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A generalized Lagrange multiplier problem with nonconstant gradient constraint

In this talk we prove the existence of $(u, \lambda) \in W^{1,\infty}(\Omega) \times L^\infty(\Omega)'$, solution of the Lagrange multiplier problem

$$\begin{aligned} -\nabla \cdot (\lambda \nabla u) &= f \quad \text{in } \mathcal{D}'(\Omega), \\ u &= 0 \quad \text{on } \partial\Omega, \\ |\nabla u| &\leq \varphi \quad \text{a.e. in } \Omega, \\ \lambda &\geq 1, \\ (\lambda - 1)(|\nabla u| - \varphi) &= 0 \quad \text{in } \mathcal{D}'(\Omega), \end{aligned}$$

for $f \in L^2(\Omega)$ and $\varphi \in W^{2,\infty}(\Omega)$ positive.

It is well known that if (u, λ) solves this problem then u solves the variational inequality

$$\int_{\Omega} \nabla u \cdot \nabla (v - u) \geq \int_{\Omega} f(v - u), \quad \forall v \in \mathbb{K}_{\varphi}^{\nabla},$$

where $\mathbb{K}_{\varphi}^{\nabla} = \{v \in H_0^1(\Omega) : |\nabla v| \leq \varphi \text{ a.e. in } \Omega\}$.

(Joint work with Assis Azevedo and Lisa Santos)