

**Weierstraß-Institut**  
**für Angewandte Analysis und Stochastik**  
**Leibniz-Institut im Forschungsverbund Berlin e. V.**

Preprint

ISSN 0946 – 8633

**A criterion for a two-dimensional domain to be Lipschitzian**

Joachim Rehberg

submitted: March 15, 2012

Weierstrass Institute  
Mohrenstr. 39  
10117 Berlin  
Germany  
E-Mail: joachim.rehberg@wias-berlin.de

No. 1695  
Berlin 2012



---

2010 *Mathematics Subject Classification.* 35A01, 57N40, 57N50.

*Key words and phrases.* Elliptic/parabolic problems, bi-Lipschitzian parametrization.

Edited by  
Weierstraß-Institut für Angewandte Analysis und Stochastik (WIAS)  
Leibniz-Institut im Forschungsverbund Berlin e. V.  
Mohrenstraße 39  
10117 Berlin  
Germany

Fax: +49 30 2044975  
E-Mail: [preprint@wias-berlin.de](mailto:preprint@wias-berlin.de)  
World Wide Web: <http://www.wias-berlin.de/>

ABSTRACT. We prove that a two-dimensional domain is already Lipschitzian if only its boundary admits locally a one-dimensional, bi-Lipschitzian parametrization.

## 1. INTRODUCTION

In the last decades it has been anticipated in applied analysis that many problems originating from science, engineering, and technology lead to elliptic/parabolic problems on nonsmooth domains. Aiming at a class of domains where a lot of 'classical' instruments still work, Lipschitz domains have proved to be an adequate setting. Having in mind elliptic, second order divergence operators, this concerns optimal elliptic Sobolev regularity [8], [9], maximal parabolic regularity on a huge scale of spaces [13], [10], [11], Hölder continuity for the solution of the elliptic/parabolic problems (even in case of mixed boundary conditions) [12], [3], and also interpolation [6]. This is in particular true if one considers two-dimensional problems - either as the 'original' or as an artefact of a corresponding three-dimensional one. Note that many of these (often nonlinear) two-dimensional models are at present still indispensable because one is still unable to treat the three-dimensional model in full mathematically or/and the computer resources do not suffice for doing so [1], [2], [5], [14], [15], [16], [18].

On the other hand, it is known that the class of Lipschitz domains contains rather strange representatives as Grisvard's flash [7, Ch.1.2] for which it is not at all obvious that it indeed belongs to this class. Thus, it seems desirable to obtain criteria for the Lipschitz property of a domain which are simpler to handle as the definition itself. We present such a criterion in the case of two space dimensions, basing on a deep theorem of Tukia [19, Thm. B]. Roughly spoken, a two-dimensional domain is already Lipschitzian, if only the boundary itself admits one-dimensional, bi-Lipschitzian charts.

Unfortunately, there is no higher dimensional analogon, as is already pointed out in [19].

## 2. THE CRITERION

Let us briefly introduce some notations and definitions. Let  $K_d$  be the open unit cube in  $\mathbb{R}^d$  with center  $0 \in \mathbb{R}^d$ ,  $K_d^-$  its lower half  $K_d^- := K_d \cap \{x : x_d < 0\}$  and  $P_d$  the midplate  $P_d := K_d \cap \{x : x_d = 0\}$  of  $K_d$ .

**Definition 2.1.** Let  $(X, \rho)$  and  $(Y, \varrho)$  be two metric spaces. Then we call a mapping  $F : X \rightarrow Y$  Lipschitzian if there is constant  $\gamma$  such that  $\varrho(F(x_1), F(x_2)) \leq \gamma\rho(x_1, x_2)$  for all  $x_1, x_2 \in X$ . If  $F^{-1}$  is injective and also Lipschitzian, we call  $F$  bi-Lipschitzian.

**Definition 2.2.** A bounded domain  $\Omega \subset \mathbb{R}^d$  is a Lipschitz domain (or Lipschitzian), if for any point  $x \in \partial\Omega$  there is an open neighbourhood  $V_x \ni x$  and a bi-Lipschitzian mapping  $\Phi_x$  from  $V_x$  onto  $K_d$ , such that  $\Phi_x(V_x \cap \Omega) = K_d^-$ ,  $\Phi_x(V_x \cap \partial\Omega) = P_d$ ,  $\Phi_x(x) = 0 \in \mathbb{R}^d$ .

Let us quote, for the convenience of the reader, the pioneering central result from [19].

**Proposition 2.3.** *Let  $L \subset \mathbb{R}^2$  be a bounded line segment and  $f$  a mapping from  $L$  into  $\mathbb{R}^2$ , which is bi-Lipschitzian. Then there is a bi-Lipschitzian extension  $F$  of  $f$  which maps  $\mathbb{R}^2$  onto  $\mathbb{R}^2$ .*

We formulate now our criterion for the Lipschitz property of a two-dimensional, bounded domain.

**Theorem 2.4.** *A bounded domain  $\Omega \subset \mathbb{R}^2$  is a Lipschitz domain if and only if for any  $x \in \partial\Omega$  there is an open neighbourhood  $U_x \ni x$  and a bi-Lipschitzian mapping  $\phi_x$  from  $U_x \cap \partial\Omega$  onto the interval  $] -\frac{1}{2}, \frac{1}{2}[$ .*

*Proof.* During the proof we identify the interval  $] -\frac{1}{2}, \frac{1}{2}[$  with the line segment  $P_2 = ] -\frac{1}{2}, \frac{1}{2}[ \times \{0\}$  in  $\mathbb{R}^2$ . The condition is clearly necessary. In the sequel we show that it is also sufficient. Let  $x$  be any element from  $\partial\Omega$ ,  $U_x$  and  $\phi_x$  the neighbourhood and the bi-Lipschitzian mapping from the supposition. Modulo a bi-Lipschitz mapping from  $] -\frac{1}{2}, \frac{1}{2}[$  onto itself, we may assume that  $\phi_x(x) = 0$ . The Tukia theorem, applied to the mapping  $f := \phi_x^{-1}$ , yields a bi-Lipschitz extension  $\Psi_x := F^{-1}$  of  $\phi_x$  which maps  $\mathbb{R}^2$  onto itself. Let  $\epsilon \in ]0, 1[$  be a number such that  $\Psi_x^{-1}(\epsilon K_2) \subset U_x$ . We define  $V_x := \Psi_x^{-1}(\epsilon K_2)$ . Since  $U_x \cap \partial\Omega$  is mapped by  $\phi_x$  onto  $] -\frac{1}{2}, \frac{1}{2}[$ ,  $\Psi_x$  maps  $V_x \cap \partial\Omega$  necessarily onto the interval  $] -\epsilon, \epsilon[$ . This, together with the definition of  $V_x$ , leads to the equality

$$(2.1) \quad \epsilon K_2^- = (\epsilon K_2^- \cap \Psi_x(V_x \cap \Omega)) \cup (\epsilon K_2^- \cap \Psi_x(V_x \setminus \overline{\Omega})).$$

$V_x \cap \Omega$  and  $V_x \setminus \overline{\Omega}$  are open, thus  $\epsilon K_2^- \cap \Psi_x(V_x \cap \Omega)$  and  $\epsilon K_2^- \cap \Psi_x(V_x \setminus \overline{\Omega})$  are both open in  $\epsilon K_2^-$ . Since  $\epsilon K_2^-$  is connected, either  $\epsilon K_2^- \cap \Psi_x(V_x \cap \Omega)$  or  $\epsilon K_2^- \cap \Psi_x(V_x \setminus \overline{\Omega})$  must, hence, be empty, due to 2.1. Thus, we are in one of the following two cases

$$(2.2) \quad \epsilon K_2^- \cap \Psi_x(V_x \setminus \overline{\Omega}) = \emptyset, \quad \text{or, equivalently,} \quad \Psi_x(V_x \cap \Omega) = \epsilon K_2^-$$

$$(2.3) \quad \epsilon K_2^- \cap \Psi_x(V_x \cap \Omega) = \emptyset, \quad \text{or, equivalently,} \quad \Psi_x(V_x \cap \Omega) = \epsilon K_2^+.$$

In the first case we define  $\Phi_x := \frac{1}{\epsilon} \Psi_x$  and are done. In the second we define  $\Phi_x$  as the composition of  $\Psi_x$  with the transformation  $\mathbb{R}^2 \ni (y_1, y_2) \mapsto \frac{1}{\epsilon}(y_1, -y_2)$ .  $\square$

**Remark 2.5.** The bi-Lipschitzian parametrization of the boundary also provides the boundary measure on  $\partial\Omega$  (which is identical with the restriction of the  $(d - 1)$ -dimensional Hausdorff measure to  $\partial\Omega$ ) see [4, Section 3.3.4 C].

## REFERENCES

- [1] Consiglieri, L., Muniz, M.C.: Existence of solutions for a free boundary problem in the thermoelectrical modelling of an aluminium electrolytic cell. *Eur. J. Appl. Math.* **14** II, 201-216 (2003)
- [2] Degond, P., Genieys, S., Jüngel, A.: A steady-state system in non-equilibrium thermodynamics including thermal and electrical effects. *Math. Meth. Appl. Sci* **21** XV 1399-1413 (1998)
- [3] deLos Reyes, J.C., Merino, P., Rehberg, J., Tröltzsch, F.: Optimality conditions for state-constrained PDE control problems with time-dependent controls. *Control Cybernet.* **37** no. 1, 5-38 (2008)
- [4] Evans, L. C., Gariepy, R. F.: Measure theory and fine properties of functions. Studies in advanced mathematics. CRC Press, Boca Raton, (1992)
- [5] Fabrie, P., Gallouet, T.: Modelling wells in porous media flow. *Math. Mod. Meth. Appl. Sci.* **10** V, 673-709 (2000)
- [6] Griepentrog, J. A., Gröger, K., Kaiser, H. C., Rehberg, J.: Interpolation for function spaces related to mixed boundary value problems. *Math. Nachr.* **241** 110-120 (2002)
- [7] Grisvard, P.: Elliptic problems in nonsmooth domains. Pitman, Boston, (1985)
- [8] Gröger, K.: A  $W^{1,p}$ -estimate for solutions to mixed boundary value problems for second order elliptic differential equations. *Math. Ann.* **283** 679-687 (1989)
- [9] Gröger, K.; Rehberg, J.: Resolvent estimates in  $W^{-1,p}$  for second order elliptic differential operators in case of mixed boundary conditions, *Math. Ann.* **285** No. 1, 105-113 (1989)
- [10] Haller-Dintelmann, R., Rehberg, J.: Maximal parabolic regularity for divergence operators including mixed boundary conditions. *J. Differ. Equations* **247** No. 5, 1354-1396 (2009)

- [11] Haller-Dintelmann, R., Rehberg, J.: Maximal parabolic regularity for divergence operators on distribution spaces. Appeared in: *Parabolic Problems: The Herbert Amann Festschrift*, J. Escher, P. Guidotti, M. Hieber, P. Mucha, J.W. Pruess, Y. Shibata, G. Simonett, CH. Walker, W. Zajączkowski, eds., vol. 80 of *Progress in Nonlinear Differential Equations and Their Applications*, Springer, Basel, 313–342 (2011)
- [12] Haller-Dintelmann, R., Meyer, C., Rehberg, J., Schiela, A.: Hölder continuity and optimal control for nonsmooth elliptic problems, *Appl. Math. Optim.* 60 no. 3, 397-428 (2009)
- [13] Hieber, M., Rehberg, J.: Quasilinear parabolic systems with mixed boundary conditions on nonsmooth domains. *SIAM J. Math. Anal.* 40, No. 1, 292-305 (2008)
- [14] Hömberg, D., Meyer, C., Rehberg, J., Ring, W.: Optimal control of the thermistor problem, *SIAM J. Control Optim.* 48 3449–3481 (2010)
- [15] Jüngel, A.: Regularity and uniqueness of solutions to a parabolic system in nonequilibrium thermodynamics. *Nonlinear analysis: theor. appl.* 41 V-VI, 669-688 (2000)
- [16] Kaiser, H.-C., Neidhard, H., Rehberg, J.: Classical solutions of drift-diffusion equations for semiconductor devices: the two-dimensional case. *Nonlinear Anal.* 71 , no. 5-6, 1584-1605 (2009)
- [17] V. Maz'ya, *Sobolev spaces*. Springer, (1980)
- [18] Mielke, A.: On the energetic stability of solitary water waves. *Phil. Trans. Roy. Soc. Ser. A* 360 No. 1799 2337-2358 (2002)
- [19] Tukia, P.: The planar Schönflies theorem for Lipschitz maps. *Ann. Acad. Sci. Fenn., Ser. A I*, 5 49–72 (1980)