

WEAK CONVERGENCE OF JACOBIAN DETERMINANTS UNDER ASYMMETRIC ASSUMPTIONS

TERESA ALBERICO - COSTANTINO CAPOZZOLI

Let Ω be an open subset of \mathbb{R}^2 and assume that $f_k = (u_k, v_k)$, $k = 1, 2, \dots$, and $f = (u, v)$ are mappings in the Sobolev space $W_{\text{loc}}^{1,2}(\Omega, \mathbb{R}^2)$. We prove that if one allows different assumptions on the two components of f_k and f , e.g.

$$u_k \rightharpoonup u \text{ weakly in } W_{\text{loc}}^{1,2}(\Omega) \quad v_k \rightharpoonup v \text{ weakly in } W_{\text{loc}}^{1,q}(\Omega)$$

for some $q \in (1, 2)$, then

$$J_{f_k} \xrightarrow{*} J_f \quad \text{in } \mathcal{M}(\Omega), \quad (1)$$

i.e.

$$\int_{\Omega} J_{f_k} \varphi \, dz \rightarrow \int_{\Omega} J_f \varphi \, dz, \quad \forall \varphi \in C_0^0(\Omega).$$

Moreover, we show that this result is optimal in the sense that conclusion fails for $q = 1$.

On the other hand, we prove that (1) remains valid also if one considers the case $q = 1$, but it is necessary to require that u_k weakly converges to u in a Zygmund-Sobolev space with a slightly higher degree of regularity than $W_{\text{loc}}^{1,2}(\Omega)$ and precisely

$$u_k \rightharpoonup u \text{ weakly in } W_{\text{loc}}^{1,L^2 \log^{\alpha} L}(\Omega)$$

Entrato in redazione: 12 maggio 2010

AMS 2010 Subject Classification: 28A33, 26B10, 46E30.

Keywords: Convergence in the sense of measures, Jacobian determinant, Distributional Jacobian determinant, Orlicz-Sobolev spaces.

for some $\alpha > 1$.

Finally we present an extension to Orlicz-Sobolev setting of the previous results.

1. Introduction and statement of the results

In [7] a general weak continuity result has been established for Jacobian determinants of $W^{1,N}(\Omega, \mathbb{R}^N)$ -Sobolev mappings. We will state it here in the particular case $N = 2$ and in the local form.

Theorem 1.1 ([7]). *Let Ω be an open subset of \mathbb{R}^2 . If*

$$\begin{aligned} \{f_k\} &\subset W_{loc}^{1,2}(\Omega, \mathbb{R}^2), \\ f_k &\rightharpoonup f \text{ weakly in } W_{loc}^{1,1}(\Omega, \mathbb{R}^2) \end{aligned} \quad (2)$$

and

$$J_{f_k} \xrightarrow{*} \mu \quad \text{in } \mathcal{M}(\Omega),$$

then

$$d\mu = J_f dz + d\mu^s,$$

where μ^s is a singular measure with respect to the Lebesgue measure on Ω .

This is a generalization of the classical result (Reshetnyak [16], Ball [2]) that tells us that if

$$\{f_k\} \subset W_{loc}^{1,2}(\Omega, \mathbb{R}^2), f \in W_{loc}^{1,2}(\Omega, \mathbb{R}^2), \quad (3)$$

then the stronger assumption than (2)

$$f_k \rightharpoonup f \text{ weakly in } W_{loc}^{1,p}(\Omega, \mathbb{R}^2) \text{ for some } p > 4/3$$

implies the stronger conclusion

$$J_{f_k} \xrightarrow{*} J_f \quad \text{in } \mathcal{M}(\Omega). \quad (4)$$

Moreover, Dacorogna-Murat (see [6]) show that this weak continuity result is optimal in sense that it does not hold true when $p = 4/3$.

Our aim here is to prove that (3) together with an asymmetric assumption on the two components of f_k and f , guarantee that (4) holds true.

The first result in this direction is the following theorem, which may be deduced from a very recent div-curl result contained in [4].

Proposition 1.2. *Let Ω be an open subset of \mathbb{R}^2 . If*

$$f_k = (u_k, v_k) \rightharpoonup f = (u, v) \text{ weakly in } W_{loc}^{1,2}(\Omega) \times W_{loc}^{1,q}(\Omega) \quad (5)$$

for some $q \in (1, 2)$, then

$$\text{Det} Df_k \rightharpoonup \text{Det} Df \quad \text{in } \mathcal{D}'(\Omega), \quad (6)$$

i.e.

$$\langle \text{Det} Df_k, \varphi \rangle \rightarrow \langle \text{Det} Df, \varphi \rangle \quad \forall \varphi \in C_0^\infty(\Omega).$$

In particular, under the assumptions (3) and (5) we have

$$J_{f_k} \xrightarrow{*} J_f \quad \text{in } \mathcal{M}(\Omega). \quad (7)$$

Moreover, this result is optimal in sense that the conclusion fails for $q = 1$.

In Section 3 we give a simpler proof of the previous proposition.

Remark 1.3. We also consider the case $q = 1$, but to do this we need that u_k weakly converge to u in a Zygmund-Sobolev space with a slightly higher degree of regularity than $W_{loc}^{1,2}(\Omega)$. Precisely we have the following result.

Proposition 1.4. *Let Ω be an open subset of \mathbb{R}^2 . If*

$$f_k = (u_k, v_k) \rightharpoonup f = (u, v) \text{ weakly in } W_{loc}^{1,L^2 \log^\alpha L}(\Omega) \times W_{loc}^{1,1}(\Omega) \quad (8)$$

for some $\alpha > 1$, then (6) holds true. In particular, under the assumptions (3) and (8) we get (7).

Our main result is the next theorem, which represents an extension to Orlicz-Sobolev setting.

Theorem 1.5. *Let Ω be an open subset of \mathbb{R}^2 . If*

$$\{f_k\} \subset W_{loc}^{1,1}(\Omega, \mathbb{R}^2), f \in W_{loc}^{1,1}(\Omega, \mathbb{R}^2) \quad (9)$$

and

$$f_k = (u_k, v_k) \rightharpoonup f = (u, v) \text{ weakly in } W_{loc}^{1,\Phi}(\Omega) \times W_{loc}^{1,\Psi}(\Omega), \quad (10)$$

where Φ and Ψ are Young functions such that

$$\tilde{\Phi} \prec\prec \hat{\Psi} \quad \text{near infinity} \quad \text{and} \quad \tilde{\Psi} \preceq \hat{\Phi} \quad \text{near infinity}, \quad (11)$$

then (6) holds true. In particular, under the assumptions (3), (10) and (11) we obtain (7).

(Here $\tilde{\Phi}$ and $\tilde{\Psi}$ are the Young conjugate functions of Φ and Ψ respectively, while $\hat{\Phi}$ and $\hat{\Psi}$ are suitable Young functions defined in terms of $\tilde{\Phi}$ and $\tilde{\Psi}$, that have been introduced by Cianchi ([5]).)

We will define the Orlicz-Sobolev spaces $W^{1,\Phi}$, the particular Young functions $\tilde{\Phi}$, $\hat{\Phi}$, the symbols \preceq , $\prec\prec$ and the distributional Jacobian determinant $\text{Det} Df$ in Section 2. We will prove our results in Section 3.

2. Notations, definitions and preliminary results

For the reader's convenience we recall that a function $\Phi : [0, \infty) \rightarrow [0, \infty]$ is called a Young function if it has the form

$$\Phi(t) = \int_0^t \phi(\tau) d\tau \quad \text{for } t \geq 0,$$

where $\phi : [0, \infty) \rightarrow [0, \infty]$ is an increasing, left-continuous function, which is neither identically zero nor identically infinite on $(0, \infty)$. In particular, a Young function is convex and vanishes at 0.

The Young conjugate $\tilde{\Phi}(t)$ of Φ is the Young function defined by

$$\tilde{\Phi}(t) = \sup\{st - \Phi(s) : s \geq 0\} \quad \text{for } t \geq 0$$

and satisfies

$$\tilde{\Phi}(t) = \int_0^t \phi^{-1}(\sigma) d\sigma \quad \text{for } t \geq 0,$$

where ϕ^{-1} is the (generalized) left-continuous inverse of ϕ . Notice that $\tilde{\tilde{\Phi}} = \Phi$.

Let Ω be a measurable subset of \mathbb{R}^2 and let Φ be a Young function. The Orlicz space $L^\Phi(\Omega)$ is the set of all measurable functions $u : \Omega \rightarrow \mathbb{R}$ such that

$$\int_\Omega \Phi\left(\frac{|u(z)|}{\lambda}\right) dz < \infty,$$

for some $\lambda = \lambda(u) > 0$ and it is equipped with the Luxemburg norm

$$\|u\|_{L^\Phi(\Omega)} = \inf\left\{\lambda > 0 : \int_\Omega \Phi\left(\frac{|u(z)|}{\lambda}\right) dz \leq 1\right\}.$$

Note that, if $\Phi(t) = t^p$ and $1 \leq p < \infty$, then $L^\Phi(\Omega) = L^p(\Omega)$, the classical Lebesgue space, and $\|u\|_{L^\Phi(\Omega)} = p^{-1/p} \|u\|_{L^p(\Omega)}$; if $\Phi(t) \equiv 0$ for $0 \leq t \leq 1$ and $\Phi(t) \equiv \infty$ for $t > 1$, then $L^\Phi(\Omega) = L^\infty(\Omega)$ and $\|u\|_{L^\Phi(\Omega)} = \|u\|_{L^\infty(\Omega)}$.

The following generalized version of Hölder's inequality holds:

$$\int_\Omega u(z)v(z) dz \leq 2 \|u\|_{L^\Phi(\Omega)} \|v\|_{L^{\tilde{\Phi}}(\Omega)}, \quad (12)$$

for $u \in L^\Phi(\Omega)$ and $v \in L^{\tilde{\Phi}}(\Omega)$.

A function Φ is said to dominate another function Ψ near infinity, and we write

$$\Psi \preceq \Phi \quad \text{near infinity,}$$

if

$$\exists c > 0 \quad \exists t_\infty > 0 : \Psi(t) \leq \Phi(ct) \quad \forall t \geq t_\infty.$$

Two functions Φ and Ψ are called equivalent near infinity, and we write

$$\Phi \approx \Psi \quad \text{near infinity,}$$

if

$$\Psi \preceq \Phi \quad \text{near infinity} \quad \text{and} \quad \Phi \preceq \Psi \quad \text{near infinity.}$$

A function Ψ is said to increase essentially more slowly than a function Φ , and we write

$$\Psi \prec \prec \Phi \quad \text{near infinity}$$

if

$$\forall c > 0 \quad \exists t_c \geq 0 : \Psi(t) \leq \Phi(ct) \quad \forall t \geq t_c.$$

Assume that $|\Omega| < +\infty$. Then the continuous embedding

$$L^\Phi(\Omega) \hookrightarrow L^\Psi(\Omega) \tag{13}$$

holds if and only if

$$\Psi \preceq \Phi \quad \text{near infinity.}$$

In particular

$$L^\Phi(\Omega) = L^\Psi(\Omega)$$

if and only if

$$\Phi \approx \Psi \quad \text{near infinity.}$$

The local Orlicz space $L_{loc}^\Phi(\Omega)$ (Ω any measurable subset of \mathbb{R}^2 , Φ any Young function) is defined as the set of all measurable functions $u : \Omega \rightarrow \mathbb{R}$ that belong to $L^\Phi(K)$ for every compact set $K \subseteq \Omega$. It is a locally convex topological vector space with the family of seminorms

$$\{ \| \cdot \|_{L^\Phi(K)} : K \subseteq \Omega, K \text{ compact} \}.$$

It follows from the above embeddings between L^Φ spaces that the continuous embedding

$$L_{loc}^\Phi(\Omega) \hookrightarrow L_{loc}^\Psi(\Omega)$$

holds if and only if

$$\Psi \preceq \Phi \quad \text{near infinity,}$$

so, in particular,

$$L_{loc}^\Phi(\Omega) = L_{loc}^\Psi(\Omega)$$

if and only if

$$\Phi \approx \Psi \quad \text{near infinity.}$$

For more details and proofs of results about Young functions and Orlicz spaces, we refer to [1], [3], [11] and [15].

Let Ω be an open subset of \mathbb{R}^2 and let Φ be a Young function. The Orlicz-Sobolev space $W^{1,\Phi}(\Omega)$ is defined as the space of functions u weakly differentiable on Ω such that

$$u, |\nabla u| \in L^\Phi(\Omega)$$

and it is equipped with the norm

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

Clearly, if $\Phi(t) = t^p$ and $1 \leq p < \infty$, then $W^{1,\Phi}(\Omega) = W^{1,p}(\Omega)$, the standard Sobolev space.

The space $W_{\text{loc}}^{1,\Phi}(\Omega)$ is defined as the space of functions belonging to $W^{1,\Phi}(\Omega')$ for every $\Omega' \subset\subset \Omega$, that is for every open set Ω' such that $\overline{\Omega'} \subseteq \Omega$ and $\overline{\Omega'}$ is compact. It is a locally convex topological vector space with the family of seminorms

$$\{\| \cdot \|_{W^{1,\Phi}(\Omega')} : \Omega' \subset\subset \Omega\}.$$

Properties of Orlicz-Sobolev spaces are presented in [1].

For any Young function Φ such that $\int_0^\infty \tilde{\Phi}(t)/t^3 dt < \infty$, we denote by $\hat{\Phi}$ the Young function defined by

$$\hat{\Phi}(t) = \int_0^t (a^{-1}(\sigma^2))^2 \sigma d\sigma, \quad (14)$$

where a^{-1} is the (generalized right-continuous) inverse of

$$a(\tau) = \int_0^\tau \frac{\tilde{\Phi}(t)}{t^3} dt.$$

Now, we are in a position to recall the following embedding results for Orlicz-Sobolev spaces $W^{1,\Phi}$ due to Cianchi (see [5], Theorem 2 and Theorem 3).

We state them here with regard to the local spaces $W_{\text{loc}}^{1,\Phi}$. These “local” statements readily follow from the original ones by Cianchi by standard arguments. In particular, we use the fact that for every open set $\Omega \subseteq \mathbb{R}^2$ the topology of $W_{\text{loc}}^{1,\Phi}(\Omega)$ [resp. $L_{\text{loc}}^\Phi(\Omega)$] is determined by any sequence of seminorms

$$\begin{aligned} & \| \cdot \|_{W^{1,\Phi}(\Omega_k)} && k = 1, 2, \dots \\ \text{[resp. } & \| \cdot \|_{L^\Phi(\Omega_k)} && k = 1, 2, \dots], \end{aligned}$$

where $\Omega_k \subset\subset \Omega_{k+1} \subset\subset \Omega$ $k = 1, 2, \dots$

and

$$\bigcup_{k=1}^{\infty} \Omega_k = \Omega;$$

moreover, the open sets Ω_k , $k = 1, 2, \dots$ can be chosen to satisfy all smoothness assumptions required by Cianchi's theorems. This allows us to use a diagonal process of taking subsequences in order to get the compact embedding result.

Theorem 2.1. *Let Ω be an open subset of \mathbb{R}^2 and let Φ be any Young function (which can be modified near zero, if necessary, so that $\int_0^{\infty} \tilde{\Phi}(t)/t^3 dt < \infty$). Then we have the following continuous embedding*

$$W_{loc}^{1,\Phi}(\Omega) \hookrightarrow L_{loc}^{\Phi}(\Omega), \quad (15)$$

where

$$\bar{\Phi}(t) = \begin{cases} \Phi(t) & \text{if } 0 \leq t \leq t_1 \\ \hat{\Phi}(t) & \text{if } t \geq t_2 \end{cases} \quad (16)$$

for suitable $0 < t_1 < t_2$. Moreover, we have the following compact embedding

$$W_{loc}^{1,\Phi}(\Omega) \hookrightarrow L_{loc}^{\Psi}(\Omega), \quad (17)$$

if

$$\Psi \prec\prec \hat{\Phi} \quad \text{near infinity.}$$

We will denote by

$$L^p \log^\gamma L(\Omega)$$

$$L^p \log^\gamma \log L(\Omega)$$

the Orlicz spaces $L^\Phi(\Omega)$ generated respectively by the following Young functions

$$\Phi(t) \approx t^p \log^\gamma(e+t) \quad \text{near infinity}$$

$$\Phi(t) \approx t^p \log^\gamma \log(e+t) \quad \text{near infinity}$$

where either $p = 1$ and $\gamma \geq 0$ or $p > 1$ and $\gamma \in \mathbb{R}$.

Moreover, we will denote by

$$W^{1,L^p \log^\gamma L}(\Omega)$$

$$W^{1,L^p \log^\gamma \log L}(\Omega)$$

the Orlicz-Sobolev spaces of functions u weakly differentiable on Ω such that

$$u, |\nabla u| \in L^p \log^\gamma L(\Omega)$$

$$u, |\nabla u| \in L^p \log^\gamma \log L(\Omega)$$

respectively, where either $p = 1$ and $\gamma \geq 0$ or $p > 1$ and $\gamma \in \mathbb{R}$.

The local spaces

$$\begin{aligned} L_{loc}^p \log^\gamma L(\Omega), & & W_{loc}^{1, L^p \log^\gamma L}(\Omega), \\ L_{loc}^p \log^\gamma \log L(\Omega), & & W_{loc}^{1, L^p \log^\gamma \log L}(\Omega) \end{aligned}$$

are defined in an obvious way.

At this point, we pass to introduce the distributional Jacobian determinant. Starting with the work of Morrey [13], Reshetnyak [16] and Ball [2], it is known that one can define the distributional Jacobian determinant $\text{Det} Df$ under fairly weak assumption on $f = (u, v)$ (see the subsequent Remark 2).

Actually, by Nikodym Theorem (see e.g. [12]) follows that for

$$f = (u, v) \in W_{loc}^{1,1}(\Omega, \mathbb{R}^2)$$

such that

$$u \frac{\partial v}{\partial x}, u \frac{\partial v}{\partial y}, v \frac{\partial u}{\partial x}, v \frac{\partial u}{\partial y} \in L_{loc}^1(\Omega)$$

the two expressions

$$T_1 = \frac{\partial}{\partial x} \left(u \frac{\partial v}{\partial y} \right) + \frac{\partial}{\partial y} \left(-u \frac{\partial v}{\partial x} \right) = \text{div} \begin{pmatrix} u \frac{\partial v}{\partial y} \\ -u \frac{\partial v}{\partial x} \end{pmatrix} \quad (18)$$

and

$$T_2 = \frac{\partial}{\partial x} \left(-v \frac{\partial u}{\partial y} \right) + \frac{\partial}{\partial y} \left(v \frac{\partial u}{\partial x} \right) = \text{div} \begin{pmatrix} -v \frac{\partial u}{\partial y} \\ v \frac{\partial u}{\partial x} \end{pmatrix} \quad (19)$$

are well defined in the sense of distributions and they agree, so one can put

$$\text{Det} Df = T_1 = T_2,$$

where the equality must be understood in the sense of distributions.

Remark 2.2. For $f = (u, v) \in W_{loc}^{1,4/3}(\Omega, \mathbb{R}^2)$ the two expressions (18) and (19) are well defined in the sense of distributions and they agree, because by Sobolev embedding Theorem and by Hölder's inequality we have that

$$u \frac{\partial v}{\partial x}, u \frac{\partial v}{\partial y}, v \frac{\partial u}{\partial x}, v \frac{\partial u}{\partial y} \in L_{loc}^1(\Omega).$$

For our purposes, we need to define $\text{Det}Df$ under different assumptions on the two components u and v of f .

Proposition 2.3. *The two expressions (18) and (19) are well defined in the sense of distributions and they agree if*

$$f = (u, v) \in W_{loc}^{1,2}(\Omega) \times W_{loc}^{1,q}(\Omega) \quad \text{for some } q \in (1, 2)$$

or if

$$f = (u, v) \in W_{loc}^{1,L^2 \log^\alpha L}(\Omega) \times W_{loc}^{1,1}(\Omega) \quad \text{for some } \alpha > 1.$$

(Hence we define $\text{Det}Df = T_1 = T_2$, where the equality must be understood in the sense of distributions).

Proof. First of all, we suppose that $f = (u, v) \in W_{loc}^{1,2}(\Omega) \times W_{loc}^{1,q}(\Omega)$ for some $q \in (1, 2)$. By Sobolev embedding Theorem we have that

$$u \in L_{loc}^{q'}(\Omega), \quad v \in L_{loc}^2(\Omega),$$

where $q' = q/(q-1)$, and since

$$\frac{\partial v}{\partial x}, \frac{\partial v}{\partial y} \in L_{loc}^q(\Omega), \quad \frac{\partial u}{\partial x}, \frac{\partial u}{\partial y} \in L_{loc}^2(\Omega),$$

by Holder's inequality we deduce that

$$u \frac{\partial v}{\partial x}, u \frac{\partial v}{\partial y}, v \frac{\partial u}{\partial x}, v \frac{\partial u}{\partial y} \in L_{loc}^1(\Omega).$$

Now, we assume that $f = (u, v) \in W_{loc}^{1,L^2 \log^\alpha L}(\Omega) \times W_{loc}^{1,1}(\Omega)$ for some $\alpha > 1$. By Cianchi embedding Theorem (see [5], Example 1) we have that

$$W_{loc}^{1,L^2 \log^\alpha L}(\Omega) \hookrightarrow L_{loc}^\infty(\Omega)$$

and by (13) it follows that

$$W_{loc}^{1,1}(\Omega) \hookrightarrow L_{loc}^2 \log^{-\alpha} L(\Omega),$$

therefore

$$u \in L_{loc}^\infty(\Omega), \quad v \in L_{loc}^2 \log^{-\alpha} L(\Omega),$$

thus, since

$$\frac{\partial v}{\partial x}, \frac{\partial v}{\partial y} \in L_{loc}^1(\Omega), \quad \frac{\partial u}{\partial x}, \frac{\partial u}{\partial y} \in L_{loc}^2 \log^\alpha L(\Omega),$$

by Holder's inequality and by generalized Holder's inequality (12) we get that

$$u \frac{\partial v}{\partial x}, u \frac{\partial v}{\partial y}, v \frac{\partial u}{\partial x}, v \frac{\partial u}{\partial y} \in L_{loc}^1(\Omega).$$

The assertion follows by Nikodym Theorem. \square

Remark 2.4. If we assume $f = (u, v) \in W_{loc}^{1,2}(\Omega) \times W_{loc}^{1,1}(\Omega)$, then only the expression (19) is well defined as a distribution, while the expression (18) is not.

Proposition 2.5. *Let $f \in W_{loc}^{1,1}(\Omega, \mathbb{R}^2)$. Then the two expressions (18) and (19) are well defined in the sense of distributions and they agree if*

$$f = (u, v) \in W_{loc}^{1,\Phi}(\Omega) \times W_{loc}^{1,\Psi}(\Omega),$$

where Φ and Ψ are Young functions such that

$$\tilde{\Phi} \preceq \hat{\Psi} \text{ near infinity and } \tilde{\Psi} \preceq \hat{\Phi} \text{ near infinity,}$$

with $\tilde{\Phi}$ and $\tilde{\Psi}$ Young conjugate of Φ and Ψ respectively and $\hat{\Psi}$ and $\hat{\Phi}$ Young functions defined by (14).

Proof. By Cianchi embedding Theorem, see (15), we have that

$$u \in L_{loc}^{\tilde{\Phi}}(\Omega), \quad v \in L_{loc}^{\tilde{\Psi}}(\Omega),$$

where $\tilde{\Phi}$ and $\tilde{\Psi}$ are functions defined by (16), and since $\tilde{\Psi} \preceq \hat{\Phi}$ near infinity and $\tilde{\Phi} \preceq \hat{\Psi}$ near infinity, by (13) it follows that

$$u \in L_{loc}^{\tilde{\Psi}}(\Omega), \quad v \in L_{loc}^{\tilde{\Phi}}(\Omega),$$

whence, by the fact that

$$\frac{\partial v}{\partial x}, \frac{\partial v}{\partial y} \in L_{loc}^{\tilde{\Psi}}(\Omega), \quad \frac{\partial u}{\partial x}, \frac{\partial u}{\partial y} \in L_{loc}^{\tilde{\Phi}}(\Omega),$$

and by generalized Holder's inequality (12) we obtain that

$$u \frac{\partial v}{\partial x}, u \frac{\partial v}{\partial y}, v \frac{\partial u}{\partial x}, v \frac{\partial u}{\partial y} \in L_{loc}^1(\Omega).$$

The assertion follows by Nikodym Theorem. □

Now, we compare the Jacobian determinant $J_f = \det Df$ with the distributional Jacobian determinant $\text{Det} Df$. We recall that, if

$$f \in W_{loc}^{1,2}(\Omega, \mathbb{R}^2)$$

or if

$$f \in W_{loc}^{1,4/3}(\Omega, \mathbb{R}^2) \text{ and } \text{Det} Df \in L_{loc}^1(\Omega),$$

then

$$\text{Det} Df = \det Df. \tag{20}$$

(see [14]). Furthermore, considering the grand Lebesgue space $L^2(\Omega)$, introduced by Iwaniec-Sbordone in [10], defined as

$$L^2(\Omega) = \left\{ \varphi : \Omega \subset \mathbb{R}^2 \rightarrow \mathbb{R} \mid \sup_{\varepsilon \in (0,1)} \left(\varepsilon \int_{\Omega} |\varphi(z)|^{2-\varepsilon} dz \right)^{\frac{1}{2-\varepsilon}} < \infty \right\}$$

and denoting by $\Sigma^2(\Omega)$ the subclass of $L^2(\Omega)$ defined as

$$\Sigma^2(\Omega) = \left\{ \varphi \in L^2(\Omega) \mid \lim_{\varepsilon \rightarrow 0^+} \varepsilon \int_{\Omega} |\varphi(z)|^{2-\varepsilon} dz = 0 \right\},$$

it is well known that (20) holds if

$$f \in W_{\text{loc}}^{1,1}(\Omega, \mathbb{R}^2), \det Df \geq 0 \text{ a.e. in } \Omega \text{ and } |Df| \in \Sigma_{\text{loc}}^2(\Omega)$$

(see [8]). Moreover, it is interesting to note as in [8] is shown that the equality (20) remains valid if one assumes

$$\det Df \in L_{\text{loc}}^1(\Omega)$$

and that the two components u and v of f satisfy an asymmetric assumption, namely

$$|\nabla u| \in L_{\text{loc}}^2(\Omega) \text{ and } |\nabla v| \in \Sigma_{\text{loc}}^2(\Omega).$$

On the other hand, we observe that the identity (20) fails in general if one only assumes

$$f \in W^{1,p}(\Omega, \mathbb{R}^2) \text{ for every } p \in [1, 2),$$

as is shown by the mapping

$$f(z) = \frac{z}{|z|} \quad \text{for } z \in \mathbb{D}(0, 1),$$

where $\mathbb{D}(0, 1)$ denotes the disk of \mathbb{R}^2 centered at 0 with radius 1. In fact, we have

$$\det Df = 0 \quad \text{a.e.,}$$

while

$$\text{Det } Df = \pi \delta_0,$$

where δ_0 is the Dirac mass at 0.

Recently Hencl in [9] constructs a homeomorphism

$$f \in W^{1,p}(\Omega, \mathbb{R}^2) \text{ for every } p \in [1, 2)$$

such that

$$\det Df = 0 \quad \text{a.e.}$$

and

$\text{Det } Df$ is a singular measure.

3. Proofs of the results

Now, we are able to prove our results. We start to prove Proposition 1.2 and Proposition 1.4, next we will see the proof of Theorem 1.5.

Proofs of Propositions 1.2 and 1.4. By Proposition 2.3 we know that $\text{Det}Df_k$ and $\text{Det}Df$ are well defined in the sense of distributions.

Let $\varphi \in C_0^\infty(\Omega)$ and let $\Omega' \subset\subset \Omega$ be fixed in such a way that the support of φ be contained in Ω' . Integrating by parts we get

$$\begin{aligned} \langle \text{Det}Df_k, \varphi \rangle &= \left\langle \frac{\partial}{\partial x} \left(-v_k \frac{\partial u_k}{\partial y} \right) + \frac{\partial}{\partial y} \left(v_k \frac{\partial u_k}{\partial x} \right), \varphi \right\rangle = \\ &= \int_{\Omega'} v_k \left(\frac{\partial u_k}{\partial y} \frac{\partial \varphi}{\partial x} - \frac{\partial u_k}{\partial x} \frac{\partial \varphi}{\partial y} \right) dz. \end{aligned}$$

We can pass to the limit on the right-hand side, because if

$$f_k = (u_k, v_k) \rightharpoonup f = (u, v) \text{ weakly in } W_{\text{loc}}^{1,2}(\Omega) \times W_{\text{loc}}^{1,q}(\Omega),$$

for some $q \in (1, 2)$, then

$$u_k \rightharpoonup u \text{ weakly in } W^{1,2}(\Omega')$$

and by Rellich-Kondrakov Theorem

$$v_k \rightarrow v \text{ strongly in } L^2(\Omega');$$

while if

$$f_k = (u_k, v_k) \rightharpoonup f = (u, v) \text{ weakly in } W_{\text{loc}}^{1,L^2 \log^\alpha L}(\Omega) \times W_{\text{loc}}^{1,1}(\Omega),$$

for some $\alpha > 1$, then

$$u_k \rightharpoonup u \text{ weakly in } W^{1,L^2 \log^\alpha L}(\Omega')$$

and by the fact that

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

we have

$$v_k \rightarrow v \text{ strongly in } L^2 \log^{-\alpha} L(\Omega').$$

As result we obtain

$$\int_{\Omega'} v \left(\frac{\partial u}{\partial y} \frac{\partial \varphi}{\partial x} - \frac{\partial u}{\partial x} \frac{\partial \varphi}{\partial y} \right) dz.$$

Integrating by parts we have that

$$\begin{aligned} \int_{\Omega'} v \left(\frac{\partial u}{\partial y} \frac{\partial \varphi}{\partial x} - \frac{\partial u}{\partial x} \frac{\partial \varphi}{\partial y} \right) dz &= \left\langle \frac{\partial}{\partial x} \left(-v \frac{\partial u}{\partial y} \right) + \frac{\partial}{\partial y} \left(v \frac{\partial u}{\partial x} \right), \varphi \right\rangle = \\ &= \langle \text{Det}Df, \varphi \rangle. \end{aligned}$$

Therefore

$$\text{Det} Df_k \rightharpoonup \text{Det} Df \quad \text{in } \mathcal{D}'(\Omega).$$

In particular if

$$\{f_k\} \subset W_{\text{loc}}^{1,2}(\Omega, \mathbb{R}^2), \quad f \in W_{\text{loc}}^{1,2}(\Omega, \mathbb{R}^2),$$

then

$$\begin{aligned} \text{Det} Df_k &= J_{f_k}, \quad k = 1, 2, \dots \\ \text{Det} Df &= J_f, \end{aligned}$$

so by the density of $C_0^\infty(\Omega)$ in $C_0^0(\Omega)$ we can conclude that

$$J_{f_k} \xrightarrow{*} J_f \quad \text{in } \mathcal{M}(\Omega).$$

□

Proof of Theorem 1.5. By Proposition 2.5 we know that $\text{Det} Df_k$ and $\text{Det} Df$ are well defined in the sense of distributions.

Let $\varphi \in C_0^\infty(\Omega)$ and let $\Omega' \subset\subset \Omega$ be fixed in such a way that the support of φ be contained in Ω' . Integrating by parts we have

$$\begin{aligned} \langle \text{Det} Df_k, \varphi \rangle &= \left\langle \frac{\partial}{\partial x} \left(-v_k \frac{\partial u_k}{\partial y} \right) + \frac{\partial}{\partial y} \left(v_k \frac{\partial u_k}{\partial x} \right), \varphi \right\rangle = \\ &= \int_{\Omega'} v_k \left(\frac{\partial u_k}{\partial y} \frac{\partial \varphi}{\partial x} - \frac{\partial u_k}{\partial x} \frac{\partial \varphi}{\partial y} \right) dz. \end{aligned}$$

We can pass to the limit on the right-hand side, because if

$$f_k = (u_k, v_k) \rightharpoonup f = (u, v) \quad \text{weakly in } W_{\text{loc}}^{1,\Phi}(\Omega) \times W_{\text{loc}}^{1,\Psi}(\Omega),$$

where Φ and Ψ are Young functions satisfying (11), then

$$u_k \rightharpoonup u \quad \text{weakly in } W^{1,\Phi}(\Omega')$$

and by Cianchi embedding Theorem, see (17),

$$v_k \rightarrow v \quad \text{strongly in } L^{\tilde{\Phi}}(\Omega').$$

As result we obtain

$$\int_{\Omega'} v \left(\frac{\partial u}{\partial y} \frac{\partial \varphi}{\partial x} - \frac{\partial u}{\partial x} \frac{\partial \varphi}{\partial y} \right) dz.$$

Integrating by parts

$$\int_{\Omega'} v \left(\frac{\partial u}{\partial y} \frac{\partial \varphi}{\partial x} - \frac{\partial u}{\partial x} \frac{\partial \varphi}{\partial y} \right) dz =$$

$$= \left\langle \frac{\partial}{\partial x} \left(-v \frac{\partial u}{\partial y} \right) + \frac{\partial}{\partial y} \left(v \frac{\partial u}{\partial x} \right), \varphi \right\rangle = \langle \text{Det} Df, \varphi \rangle.$$

Therefore

$$\text{Det} Df_k \rightharpoonup \text{Det} Df \quad \text{in } \mathcal{D}'(\Omega).$$

In particular if

$$\{f_k\} \subset W_{\text{loc}}^{1,2}(\Omega, \mathbb{R}^2), \quad f \in W_{\text{loc}}^{1,2}(\Omega, \mathbb{R}^2),$$

arguing as in the proof of Proposition 1.2 and Proposition 1.4 we can conclude that

$$J_{f_k} \xrightarrow{*} J_f \quad \text{in } \mathcal{M}(\Omega).$$

□

Example 3.1. We give here a counterexample. In order to show that the conclusion of Proposition 1.2 fails for $q = 1$, we consider the following mappings, suggested by [4]:

$$f_k = (u_k, v_k),$$

$$u_k(z) = \phi(kz) \quad v_k(z) = k\psi(kz), \quad k = 1, 2, \dots$$

for $z \in \Omega' = \mathbb{D}(0, 1)$, the disk of \mathbb{R}^2 centered at 0 with radius 1, with $\phi, \psi \in C_0^1(\Omega')$ such that

$$r_0 = \int_{\Omega'} \phi \star \nabla \psi dz \neq 0,$$

where \star denotes the Hodge star operator, i.e.

$$\star = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} : \mathbb{R}^2 \rightarrow \mathbb{R}^2.$$

Note that $\{f_k\} \subset W^{1,2}(\Omega', \mathbb{R}^2)$,

$$u_k \rightharpoonup 0 \text{ weakly in } W^{1,2}(\Omega') \quad v_k \rightharpoonup 0 \text{ weakly in } W^{1,1}(\Omega').$$

By the fact that $\text{div}(\star \nabla v_k) = 0$ and integrating by parts, we have for $\varphi \in C_0^\infty(\Omega')$,

$$\begin{aligned} \int_{\Omega'} J_{f_k} \varphi dz &= \int_{\Omega'} \nabla u_k \cdot \star \nabla v_k \varphi dz = \\ &= - \int_{\Omega'} u_k \star \nabla v_k \cdot \nabla \varphi dz = -k^2 \int_{\Omega'/k} \phi(kz) \star \nabla \psi(kz) \cdot \nabla \varphi(z) dz. \end{aligned}$$

Making the change of variables $w = kz$ in the last integral we obtain

$$\int_{\Omega'} J_{f_k} \varphi dz = - \int_{\Omega'} \phi(w) \star \nabla \psi(w) \cdot \nabla \varphi(w/k) dw.$$

Passing to the limit for $k \rightarrow \infty$, as result we get

$$-\int_{\Omega'} \phi \star \nabla \Psi \cdot \nabla \varphi(0) dw = \int_{\Omega'} \operatorname{div}(r_0 \delta_0) \varphi dw.$$

By the density of $C_0^\infty(\Omega')$ in $C_0^0(\Omega')$ we conclude that

$$J_{f_k} \xrightarrow{*} \operatorname{div}(r_0 \delta_0) \neq 0 \quad \text{in } \mathcal{M}(\Omega').$$

4. Examples

In this section we will show suitable functions verifying the hypotheses of Theorem 1.5.

Example 4.1. Consider Young functions

$$\Phi(t) \approx t^2 \log(e+t) \text{ near infinity and } \Psi(t) \approx t \log^{1/2} \log(e+t) \text{ near infinity.}$$

We have that

$$\tilde{\Phi}(t) \approx t^2 \log^{-1}(e+t) \text{ near infinity, } \tilde{\Psi}(t) \approx e^{e^{t^2}} - e \text{ near infinity,}$$

$$\hat{\Phi}(t) \approx e^{e^{t^2}} - e \text{ near infinity, } \hat{\Psi}(t) \approx t^2 \log \log(e+t) \text{ near infinity.}$$

Then we obtain

$$\tilde{\Phi} \prec \prec \hat{\Psi} \text{ near infinity and } \tilde{\Psi} \preceq \hat{\Phi} \text{ near infinity.}$$

Therefore by Theorem 1.5 we get that if

$$f_k = (u_k, v_k) \rightharpoonup f = (u, v) \text{ weakly in } W_{\text{loc}}^{1, L^2 \log L}(\Omega) \times W_{\text{loc}}^{1, L \log^{1/2} \log L}(\Omega)$$

then

$$\operatorname{Det} Df_k \rightharpoonup \operatorname{Det} Df \quad \text{in } \mathcal{D}'(\Omega).$$

Example 4.2. Let $\beta < 1$ and let us consider

$$\Phi(t) \approx t^2 \log^\beta(e+t) \text{ near infinity and } \Psi(t) \approx t \log^{(1-\beta)/2}(e+t) \text{ near infinity}$$

so that

$$\tilde{\Phi}(t) \approx t^2 \log^{-\beta}(e+t) \text{ near infinity, } \tilde{\Psi}(t) \approx e^{t^{2/(1-\beta)}} - 1 \text{ near infinity,}$$

$$\hat{\Phi}(t) \approx e^{t^{2/(1-\beta)}} - 1 \text{ near infinity, } \hat{\Psi}(t) \approx t^2 \log^{1-\beta}(e+t) \text{ near infinity.}$$

Then we have

$$\tilde{\Phi} \prec\prec \widehat{\Psi} \text{ near infinity and } \tilde{\Psi} \preceq \widehat{\Phi} \text{ near infinity.}$$

Therefore by Theorem 1.5 we obtain that if

$$f_k = (u_k, v_k) \rightharpoonup f = (u, v) \text{ weakly in } W_{\text{loc}}^{1, L^2 \log^\beta L}(\Omega) \times W_{\text{loc}}^{1, L \log^{(1-\beta)/2} L}(\Omega)$$

then

$$\text{Det} Df_k \rightharpoonup \text{Det} Df \text{ in } \mathcal{D}'(\Omega).$$

REFERENCES

- [1] R. A. Adams, *Sobolev Spaces*, Academic Press, New York, 1975.
- [2] J. M. Ball, *Convexity conditions and existence theorems in nonlinear elasticity*, Arch. Ration. Mech. Anal. 63 (1977), 337–403.
- [3] C. Bennett - R. Sharpley, *Interpolation of operators*, Pure and Applied Mathematics 129, Academic Press, Boston, 1988.
- [4] M. Briane - J. Casado Díaz - F. Murat, *The div-curl lemma “trente ans après” : an extension and an application to the G-convergence of unbounded monotone operators*, J. Math. Pures Appl. 91 (2009), 476–494.
- [5] A. Cianchi, *A sharp embedding theorem for Orlicz-Sobolev spaces*, Indiana Univ. Math. J. 45 (1) (1996), 39–65.
- [6] B. Dacorogna - F. Murat, *On the optimality of certain Sobolev exponents for the weak continuity of determinants*, J. Funct. Anal. 105 (1992), 42–62.
- [7] I. Fonseca - G. Leoni - J. Malý, *Weak continuity and lower semicontinuity results for determinants*, Arch. Ration. Mech. Anal. 178 (2005), 411–448.
- [8] L. Greco, *A remark on the equality $\det Df = \text{Det} Df$* , Differential Integral Equations 6 (5) (1993), 1089–1100.
- [9] S. Hencl, *Sobolev homeomorphism with zero Jacobian almost everywhere*, (to appear).
- [10] T. Iwaniec - C. Sbordone, *On the integrability of the Jacobian under minimal hypothesis*, Arch. Ration. Mech. Anal. 119 (1992), 129–143.
- [11] M. A. Krasnosel’skii - Ya. B. Rutickii, *Convex Functions and Orlicz Spaces*, Noordhoff, Groningen, 1961.
- [12] S. Mizohata, *The Theory of Partial Differential Equations*, Cambridge Univ. Press, 1973.
- [13] C. B. Morrey, *Multiple integrals in the calculus of variations*, Springer Verlag, New York, 1966.

- [14] S. Müller, *Det = det. A remark on the distributional determinant*, C. R. Math. Acad. Sci. Paris 311 (1990), 13–17.
- [15] M. M. Rao - Z. D. Ren, *Theory of Orlicz spaces*, Monographs and Textbooks in Pure and Applied Mathematics 146, Marcel Dekker Inc., New York, 1991.
- [16] Y. G. Reshetnyak, *Stability theorems for mappings with bounded excursion*, Sib. Math. J. 9 (1968), 499–512.

TERESA ALBERICO

*Dipartimento di Matematica e Applicazioni “R. Caccioppoli”
Università degli Studi di Napoli “Federico II”
Via Cintia - 80126 Napoli - Italia
e-mail: teresa.alberico@unina.it*

COSTANTINO CAPOZZOLI

*Dipartimento di Matematica e Applicazioni “R. Caccioppoli”
Università degli Studi di Napoli “Federico II”
Via Cintia - 80126 Napoli - Italia
e-mail: costantino.capozzoli@unina.it*