

$$L^q(\log \log \log L)^{-\beta}(\Omega) \subset L^q(\log \log L)^{-\delta}(\Omega) \subset L^q(\log L)^{-\gamma}(\Omega) \subset L^{\alpha \cdot q}(\Omega)$$

for any $\delta, \gamma, \alpha, \beta > 0$. By (3.6) we get

$$(3.7) \quad \|f\|_{L^{q-\varepsilon}}^q \leq C_{11} \|f\|_{L^q(\log \log \log L)^{-\beta}(\Omega)}^{q-\varepsilon} \|f\|_{L^q(\log \log \log L)^{-\beta}(\Omega)}^{\varepsilon},$$

hence, by (3.5) we obtain that $\|f\|_{L^q(\log \log \log L)^{-\beta}(\Omega)} < +\infty$ and if $\|f\|_{L^q(\log \log \log L)^{-\beta}(\Omega)} = 1$, integrating (3.7) and using (3.5), we deduce that

$$\|f\|_{L^q(\log \log \log L)^{-\beta}(\Omega)} < C_{12},$$

where the constant C_{12} is independent on f . By homogeneity we conclude the proof, obtaining

$$\|f\|_{L^q(\log \log \log L)^{-\beta}(\Omega)} < C_{12} \|f\|_{L^q(\log \log \log L)^{-\beta}(\Omega)}.$$

□

4. PROOF OF MAIN THEOREM

In this Section we will prove Main Theorem stated in the Introduction. As already hinted, we will use a regularity result for elliptic equations with right hand side in divergence form that we will apply to a linear problem. Actually we will give a stability estimate for equations of Leray–Lions type whose interest is independent from our context. Exactly, using the equivalence given by Theorem 3 and a well known result contained in [17], we deduce the following.

Theorem 4. *Let $A = A(x, \xi)$ be a Leray–Lions mapping that satisfies (1.3). Then, if $\beta > 0$, for $i = 1, 2$ and for any $\underline{\chi}_i \in L^2(\log \log \log L)^{-\beta}(\Omega; \mathbb{R}^2)$, there exists a unique solution φ_i to the Dirichlet problem*

$$(4.1) \quad \begin{cases} \operatorname{div} A(x, \nabla \varphi_i) = \operatorname{div} \underline{\chi}_i & \text{in } \Omega \\ \varphi_i \in W_0^{1,1}(\Omega). \end{cases}$$

Moreover it results

$$\|\nabla \varphi_1 - \nabla \varphi_2\|_{L^2(\log \log \log L)^{-\beta}(\Omega)} \leq C \|\underline{\chi}_1 - \underline{\chi}_2\|_{L^2(\log \log \log L)^{-\beta}(\Omega)}$$

where $C = C(\beta, K) > 0$ is a positive constant that depends on the parameters K and β .

Proof. By Theorem 3.1 in [17] we know that there exists a positive constant $\sigma_0 = \sigma(K)$ such that, if $|\sigma| \leq \sigma_0$, for $i = 1, 2$ and for any $\underline{\chi}_i \in L^{2-\sigma}(\Omega; \mathbb{R}^2)$, problem (4.1) admits a unique solution $\varphi_i \in W^{1,2-\sigma}$ and it results

$$(4.2) \quad \|\nabla \varphi_1 - \nabla \varphi_2\|_{L^{2-\sigma}(\Omega)} \leq C \|\underline{\chi}_1 - \underline{\chi}_2\|_{L^{2-\sigma}(\Omega)},$$

where $C = C(K) > 0$ is a positive constant that depends only on the parameter K , that is (4.2) is uniform in σ .

If $\beta > 0$ is fixed, using (4.2) and Theorem 3, we find

$$\begin{aligned} & \|\nabla \varphi_1 - \nabla \varphi_2\|_{L^2(\log \log \log L)^{-\beta}(\Omega)}^2 \leq \\ & \leq C_1(\beta) \|\nabla \varphi_1 - \nabla \varphi_2\|_{L^2(\log \log \log L)^{-\beta}(\Omega)}^2 = \\ & = C_1(\beta) \int_0^{\varepsilon_0} (1 + \log |\log \varepsilon|)^{-(\beta+1)} (\varepsilon |\log \varepsilon|)^{-1} \|\nabla \varphi_1 - \nabla \varphi_2\|_{L^{2-\varepsilon}(\Omega)}^2 d\varepsilon \leq \\ & \leq C_2(\beta, K) \int_0^{\varepsilon_0} (1 + \log |\log \varepsilon|)^{-(\beta+1)} (\varepsilon |\log \varepsilon|)^{-1} \|\underline{\chi}_1 - \underline{\chi}_2\|_{L^{2-\varepsilon}(\Omega)}^2 d\varepsilon = \\ & = C_2(\beta, K) \|\underline{\chi}_1 - \underline{\chi}_2\|_{L^2(\log \log \log L)^{-\beta}(\Omega)}^2 \leq \\ & \leq C_3(\beta, K) \|\underline{\chi}_1 - \underline{\chi}_2\|_{L^2(\log \log \log L)^{-\beta}(\Omega)}^2. \end{aligned}$$

□

Now we are in position to prove the main Theorem.

Proof. Since $L^{\tilde{\Phi}}(\Omega) = L(\log L)^{\frac{1}{2}}(\log \log \log L)^{\frac{\beta}{2}}(\Omega)$ is a subspace of $L(\log L)^{\frac{1}{2}}(\Omega)$ if $\beta \geq 0$, we can ensure (as already observed) that (1.1) has a unique finite energy solution $v \in W_0^{1,2}(\Omega)$. From now on we will treat only the case $\beta > 0$, since the case $\beta = 0$ was already studied in [3].

In order to prove the Main Theorem, we want to apply the regularity result given by Theorem 4. To do this, as already showed by the papers [3], [13] and [24], we need to linearize problem (1.1).

We will use a linearization procedure introduced in [19] that preserves the ellipticity bounds. For shortness, we do not give all the details of the linearization procedure and we refer, for example, to [13, Proof of Theorem 1.1]. We know that there exists a symmetric, positive definite and measurable matrix valued function $B = B(x)$ such that, the unique finite energy

solution $v \in W_0^{1,2}(\Omega)$ of (1.1) with $f \in L^\Psi(\Omega)$ solves also the following linear problem

$$(4.3) \quad \begin{cases} -\operatorname{div} B(x)\nabla v = f & \text{in } \Omega \\ v = 0 & \text{on } \partial\Omega, \end{cases}$$

that is

$$\int_{\Omega} B(x)\nabla v\nabla\varphi = \int_{\Omega} f\varphi, \quad \forall \varphi \in W_0^{1,2}(\Omega).$$

Now, if $\beta > 0$, we fix $\underline{\chi} \in C^1(\overline{\Omega}; \mathbb{R}^2)$ such that $\|\underline{\chi}\|_{L^2(\log \log \log L)^{-\beta}(\Omega; \mathbb{R}^2)} \leq 1$ and we consider the unique finite energy solution φ to the linear Dirichlet problem

$$\begin{cases} -\operatorname{div} B(x)\nabla\varphi = \operatorname{div} \underline{\chi} & \text{in } \Omega \\ \varphi = 0 & \text{on } \partial\Omega. \end{cases}$$

where $B(x)$ is the matrix given by the linearization procedure, by Theorem 4 we have:

$$\|\nabla\varphi\|_{L^2(\log \log \log L)^{-\beta}(\Omega)} \leq C(\beta, K)\|\underline{\chi}\|_{L^2(\log \log \log L)^{-\beta}(\Omega)} \leq C(\beta, K),$$

and so, using Lemma 2, we obtain

$$(4.4) \quad \|\varphi\|_{L^\Phi(\Omega)} \leq C_1(\beta, K),$$

where $\Phi(s) \cong e^{s^2(\log \log s)^{-\beta}}$ and $C_1(\beta, K)$ is another constant depending only on β and K . Thanks to the fact that v satisfies the linear problem (4.3) and that $B(x)$ is a symmetric matrix, using Lemma 1 and the Hölder inequality between the complementary spaces $L^\Phi(\Omega)$ and $L^{\tilde{\Phi}}(\Omega)$, by (4.4) we obtain that, for any $\underline{\chi} \in C^1(\overline{\Omega}; \mathbb{R}^2)$ such that $\|\underline{\chi}\|_{L^2(\log \log \log L)^{-\beta}(\Omega)} \leq 1$, it results

$$(4.5) \quad \begin{aligned} & \left| \int_{\Omega} \nabla v \cdot \underline{\chi} \right| = \left| \int_{\Omega} v \operatorname{div} \underline{\chi} \right| = \left| \int_{\Omega} v \operatorname{div}(B(x)\nabla\varphi) \right| = \left| \int_{\Omega} B(x)\nabla v \cdot \nabla\varphi \right| = \\ & = \left| \int_{\Omega} f\varphi \right| \leq C_2(\beta)\|\varphi\|_{L^\Phi(\Omega)}\|f\|_{L(\log L)^{\frac{1}{2}}(\log \log \log L)^{\frac{\beta}{2}}(\Omega)} \leq \\ & \leq C_2(\beta, K)\|f\|_{L(\log L)^{\frac{1}{2}}(\log \log \log L)^{\frac{\beta}{2}}(\Omega)}, \end{aligned}$$

where $C_2(\beta, K)$ is a constant that depends only on β and K .

Since $C^1(\overline{\Omega}; \mathbb{R}^2)$ is dense in $L^2(\log \log \log L)^{-\beta}(\Omega)$, taking the supremum in (4.5) under the conditions $\underline{\chi} \in C^1(\overline{\Omega}; \mathbb{R}^2)$, $\|\underline{\chi}\|_{L^2(\log \log \log L)^{-\beta}(\Omega; \mathbb{R}^2)} \leq 1$ and recalling that $L^2(\log \log \log L)^{\beta}(\Omega)$ is the associate space of $L^2(\log \log \log L)^{-\beta}(\Omega)$, we obtain

$$\|\nabla v\|_{L^2(\log \log \log L)^{\beta}(\Omega)} \leq c(\beta, K)\|f\|_{L(\log L)^{\frac{1}{2}}(\log \log \log L)^{\frac{\beta}{2}}(\Omega)}$$

as desired. □

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