

Harmonic maps from manifolds of L^∞ -Riemannian metrics

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Abstract. For a bounded domain $\Omega \subset \mathbf{R}^n$ endowed with L^∞ -metric g , and a C^5 -Riemannian manifold $(N, h) \subset \mathbf{R}^k$ without boundary, let $u \in W^{1,2}(\Omega, N)$ be a weakly harmonic map, we prove that (1) $u \in C^\alpha(\Omega, N)$ for $n = 2$, and (2) for $n \geq 3$, if, in additions, $g \in VMO(\Omega)$ and u satisfies the quasi-monotonicity inequality (1.5), then there exists a closed set $\Sigma \subset \Omega$, with $H^{n-2}(\Sigma) = 0$, such that $u \in C^\alpha(\Omega \setminus \Sigma, N)$ for some $\alpha \in (0, 1)$.

§1. Introduction

For $n \geq 2$, let Ω be a bounded domain in \mathbf{R}^n . Throughout this paper, let g be a bounded (or L^∞), measurable Riemannian metric on \mathbf{R}^n , namely, there exists $\Lambda > 0$ such that $g = \sum_{\alpha, \beta=1}^n g_{\alpha\beta} dx_\alpha dx_\beta$ satisfies:

$$(1.1) \quad \Lambda^{-1}I_n \leq (g_{\alpha\beta})(x) \leq \Lambda I_n, \quad \forall x \in \mathbf{R}^n.$$

Let $(N, h) \subset \mathbf{R}^k$ be a compact, at least C^5 -Riemannian manifold without boundary, isometrically embedded into an Euclidean space \mathbf{R}^k . For $1 < p < \infty$, define the Sobolev space $W^{1,p}(\Omega, N)$ by

$$W^{1,p}(\Omega, N) := \{u : \Omega \rightarrow \mathbf{R}^k \mid E_p(u) < +\infty, u(x) \in N \text{ for a. e. } x \in \Omega\}$$

where

$$E_p(u) = \int_{\Omega} \left(\sum_{i=1}^k |\nabla u^i|_g^2 \right)^{\frac{p}{2}} dv_g$$

is the p -th Dirichlet energy of u w.r.t. g ,

$$|\nabla u^i|_g^2 = \sum_{\alpha, \beta=1}^n g^{\alpha\beta} \frac{\partial u^i}{\partial x_\alpha} \frac{\partial u^i}{\partial x_\beta}, \quad 1 \leq i \leq k,$$

where $(g^{\alpha\beta}) = (g_{\alpha\beta})^{-1}$, and $dv_g = \sqrt{g} dx = \sqrt{\det(g_{\alpha\beta})} dx$ is the volume element of (Ω, g) .

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Let $d_g(x, y)$ and $d_0(x, y) \equiv |x - y|$ be the distance functions w.r.t. g and g_0 (the Euclidean metric) respectively. Since g is L^∞ -Riemannian metric on \mathbf{R}^n , it is easy to see that there exists $0 < C_\Lambda < +\infty$ such that

$$(1.2) \quad C_\Lambda^{-1}d_0(x, y) \leq d_g(x, y) \leq C_\Lambda d_0(x, y), \quad \forall x, y \in \mathbf{R}^n.$$

In particular, $f \in C^\alpha(\Omega, N)$ w.r.t. g iff $f \in C^\alpha(\Omega, N)$ w.r.t. g_0 , and for any open set $U \subset \mathbf{R}^m$ and $1 \leq p < +\infty$,

$$(1.3) \quad C_\Lambda^{-1} \int_U |h|_g^p dv_g \leq \int_U |h|^p dx \leq C_\Lambda \int_U |h|_g^p dv_g$$

holds for any vector field $h \in L^p(U, \mathbf{R}^n)$, here $|h| = (\sum_{i=1}^n h_i^2)^{\frac{1}{2}}$ and dx is the volume element of g_0 .

Definition 1. A map $u \in W^{1,2}(\Omega, N)$ is a weakly harmonic map, if it is a critical point of $E_2(\cdot)$.

It is readily seen that any weakly harmonic map $u \in W^{1,2}(\Omega, N)$ satisfies the harmonic map equation:

$$(1.4) \quad \Delta_g u + A_g(u)(\nabla u, \nabla u) = 0, \quad \text{in } \mathcal{D}'(\Omega)$$

where $\Delta_g = \frac{1}{\sqrt{g}} \sum_{\alpha, \beta=1}^n \frac{\partial}{\partial x_\alpha} (\sqrt{g} g^{\alpha\beta} \frac{\partial}{\partial x_\beta})$ is the Laplace-Beltrami operator of (Ω, g) , and $A(y)(\cdot, \cdot) : T_y N \times T_y N \rightarrow (T_y N)^\perp$, $y \in N$ is the second fundamental form of $N \subset \mathbf{R}^k$, and

$$A_g(u)(\nabla u, \nabla u) = \sum_{\alpha, \beta=1}^n g^{\alpha\beta} A(u) \left(\frac{\partial u}{\partial x_\alpha}, \frac{\partial u}{\partial x_\beta} \right).$$

Regularity of harmonic maps from manifolds with C^∞ -Riemannian metrics g has been extensively studied by many people. Schoen-Uhlenbeck [SU], Giaquinta-Guisti [GG] independently proved that any minimizing harmonic map is smooth off a closed set whose Hausdorff dimension is at most $(n - 3)$. Hélein [H1,2] proved that any weakly harmonic map from a Riemannian surface is smooth. Evans [E] and Bethuel [B] proved that any stationary harmonic map in dimensions at least three is smooth off a closed set of zero $(n - 2)$ -dimensional Hausdorff measure.

In this paper, we are mainly interested in seeking *the minimal regularity assumption on Riemannian metrics g such that any weakly harmonic map $u \in W^{1,2}(\Omega, N)$ enjoys (partial) Hölder continuity.*

In this context, our first theorem is

Theorem A. For $n = 2$ and a L^∞ -Riemannian metric g on \mathbf{R}^n , let $u \in W^{1,2}(\Omega, N)$ be a weakly harmonic map. Then $u \in C^\alpha(\Omega, N)$ for some $\alpha \in (0, 1)$.

Remark 1. For $n \geq 2$, if, in addition, $g \in C^{m,\beta}(\Omega)$ for some $m \geq 0$ and $\beta \in (0, 1)$ and $N \in C^{m+5}$, then theorem A and the theory of higher regularity of harmonic maps (cf. Giaquinta [G]) imply that if $u \in C^\alpha(\Omega, N)$, then $u \in C^{m+1,\delta}(\Omega, N)$ for $\delta = \min\{\alpha, \beta\}$.

For $n \geq 3$, Rivière [R] constructed an example of weakly harmonic map from B^3 to S^2 that is singular everywhere. It turns out that the stationarity or suitable energy monotonicity inequality plays a crucial role for the partial regularity of weakly harmonic maps. To this end, we introduce

Definition 2 (quasi-monotonicity inequality). A map $u \in W^{1,2}(\Omega, N)$ enjoys the quasi-monotonicity inequality property, if there exist $K = K(n, g) > 0$ and $r_0 = r_0(n, g) > 0$ such that for any $x \in \Omega$ and $0 < r \leq R < \min\{r_0, \text{dist}(x, \partial\Omega)\}$, we have

$$(1.5) \quad r^{2-n} \int_{B_r(x)} |\nabla u|^2 dx \leq KR^{2-n} \int_{B_R(x)} |\nabla u|^2 dx.$$

Remark 2. (a) For $n = 2$, (1.5) holds automatically for $u \in W^{1,2}(\Omega, N)$ with $K = 1$.

(b) For $n \geq 3$ and $g \in C^2(\Omega)$, it is well-known that both minimizing harmonic maps and stationary (or C^2)-harmonic maps enjoy the quasi-monotonicity inequality property (cf. [SU], Preiss [P], and Schoen [S]).

(c) In proposition 5.1 and 5.2 below, we verify that for $n \geq 3$, both minimizing harmonic maps w.r.t. Dini continuous g and stationary harmonic maps w.r.t. Lipschitz continuous g enjoy the quasi-monotonicity inequality property.

It is also well-known that certain regularity of the coefficients is necessary for the regularity of second order elliptic systems (cf. [G]). To this end, we recall

Definition 3. (a) For any open set $U \subset \mathbf{R}^n$, a function $f \in \text{BMO}(U)$, if $f \in L^1_{\text{loc}}(U)$ and

$$[f]_{\text{BMO}(U)} := \sup \left\{ \frac{1}{|B_r(x)|} \int_{B_r(x)} |f - f_{x,r}| \mid B_r(x) \subset U \right\} < \infty$$

where $f_{x,r} = \frac{1}{|B_r(x)|} \int_{B_r(x)} f$.

(b) For any open set $U \subset \mathbf{R}^n$, a function $f \in \text{VMO}(U)$, if $f \in \text{BMO}(U)$ and

$$\lim_{r \rightarrow 0} \sup_{x \in U} [f]_{\text{BMO}(U \cap B_r(x))} = 0.$$

Now we are ready to state our second theorem.

Theorem B. For $n \geq 3$ and $g \in VMO(\Omega)$, suppose that $u \in W^{1,2}(\Omega, N)$ is a weakly harmonic map satisfying the quasi-monotonicity inequality (1.5). Then there exist a closed set $\Sigma \subset \Omega$, with $H^{n-2}(\Sigma) = 0$, and $\alpha \in (0, 1)$ such that $u \in C^\alpha(\Omega \setminus \Sigma, N)$. Here H^{n-2} denotes the $(n-2)$ -dimensional Hausdorff measure w.r.t. g_0 .

We would like to mention that Shi [Sy] proved the partial regularity theorem, similar to theorem B, for minimizing harmonic maps from manifolds with L^∞ -Riemannian metrics. However, the argument in [Sy] relies heavily on the minimality property. Our method is of PDE nature and partly motivated by the techniques developed by [H1,2], [B], [E].

The paper is written as follows. In §2, for any C^5 -Riemannian manifold N , we outline the Coulomb gauge frame construction by Hélein [H] on $u^*TN|_\Omega$ with respect to g . In §3, we utilize the $W_0^{1,p}$ -solvability theorem on $\nabla \cdot (A\nabla u) = \nabla \cdot F$ by Meyers [M] ($n = 2$) and Di Fazio [D] ($n \geq 3$) for bounded measurable elliptic matrix A to obtain the Div-Curl decomposition theorem on (Ω, g) . In §4, we establish the decay Lemma on the $M^{p,n-p}$ norm of u , $\|u\|_{M^{p,n-p}(\cdot)}$, under the smallness condition of $\|\nabla u\|_{M^{2,n-2}(\cdot)}$. In §5, we provide two examples in which the quasi-monotonicity inequality (1.5) holds. In §6, we make some final remarks.

§2. Construction of Coulomb gauge frame

In this section, we sketch the Coulomb gauge frame construction on u^*TN by Hélein [H1,2] to (Ω, g) for any C^5 -Riemannian manifold N and L^∞ -Riemannian metric g on \mathbf{R}^n .

Let $l = \dim(N)$. For any ball $B \subset \Omega$, $\{e_i\}_{i=1}^l \subset W^{1,2}(B, \mathbf{R}^k)$ is called to be a frame of u^*TN on B , if $\{e_i(x)\}_{i=1}^l$ forms an orthonormal base of $T_{u(x)}N$ for a.e. $x \in B$.

For a vector field $V = (V_1, \dots, V_n) : \Omega \rightarrow \mathbf{R}^n$, define the divergence of V w.r.t. g by

$$\operatorname{div}_g(V) = \sum_{\alpha, \beta=1}^n \frac{\partial}{\partial x_\alpha} (\sqrt{g} g^{\alpha\beta} V_\beta).$$

First we have

Lemma 2.1. Assume that there exist a C^5 -Riemannian manifold $\hat{N} \subset \mathbf{R}^k$ and a totally geodesic, isometric embedding $i : N \rightarrow \hat{N}$. If $u \in W^{1,2}(\Omega, N)$ solves (1.4), then $\hat{u} = i \circ u \in W^{1,2}(\Omega, \hat{N})$ also solves (1.4).

Proof. Straightforward calculations (cf. Jost [J]) imply that

$$\Delta_g \hat{u} = \nabla i(u)(\Delta_g u) + \sum_{\alpha, \beta=1}^n g^{\alpha\beta} (\nabla^2 i)(u) \left(\frac{\partial u}{\partial x_\alpha}, \frac{\partial u}{\partial x_\beta} \right)$$

$$\begin{aligned}
&= \nabla i(u)(A_g(u)(\nabla u, \nabla u)) \\
&= \hat{A}_g(\hat{u})(\nabla \hat{u}, \nabla \hat{u})
\end{aligned}$$

where \hat{A} denotes the second fundamental form of \hat{N} in \mathbf{R}^k . ■

With help of Lemma 2.1 and the enlargement construction by Hélein [H1,2], we may assume that N is parallelizable so that we have

Proposition 2.2. *Assume that $N \in C^5$ is parallelizable and g is L^∞ -Riemannian metric on \mathbf{R}^n . Let $\Omega \subset \mathbf{R}^n$ be a bounded domain and $B \subset \Omega$ be a ball. If $u \in W^{1,2}(B, N)$, then there exists a Coulomb gauge frame $\{e_i\}_{i=1}^l \subset W^{1,2}(B, \mathbf{R}^k)$ of u^*TN on B , i.e.*

$$(2.1) \quad \operatorname{div}_g(\langle \nabla e_i, e_j \rangle) = 0 \quad \text{in } B, \quad 1 \leq i, j \leq l$$

$$(2.2) \quad \sum_{\alpha, \beta=1}^n g^{\alpha\beta} \langle \frac{\partial e_i}{\partial x_\beta}, e_j \rangle x_\beta = 0 \quad \text{on } \partial B, \quad 1 \leq i, j \leq l,$$

and

$$(2.3) \quad \sum_{i=1}^l \int_B |\nabla e_i|^2 dx \leq C \int_B |\nabla u|^2 dx.$$

Proof. As N is parallelizable, there exists a smooth orthonormal frame $\{\hat{e}_i(y)\}_{i=1}^l$ of TN . For $1 \leq i \leq l$, define $\bar{e}_i(x) = \hat{e}_i(u(x))$ for a.e. $x \in B$. Then $\{\bar{e}_i\}_{i=1}^l$ forms a frame of u^*TN on B . Denote $SO(l)$ as the special orthonormal group of order l , consider the minimization problem:

$$(2.4) \quad \inf \left\{ \sum_{i,j=1}^l \int_B |\nabla(R_{ij}\bar{e}_j)|_g^2 dv_g : R = (R_{ij}) \in W^{1,2}(B, SO(l)) \right\}.$$

By the direct method, there is $R^0 \in W^{1,2}(B, SO(l))$ such that $e_\alpha(x) = \sum_{\beta=1}^l R_{\alpha\beta}^0(x)\bar{e}_\beta(x)$, $1 \leq \alpha \leq l$, satisfies

$$(2.5) \quad \sum_{\alpha=1}^l \int_B |\nabla e_\alpha|_g^2 dv_g \leq \sum_{\alpha, \beta=1}^l \int_B |\nabla(R_{\alpha\beta}\bar{e}_\beta)|_g^2 dv_g, \quad \forall R \in W^{1,2}(B, SO(l)).$$

In particular, we have

$$(2.6) \quad \sum_{\alpha=1}^l \int_B |\nabla e_\alpha|_g^2 dv_g \leq \sum_{\alpha, \beta=1}^l \int_B |\nabla(\delta_{\alpha\beta}\bar{e}_\beta)|_g^2 dv_g \leq C \int_B |\nabla u|_g^2 dv_g.$$

This, combined with (1.3), implies (2.3). Moreover, the first variation similar to [H1,2] implies that $\langle \nabla e_i, e_j \rangle$, $1 \leq i, j \leq l$, satisfies the Euler-Lagrange equation (2.1) and the Neumann condition (2.2). Hence the proof is complete. \blacksquare

§3. Div-curl decomposition

In this section, we prove that if the metric g is either L^∞ for $n = 2$ or in $VMO(\Omega)$ for $n \geq 3$, then the div-curl decomposition holds, namely, any $F \in L^p(\Omega, \mathbf{R}^n)$ can be decomposed into the sum of ∇G , with $G \in W_0^{1,p}(\Omega)$, and a div_g -free $H \in L^p(\Omega, \mathbf{R}^n)$, for p sufficiently close to $\frac{n}{n-1}$. The key ingredients are $W_0^{1,p}$ -solvability results by Meyers [M] for $n = 2$, and Di Fazio [D] for $n \geq 3$.

More precisely, we have

Theorem 3.1. *Let g be L^∞ -Riemannian metric on \mathbf{R}^n and $B \subset \Omega \subset \mathbf{R}^n$ be a ball. If, in addition, $g \in VMO(\Omega)$ for $n \geq 3$, then there exists $\delta_0 = \delta(n, g) > 0$ such that for $p \in (\frac{n}{n-1} - \delta_0, \frac{n}{n-1} + \delta_0)$ and any $F \in L^p(B, \mathbf{R}^n)$ there exist $G \in W_0^{1,p}(B)$ and $H \in L^p(B, \mathbf{R}^n)$, with $div_g(H) = 0$ in Ω , such that*

$$(3.1) \quad F = \nabla G + H \quad \text{in } B,$$

and

$$(3.2) \quad \|\nabla G\|_{L^p(B)} + \|H\|_{L^p(B)} \leq C(p, g)\|F\|_{L^p(B)}$$

where $L^p(B)$ is L^p -space w.r.t. g_0 .

The proof of Theorem 3.1 relies on the following $W_0^{1,p}$ -solvability result.

Proposition 3.2 [M]. *For $n \geq 2$ and any ball $B \subset \Omega$, assume that $A = (a_{ij}) \in L^\infty(B, \mathbf{R}^{n \times n})$ is symmetric and uniformly elliptic, then there exists $\delta_0 = \delta_0(n) > 0$ such that, for any $p \in (2 - \delta_0, 2 + \delta_0)$ and $F \in L^p(B, \mathbf{R}^n)$, there exists a unique solution $u \in W_0^{1,p}(B)$ to the Dirichlet problem:*

$$(3.3) \quad \begin{aligned} \sum_{i,j=1}^n \frac{\partial}{\partial x_i} (a_{ij} \frac{\partial u}{\partial x_j}) &= \sum_{i=1}^n \frac{\partial F_i}{\partial x_i}, & \text{in } B, \\ u &= 0, & \text{on } \partial B. \end{aligned}$$

Moreover,

$$(3.4) \quad \|\nabla u\|_{L^p(B)} \leq C(p, A)\|F\|_{L^p(B)}.$$

Proposition 3.3 [D]. *For $n \geq 3$ and ball $B \subset \Omega$, assume that $A = (a_{ij}) \in L^\infty \cap VMO(B, \mathbf{R}^{n \times n})$ is symmetric and uniformly elliptic, then for any $p \in (1, +\infty)$ and $F \in L^p(B, \mathbf{R}^n)$, there exists a unique solution $u \in W_0^{1,p}(B)$ to (3.3) satisfying (3.4).*

Proof of Theorem 3.1. Consider the Dirichlet problem:

$$(3.5) \quad \begin{aligned} \operatorname{div}_g(\nabla G) &= \operatorname{div}_g(F), \quad \text{in } B \\ G &= 0, \quad \text{on } \partial B. \end{aligned}$$

Observe that (3.5) is equivalent to

$$(3.6) \quad \begin{aligned} \sum_{i,j=1}^n \frac{\partial}{\partial x_i} (a_{ij} \frac{\partial G}{\partial x_j}) &= \sum_{i=1}^n \frac{\partial \hat{F}_i}{\partial x_i}, \quad \text{in } B \\ G &= 0, \quad \text{on } \partial B \end{aligned}$$

where $a_{ij} = \sqrt{g}g^{ij}$ and $\hat{F}_i = \sum_{j=1}^n \sqrt{g}g^{ij}F_j$. Since g satisfies (1.1), it is easy to see that $(a_{ij}) \in L^\infty(B, \mathbf{R}^{n \times n})$ is symmetric and uniformly elliptic. Moreover, we have $\|\hat{F}\|_{L^p(B)} \leq \|F\|_{L^p(B)}$. For $n = 2$, Proposition 3.2 implies that there exists $\delta_0 > 0$ such that (3.5) is uniquely solvable in $W_0^{1,p}(B)$ for any $p \in (2 - \delta_0, 2 + \delta_0)$. For $n \geq 3$, since $g \in VMO(B)$ implies $(a_{ij}) \in VMO(B)$, Proposition 3.3 implies (3.5) is uniquely solvable in $W_0^{1,p}(B)$ for any $1 < p < \infty$. Set $H = F - \nabla G$, (3.5) implies $\operatorname{div}_g(H) = 0$ in B . Moreover, for any $p \in (\frac{n}{n-1} - \delta_0, \frac{n}{n-1} + \delta_0)$, (3.4) yields

$$(3.7) \quad \|H\|_{L^p(B)} \leq \|F\|_{L^p(B)} + \|\nabla G\|_{L^p(B)} \leq C\|F\|_{L^p(B)}.$$

This completes the proof of Theorem 3.1. ■

§4. Decay Estimate in Morrey Spaces

In this section, we prove both theorem A and B. The crucial step is to establish that under the smallness condition of $\|\nabla u\|_{M^{2,n-2}(B)}$, $\|u\|_{M^{p,n-p}(B_r)}$ decays as r^α for some $\alpha \in (0, 1)$. The ideas are suitable modifications of techniques developed by Hélein [H1,2], Evans [E], and Bethuel [B]. In order to achieve it, we need two new ingredients: (1) the div-curl decomposition Proposition 3.1, and (2) a new approach to estimate the L^p norm of div_g -free vector fields.

First we define Morrey spaces.

Definition 4.1. For $1 \leq p \leq n$ and any open set $U \subset \mathbf{R}^n$, the Morrey space $M^{p,n-p}(U)$ is defined by

$$M^{p,n-p}(U) = \{f \in L^p(U) \mid \|f\|_{M^{p,n-p}(U)}^p \equiv \sup_{B_r(x) \subset U} \{r^{p-n} \int_{B_r(x)} |f|^p dx\} < +\infty\}.$$

Now we have

Lemma 4.1 (ϵ_0 -decay estimate). *For any bounded domain $\Omega \subset \mathbf{R}^n$ and L^∞ -Riemannian metric g on \mathbf{R}^n . If, in addition, $g \in VMO(\Omega)$ for $n \geq 3$, then there exist $\delta_n > 0$, $\epsilon_0 = \epsilon_0(g, N) > 0$, and $\theta_0 = \theta_0(g, N) \in (0, \frac{1}{2})$ such that if $u \in W^{1,2}(\Omega, N)$ is a weakly harmonic map satisfying the quasi-monotonicity inequality (1.5), and for $B_r(x) \subset \Omega$,*

$$(4.1) \quad r^{2-n} \int_{B_r(x)} |\nabla u|_g^2 dv_g \leq \epsilon_0^2$$

then, for any $p \in (\frac{n}{n-1} - \delta_n, \frac{n}{n-1})$,

$$(4.2) \quad \|\nabla u\|_{M^{p,n-p}(B_{\theta_0 r}(x))} \leq \frac{1}{2} \|\nabla u\|_{M^{p,n-p}(B_r(x))}.$$

Proof of Lemma 4.1.

By Lemma 2.1, assume that N is parallelizable. For $x \in \Omega$ and $r > 0$, let $g_{x,r}(y) = g(x + ry)$ and $u_{x,r}(y) = u(x + ry)$ for $y \in B$. Observe that $g_{x,r}$ is L^∞ -Riemannian metric on B and $u_{x,r} \in W^{1,2}(B, N)$ is a weakly harmonic map w.r.t. $g_{x,r}$, satisfies the quasi-monotonicity inequality (1.5), and

$$(4.3) \quad \int_B |\nabla u|_{g_{x,r}}^2 dv_{g_{x,r}} = r^{2-n} \int_{B_r(x)} |\nabla u|_g^2 dv_g \leq \epsilon_0^2.$$

Hence, without loss of generality, assume $x = 0$ and $r = 1$. It follows from (1.5) that there exists $K > 0$ such that

$$(4.4) \quad \|\nabla u\|_{M^{2,n-2}(B_{\frac{1}{2}})} \leq K \|\nabla u\|_{L^2(B)} \leq K \epsilon_0^2.$$

For any $\theta \in (0, \frac{1}{2})$, let $B_{2\theta} \subset B_{\frac{1}{2}}$ be an arbitrary ball of radius 2θ and $\eta \in C_0^\infty(B)$ be such that $0 \leq \eta \leq 1$, $\eta \equiv 1$ on B_θ , $\eta = 0$ outside $B_{2\theta}$, and $|\nabla \eta| \leq 2\theta^{-1}$. Denote the average of u over $B_{2\theta}$ by $u_{2\theta} = \frac{1}{|B_{2\theta}|} \int_{B_{2\theta}} u dv_g$, and $|B_{2\theta}|$ is the volume of $B_{2\theta}$ w.r.t. g .

Let $\{e_\alpha\}_{\alpha=1}^l \in W^{1,2}(B_{2\theta}, \mathbf{R}^k)$ be the Coulomb gauge frame of u^*TN on $B_{2\theta}$ given by Proposition 2.2.

Let

$$\langle p, q \rangle = \sum_{i=1}^n p_i q_i, \quad \langle p, g \rangle_g = \sum_{i,j=1}^n g^{ij} p_i q_j, \quad p = (p_1, \dots, p_n), \quad q = (q_1, \dots, q_n) \in \mathbf{R}^n$$

denote the inner products w.r.t. g_0 and g on \mathbf{R}^n respectively.

By Theorem 3.1, there exists $\delta_n > 0$ such that for any $p \in (\frac{n}{n-1} - \delta_n, \frac{n}{n-1})$, there are $\phi_\alpha \in W_0^{1,p}(B_{2\theta})$ and $\psi_\alpha \in L^p(B_{2\theta})$ such that

$$(4.5) \quad \langle \nabla((u - u_{2\theta})\eta), e_\alpha \rangle = \nabla \phi_\alpha + \psi_\alpha, \quad \operatorname{div}_g(\psi_\alpha) = 0, \quad \text{in } B_{2\theta},$$

and

$$(4.6) \quad \|\nabla \phi_\alpha\|_{L^p(B_{2\theta})} + \|\psi_\alpha\|_{L^p(B_{2\theta})} \leq C \|\nabla((u - u_{2\theta})\eta)\|_{L^p(B_{2\theta})} \leq C \|\nabla u\|_{L^p(B_{2\theta})}$$

where we have used the Poincaré inequality in the last inequality of (4.6).

Using the Coulomb gauge frame $\{e_\alpha\}_{\alpha=1}^l$, (1.4) can be written as:

$$(4.7) \quad \operatorname{div}_g(\langle \nabla u, e_\alpha \rangle) = \sum_{\beta=1}^l \sum_{i,j=1}^n g^{ij} \langle \frac{\partial u}{\partial x_i}, \langle \frac{\partial e_\alpha}{\partial x_j}, e_\beta \rangle \rangle e_\beta \quad \text{in } B_{2\theta}.$$

We estimate ϕ_α, ψ_α as follows. Let $\phi_\alpha^{(1)} \in W^{1,2}(B_\theta)$ be the weak solution of

$$(4.8) \quad \sum_{i,j=1}^n \frac{\partial}{\partial x_i} (a_{ij} \frac{\partial \phi_\alpha^{(1)}}{\partial x_j}) = 0, \quad \text{in } B_\theta$$

$$(4.9) \quad \phi_\alpha^{(1)} = \phi_\alpha, \quad \text{on } \partial B_\theta.$$

where $a_{ij} = \sqrt{g} g^{ij}$, $1 \leq i, j \leq n$. Let $\phi_\alpha^{(2)} = \phi_\alpha - \phi_\alpha^{(1)}$, then $\phi_\alpha^{(2)}$ satisfies

$$(4.10) \quad \sum_{i,j=1}^n \frac{\partial}{\partial x_i} (a_{ij} \frac{\partial \phi_\alpha^{(2)}}{\partial x_j}) = \sum_{\beta=1}^l \sum_{i,j=1}^n g^{ij} \langle \frac{\partial u}{\partial x_i}, \langle \frac{\partial e_\alpha}{\partial x_j}, e_\beta \rangle \rangle e_\beta, \quad \text{in } B_\theta,$$

$$(4.11) \quad \phi_\alpha^{(2)} = 0, \quad \text{on } \partial B_\theta.$$

Step I(a). Estimation of $\nabla \phi_\alpha^{(1)}$.

It is well-known (cf. [GT]) that there exists $\delta \in (0, 1)$ such that $\phi_\alpha^{(1)} \in C^\delta(B_\theta)$, and for any $0 < r \leq \frac{\theta}{2}$ and $p > 1$,

$$[\phi_\alpha^{(1)}]_{C^\delta(B_r)}^p \leq C \theta^{p-n} \int_{B_\theta} |\nabla \phi_\alpha^{(1)}|^p dx, \quad 0 < r \leq \frac{\theta}{2}.$$

On the other hand, since $\phi_\alpha^{(2)} \in W_0^{1,2}(B_\theta)$ satisfies

$$\sum_{i,j=1}^n \frac{\partial}{\partial x_i} (a_{ij} \frac{\partial \phi_\alpha^{(2)}}{\partial x_j}) = \sum_{i,j=1}^n \frac{\partial}{\partial x_i} (a_{ij} \frac{\partial \phi_\alpha}{\partial x_j}), \quad \text{in } B_\theta,$$

Theorem 3.1 implies that there exists $\delta_n > 0$ such that, for $p \in (\frac{n}{n-1} - \delta_n, \frac{n}{n-1})$,

$$\|\nabla \phi_\alpha^{(2)}\|_{L^p(B_\theta)} \leq C \|\nabla \phi_\alpha\|_{L^p(B_\theta)} \leq C \|\nabla u\|_{L^p(B_{2\theta})}.$$

In particular, we have

$$\|\nabla \phi_\alpha^{(1)}\|_{L^p(B_\theta)} \leq \|\nabla \phi_\alpha\|_{L^p(B_\theta)} + \|\nabla \phi_\alpha^{(2)}\|_{L^p(B_\theta)} \leq C \|\nabla u\|_{L^p(B_{2\theta})},$$

and, for $0 < r \leq \frac{\theta}{2}$ and $p \in (\frac{n}{n-1} - \delta_n, \frac{n}{n-1})$,

$$[\phi_\alpha^{(1)}]_{C^\delta(B_r)}^p \leq C \theta^{p-n} \int_{B_{2\theta}} |\nabla u|^p dx.$$

This, combined with the Caccioppoli inequality, implies that for any $\tau \in (0, \frac{1}{4})$ and $p \in (\frac{n}{n-1} - \delta_n, \frac{n}{n-1})$, we have

$$\begin{aligned} (4.12) \quad (\tau\theta)^{p-n} \int_{B_{\tau\theta}} |\nabla \phi_\alpha^{(1)}|^p dx &\leq C [\phi_\alpha^{(1)}]_{C^\delta(B_{2\tau\theta})}^p \\ &\leq C \tau^{p\delta} \theta^{p-n} \int_{B_{2\theta}} |\nabla u|^p dx \\ &\leq C \tau^{p\delta} \|\nabla u\|_{M^{p,n-p}(B_1)}. \end{aligned}$$

Step I (b). Estimation of $\nabla \phi_\alpha^{(2)}$.

First, we claim

There exists $\delta_n > 0$ such that for any $p \in (\frac{n}{n-1} - \delta_n, \frac{n}{n-1})$, if $f \in W_0^{1,p}(B_\theta)$ then

$$(4.13) \quad \|\nabla f\|_{L^p(B_\theta)} \leq C \sup \left\{ \int_{B_\theta} \langle \nabla f, \nabla v \rangle_g dv_g : v \in W_0^{1,p'}(B_\theta), \|\nabla v\|_{L^{p'}(B_\theta)} = 1 \right\}$$

where $p' = \frac{p}{p-1}$.

To see (4.13), observe that by L^p -duality, there exists $v \in L^{p'}(B_\theta)$, with $\|v\|_{L^{p'}(B_\theta)} = 1$, such that

$$(4.14) \quad \|\nabla f\|_{L^p(B_\theta)} \leq C \int_{B_\theta} \langle \nabla f, v \rangle_g dv_g.$$

On the other hand, by Theorem 3.1, there exists $\delta_n > 0$ such that if $p \in (\frac{n}{n-1} - \delta_n, \frac{n}{n-1})$, then there exist $v_1 \in W_0^{1,p'}(B_\theta)$ and $v_2 \in L^{p'}(B_\theta, \mathbf{R}^n)$, with $\operatorname{div}_g(v_2) = 0$ in B_θ , such that

$$(4.15) \quad v = \nabla v_1 + v_2 \text{ in } B_\theta, \quad \|\nabla v_1\|_{L^{p'}(B_\theta)} + \|v_2\|_{L^{p'}(B_\theta)} \leq C\|v\|_{L^{p'}(B_\theta)}.$$

This and (4.14) imply

$$\begin{aligned} \|\nabla f\|_{L^p(B_\theta)} &\leq C\left(\int_{B_\theta} \langle \nabla f, \nabla v_1 \rangle_g dv_g + \int_{B_\theta} \langle \nabla f, v_2 \rangle_g dv_g\right) \\ &= C \int_{B_\theta} \langle \nabla f, \nabla v_1 \rangle_g dv_g, \end{aligned}$$

where we have used $\operatorname{div}_g(v_2) = 0$ in the last step. Hence (4.13) holds.

Applying (4.13) to eqn. (4.7), we have that for $p \in (\frac{n}{n-1} - \delta_n, \frac{n}{n-1})$, there exists $v \in W_0^{1,p'}(B_\theta)$ such that

$$(4.16) \quad \begin{aligned} \|\nabla \phi_\alpha^{(2)}\|_{L^p(B_\theta)} &\leq C \int_{B_\theta} \langle \nabla \phi_\alpha^{(2)}, \nabla v \rangle_g dv_g \\ &= -C \sum_{\beta=1}^l \sum_{i,j=1}^n \int_{B_\theta} \sqrt{g} g^{ij} \langle \frac{\partial u}{\partial x_i}, \langle \frac{\partial e_\alpha}{\partial x_j}, e_\beta \rangle \rangle (e_\beta v) dx. \end{aligned}$$

To estimate the right hand side, we need the Hardy-BMO duality theorem (cf. [FS]) and the tri-linear estimate (cf. [CLMS], [E]).

Proposition 4.2 ([E]). *Suppose that $f \in W^{1,2}(\mathbf{R}^n)$, $h \in L^2(\mathbf{R}^n, \mathbf{R}^n)$ with $\operatorname{div}(h) = \sum_{i=1}^n \frac{\partial h_i}{\partial x_i} = 0$, and $v \in BMO(\mathbf{R}^n)$. Then we have*

$$(4.17) \quad \left| \int_{\mathbf{R}^n} \langle \nabla f, h \rangle v dx \right| \leq C \|\nabla f\|_{L^2(\mathbf{R}^n)} \|h\|_{L^2(\mathbf{R}^n)} \|v\|_{BMO(\mathbf{R}^n)}.$$

Let $\hat{u} : \mathbf{R}^n \rightarrow \mathbf{R}^k$ be an extension of u such that

$$(4.18) \quad \|\nabla \hat{u}\|_{L^2(\mathbf{R}^n)} \leq C \|\nabla u\|_{L^2(B_{2\theta})}, \quad [\hat{u}]_{BMO(\mathbf{R}^n)} \leq C[u]_{BMO(B_{2\theta})}.$$

Let $w_\alpha^i = \sum_{\beta=1}^l \sum_{j=1}^n \sqrt{g} g^{ij} \langle \frac{\partial e_\alpha}{\partial x_j}, e_\beta \rangle$, $1 \leq i \leq n$, and $w_\alpha = (w_\alpha^1, \dots, w_\alpha^n)$. Then, by (2.1), we have

$$\operatorname{div}(w_\alpha) = \sum_{i=1}^n \frac{\partial w_\alpha^i}{\partial x_i} = \sqrt{g} \sum_{\beta=1}^l \operatorname{div}_g(\langle \nabla e_\alpha, e_\beta \rangle) = 0 \text{ on } B_{2\theta}.$$

This, combined with (2.2), implies that there exists an extension $\hat{w}_\alpha \in L^2(\mathbf{R}^n, \mathbf{R}^n)$ of w_α such that

$$(4.19) \quad \operatorname{div}(\hat{w}_\alpha) = 0 \text{ in } \mathbf{R}^n, \quad \|\hat{w}_\alpha\|_{L^2(\mathbf{R}^n)} \leq C\|w_\alpha\|_{L^2(B_{2\theta})} \leq C\|\nabla u\|_{L^2(B_{2\theta})}.$$

Putting (4.17)-(4.19) into (4.16), we have

$$(4.20) \quad \begin{aligned} \|\nabla \phi_\alpha^{(2)}\|_{L^p(B_\theta)} &\leq -C \int_{\mathbf{R}^n} \langle \nabla u, \hat{w}_\alpha \rangle (ve_\alpha) dx \\ &= C \int_{\mathbf{R}^n} \langle \hat{u}, \hat{w}_\alpha \rangle \nabla (ve_\alpha) dx \\ &\leq C[\hat{u}]_{\text{BMO}(\mathbf{R}^n)} \|\hat{w}_\alpha\|_{L^2(\mathbf{R}^n)} \|\nabla (ve_\alpha)\|_{L^2(\mathbf{R}^n)} \\ &\leq C\|\nabla u\|_{L^2(B_{2\theta})} [u]_{\text{BMO}(B_{2\theta})} \|\nabla (ve_\alpha)\|_{L^2(B_\theta)}. \end{aligned}$$

To estimate $\|\nabla (ve_\alpha)\|_{L^2(B_\theta)}$, note that for $p \in (1, \frac{n}{n-1})$, $p' = \frac{p}{p-1} > n$ and hence the Sobolev embedding theorem implies $v \in W_0^{1,p'}(B_\theta) \subset C_0^{1-\frac{n}{p'}}(B_\theta)$, and

$$(4.21) \quad \|v\|_{L^\infty(B_\theta)} \leq C\theta^{1-\frac{n}{p'}} = C\theta^{1-n+\frac{n}{p}}.$$

Moreover, by Hölder inequality, we have

$$(4.22) \quad \|\nabla v\|_{L^2(B_\theta)} \leq C\theta^{\frac{n}{2}-\frac{n}{p'}} \|\nabla v\|_{L^{p'}(B_\theta)} \leq C\theta^{\frac{n}{p}-\frac{n}{2}}.$$

Therefore we have

$$(4.23) \quad \begin{aligned} \|\nabla (ve_\alpha)\|_{L^2(B_\theta)} &\leq C(\|\nabla v\|_{L^2(B_\theta)} + \|v\|_{L^\infty(B_\theta)} \|\nabla e_\alpha\|_{L^2(B_\theta)}) \\ &\leq C\theta^{\frac{n}{p}-\frac{n}{2}} [1 + \theta^{1-\frac{n}{2}} \|\nabla u\|_{L^2(B_{2\theta})}] \\ &\leq C\theta^{\frac{n}{p}-\frac{n}{2}} (1 + \|\nabla u\|_{M^{2,n-2}(B_1)}) \\ &\leq C\theta^{\frac{n}{p}-\frac{n}{2}} (1 + \epsilon_0) \leq C\theta^{\frac{n}{p}-\frac{n}{2}}. \end{aligned}$$

Putting (4.23) into (4.20), and combining with (4.12), we have, for any $\tau \in (0, \frac{1}{4})$,

$$(4.24) \quad \{(\tau\theta)^{p-n} \int_{B_{\tau\theta}} |\nabla \phi_\alpha|^p dx\}^{\frac{1}{p}} \leq C[\tau^\delta + \tau^{1-\frac{n}{p}} \epsilon_0] \|\nabla u\|_{M^{p,n-p}(B_1)}$$

where we have used the Poincaré inequality:

$$(4.25) \quad [u]_{\text{BMO}(B_{2\theta})} \leq C\|\nabla u\|_{M^{p,n-p}(B_{2\theta})} \leq C\|\nabla u\|_{M^{p,n-p}(B_1)}.$$

Step II. Estimation of ψ_α .

It follows from (4.5) and Proposition 4.2 that we have

$$\begin{aligned}
(4.26) \quad \int_{B_\theta} |\psi_\alpha|_g^2 dv_g &= \sum_{i,j=1}^n \int_{B_\theta} a_{ij} \psi_\alpha^i \psi_\alpha^j dx \\
&= \sum_{i,j=1}^n \int_{B_\theta} a_{ij} \psi_\alpha^i \left\langle \frac{\partial((u - u_{2\theta})\eta)}{\partial x_j}, e_\alpha \right\rangle dx \\
&\quad - \sum_{i,j=1}^n \int_{B_\theta} a_{ij} \psi_\alpha^i \frac{\partial \phi_\alpha}{\partial x_j} dx \\
&= - \sum_{i,j=1}^n \int_{B_\theta} a_{ij} \psi_\alpha^i \left\langle (u - u_{2\theta})\eta, \frac{\partial e_\alpha}{\partial x_j} \right\rangle dx \\
&\leq C \|\psi_\alpha\|_{L^2(B_\theta)} \|\nabla e_\alpha\|_{L^2(B_\theta)} [(u - u_{2\theta})\eta]_{\text{BMO}(B_\theta)} \\
&\leq C \|\psi_\alpha\|_{L^2(B_\theta)} \|\nabla u\|_{L^2(B_\theta)} \|\nabla u\|_{M^{p,n-p}(B_1)}
\end{aligned}$$

where we have used the fact $\text{div}_g(\psi_\alpha) = 0$, i.e.

$$\sum_{i,j=1}^n \int_{B_\theta} a_{ij} \psi_\alpha^i \frac{\partial \eta}{\partial x_j} dx = 0, \quad \forall \eta \in W_0^{1,2}(B_\theta),$$

and

$$(4.27) \quad [(u - u_{2\theta})\eta]_{\text{BMO}(B_\theta)} \leq C[u]_{\text{BMO}(B_{2\theta})} \leq C \|\nabla u\|_{M^{p,n-p}(B_1)}.$$

By Hölder inequality, (4.26) yields

$$(4.28) \quad \left\{ \theta^{p-n} \int_{B_\theta} |\psi_\alpha|^p dx \right\}^{\frac{1}{p}} \leq C \epsilon_0 \|\nabla u\|_{M^{p,n-p}(B_1)}.$$

It follows from (4.5), (4.24), and (4.28) that for any $\tau \in (0, \frac{1}{4})$, any ball $B_{2\theta} \subset B_{\frac{1}{2}}$,

$$(4.29) \quad \left\{ (\tau\theta)^{p-n} \int_{B_{\tau\theta}} |\nabla u|^p dx \right\}^{\frac{1}{p}} \leq C(\tau^\delta + \tau^{1-\frac{n}{p}} \epsilon_0) \|\nabla u\|_{M^{p,n-p}(B_1)}.$$

Taking supremum over all balls $B_{2\theta} \subset B_{\frac{1}{2}}$, we have

$$(4.30) \quad \|\nabla u\|_{M^{p,n-p}(B_{\frac{\tau}{2}})} \leq C(\tau^\delta + \tau^{1-\frac{n}{p}} \epsilon_0) \|\nabla u\|_{M^{p,n-p}(B_1)}.$$

Therefore, by choosing $\tau = \tau_1 = 4C^{\frac{-1}{\delta}}$ and $\epsilon_0 = \frac{1}{4C} \tau_0^{\frac{n}{p}-1}$ sufficiently small, we have, for $\tau_0 = \frac{\tau_1}{2} > 0$,

$$(4.31) \quad \|\nabla u\|_{M^{p,n-p}(B_{\tau_0})} \leq \frac{1}{2} \|\nabla u\|_{M^{p,n-p}(B_1)}.$$

This completes the proof of Lemma 4.1. ■

Proof of Theorem A. For $n = 2$, the absolute continuity of $\int |\nabla u|^2$ implies that there exists $r_0 > 0$ such that

$$(4.31) \quad \int_{B_r(x)} |\nabla u|^2 dx \leq \epsilon_0^2, \quad \forall r \leq r_0, \quad x \in \Omega.$$

Hence, applying Lemma 4.1 repeatedly, we have that for some $p \in (1, 2)$ and $\tau_0 \in (0, \frac{1}{2})$,

$$(4.32) \quad (\tau_0^m r_0)^{p-2} \int_{B_{\tau_0^m r_0}(x)} |\nabla u|^p \leq 2^{-pm} \epsilon_0^p, \quad \forall m \geq 1, \quad \forall x \in \Omega.$$

This implies that there exists $\alpha_0 \in (0, 1)$ such that

$$(4.33) \quad r^{p-2} \int_{B_r(x)} |\nabla u|^p \leq C(\epsilon_0, p) r^{\alpha_0}, \quad \forall r \in (0, r_0), \quad x \in \Omega.$$

Hence, by Morrey's Lemma (cf. [G]), we conclude $u \in C^\alpha(\Omega, N)$. This completes the proof of Theorem A. ■

Proof of Theorem B. Define

$$\Sigma = \{x \in \Omega : \lim_{r \downarrow 0} r^{2-n} \int_{B_r(x)} |\nabla u|^2 \geq \epsilon_0^2\}.$$

It is well-known (cf. [SU]) that $H^{n-2}(\Sigma) = 0$. Moreover, by Lemma 4.1, $\Sigma \subset \Omega$ is a closed set. For any $x_0 \in \Omega \setminus \Sigma$, there exists $r_0 > 0$ such that $B_{2r_0}(x_0) \cap \Sigma = \emptyset$, and

$$r^{2-n} \int_{B_r(x)} |\nabla u|^2 \leq \epsilon_0^2, \quad \forall x \in B_{r_0}(x_0), \quad r \leq r_0.$$

Therefore, by Lemma 4.1, we have that for some $p \in (1, \frac{n}{n-1})$ and $\tau_0 \in (0, 1)$,

$$(4.34) \quad (\tau_0^m r_0)^{p-n} \int_{B_{\tau_0^m r_0}(x)} |\nabla u|^p \leq 2^{-pm} \epsilon_0^p, \quad \forall m \geq 1, \quad \forall x \in B_{r_0}(x_0).$$

This implies that there is $\alpha \in (0, 1)$ such that

$$(4.35) \quad r^{p-n} \int_{B_r(x)} |\nabla u|^p \leq C(\epsilon_0, p) r^{p\alpha}, \quad \forall x \in B_{r_0}(x_0), \quad \forall r \in (0, r_0).$$

Hence, by Morrey's Lemma, we conclude $u \in C^\alpha(B_{r_0}(x_0), N)$ and $u \in C^\alpha(\Omega \setminus \Sigma, N)$. ■

§5. Quasi-monotonicity inequality

In this section, we derive the quasi-monotonicity inequality (1.5) for two classes of harmonic maps in dimensions $n \geq 3$: (1) minimizing harmonic maps w.r.t. Dini-continuous metrics g , and (2) stationary harmonic maps w.r.t. Lipschitz continuous metrics g .

Definition 5.1. A map $u \in W^{1,2}(\Omega, N)$ is a minimizing harmonic map, if

$$(5.1) \quad \int_{\Omega} |\nabla u|_g^2 dv_g \leq \int_{\Omega} |\nabla v|_g^2 dv_g, \quad \forall v \in W^{1,2}(\Omega, N) \text{ with } v|_{\partial\Omega} = u|_{\partial\Omega}.$$

Recall that $f : \Omega \rightarrow \mathbf{R}^{n \times n}$ is Dini-continuous, if there exist $r_0 > 0$ and a monotonically non-decreasing $\omega : [0, r_0] \rightarrow \mathbf{R}_+$, with $\omega(0) = 0$ and $\int_0^{r_0} \frac{\omega(t)}{t} dt < \infty$, such that

$$(5.2) \quad |f(x) - f(y)| \leq \omega(|x - y|), \quad \forall x, y \in \Omega, \quad |x - y| \leq r_0.$$

Proposition 5.1. *For $n \geq 3$, suppose that g is a Dini-continuous metric on Ω and $u \in W^{1,2}(\Omega, N)$ is a minimizing harmonic map. Then u satisfies the quasi-monotonicity inequality (1.5).*

Proof. It suffices to prove (1.5) for $x = 0 \in \Omega$. Assume $g_0 = g(0)$ is the Euclidean metric on \mathbf{R}^n . For $0 < r < \min\{r_0, \text{dist}(0, \partial\Omega)\}$, define

$$\begin{aligned} v(x) &= u\left(\frac{rx}{|x|}\right), \quad x \in B_r \\ &= u(x), \quad x \in \Omega \setminus B_r. \end{aligned}$$

Then the minimality of u implies

$$(5.3) \quad \int_{B_r} |\nabla u|_g^2 dv_g \leq \int_{B_r} |\nabla v|_g^2 dv_g.$$

It follows from the Dini-continuity of g that

$$\max_{x \in B_r} |g(x) - g_0| \leq \omega(r), \quad \forall 0 < r \leq \min\{r_0, \text{dist}(0, \partial\Omega)\},$$

where ω is the modular of continuity of g . This and (5.3) imply that there exists $C_0 > 0$ such that

$$(5.4) \quad (1 - C_0\omega(r)) \int_{B_r} |\nabla u|^2 dx \leq \int_{B_r} |\nabla v|^2 dx, \quad \forall 0 < r \leq \min\{r_0, \text{dist}(0, \partial\Omega)\}.$$

Direct calculations imply

$$\int_{B_r} |\nabla v|^2 dx = \frac{r}{n-2} \int_{\partial B_r} (|\nabla u|^2 - |\frac{\partial u}{\partial r}|^2) dH^{n-1}.$$

Therefore we have, for $0 < r \leq \min\{r_0, \text{dist}(0, \partial\Omega)\}$,

$$(5.5) \quad (n-2)(1 - C_0\omega(r))r^{1-n} \int_{B_r} |\nabla u|^2 dx \leq r^{2-n} \int_{\partial B_r} |\nabla u|^2 dH^{n-1} \\ - r^{2-n} \int_{\partial B_r} |\frac{\partial u}{\partial r}|^2 dH^{n-1}.$$

This yields, for $0 < r \leq \min\{r_0, \text{dist}(0, \partial\Omega)\}$,

$$(5.6) \quad \frac{d}{dr} \{e^{\{(n-2)C_0 \int_0^r \frac{\omega(t)}{t} dt\}} r^{2-n} \int_{B_r} |\nabla u|^2 dx\} \\ \geq e^{\{(n-2)C_0 \int_0^r \frac{\omega(t)}{t} dt\}} r^{2-n} \int_{\partial B_r} |\frac{\partial u}{\partial r}|^2 dH^{n-1} \\ \geq r^{2-n} \int_{\partial B_r} |\frac{\partial u}{\partial r}|^2 dH^{n-1}.$$

Integrating (5.6), we have, for $0 < r \leq R \leq \min\{r_0, \text{dist}(0, \partial\Omega)\}$,

$$(5.7) \quad \int_{B_R \setminus B_r} |x|^{2-n} |\frac{\partial u}{\partial r}|^2 dx + r^{2-n} \int_{B_r} |\nabla u|^2 dx \\ \leq e^{\{(n-2)C_0 \int_0^R \frac{\omega(t)}{t} dt\}} R^{2-n} \int_{B_R} |\nabla u|^2 dx.$$

This implies (1.5) holds for $K = e^{\{(n-2)C_0 \int_0^{r_0} \frac{\omega(t)}{t} dt\}}$. ■

Next we consider stationary harmonic maps.

Definition 5.2. A weakly harmonic map $u \in W^{1,2}(\Omega, N)$ is a stationary harmonic map, if it is a critical point of E_2 w.r.t. the domain variations:

$$(5.8) \quad \frac{d}{dt} \Big|_{t=0} \int_{\Omega} |\nabla u(x + tX(x))|_g^2 dv_g = 0, \quad \forall X \in C_0^1(\Omega, \mathbf{R}^n).$$

We have

Proposition 5.2. For $n \geq 3$, let g be a Lipschitz continuous Riemannian metric on Ω . Then any stationary map $u \in W^{1,2}(\Omega, N)$ satisfies (1.5) for some $K = K(n, g) > 0$.

Proof. For simplicity, assume $x = 0 \in \Omega$ and $g(0) = g_0$. Define the energy-stress tensor

$$S_{\alpha\beta} = \frac{1}{2} |\nabla u|_g^2 g_{\alpha\beta} - \left\langle \frac{\partial u}{\partial x_\alpha}, \frac{\partial u}{\partial x_\beta} \right\rangle, \quad 1 \leq \alpha, \beta \leq n.$$

Then it is well-known (cf. [H2]) that the stationarity (5.8) implies

$$(5.9) \quad \sum_{\alpha, \beta=1}^n \int_{\Omega} (L_X g^{\alpha\beta}) S_{\alpha\beta} dv_g = 0$$

where

$$L_X g^{\alpha\beta} = \sum_{\gamma=1}^n [X_{\gamma} \frac{\partial g^{\alpha\beta}}{\partial x_{\gamma}} - \frac{\partial X_{\alpha}}{\partial x_{\gamma}} g^{\gamma\beta} - \frac{\partial X_{\beta}}{\partial x_{\gamma}} g^{\gamma\alpha}]$$

is the Lie derivative of $(g^{\alpha\beta})$ with respect to X .

For $B_r \subset \Omega$, and $\eta(x) = \eta(|x|) \in C_0^1(B_r)$ with $0 \leq \eta \leq 1$, let $X(x) = x\eta(|x|)$. Then we have

$$\frac{\partial X_{\alpha}}{\partial x_{\gamma}} = \delta_{\alpha\gamma} \eta(|x|) + \eta'(|x|) \frac{x_{\alpha} x_{\gamma}}{|x|}, \quad 1 \leq \alpha, \gamma \leq n,$$

and

$$L_X g^{\alpha\beta} = \eta(|x|) \sum_{\gamma=1}^n x_{\gamma} \frac{\partial g^{\alpha\beta}}{\partial x_{\gamma}} - 2\eta(|x|) g^{\alpha\beta} - 2\eta'(|x|) \sum_{\gamma=1}^n \frac{x_{\beta} x_{\gamma}}{|x|} g^{\alpha\gamma}.$$

Since g is Lipschitz continuous, there exist $r_0 > 0$ and $C_0 > 0$ depending on $\text{Lip}(g)$ such that

$$(5.10) \quad \|\nabla g^{\alpha\beta}\|_{L^{\infty}(B_r)} \leq C_0 \text{Lip}(g), \quad \forall 0 < r \leq r_0.$$

Let $I \equiv \sum_{\alpha, \beta, \gamma=1}^n \int_{B_r} x_{\gamma} \eta(|x|) \frac{\partial g^{\alpha\beta}}{\partial x_{\gamma}} S_{\alpha\beta} dv_g$. Then we have

$$\begin{aligned} |I| &\leq \sum_{\alpha, \beta, \gamma=1}^n \int_{B_r} |x_{\gamma}| \left| \frac{\partial g^{\alpha\beta}}{\partial x_{\gamma}} \right| |S_{\alpha\beta}| dv_g \\ &\leq r \|\nabla g^{\alpha\beta}\|_{L^{\infty}(B_r)} \sum_{\alpha, \beta=1}^n \int_{B_r} |S_{\alpha\beta}| dv_g \leq Cr \int_{B_r} |\nabla u|_g^2 dv_g \end{aligned}$$

for $C = C_0 \text{Lip}(g)$.

Set $II \equiv -2 \sum_{\alpha, \beta=1}^n \int_{B_r} \eta(|x|) g^{\alpha\beta} S_{\alpha\beta} dv_g$. Then we have

$$\begin{aligned} II &= -2 \sum_{\alpha, \beta=1}^n \int_{B_r} \eta(|x|) g^{\alpha\beta} \left(\frac{1}{2} |\nabla u|_g^2 g_{\alpha\beta} - \left\langle \frac{\partial u}{\partial x_{\alpha}}, \frac{\partial u}{\partial x_{\beta}} \right\rangle \right) dv_g \\ &= (2-n) \int_{B_r} \eta(|x|) |\nabla u|_g^2 dv_g. \end{aligned}$$

For $III \equiv -2 \sum_{\alpha, \beta, \gamma=1}^n \int_{B_r} \eta'(|x|) \frac{x_\beta x_\gamma}{|x|} g^{\alpha\gamma} S_{\alpha\beta} dv_g$, we have

$$\begin{aligned}
III &= -2 \sum_{\alpha, \beta, \gamma=1}^n \int_{B_r} \eta'(|x|) \frac{x_\beta x_\gamma}{|x|} g^{\alpha\gamma} \left(\frac{1}{2} |\nabla u|_g^2 g_{\alpha\beta} - \left\langle \frac{\partial u}{\partial x_\alpha}, \frac{\partial u}{\partial x_\beta} \right\rangle \right) dv_g \\
&= - \int_{B_r} \eta'(|x|) |x| |\nabla u|_g^2 dv_g \\
&\quad + 2 \sum_{\alpha, \beta, \gamma=1}^n \int_{B_r} \eta'(|x|) \frac{x_\beta x_\gamma}{|x|} g^{\alpha\gamma} \left\langle \frac{\partial u}{\partial x_\alpha}, \frac{\partial u}{\partial x_\beta} \right\rangle dv_g \\
&= IV + V.
\end{aligned}$$

Observe that (5.10) implies, for $0 < r \leq r_0$,

$$g^{\alpha\gamma}(x) = \delta_{\alpha\gamma} + h_{\alpha\gamma}(x), \quad |h_{\alpha\gamma}|(x) \leq C_0 \text{Lip}(g) |x|, \quad \forall x \in B_r, \quad \forall 1 \leq \alpha, \gamma \leq n.$$

Hence we have

$$(5.11) \quad V = 2 \int_{B_r} |x| \eta'(|x|) \left| \frac{\partial u}{\partial r} \right|^2 dv_g + 2 \sum_{\alpha, \gamma=1}^n \int_{B_r} \eta'(|x|) x_\gamma h_{\alpha\gamma} \left\langle \frac{\partial u}{\partial x_\alpha}, \frac{\partial u}{\partial r} \right\rangle dv_g.$$

As

$$0 = \sum_{\alpha, \beta=1}^n \int_{\Omega} (L_X g^{\alpha\beta}) S_{\alpha\beta} dv_g = I + II + III,$$

we have

$$\begin{aligned}
(5.12) \quad &(2-n) \int_{B_r} \eta(|x|) |\nabla u|_g^2 dv_g - \int_{B_r} |x| \eta'(|x|) (|\nabla u|_g^2 - 2 \left| \frac{\partial u}{\partial r} \right|^2) dv_g \\
&\geq -Cr \int_{B_r} |\nabla u|_g^2 dv_g - 2 \sum_{\alpha, \gamma=1}^n \int_{B_r} \eta'(|x|) x_\gamma h_{\alpha\gamma} \left\langle \frac{\partial u}{\partial x_\alpha}, \frac{\partial u}{\partial r} \right\rangle dv_g.
\end{aligned}$$

For small $\epsilon > 0$, let $\eta = \eta_\epsilon(|x|) \in C_0^{0,1}(B_r)$ be such that $\eta_\epsilon(t) = 1$ for $0 \leq t \leq r - \epsilon$, $\eta_\epsilon(t) = 0$ for $t \geq r$, and $\eta'_\epsilon(t) = -\frac{1}{\epsilon}$ for $r - \epsilon \leq t \leq r$. Putting η into (5.12) and sending ϵ to zero, we obtain

$$\begin{aligned}
(5.13) \quad &(2-n) \int_{B_r} |\nabla u|_g^2 dv_g + r \int_{\partial B_r} |\nabla u|_g^2 dH_g^{n-1} \\
&\geq 2r \int_{\partial B_r} \left| \frac{\partial u}{\partial r} \right|^2 dH_g^{n-1} - Cr \int_{B_r} |\nabla u|_g^2 dv_g \\
&\quad + 2 \sum_{\alpha, \gamma=1}^n \int_{\partial B_r} x_\gamma h_{\alpha\gamma} \left\langle \frac{\partial u}{\partial x_\alpha}, \frac{\partial u}{\partial r} \right\rangle dH_g^{n-1} \\
&\geq 2r \int_{\partial B_r} \left| \frac{\partial u}{\partial r} \right|^2 dH_g^{n-1} - Cr \int_{B_r} |\nabla u|_g^2 dv_g \\
&\quad - Cr^3 \int_{\partial B_r} |\nabla u|_g^2 dH_g^{n-1}
\end{aligned}$$

where dH_g^{n-1} is the $(n-1)$ -dimensional Hausdorff measure w.r.t. g , and we have used the Hölder inequality in the last step:

$$\begin{aligned}
& 2 \sum_{\alpha, \gamma=1}^n \left| \int_{\partial B_r} x_\gamma h^{\alpha\gamma} \left\langle \frac{\partial u}{\partial \alpha}, \frac{\partial u}{\partial r} \right\rangle dH_g^{n-1} \right| \\
& \leq r \int_{\partial B_r} \left| \frac{\partial u}{\partial r} \right|^2 dH_g^{n-1} + r \left(\sum_{\alpha, \gamma=1}^n \max_{B_r} |h^{\alpha\gamma}|^2 \right) \int_{\partial B_r} |\nabla u|_g^2 dH_g^{n-1} \\
& \leq r \int_{\partial B_r} \left| \frac{\partial u}{\partial r} \right|^2 dH_g^{n-1} + Cr^3 \int_{\partial B_r} |\nabla u|_g^2 dH_g^{n-1}.
\end{aligned}$$

Let $f(r) = \int_{B_r} |\nabla u|_g^2 dv_g$, we have $f'(r) = \int_{\partial B_r} |\nabla u|_g^2 dH_g^{n-1}$ for a.e. $r > 0$. Hence (5.13) yields

$$(2 - n + Cr)f(r) + r(1 + Cr)f'(r) \geq r \int_{\partial B_r} \left| \frac{\partial u}{\partial r} \right|^2 dH_g^{n-1}.$$

In particular, there exists a small $r_0 > 0$ depending on g such that for $0 < r \leq r_0$,

$$(5.14) \quad (2 - n + O(r))f(r) + rf'(r) \geq \frac{r}{2} \int_{\partial B_r} \left| \frac{\partial u}{\partial r} \right|^2 dH_g^{n-1}$$

where $C^{-1}r \leq O(r) \leq Cr$. Therefore we have, $0 < r \leq r_0$,

$$(5.15) \quad \frac{d}{dr} (e^{O(r)} r^{2-n} f(r)) \geq \frac{1}{2} e^{O(r)} r^{2-n} \int_{\partial B_r} \left| \frac{\partial u}{\partial r} \right|^2 dH_g^{n-1}.$$

Integrating (5.15) over $0 < r \leq R \leq r_0$, we have

$$(5.16) \quad e^{O(R)} R^{2-n} f(R) \geq r^{2-n} f(r) + \frac{1}{2} \int_{B_R \setminus B_r} |x|^{2-n} \left| \frac{\partial u}{\partial r} \right|^2 dv_g.$$

This, combined with (1.3), implies (1.5) with $K = e^{O(r_0)}$. ■

Remark 5.1. The monotonicity inequality (5.15) has been derived by Garofalo-Lin [GL] for second order elliptic equations with divergence structure by a different method.

§6. Final remarks

This section is devoted to some further discussions on theorem A and B. The first remark asserts that for $n \geq 3$, $g \in \text{VMO}(\Omega)$ can be weakened. The second remark concerns the optimal Hausdorff dimension estimate on minimizing harmonic map from domains with

Dini continuous metrics. The third remark concerns the blow-up analysis of stationary harmonic maps from domains with Lipschitz continuous Riemannian metrics.

Theorem 6.1. *For $n \geq 3$, there exists $\delta_0 > 0$ such that if g is a L^∞ -Riemannian metric on Ω with $[g]_{BMO(\Omega)} \leq \delta_0$ and $u \in W^{1,2}(\Omega, N)$ is a weakly harmonic map satisfying the quasi-monotonicity inequality (1.5), then there are $\alpha \in (0, 1)$ and closed subset $\Sigma \subset \Omega$, with $H^{n-2}(\Sigma) = 0$, such that $u \in C^\alpha(\Omega \setminus \Sigma, N)$.*

Proof. It follows from the same arguments as in theorem B, except that we need to replace Proposition 3.3 by the following proposition, due to Byun-Wang [SW] (see also Caffarelli-Peral [CP]).

Lemma 6.2. *For $n \geq 3$ and ball $B \subset \Omega$, assume that $A = (a_{ij}) \in L^\infty(B, \mathbf{R}^{n \times n})$ is symmetric, and uniformly elliptic with ellipticity constant $\Lambda > 0$. For any $p \in (1, +\infty)$ and $F \in L^p(B, \mathbf{R}^n)$, there exists $\delta_p > 0$ such that if $[g]_{BMO(B)} \leq \delta_p$, then there exists a unique solution $G \in W_0^{1,p}(B)$ to the Dirichlet problem:*

$$(6.1) \quad \sum_{i,j=1}^n \frac{\partial}{\partial x_i} (a_{ij} \frac{\partial G}{\partial x_j}) = \sum_{i=1}^n \frac{\partial F_i}{\partial x_i}, \quad \text{in } B$$

$$(6.2) \quad G = 0, \quad \text{on } \partial B.$$

Moreover,

$$(6.3) \quad \|\nabla G\|_{L^p(B)} \leq C([A]_{BMO(B)}, n, \Lambda) \|F\|_{L^p(B)}.$$

■

Theorem 6.2. *For $n \geq 3$ and a Dini-continuous Riemannian metric g in $\Omega \subset \mathbf{R}^n$, if $u \in W^{1,2}(\Omega, N)$ is a minimizing harmonic map, then there exist $\alpha \in (0, 1)$ and closed subset $\Sigma \subset \Omega$, which is discrete for $n = 3$ and has Hausdorff dimension at most $(n - 3)$ for $n \geq 4$, such that $u \in C^\alpha(\Omega \setminus \Sigma, N)$.*

Proof. Note that the Dini-continuity of g implies $g \in VMO(\Omega)$. Since u is a minimizing harmonic map, Proposition 5.1 implies that u satisfies the monotonicity inequality (5.7). Define

$$(6.2) \quad \Sigma = \{x \in \Omega \mid \Theta(u, x) \equiv \lim_{r \downarrow 0} r^{2-n} \int_{B_r(x)} |\nabla u|^2 \geq \epsilon_0^2\}$$

where ϵ_0 is given by Lemma 4.1. Then, by theorem B, we have that $u \in C^\alpha(\Omega \setminus \Sigma, N)$ for some $\alpha \in (0, 1)$.

To prove the Hausdorff dimension estimate of Σ , define the rescaled map $u_{x_0, r_i}(x) = u(x_0 + r_i x) : B_2 \rightarrow N$ for any $x_0 \in \Sigma$ and $r_i \downarrow 0$. It is easy to see that u_{x_0, r_i} is minimizing harmonic map w.r.t. $g_i(x) = g(x_0 + r_i x)$. Since g is Dini-continuous, we know $g_i \rightarrow g_0$, the Euclidean metric, uniformly on B_2 .

It follows from Luckhaus' extension Lemma (see [Ls]) and the minimality of u that there exists a minimizing harmonic map $\phi \in W^{1,2}(B_2, N)$ w.r.t. g_0 such that after taking possible subsequences, $u_{x_0, r_i}(x) \equiv u(x_0 + r_i x) \rightarrow \phi$ strongly in $W^{1,2}(B_2, N)$. Moreover, the monotonicity inequality (5.7) yields $\frac{\partial \phi}{\partial r} = 0$ a.e. in B_2 and $\phi(x) = \phi(\frac{x}{|x|})$ for a.e. $x \in B_2$. Now we can apply Federer's dimension reduction argument (cf. [SU]) to conclude that Σ is discrete for $n = 3$, and has Hausdorff dimension at most $(n - 3)$ for $n \geq 4$. ■

Theorem 6.3. *For $n \geq 3$ and a Lipschitz continuous metric g on $\Omega \subset \mathbf{R}^n$. Assume that N doesn't support nonconstant harmonic maps from S^2 . If $u \in W^{1,2}(\Omega, N)$ is a stationary harmonic map, then there exist $\alpha \in (0, 1)$ and closed subset $\Sigma \subset \Omega$, which is discrete for $n = 4$, and has Hausdorff dimension at most $(n - 4)$ for $n \geq 5$, such that $u \in C^\alpha(\Omega \setminus \Sigma, N)$.*

Proof. Note that the Lipschitz continuity of g implies $g \in \text{VMO}(\Omega)$. It follows from the stationarity and Proposition 5.2 that u satisfies the monotonicity inequality (5.16). Therefore, Theorem B implies $u \in C^\alpha(\Omega \setminus \Sigma, N)$ for some $\alpha \in (0, 1)$, with Σ given by (6.2).

For any $x_0 \in \Sigma$ and $r_i \downarrow 0$, $u_{x_0, r_i} \in W^{1,2}(B_2, N)$ are stationary harmonic maps w.r.t. g_i . It follows from (5.16) that there is a harmonic map $\phi \in W^{1,2}(B_2, N)$ w.r.t. g_0 , which is homogeneous of degree zero, such that after passing to subsequences, $u_{x_0, r_i}(x) \equiv u(x_0 + r_i x) \rightarrow \phi$ weakly in $W^{1,2}(B_2, N)$. One can check the blow-up analysis by Lin [L] applies to stationary harmonic maps w.r.t. Lipschitz continuous metrics g as long as we have theorem B, (5.16), and N doesn't support harmonic S^2 's. In particular, $u_{x_0, r_i} \rightarrow \phi$ strongly in $W^{1,2}(B_2, N)$. With this strong convergence, one can show Σ is discrete for $n = 4$, and has Hausdorff dimension at most $(n - 4)$ for $n \geq 5$. ■

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