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Besov Estimates for Sub-elliptic Equations in the Heisenberg Group

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Abstract

This paper studies the regularity of weak solutions to non-degenerate divergence form subelliptic equations on the Heisenberg group. Based on more general assumptions on the coefficient matrix, this paper establishes, for both homogeneous and inhomogeneous cases, horizontal Calderón-Zygmund estimates for weak solutions in Besov spaces. The research in this paper will enrich and develop the nonlinear Calderón-Zygmund regularity theory on the Heisenberg group.

Full Text

Preamble

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Abstract

In this paper, we study weak solutions to non-degenerate sub-elliptic equations in the Heisenberg group and investigate the regularity of these solutions. We

establish horizontal Calderón-Zygmund type estimates in Besov spaces under more general assumptions on the coefficients for both homogeneous and non-homogeneous equations. This work expands the Calderón-Zygmund theory in the Heisenberg group.

Keywords: Heisenberg group; sub-elliptic equations; regularity; Besov spaces.

Mathematics Subject Classification (2020): 35R03, 35H20, 35J70.

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Introduction

The main purpose of this article is to study Besov regularity of weak solutions to a class of sub-elliptic equations of the type

$$\operatorname{div}_H A(x, Xu) = 0 \quad (1.1)$$

and

$$\operatorname{div}_H A(x, Xu) = \operatorname{div}_H (|F|^{p-2} F) \quad (1.2)$$

in Ω , where Ω is an open and bounded subdomain in the Heisenberg group $\mathbb{H}^n = \mathbb{R}^{2n+1}$ ($n \geq 1$). We refer to (1.1) and (1.2) as the homogeneous and non-homogeneous equations, respectively. The unknown u belongs to the local horizontal Sobolev space $HW_{\text{loc}}^{1,p}(\Omega)$, which will be defined in Section 2. In both equations, the horizontal divergence operator div_H and the horizontal gradient X are defined by

$$\operatorname{div}_H F = \sum_{i=1}^{2n} X_i F_i, \quad Xu = (X_{1u}, X_{2u}, \dots, X_{2n-1}u, X_{2n}u)$$

in the distributional sense. Moreover, $A : \Omega \times \mathbb{R}^{2n} \rightarrow \mathbb{R}^{2n}$ is assumed to be a Carathéodory vector field satisfying general growth and uniform ellipticity conditions, meaning there exist constants $\nu, L, k > 0$ and $0 < \mu < 1$ such that

$$\begin{aligned} [A(x, \xi) - A(x, \eta)] \cdot (\xi - \eta) &\geq \nu (\mu^2 + |\xi|^2 + |\eta|^2)^{\frac{p-2}{2}} |\xi - \eta|^2, \\ |A(x, \xi) - A(x, \eta)| &\leq L (\mu^2 + |\xi|^2 + |\eta|^2)^{\frac{p-2}{2}} |\xi - \eta|, \\ |A(x, \xi)| &\leq k (\mu^2 + |\xi|^2)^{\frac{p-1}{2}} \end{aligned}$$

for every $\xi, \eta \in \mathbb{R}^{2n}$ and almost all $x \in \Omega$. In (1.2), $F : \Omega \rightarrow \mathbb{R}^{2n}$.

The regularity of solutions to elliptic equations in Euclidean spaces \mathbb{R}^n has been well studied by Iwaniec [10], DiBenedetto and Manfredi [7]. This theory was subsequently extended to general elliptic problems; see the relevant papers [11, 12, 4, 3]. For nonlinear Calderón-Zygmund estimates in the Heisenberg group, Goldstein and Zatorska-Goldstein [8] treated the quadratic case $p = 2$. Later,

$HW^{1,p}$ estimates for sub-elliptic equations on \mathbb{H}^n were proved by Mingione, Zatorska-Goldstein and Zhong [14], who considered equations of the form

$$\operatorname{div}_H[b(x)a(Xu)] = \operatorname{div}_H(|F|^{p-2}F)$$

with $b \in VMO_{\text{loc}}(\Omega)$.

Currently, research has focused on regularity estimates for weak solutions in Besov spaces in both \mathbb{R}^n and \mathbb{H}^n ([2, 6, 9]). Besov spaces constitute a broader class of functions compared to classical Sobolev spaces. Baisón [1] treated non-linear elliptic equations in divergence form and obtained Besov regularity estimates for weak solutions. Clop [5] and Lyaghfouri [13] extended these Besov space results by establishing higher integrability of weak solutions.

For the homogeneous case (1.1), we assume there exists a function $g \in L^\alpha(\Omega)$ ($0 < \alpha < 1$) such that

$$|A(x, \xi) - A(y, \xi)| \leq d_{CC}(x, y)^\alpha (g(x) + g(y)) (\mu^2 + |\xi|^2)^{\frac{p-1}{2}}$$

for almost every $x, y \in \Omega$ and all $\xi \in \mathbb{R}^{2n}$. Here $d_{CC}(x, y)$ denotes the CC-distance between points x and y in \mathbb{H}^n .

For the non-homogeneous case (1.2), we assume there exists a sequence of measurable non-negative functions $g_k \in L^\alpha(\Omega)$ ($k \in \mathbb{N}$, $0 < \alpha < 1$) satisfying

$$\sum_{k=1}^{\infty} \|g_k\|_{L^\alpha(\Omega)}^q < \infty \quad (1 \leq q < \infty)$$

and

$$|A(x, \xi) - A(y, \xi)| \leq d_{CC}(x, y)^\alpha (g_k(x) + g_k(y)) (\mu^2 + |\xi|^2)^{\frac{p-1}{2}}$$

for $\xi \in \mathbb{R}^{2n}$ and almost all $x, y \in \Omega$ such that $2^{-k} \leq d_{CC}(x, y) < 2^{-k+1}$. Following (A5), we abbreviate this as $\{g_k\}_k \in \ell^q(L^\alpha(\Omega))$.

By introducing the auxiliary function

$$V(\xi) = (\mu^2 + |\xi|^2)^{\frac{p-2}{2}} \quad (1.3)$$

with $\xi \in \mathbb{R}^{2n}$, we present the main results of this article.

Theorem 1.1. Let $0 < \alpha < 1$ and $2 \leq p < 4$. Assume that A satisfies hypotheses (A1)-(A4) with $0 < \mu < 1$. If $u \in HW_{\text{loc}}^{1,p}(\Omega)$ is a weak solution to (1.1), then $V(Xu) \in B_{2,\infty}^\alpha(\Omega)$ locally.

Theorem 1.2. Let $0 < \alpha < 1$, $2 \leq p < 4$, and $1 \leq q < \frac{2Q}{Q-2\alpha}$. Assume that hypotheses (A1)-(A3) and (A5) hold. If $u \in HW_{\text{loc}}^{1,p}(\Omega)$ is a weak solution to (1.2) with $0 < \mu < 1$ and $|F|^{p-2}F \in B_{2,q}^\alpha(\Omega)$, then $V(Xu) \in B_{2,q}^\alpha(\Omega)$ locally.

See Section 2 for the definitions of $HW^{1,p}(\Omega)$ and $B_{2,q}^\alpha(\Omega)$.

The contribution of our main results is the study of a broad class of sub-elliptic equations in the Heisenberg group. Our aim is to obtain Besov regularity estimates for weak solutions. The hypotheses (A1)-(A4) (or (A5)) represent an extension of VMO conditions.

This article is organized as follows. In Section 2 we provide definitions and tools such as classical inequalities, and present two lemmas concerning reverse Hölder type inequalities for weak solutions. In Sections 3 and 4 we give the proofs of Theorem 1.1 and Theorem 1.2, respectively.

2.1 Heisenberg Group

In this section we collect basic notation and preliminaries for the Heisenberg group.

We denote by $(x, t) = (x_1, x_2, \dots, x_{2n}, t)$ the coordinates of points in the Heisenberg group \mathbb{H}^n . The group structure on \mathbb{H}^n is given by

$$(x_1, x_2, \dots, x_{2n}, t) \circ (y_1, y_2, \dots, y_{2n}, s) = \left(x_1 + y_1, x_2 + y_2, \dots, x_{2n} + y_{2n}, t + s + \sum_{j=1}^n (x_j y_{n+j} - x_{n+j} y_j) \right).$$

An anisotropic dilation induces a homogeneous norm (gauge) on (x, t) by

$$\|(x, t)\| = (|x|^4 + t^2)^{1/4}.$$

For $j = 1, \dots, n$, we define the left-invariant vector fields

$$X_j = \frac{\partial}{\partial x_j} - \frac{x_{n+j}}{2} \frac{\partial}{\partial t}, \quad X_{n+j} = \frac{\partial}{\partial x_{n+j}} + \frac{x_j}{2} \frac{\partial}{\partial t}, \quad T = \frac{\partial}{\partial t},$$

which form a basis of the space of left-invariant vector fields on \mathbb{H}^n . The vector fields X_1, X_2, \dots, X_{2n} are called horizontal vector fields. The length of the horizontal gradient is then given by

$$|Xu|^2 = \sum_{j=1}^{2n} (X_j u)^2.$$

2.2 CC-distance and CC-Balls

By considering the well-known Carnot-Carathéodory metric with CC-distance d_{CC} , we define CC-balls by

$$B_R(x_0) = \{y \in \mathbb{H}^n \mid d_{CC}(x_0, y) < R\}$$

with center x_0 and radius R . Introducing the homogeneous dimension $Q = 2n + 2$, we obtain the Lebesgue measure of a CC-ball $|B_R(x_0)| \approx R^Q$.

2.3 Horizontal Sobolev Spaces and Besov Spaces

Let $L^p(\mathbb{H}^n)$ denote the Lebesgue space on the Heisenberg group. The dual space of $L^p(\mathbb{H}^n)$ is $L^{p'}(\mathbb{H}^n)$ where $\frac{1}{p} + \frac{1}{p'} = 1$. The horizontal Sobolev space with its norm is defined by

$$HW^{1,p}(\Omega) = \{u \in L^p(\Omega) : Xu \in L^p(\Omega)\}, \quad \|u\|_{HW^{1,p}(\Omega)} = \|u\|_{L^p(\Omega)} + \|Xu\|_{L^p(\Omega)}.$$

A function u belongs to $HW_{loc}^{1,p}(\Omega)$ if $u \in HW^{1,p}(\Omega_0)$ for every $\Omega_0 \Subset \Omega$.

Let the parameters satisfy $0 < \alpha < 1$, $1 \leq p < \infty$, and $1 \leq q \leq \infty$. The Besov spaces $B_{p,q}^\alpha(\Omega)$ ($\Omega \subset \mathbb{H}^n$) with their norm are defined via [16] as

$$\|u\|_{B_{p,q}^\alpha(\Omega)} = \|u\|_{L^p(\Omega)} + [u]_{B_{p,q}^\alpha(\Omega)},$$

where the seminorm $[u]_{B_{p,q}^\alpha(\Omega)}$ is given by

$$[u]_{B_{p,q}^\alpha(\Omega)} = \begin{cases} \left(\int_{\mathbb{H}^n} \frac{\|\Delta_h u\|_{L^p(\Omega)}^q}{|h|^{\alpha q}} \frac{dh}{|h|^Q} \right)^{1/q}, & 1 \leq q < \infty, \\ \sup_{h \neq 0} \frac{\|\Delta_h u\|_{L^p(\Omega)}}{|h|^\alpha}, & q = \infty. \end{cases}$$

In this article, we write $\Delta_h u = u(x + h) - u(x)$ for brevity.

2.4 Basic Tools

For every $\varepsilon > 0$, there exists $C(\varepsilon) > 0$ such that for all $s, t \geq 0$,

$$st \leq \varepsilon s^p + C(\varepsilon)t^{p'}, \quad (2.1)$$

which is the classical Young inequality, where $\frac{1}{p} + \frac{1}{p'} = 1$. In particular,

$$ab \leq \varepsilon a^2 + C(\varepsilon)b^2. \quad (2.2)$$

Let $B_R \Subset \mathbb{H}^n$ be a CC-ball and f an integrable function on B_R . We define the average of f over the CC-ball B_R as

$$(f)_{B_R} = \frac{1}{|B_R|} \int_{B_R} f(x) dx \approx R^{-Q} \int_{B_R} f(x) dx. \quad (2.3)$$

We present the definition of weak solutions. If for any $\phi \in C_0^\infty(\Omega)$,

$$\int_{\Omega} A(x, Xu) \cdot X\phi dx = \int_{\Omega} |F|^{p-2} F \cdot X\phi dx, \quad (2.4)$$

then $u \in HW_{loc}^{1,p}(\Omega)$ is a weak solution to (1.2). Here we call ϕ a test function.

2.5 Reverse Hölder Type Inequalities

The higher integrability estimates for Laplace and p -Laplace equations are well known (see [10] and [7]). In the Heisenberg group, we have the following two results for homogeneous and non-homogeneous situations (see [14]).

Lemma 2.1. Let $u \in HW^{1,p}(\Omega)$ with $2 < p < 4$ be a weak solution to (1.1) under hypotheses (A1)-(A4). There exists a constant $c(n, p, \nu, k, L)$, independent of μ , the solution u , and the vector field $A(x, \nabla u)$, such that the following inequality holds for any CC-ball $B_R \Subset \Omega$:

$$\left(\frac{1}{|B_R|} \int_{B_R} |Xu|^p dx \right)^{1/p} \leq c \left(\frac{1}{|B_{2R}|} \int_{B_{2R}} (\mu + |Xu|)^p dx \right)^{1/p}. \quad (2.5)$$

Lemma 2.2. Let $u \in HW^{1,p}(\Omega)$ with $2 < p < 4$ be a weak solution to equation (1.2). Assume that (A1)-(A3) and (A5) hold. If $F \in L_{\text{loc}}^q(\Omega)$, then $Xu \in L_{\text{loc}}^q(\Omega)$, where $q \in (p, \infty)$. Moreover, there exists a positive constant $C(n, p, \nu, L, q, a)$ such that

$$\left(\frac{1}{|B_R|} \int_{B_R} |Xu|^q dx \right)^{1/q} \leq C \left(\frac{1}{|B_{2R}|} \int_{B_{2R}} (\mu + |Xu|)^p dx \right)^{1/p} + C \left(\frac{1}{|B_{2R}|} \int_{B_{2R}} |F|^q dx \right)^{1/q} \quad (2.6)$$

for any CC-ball $B_R \Subset \Omega$.

3 Proof of Theorem 1.1

In this section we present the proof of Theorem 1.1. Inspired by [5], for the vector field $A(x, \xi)$ appearing in (1.2), we introduce for $\xi \in \mathbb{R}^{2n}$ and a CC-ball $B \subset \Omega$:

$$A_B(\xi) = \frac{1}{|B|} \int_B A(x, \xi) dx, \quad (3.1)$$

and define

$$V(x, B) = \sup_{\xi \in \mathbb{R}^{2n}} \frac{|A(x, \xi) - A_B(\xi)|}{(\mu^2 + |\xi|^2)^{\frac{p-1}{2}}}, \quad (3.2)$$

where $B \subset \Omega$ is a CC-ball and $x \in \Omega$. It follows that if $A : \Omega \times \mathbb{R}^{2n} \rightarrow \mathbb{R}^{2n}$ is a Carathéodory vector field such that (A1)-(A4) hold, then A is locally uniformly in VMO, that is,

$$\lim_{R \rightarrow 0} \sup_{c(B) \in K, r(B) < R} \frac{1}{|B|} \int_B V(x, B) dx = 0, \quad (3.3)$$

where $K \Subset \Omega$, and $c(B)$ and $r(B)$ denote the center and radius of the CC-ball B , respectively.

To prove Theorem 1.1, we note that there exists a constant $\widehat{C} > 0$ such that

$$\widehat{C}^{-1} (\mu^2 + |\xi|^2 + |\eta|^2)^{\frac{p-2}{2}} |\xi - \eta|^2 \leq |V(\xi) - V(\eta)|^2 \leq \widehat{C} (\mu^2 + |\xi|^2 + |\eta|^2)^{\frac{p-2}{2}} |\xi - \eta|^2, \quad (3.4)$$

for any $\xi, \eta \in \mathbb{R}^{2n}$ with $|\xi - \eta| \neq 0$.

We are now ready to present the proof.

Proof of Theorem 1.1. Let $B_{3R} \Subset \Omega$ and choose a test function $\phi = \Delta_{-h}(\eta^2 \Delta_h u)$ for (1.1), where $\eta \in C_0^\infty(B_{3R})$ is a cutoff function satisfying $0 \leq \eta(x) \leq 1$, $\eta(x) \equiv 1$ for $x \in B_R$, $\eta(x) \equiv 0$ for $x \in B_{3R} \setminus B_{2R}$, and $|X\eta| \leq C/R$.

Testing (1.1) with this ϕ yields

$$\int_{\Omega} [A(x+h, Xu(x+h)) - A(x+h, Xu)] \cdot \eta^2 \Delta_h Xu \, dx = G_1 + G_2 + G_3 + G_4,$$

where

$$G_1 = \int_{\Omega} [A(x+h, Xu(x+h)) - A(x+h, Xu)] \cdot \eta^2 \Delta_h Xu \, dx,$$

$$G_2 = \int_{\Omega} [A(x, Xu) - A(x + h, Xu)] \cdot \eta^2 \Delta_h Xu \, dx,$$

$$G_3 = \int_{\Omega} [A(x+h, Xu) - A(x+h, Xu(x+h))] \cdot 2\eta X \eta \Delta_h u \, dx,$$

$$G_4 = \int_{\Omega} [A(x, Xu) - A(x + h, Xu)] \cdot 2\eta X \eta \Delta_h u \, dx.$$

We estimate each G_i ($1 \leq i \leq 4$). By (A1), it is clear that

$$G_1 \geq \nu \int_{\Omega} (\mu^2 + |Xu(x+h)|^2 + |Xu|^2)^{\frac{p-2}{2}} |\Delta_h Xu|^2 \eta^2 \, dx. \quad (3.5)$$

For G_2 , using (A4) and (2.2), we obtain

$$\begin{aligned} |G_2| &\leq C \int_{\Omega} |h|^\alpha (g(x) + g(x+h)) (\mu^2 + |Xu|^2)^{\frac{p-1}{2}} |\Delta_h Xu| \eta^2 dx \\ &\leq \varepsilon \int_{\Omega} (\mu^2 + |Xu|^2)^{\frac{p-2}{2}} |\Delta_h Xu|^2 \eta^2 dx + C(\varepsilon) |h|^{2\alpha} \int_{\Omega} (g(x) + g(x+h))^2 (\mu^2 + |Xu|^2)^{\frac{p}{2}} dx, \end{aligned} \quad (3.6)$$

where $\varepsilon > 0$ will be chosen later. By (A2) and (2.2), we deduce that

$$\begin{aligned} |G_3| &\leq C \int_{\Omega} (\mu^2 + |Xu|^2 + |Xu(x+h)|^2)^{\frac{p-2}{2}} |\Delta_h Xu| \eta |X\eta| |\Delta_h u| \, dx \\ &\leq \varepsilon \int_{\Omega} (\mu^2 + |Xu|^2 + |Xu(x+h)|^2)^{\frac{p-2}{2}} |\Delta_h Xu|^2 \eta^2 \, dx + C(\varepsilon) \int_{\Omega} (\mu^2 + |Xu|^2 + |Xu(x+h)|^2)^{\frac{p-2}{2}} |X\eta|^2 |\Delta_h u|^2 \, dx. \end{aligned}$$

Applying the Lagrange Mean Value Theorem, we obtain

$$\int_{\Omega} (\mu^2 + |Xu|^2 + |Xu(x+h)|^2)^{\frac{p-2}{2}} |X\eta|^2 |\Delta_h u|^2 dx \leq C|h|^2 \int_{B_{2R+|h|}} (\mu^2 + 2|Xu|^2)^{\frac{p-2}{2}} |Xu|^2 dx \leq C|h|^2 \int_{B_{2R+|h|}}$$

To estimate G_4 , hypothesis (A4) and (2.2) give

$$\begin{aligned} |G_4| &\leq C \int_{\Omega} |h|^{\alpha} (g(x) + g(x+h)) (\mu^2 + |Xu|^2)^{\frac{p-1}{2}} \eta |X\eta| |\Delta_h u| dx \\ &\leq \varepsilon \int_{\Omega} (\mu^2 + |Xu|^2)^{\frac{p-2}{2}} \eta^2 |\Delta_h u|^2 dx + C(\varepsilon) |h|^{2\alpha} \int_{\Omega} (g(x) + g(x+h))^2 (\mu^2 + |Xu|^2)^{\frac{p}{2}} dx. \end{aligned} \quad (3.9)$$

Here we note that

$$\int_{\Omega} (\mu^2 + |Xu|^2)^{\frac{p-2}{2}} \eta^2 |\Delta_h u|^2 dx \leq C |h|^2 \int_{B_{2R+|h|}} (\mu + |Xu|)^p dx. \quad (3.10)$$

Combining the estimates for G_i and choosing ε sufficiently small, we obtain

$$\int_{\Omega} (\mu^2 + |Xu(x+h)|^2 + |Xu|^2)^{\frac{p-2}{2}} |\Delta_h Xu|^2 \eta^2 dx \leq C |h|^{2\alpha} \int_{\Omega} (g(x) + g(x+h))^2 (\mu^2 + |Xu|^2)^{\frac{p}{2}} dx + C |h|^2 \int_{B_{2R+|h|}}$$

By the definition of V and (3.4), we have

$$|\Delta_h V|^2 \leq C (\mu^2 + |Xu(x+h)|^2 + |Xu|^2)^{\frac{p-2}{2}} |\Delta_h Xu|^2. \quad (3.12)$$

Integrating both sides of (3.12) over B_R and applying the properties of η , we get

$$\begin{aligned} \int_{B_R} |\Delta_h V|^2 dx &\leq C \int_{\Omega} (\mu^2 + |Xu(x+h)|^2 + |Xu|^2)^{\frac{p-2}{2}} |\Delta_h Xu|^2 \eta^2 dx \\ &\leq C |h|^{2\alpha} \int_{\Omega} (g(x) + g(x+h))^2 (\mu^2 + |Xu|^2)^{\frac{p}{2}} dx + C |h|^2 \int_{B_{2R+|h|}} (\mu + |Xu|)^p dx. \end{aligned} \quad (3.13)$$

Dividing both sides of (3.13) by $|h|^{2\alpha}$, we obtain

$$\int_{B_R} \frac{|\Delta_h V|^2}{|h|^{2\alpha}} dx \leq C \int_{\Omega} (g(x) + g(x+h))^2 (\mu^2 + |Xu|^2)^{\frac{p}{2}} dx + C |h|^{2-2\alpha} \int_{B_{2R+|h|}} (\mu + |Xu|)^p dx =: P_1 + P_2. \quad (3.14)$$

Finally, we show that P_i is bounded for each i . By Lemma 2.1, we have $|Xu|^p \in L^t(\Omega)$ for some $t > 1$. In particular, $|Xu|^p \in L^{\frac{Q}{Q-2\alpha}}(\Omega)$. Choosing $0 < |h| < \delta < R$ and using (A4), we obtain

$$P_1 \leq C \|g\|_{L^\alpha(\Omega)}^2 \left\| (\mu^2 + |Xu|^2)^{\frac{p}{2}} \right\|_{L^{\frac{Q}{Q-2\alpha}}(\Omega)} < \infty.$$

Since $u \in HW_{\text{loc}}^{1,p}(\Omega)$, we have $P_2 < \infty$. It follows that

$$\sup_{|h| < \delta} \int_{B_R} \frac{|\Delta_h V|^2}{|h|^{2\alpha}} dx < \infty,$$

that is, $V(Xu) \in B_{2,\infty}^\alpha(\Omega)$ locally.

4 Proof of Theorem 1.2

For the non-homogeneous case, we need the following lemma.

Lemma 4.1. Let $A : \Omega \times \mathbb{R}^{2n} \rightarrow \mathbb{R}^{2n}$ be a Carathéodory vector field such that (A1)-(A3) and (A5) hold. Then A is locally uniformly in VMO, that is,

$$\lim_{R \rightarrow 0} \sup_{c(B) \in K, r(B) < R} \frac{1}{|B|} \int_B V(x, B) dx = 0, \quad (4.1)$$

where $V(x, B)$ is given in (3.2), $K \Subset \Omega$, and $c(B)$ and $r(B)$ denote the center and radius of the CC-ball B , respectively.

Proof. Given a point $x \in \Omega$, let $A_k(x) = \{y \in \Omega : 2^{-k} \leq d_{CC}(x, y) < 2^{-k+1}\}$. We obtain

$$\begin{aligned} \frac{1}{|B|} \int_B V(x, B) dx &\leq \frac{1}{|B|} \int_B \sup_{\xi \in \mathbb{R}^{2n}} \frac{|A(x, \xi) - A(y, \xi)|}{(\mu^2 + |\xi|^2)^{\frac{p-1}{2}}} dy dx \\ &\leq \frac{C(Q, \alpha)}{|B|} \sum_k \int_{B \cap A_k(x)} d_{CC}(x, y)^\alpha (g_k(x) + g_k(y)) dy dx. \end{aligned}$$

By Hölder's inequality, we acquire

$$\frac{1}{|B|} \int_{B \cap A_k(x)} (g_k(x) + g_k(y))^\alpha dy dx \leq C(Q, \alpha, q) |B|^{-\frac{\alpha}{Q}} \|g_k\|_{L^\alpha(B)}.$$

Choosing $r > 0$ small enough and observing that $x \mapsto \|g_k\|_{L^\alpha(B_r(x))}$ is continuous on the set $\{x \in \Omega : \text{dist}(x, \partial\Omega) > r\}$, we find that for each $x_r \in K$ with r sufficiently small,

$$\|g_k\|_{L^\alpha(B_r(x_r))} \rightarrow 0 \quad \text{as } r \rightarrow 0.$$

Each of the limits on the right-hand side equals zero, which completes the proof.

With the help of the preceding lemma, we can now prove Theorem 1.2.

Proof of Theorem 1.2. Assume that $B_{3R} \Subset \Omega$ and choose a test function $\phi = \Delta_{-h}(\eta^2 \Delta_h u)$ for (1.2), where $\eta \in C_0^\infty(\Omega)$ is a cutoff function satisfying $0 \leq \eta(x) \leq 1$, $\eta(x) \equiv 1$ for $x \in B_R$, $\eta(x) \equiv 0$ for $x \in B_{3R} \setminus B_{2R}$, and $|X\eta| \leq C/R$.

According to the definition of weak solution and our choice of test function, we obtain

$$\begin{aligned} &\int_{\Omega} [A(x + h, Xu(x + h)) - A(x + h, Xu)] \cdot \eta^2 \Delta_h Xu dx \\ &+ \int_{\Omega} [A(x, Xu) - A(x + h, Xu)] \cdot \eta^2 \Delta_h Xu dx \\ &+ \int_{\Omega} [A(x + h, Xu) - A(x + h, Xu(x + h))] \cdot 2\eta X\eta \Delta_h u dx \end{aligned}$$

$$\begin{aligned}
 & + \int_{\Omega} [A(x, Xu) - A(x + h, Xu)] \cdot 2\eta X \eta \Delta_h u \, dx \\
 & = \int_{\Omega} |F|^{p-2} F \cdot 2\eta X \eta \Delta_h u \, dx + \int_{\Omega} |F|^{p-2} F \cdot \eta^2 \Delta_h Xu \, dx,
 \end{aligned}$$

which we denote as $G_1 + G_2 + G_3 + G_4 = G_5 + G_6$. (4.2)

We have already estimated the terms G_1 through G_4 in the proof of Theorem 1.1. Thus it remains to estimate G_5 and G_6 .

Applying (2.2), we get

$$\begin{aligned}
 |G_5| & \leq C \int_{\Omega} |\Delta_h(|F|^{p-2} F)| |\Delta_h u| \eta \, dx \\
 & \leq C|h|^{2\alpha} \int_{\Omega} |F|^{2(p-1)} \, dx + C \int_{\Omega} |\Delta_h u|^2 \eta^2 \, dx.
 \end{aligned}$$

By the Lagrange Mean Value Theorem, the second term can be controlled by

$$\int_{\Omega} |\Delta_h u|^2 \eta^2 \, dx \leq C|h|^2 \int_{B_{2R+|h|}} (\mu + |Xu|)^p \, dx. \quad (4.3)$$

For the estimate of G_6 , we have

$$\begin{aligned}
 |G_6| & \leq C \int_{\Omega} |\Delta_h(|F|^{p-2} F)| |\Delta_h Xu| \eta^2 \, dx \\
 & \leq C|h|^{2\alpha} \int_{\Omega} |F|^{2(p-1)} \, dx + \varepsilon \int_{\Omega} |\Delta_h Xu|^2 \eta^2 \, dx. \quad (4.4)
 \end{aligned}$$

Similarly, one obtains

$$\int_{\Omega} |\Delta_h Xu|^2 \eta^2 \, dx \leq \mu^{p-2} \int_{\Omega} |\Delta_h Xu|^2 \eta^2 \, dx \leq \int_{\Omega} (\mu^2 + |Xu(x+h)|^2 + |Xu|^2)^{\frac{p-2}{2}} |\Delta_h Xu|^2 \eta^2 \, dx. \quad (4.5)$$

Combining the estimates for G_i , we have

$$\begin{aligned}
 & (\nu - 2\varepsilon) \int_{\Omega} (\mu^2 + |Xu(x+h)|^2 + |Xu|^2)^{\frac{p-2}{2}} |\Delta_h Xu|^2 \eta^2 \, dx \\
 & \leq C|h|^{2\alpha} \int_{\Omega} (g_k(x) + g_k(x+h))^2 (\mu^2 + |Xu|^2)^{\frac{p}{2}} \, dx + C|h|^{2\alpha} \int_{\Omega} |F|^{2(p-1)} \, dx + C|h|^2 \int_{B_{2R+|h|}} (\mu + |Xu|)^p \, dx. \quad (4.6)
 \end{aligned}$$

Choosing $\varepsilon = \nu/4$, we obtain

$$\int_{\Omega} (\mu^2 + |Xu(x+h)|^2 + |Xu|^2)^{\frac{p-2}{2}} |\Delta_h Xu|^2 \eta^2 \, dx$$

$$\leq C|h|^{2\alpha} \int_{\Omega} (g_k(x) + g_k(x+h))^2 (\mu^2 + |Xu|^2)^{\frac{p}{2}} dx + C|h|^{2\alpha} \int_{\Omega} |F|^{2(p-1)} dx + C|h|^2 \int_{B_{2R+|h|}} (\mu + |Xu|)^p dx. \quad (4.7)$$

Using (1.3) and (3.4), we have

$$|\Delta_h V|^2 \leq C (\mu^2 + |Xu(x+h)|^2 + |Xu|^2)^{\frac{p-2}{2}} |\Delta_h Xu|^2. \quad (4.8)$$

From (4.7), it follows that

$$\int_{B_R} |\Delta_h V|^2 dx \leq C|h|^2 \int_{B_{2R+|h|}} (\mu + |Xu|)^p dx + C|h|^{2\alpha} \int_{\Omega} (g_k(x) + g_k(x+h))^2 (\mu^2 + |Xu|^2)^{\frac{p}{2}} dx + C|h|^{2\alpha} \int_{\Omega} |F|^{2(p-1)} dx.$$

Dividing both sides of (4.9) by $|h|^{2\alpha}$ and applying the properties of η , we derive

$$\int_{B_R} \frac{|\Delta_h V|^2}{|h|^{2\alpha}} dx \leq C|h|^{2-2\alpha} \int_{B_{2R+|h|}} (\mu + |Xu|)^p dx + C \int_{\Omega} (g_k(x) + g_k(x+h))^2 (\mu^2 + |Xu|^2)^{\frac{p}{2}} dx + C \int_{\Omega} |F|^{2(p-1)} dx.$$

Taking the $1/2$ power, we obtain

$$\begin{aligned} \left(\int_{B_R} \frac{|\Delta_h V|^2}{|h|^{2\alpha}} dx \right)^{1/2} &\leq C|h|^{1-\alpha} \left(\int_{B_{2R+|h|}} (\mu + |Xu|)^p dx \right)^{1/2} \\ &+ C \left(\int_{\Omega} (g_k(x) + g_k(x+h))^2 (\mu^2 + |Xu|^2)^{\frac{p}{2}} dx \right)^{1/2} + C \left(\int_{\Omega} |F|^{2(p-1)} dx \right)^{1/2}. \end{aligned} \quad (4.11)$$

Restricting to B_δ with $0 < |h| < \delta$ and taking the L^q norm with respect to the measure $\frac{dh}{|h|^Q}$, we obtain

$$\begin{aligned} &\left(\int_{B_\delta} \left(\int_{B_R} \frac{|\Delta_h V|^2}{|h|^{2\alpha}} dx \right)^{q/2} \frac{dh}{|h|^Q} \right)^{1/q} \\ &\leq C \left(\int_{B_\delta} |h|^{(1-\alpha)q} \left(\int_{B_{2R+|h|}} (\mu + |Xu|)^p dx \right)^{q/2} \frac{dh}{|h|^Q} \right)^{1/q} \\ &+ C \left(\int_{B_\delta} \left(\int_{\Omega} (g_k(x) + g_k(x+h))^2 (\mu^2 + |Xu|^2)^{\frac{p}{2}} dx \right)^{q/2} \frac{dh}{|h|^Q} \right)^{1/q} \\ &+ C \left(\int_{B_\delta} \left(\int_{\Omega} |F|^{2(p-1)} dx \right)^{q/2} \frac{dh}{|h|^Q} \right)^{1/q} =: P_1 + P_2 + P_3. \end{aligned} \quad (4.12)$$

We shall show that each P_i ($1 \leq i \leq 3$) is bounded. Since $|F|^{p-2}F \in B_{2,q}^\alpha(\Omega)$ and $1 \leq q < \frac{2Q}{Q-2\alpha}$, we have $|F|^{p-2}F \in L^{\frac{Q}{Q-2\alpha}}(\Omega)$. By Lemma 2.2, we get $|Xu|^{p-2}Xu \in L^{\frac{2Q}{Q-2\alpha}}(\Omega)$, which implies $|Xu|^p \in L^{\frac{Q}{Q-2\alpha}}(\Omega)$.

To estimate P_1 , we write the L^q norm in polar coordinates. There is no harm in assuming $\delta = 1$, so $h \in B_1 \cap \mathbb{R}^{2n}$ is equivalent to $h = r\xi$ with $0 \leq r < 1$ and ξ in the unit sphere S^{2n-1} . Let $d\sigma(\xi)$ be the surface measure on S^{2n-1} . Setting $r_k = 2^{-k}$, we estimate P_1 as

$$P_1 \leq C \sum_{k=0}^{\infty} \int_{r_{k+1}}^{r_k} \int_{S^{2n-1}} \|(g_k(\cdot + r\xi) + g_k(\cdot))(\mu^2 + |Xu|^2)^{\frac{p}{2}}\|_{L^1(B_{2R})}^{q/2} r^{Q-1} d\sigma(\xi) dr.$$

Since $|Xu|^p \in L^{\frac{Q}{Q-2\alpha}}(\Omega)$ and $g_k \in L^\alpha(\Omega)$, we have

$$\|(g_k(\cdot + r\xi) + g_k(\cdot))(\mu^2 + |Xu|^2)^{\frac{p}{2}}\|_{L^1(B_{2R})} \leq \|g_k(\cdot + r\xi) + g_k(\cdot)\|_{L^\alpha(B_{2R})} \|(\mu^2 + |Xu|^2)^{\frac{p}{2}}\|_{L^{\frac{Q}{Q-2\alpha}}(B_{2R})}.$$

Moreover,

$$\|g_k(\cdot + r\xi) + g_k(\cdot)\|_{L^\alpha(B_{2R})} \leq \|g_k\|_{L^\alpha(B_{2R+r_k\xi})} + \|g_k\|_{L^\alpha(B_{2R})} \leq 2\|g_k\|_{L^\alpha(\tilde{B}_R)}$$

for each $\xi \in S^{2n-1}$ and $r_{k+1} \leq r \leq r_k$, where $\tilde{B}_R = B_{3R}$. Therefore,

$$P_1 \leq C \|(\mu^2 + |Xu|^2)^{\frac{p}{2}}\|_{L^{\frac{Q}{Q-2\alpha}}(B_{2R})} \|\{g_k\}_k\|_{\ell^q(L^\alpha(\tilde{B}_R))} < \infty.$$

In the Heisenberg group, a direct calculation gives

$$\int_{B_\delta \cap \mathbb{H}^n} |h|^{(1-\alpha)q-Q} dx = C(\alpha, q, Q) \int_0^\delta \rho^{(1-\alpha)q-1} d\rho < \infty,$$

provided $(1-\alpha)q > 0$, which holds by our assumptions.

Since $u \in HW^{1,p}(\Omega)$, we deduce that

$$P_2 \leq C \left(\int_{B_\delta} |h|^{(1-\alpha)q-Q} dh \right)^{1/q} \left(\int_{B_{2R+|h|}} (\mu + |Xu|)^p dx \right)^{1/2} < \infty.$$

Finally, because $|F|^{p-2}F \in B_{2,q}^\alpha(\Omega)$, we have

$$P_3 = C \| |F|^{p-2}F \|_{L^q(\frac{dh}{|h|^Q}; L^2(B_{2R}))} < \infty.$$

Therefore, we complete the proof of Theorem 1.2.

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