ISSN 2077–9879

Eurasian Mathematical Journal

2013, Volume 4, Number 4

Founded in 2010 by
the L.N. Gumilyov Eurasian National University
in cooperation with
the M.V. Lomonosov Moscow State University
the Peoples' Friendship University of Russia
the University of Padua

Supported by the ISAAC
(International Society for Analysis, its Applications and Computation)
and by the Kazakhstan Mathematical Society

Published by

the L.N. Gumilyov Eurasian National University
Astana, Kazakhstan

EURASIAN MATHEMATICAL JOURNAL
ISSN 2077-9879
Volume 4, Number 4 (2013), 88 – 100

Γ-CONVERGENCE OF OSCILLATING THIN OBSTACLES

Yu.O. Koroleva, M.H. Strömqvist

Communicated by V.I. Burenkov

Key words: obstacle problem, homogenization theory, Γ-convergence.

AMS Mathematics Subject Classification: 49R99.

Abstract. We consider the minimization problems of obstacle type

$$\min\left\{\int_\Omega |Du|^2 dx : u \geq \psi_\varepsilon \text{ on } P,\ u = 0 \text{ on } \partial\Omega\right\},$$

as $\varepsilon \to 0$. Here Ω is a bounded domain in $\mathbb{R}^n$, ψ_ε is a periodic function of period ε, constructed from a fixed function ψ, and $P \subset\subset \Omega$ is a subset of the hyper-plane $\{x \in \mathbb{R}^n : x \cdot \eta = 0\}$. We assume that $n \geq 3$ and that the normal η satisfies a generic condition that guarantees certain ergodic properties of the quantity

$$\#\left\{k \in \mathbb{Z}^n : P \cap \{x : |x - \varepsilon k| < \varepsilon^{n/(n-1)}\}\right\}.$$

Under these hypotheses we compute explicitly the limit functional of the obstacle problem above, which is of the type

$$H^1_0(\Omega) \ni u \mapsto \int_\Omega |Du|^2 dx + \int_P G(u) d\sigma.$$

1 Preliminaries and main result

1.1 Introduction of the problem

We consider an obstacle problem in a domain $\Omega \subset \mathbb{R}^n$ for $n \geq 3$. The obstacle is the restriction to a hyper-plane of a rescaled, periodically extended function. The given data in the problem is as follows.

1. A bounded domain Ω in $\mathbb{R}^n$, $n \geq 3$, i.e. a bounded, open, connected subset of $\mathbb{R}^n$.
2. A continuous function ψ with compact support in the ball $B_{1/2} = \{x \in \mathbb{R}^n : |x| < 1/2\}$.
3. A hyper-plane $\Pi = \{x \in \mathbb{R}^n : x \cdot \eta = 0\}$ with the unit normal $\eta = (\eta_1, \dots, \eta_n)$ such that $\eta_n \neq 0$.

Note that for any $E \subset \mathbb{R}^n$, $P := E \cap \Pi$ can be represented as

$$P = \{(x', \alpha x') : x' \in H\}, \tag{1.1}$$

where $x' = (x_1, \ldots, x_{n-1})$, $x = (x', x_n)$,

$$H = \mathrm{proj}_{\mathbb{R}^{n-1}} P$$

and

$$\alpha = (\alpha_1, \ldots, \alpha_{n-1}), \quad \alpha_i = \frac{-\eta_i}{\eta_n}.$$

Let $Q_\varepsilon = (-\varepsilon/2, \varepsilon/2)$, and for any $k \in \mathbb{Z}^n$, let $Q_\varepsilon^k = Q_\varepsilon + \varepsilon k$. Similarly, $B_{r_\varepsilon}^k$ denotes the ball of radius r_ε and center εk, i.e. $B_{r_\varepsilon}^k = B_{r_\varepsilon} + \varepsilon k$. Starting with a function ψ we construct the oscillating function ψ_ε, given by

$$\psi_\varepsilon(x) = \begin{cases} \psi(a_\varepsilon^{-1}(x - \varepsilon k)), & \text{if } x \in Q_\varepsilon^k \cap \Pi, \\ -\infty, & \text{otherwise,} \end{cases} \tag{1.2}$$

where

$$a_\varepsilon = \varepsilon^{n/(n-1)}. \tag{1.3}$$

Remark 4. From the definition of ψ_ε it can be seen that $\psi_\varepsilon(x) > -\infty$ if and only if

$$x \in \{a_\varepsilon\{y : \psi(y) > -\infty\} + \varepsilon k\} \cap \Pi, \text{ for some } k \in \mathbb{Z}^n.$$

For this reason it needs to be determined how often Π intersects a neigbourhood of size comparable to a_ε of the lattice points $\{\varepsilon k\}_{k \in \mathbb{Z}^n}$. This is possible in dimensions $n \geq 3$, using the theory of uniform distribution of sequences. In general, this is possible when a_ε is not "too small". When $n = 2$ we would have to choose a much smaller a_ε, due to the logarithmic nature of the fundamental solution of the Laplacian. For this reason we cannot include the two-dimensional case.

For any Borel subset $\mathcal{B}$ of Ω and $u \in H_0^1(\Omega)$, set

$$F_{\psi_\varepsilon}(u, \mathcal{B}) = \begin{cases} 0, & \text{if } u \geq \psi_\varepsilon \text{ q.e. on } \mathcal{B}, \\ \infty, & \text{otherwise,} \end{cases} \tag{1.4}$$

where q.e. means quasi everywhere, i.e. everywhere except for a set of zero capacity. Note that $\mathcal{B} \mapsto F_{\psi_\varepsilon}(u, \mathcal{B})$ depends only on $\mathcal{B} \cap \Pi$. Our main goal is to determine the asymptotic behaviour, as $\varepsilon \to 0$, of minimizers of the functional

$$J_\varepsilon(u) = \int_\Omega |Du|^2 dx + F_{\psi_\varepsilon}(u, \mathcal{B}). \tag{1.5}$$

1.2 The notion of Γ-convergence

Definition 1.1 (Γ-convergence). A sequence of functionals J_ε on a topological space V is said to Γ-converge to the functional J_0 if the following hold for all $v \in V$:

(i) whenever $v_\varepsilon \to v$ in V,

$$J_0(v) \le \liminf_{\varepsilon\to 0} J_\varepsilon(v_\varepsilon),$$

(ii) there exists a sequence $\{v_\varepsilon\}_\varepsilon$ such that $v_\varepsilon \to v$ in V and

$$J_0(v) \ge \limsup_{\varepsilon\to 0} J_\varepsilon(v_\varepsilon).$$

The functional J_0 is called the Γ-limit of J_ε.

Remark 5. It follows easily by this definition that if J_ε Γ-converges to J_0, if $v_\varepsilon \in V$ is such that $\inf_V J_\varepsilon(v) = J_\varepsilon(v_\varepsilon)$ and if $v_\varepsilon \to v_0$ in V, then $J_0(v_0) = \inf_V J_0(v)$. Indeed, $J_0(v_0) \le \liminf_{\varepsilon\to 0} J_\varepsilon(v_\varepsilon)$ by (i), and for any other $v \in V$, there exists, according to (ii), a sequence $\{\bar v_\varepsilon\}_\varepsilon$ converging to v in V such that $J_0(v) \ge \limsup_{\varepsilon\to 0} J_\varepsilon(\bar v_\varepsilon)$. Since $J_\varepsilon(v_\varepsilon) \le J_\varepsilon(\bar v_\varepsilon)$, $J_0(v_0) \le \liminf_{\varepsilon\to 0} J_\varepsilon(v_\varepsilon) \le \limsup_{\varepsilon\to 0} J_\varepsilon(\bar v_\varepsilon) \le J_0(v)$, which proves the claim.

Next we quote a theorem of De Giorgi, Dal Maso and Longo from [4]. It is a compactness result for quadratic functionals of obstacle type and states that there is a representation theorem for the Γ-limits of these functionals. The compactness part of the theorem is valid for obstacle functionals for which there exists a sequence $u_\varepsilon \in H_0^1(\Omega)$ such that both $J_\varepsilon(u_\varepsilon)$ and $\|u_\varepsilon\|_{H_0^1(\Omega)}$ are bounded. This will be true if we assume that the set $\mathcal{B}$ in (1.4) is compactly contained in Ω. For the formulation below we refer to Attouch and Picard [1].

Theorem 1.1 ([4]). *There is a rich family $\mathcal{R}$ of Borel subsets of Ω such that for every $\mathcal{B} \in \mathcal{R}$ satisfying $\mathcal{B} \subset\subset \Omega$, the sequence of functionals*

$$J_\varepsilon(u) = \int_\Omega |Du|^2 dx + F_{\psi_\varepsilon}(u, \mathcal{B}) \tag{1.6}$$

has a subsequence that Γ-converges to

$$J_0(u) = \int_\Omega |Du|^2 dx + \int_{\mathcal{B}} f(x,u) d\mu + \nu(\mathcal{B}), \tag{1.7}$$

where μ and ν are positive Radon measures, $\mu \in H^{-1}(\Omega)$ and $f(x,u)$ is convex and monotone non-increasing with respect to u.

Remark 6. It may be assumed that $\nu = 0$, c.f. [1], Theorem 4.1. We refer to [1] for the definition of a *rich family of Borel sets*. However, we would like to point out that a rich family $\mathcal{R}$ of the Borel sets of Ω is dense in the Borel sets, in the sense that for any Borel sets A, B such that $\overline{A} \subset \operatorname{int} B$, there exists $E \in \mathcal{R}$ such that $\overline{A} \subset \operatorname{int} E \subset \overline{E} \subset \operatorname{int} B$.

1.3 Main theorem

Next we define the functional that is the Γ-limit of J_ε in (1.5). For any $\lambda \in \mathbb{R}$, let

$$\psi^\lambda(x) = \begin{cases} \psi(x), & x \in \{P + \lambda\eta\}, \\ -\infty, & \text{otherwise}, \end{cases} \tag{1.8}$$

and set

$$g^\lambda(t) = \min\left\{\int_{\mathbb{R}^n} |Dv|^2 dx : v - t \in \mathcal{D}^{1,2}(\mathbb{R}^n),\ v \geq \psi^\lambda \text{ q.e. on } \mathbb{R}^n\right\}, \tag{1.9}$$

where t is any real number and

$$\mathcal{D}^{1,2}(\mathbb{R}^n) = \{v \in L^{2^*}(\mathbb{R}^n) : Dv \in L^2(\mathbb{R}^n)\}, \quad \frac{1}{2^*} = \frac{1}{2} - \frac{1}{n}.$$

Theorem 1.2. *Let $\Pi = \{x \in \mathbb{R}^n : x \cdot \eta = 0\}$. Then the following holds for almost every $\eta \in S^{n-1}$. There is a rich family $\mathcal{R}$ of Borel subsets of Ω such that for every $\mathcal{B} \in \mathcal{R}$ satisfying $\mathcal{B} \subset\subset \Omega$, the family of functionals*

$$J_\varepsilon(u, \mathcal{B}) = \int_\Omega |Du|^2 dx + F_{\psi_\varepsilon}(u, \mathcal{B})$$

Γ*-converges in the weak topology of $H_0^1(\Omega)$ to*

$$J_0(u, \mathcal{B}) = \int_\Omega |Du|^2 dx + \int_{\Pi\cap\mathcal{B}} \left(\int_{\mathbb{R}} g^\lambda(u(x)) d\lambda\right) d\sigma(x). \tag{1.10}$$

In particular, the family of minimizers u_ε of J_ε converges weakly in $H_0^1(\Omega)$ to the minimizer u of J_0.

In the right-hand side of (1.10), σ denotes the surface measure on Π.

1.4 Related results

In the paper [6] a problem similar to the present one was considered. In [6] the obstacle is given by

$$\psi\chi_{\Pi_\varepsilon},$$

where ψ is a fixed function and χ_{Π_ε} is the characteristic function of the intersection Π_e of the a hyper-plane Π and the set

$$\bigcup_{k\in\mathbb{Z}^n} \{a_\varepsilon T + \varepsilon k\},$$

where T is a fixed subset of the unit ball. Thus in both problems the obstacle is defined on the intersection between the hyperplane Π and a neighborhood of size a_ε of the lattice points $\{\varepsilon k\}_{k\in\mathbb{Z}^n}$. It is a crucial part of the problem to estimate the number of lattice points at a given distance from a subset of Π. For the necessary results in this direction, which come from the theory of uniform distribution, we refer to [6].

However, a main difference between the present problem and that of [6] is that the obstacle in (1.2) varies on a much smaller scale, of size a_ε. For this reason the techniques used in [6] (essentially those developed in [2]) are not fit to deal with this problem. Instead we use the methods of [3], which are more adapted to the situation at hand.

2 Proofs

We start by establishing some continuity properties of a certain approximation of the function g^λ in (1.9), that appears naturally in the proof of Theorem 1.2.

Lemma 2.1. *Let*

$$g_R^\lambda(t) = \min\left\{\int_{B_R} |Dv|^2 dx : v - t \in H_0^1(B_R),\ v \ge \psi^\lambda \ q.e.\ on\ B_R\right\}. \tag{2.1}$$

Assume that $|\psi| \le A$ and that ψ has the modulus of continuity ρ hence

$$|\psi(x) - \psi(y)| \le \rho(|x - y|).$$

Then $\lim_{R\to\infty} g_R^\lambda(t) = g^\lambda(t)$, for any $2 \le R_0 < R_1 \le \infty$ and any $\lambda \in \mathbb{R}$

$$|g_{R_1}^\lambda(t) - g_{R_2}^\lambda(t)| \le C(A - t)_+^2 (R_0^{2-n} - R_1^{2-n}), \tag{2.2}$$

and for sufficiently small $\delta > 0$

$$|g_R^{\lambda+\delta}(t) - g_R^\lambda(t)| \le C_1(A - t)_+^2((R - \delta)^{2-n} - R^{2-n}) + C_2\rho(\delta), \tag{2.3}$$

where C, C_1, C_2 depend only on n.

Proof. We may assume that $t \le A$, for otherwise $g_R^\lambda(t) = 0$. Let K^λ and K_R^λ be the set of constraints appearing in the definition of g^λ and g_R^λ respectively. That is,

$$K^\lambda = \left\{v - t \in \mathcal{D}^{1,2}(\mathbb{R}^n),\ v \ge \psi^\lambda \text{ q.e. on } \mathbb{R}^n\right\}$$

and

$$K_R^\lambda = \left\{v - t \in H_0^1(B_R),\ v \ge \psi^\lambda \text{ q.e. on } B_R\right\}.$$

Since $K_{R_0}^\lambda \subset K_{R_1}^\lambda \subset K^\lambda$ for $R_0 < R_1$, we immediately obtain $g^\lambda(t) \le g_{R_1}^\lambda(t) \le g_{R_0}^\lambda(t)$. The claim $\lim_{R\to\infty} g_R^\lambda(t) = g^\lambda(t)$ follows by the fact that the space $C_c^\infty(\mathbb{R}^n)$ of all infinitely continuously differentiable functions is dense in $D^{1,2}(\mathbb{R}^n)$.

Fix a smooth cut-off function ζ with compact support in B_2 such that $\zeta \equiv 1$ on B_1. Then $(A - t)\zeta + t \in K_R^\lambda$ for any $R \ge 2$, $\lambda \in \mathbb{R}$ and any $t \le A$. Thus

$$g_R^\lambda(t) \le (A - t)^2 \int_{B_2} |D\zeta|^2 dx \le C(A - t)_+^2. \tag{2.4}$$

Let $v \in K^\lambda$ and $v_R \in K_R^\lambda$ satisfy the equalities

$$\int_{\mathbb{R}^n} |Dv|^2 dx = g^\lambda(t), \qquad \int_{B_R} |Dv_R|^2 dx = g_R^\lambda(t).$$

To estimate $v - v_R$ we construct a barrier h that is the solution to $\Delta h = 0$ in $\mathbb{R}^n \setminus B_1$, $h - t \in \mathcal{D}^{1,2}(\mathbb{R}^n)$ and $h = A$ on B_1. In $\mathbb{R}^n \setminus B_1$, $h - v$ is harmonic, on B_1, $h - v \ge 0$ and $h - v \to 0$ at infinity. It follows from the maximum principle that $v \le h$ in $\mathbb{R}^n$. The function h is spherically symmetric and has the explicit expression

$$h(r) = (A - t)r^{2-n} + t,$$

for $r > 1$, where $r = |x|$. It follows that

$$v(x) \le (A-t)R^{2-n} + t \ \text{ on } \mathbb{R}^n \setminus B_R.$$

Thus

$$\hat{v}_R = \max\big(t, v - (1-\zeta)(A-t)R^{2-n}\big)$$

belongs to K_R^λ. Hence

$$\begin{aligned} g_R^\lambda(t) &\le \int_{B_R} |D\hat{v}_R|^2 dx \\ &\le \int_{B_R} |Dv|^2\, dx + 2(A-t)R^{2-n}\int_{B_R} D\zeta Dv dx + ((A-t)R^{2-n})^2 \int_{B_R} |D\zeta|^2 dx \\ &\le g^\lambda(t) + 2(A-t)R^{2-n}\|D\zeta\|_{L^2(B_R)}\sqrt{g^\lambda(t)} + ((A-t)R^{2-n})^2\int_{B_R}|D\zeta|^2 dx. \end{aligned}$$

Hence we obtain, using (2.4),

$$|g^\lambda(t) - g_R^\lambda(t)| \le C(A-t)^2 R^{2-n}. \tag{2.5}$$

If $2 < R_0 < R_1$, we find in a similar way that

$$v_{R_1} \le h_{R_1} = (A-t)\frac{r^{2-n} - R_1^{2-n}}{1 - R_1^{2-n}} + t \ \text{ on } B_{R_1}\setminus B_1,$$

and that

$$\hat{v}_{R_0} = \max\left(t, v_{R_1} - (1-\zeta)(A-t)\frac{R_0^{2-n} - R_1^{2-n}}{1-R_1^{2-n}}\right)$$

belongs to $K_{R_0}^\lambda$. From this we obtain the estimate

$$|g_{R_1}^\lambda(t) - g_{R_2}^\lambda(t)| \le C(A-t)^2(R_0^{2-n} - R_1^{2-n}). \tag{2.6}$$

Next we prove the continuity with respect to λ. For any $\gamma > 0$ there exists a $\delta > 0$ ($\delta = \rho^{-1}(\gamma)$) such that

$$\psi^\lambda(x+\delta\eta) - \gamma < \psi^{\lambda+\delta}(x) \le \psi^\lambda(x+\delta\eta) + \gamma.$$

Let

$$h_R = \frac{r^{2-n} - R^{2-n}}{1-R^{2-n}},$$

for $r = |x| > 1$, $h_R = 1$ on B_1. Let $v_{R-\delta}^\lambda \in K_{R-\delta}^\lambda$ satisfy $\int_{B_{R-\delta}} |Dv_{R-\delta}^\lambda|^2 dx = g_{R-\delta}^\lambda$. Then $w_R(x) = v_{R-\delta}^\lambda(x+\delta\eta) + \gamma h_R(x)$ belongs to $K_R^{\lambda+\delta}$. Hence,

$$\begin{aligned} g_R^{\lambda+\delta}(t) &\le \int_{B_R} |Dw_R|^2 dx \\ &= \int_{B_R} |Dv_{R-\delta}^\lambda(x+\delta\eta)|^2 dx + \gamma^2\int_{B_R}|Dh_R|^2 dx + 2\gamma\int_{B_R} Dh_R Dv_{R-\delta}^\lambda dx \\ &\le g_R^\lambda(t) + C(A-t)^2((R-\delta)^{2-n} - R^{2-n}) \\ &\quad + \gamma^2\int_{B_R}|Dh_R|^2 dx + 2\gamma\|Dv_{R-\delta}^\lambda\|_{L^2(B_R)}\|Dh_R\|_{L^2(B_R)}. \end{aligned}$$

It is easy to check that $\int_{B_R} |Dh_R|^2 dx$ is bounded uniformly in R. In fact, as $R \to \infty$, $\int_{B_R} |Dh_R|^2 dx \to \operatorname{cap}(B_1)$, the capacity of the unit ball. By interchanging the roles of $g_R^{\lambda+\delta}(t)$ and $g_R^{\lambda}(t)$ we obtain a lower bound on $g_R^{\lambda+\delta}(t) - g_R^{\lambda}(t)$. Thus for any $\gamma > 0$, we have (assuming $\gamma < 1$)

$$|g_R^{\lambda+\delta}(t) - g_R^{\lambda}(t)| \leq C_1(A-t)^2((R-\delta)^{2-n} - R^{2-n}) + C_2\gamma. \tag{2.7}$$

□

Proof of Theorem 1.2. Let w_ε^k be the solution to

$$\min\left\{\int_{Q_\varepsilon^k} |Dw|^2 dx : w \geq \psi_\varepsilon \text{ q.e. on } Q_\varepsilon^k,\ w = t \text{ on } Q_\varepsilon^k \setminus B_{\varepsilon/2}^k\right\}. \tag{2.8}$$

The following definition will be important in the sequel. In order to simplify notation we set $P = \Pi \cap \mathcal{B}$.

Definition 2.1. Let λ_ε^k be the unique real number such that

$$Q_\varepsilon^k \cap P = Q_\varepsilon \cap \{P + \lambda_\varepsilon^k \eta\} \pmod{\varepsilon}, \quad \text{if} \quad Q_\varepsilon^k \cap P \neq \emptyset.$$

If $Q_\varepsilon^k \cap P = \emptyset$ we set $\lambda_\varepsilon^k = \infty$.

Let $y = x - \varepsilon k$. Then

$$y + \varepsilon k \in Q_\varepsilon^k \cap P \Longleftrightarrow y \in Q_\varepsilon \cap \{P + \lambda_\varepsilon^k \eta\}.$$

Thus

$$\begin{aligned}&\int_{Q_\varepsilon^k} |Dw_\varepsilon^k|^2 dx \\ &= \min\left\{\int_{Q_\varepsilon} |Dw|^2 dx : w \geq \psi_\varepsilon^{\lambda_\varepsilon^k} \text{ q.e. on } Q_\varepsilon,\ w = t \text{ on } Q_\varepsilon \setminus B_{\varepsilon/2}\right\},\end{aligned}$$

where $\psi_\varepsilon^{\lambda_\varepsilon^k}$ is ψ_ε with $P + \lambda_\varepsilon^k \eta$ in place of P. Clearly, $w_\varepsilon^k = t$ if $\psi_\varepsilon^{\lambda_\varepsilon^k} \leq t$. In particular, $w_\varepsilon^k = t$ if $Q_\varepsilon^k \cap (\Omega \cap P) = \emptyset$. Let $z = a_\varepsilon^{-1} y$. Then, noting that $a_\varepsilon z = y \in Q_\varepsilon \cap \{P + \lambda_\varepsilon^k \eta\} \Longleftrightarrow z \in Q_{\varepsilon/a_\varepsilon} \cap \{P + (\lambda_\varepsilon^k/a_\varepsilon)\eta\}$,

$$\begin{aligned}\int_{Q_\varepsilon^k} |Dw_\varepsilon^k|^2 dx = \min\Bigg\{ & a_\varepsilon^{n-2} \int_{Q_{\varepsilon/a_\varepsilon}} |Dw|^2\, dx : w \geq \psi^{\lambda_\varepsilon^k/a_\varepsilon} \text{ q.e. on } Q_{\varepsilon/a_\varepsilon}, \\ & \text{and } w = t \text{ on } Q_{\varepsilon/a_\varepsilon} \setminus B_{\varepsilon/2a_\varepsilon}\Bigg\}.\end{aligned}$$

Let $R_\varepsilon = \varepsilon/2a_\varepsilon$. The choice of a_ε implies that $\lim_{\varepsilon\to 0} R_\varepsilon = \infty$. Since $w - t$ has its support in B_{R_ε} and $\psi^{\lambda_\varepsilon^k/a_\varepsilon} = -\infty$ outside $B_1 \subset B_{R_\varepsilon}$, we have

$$\begin{aligned}\min\Bigg\{ & a_\varepsilon^{n-2} \int_{Q_{\varepsilon/a_\varepsilon}} |Dw|^2\, dx : w \geq \psi^{\lambda_\varepsilon^k/a_\varepsilon} \text{ q.e. on } Q_{\varepsilon/a_\varepsilon}, \\ & \text{and } w = t \text{ on } Q_{\varepsilon/a_\varepsilon} \setminus B_{\varepsilon/2a_\varepsilon}\Bigg\} =\end{aligned}$$

$$= \min \left\{ a_\varepsilon^{n-2} \int_{B_{R_\varepsilon}} |Dw|^2\, dx : w \geq \psi^{\lambda_\varepsilon^k/a_\varepsilon} \text{ q.e. on } B_{R_\varepsilon}, \right.$$
$$\left. \text{and } w - t \in H_0^1(B_{R_\varepsilon}) \right\}$$
$$= a_\varepsilon^{n-2} g_{R_\varepsilon}^{\lambda_\varepsilon^k/a_\varepsilon}(t).$$

It is clear that $\psi^{\lambda_\varepsilon^k/a_\varepsilon} \equiv -\infty$ for sufficiently small $\varepsilon > 0$ if $a_\varepsilon = o(\lambda_\varepsilon)$. Choose $\lambda_0 < \lambda_1$ such that $B_1 \cap \{P + \lambda\eta\} = \emptyset$ if $\lambda \notin [\lambda_0, \lambda_1]$. Let $\delta > 0$ be a small number such that $\lambda_1 = \lambda_0 + M\delta$ for some positive integer M, and let $\lambda_j = \lambda_0 + j\delta$. Now set $\lambda_{\varepsilon,j} = a_\varepsilon \lambda_j$ and let

$$I_{\varepsilon,j} = \{Q_\varepsilon \cap \{P + \lambda\eta\} : \lambda_{\varepsilon,j} \leq \lambda \leq \lambda_{\varepsilon,j+1}\},$$
$$I_{\varepsilon,j}^k = \{I_{\varepsilon,j} + \varepsilon k\}, \quad k \in \mathbb{Z}^n.$$

Let $A_{\varepsilon,j}$ be the number of $k \in \mathbb{Z}^n$ for which P and $I_{\varepsilon,j}^k$ have non-empty intersection. This is precisely the number of $k = (k', k_n)$ such that εk_n and $\alpha\varepsilon k'$ belong to the same cube Q_ε^k, and $\lambda_\varepsilon^k \in I_{\varepsilon,j}$, where we use the notation in (1.1). Let

$$P_\varepsilon = \{k \in \mathbb{Z}^n : Q_\varepsilon^k \cap P \neq \emptyset\}.$$

Thus, if

$$\mathbb{K}_{\varepsilon,j} = \{k \in P_\varepsilon : \lambda_\varepsilon^k \in I_{\varepsilon,j}\},$$

then

$$A_{\varepsilon,j} = \#\mathbb{K}_{\varepsilon,j}.$$

It was proven in [6], Lemma 5.2.2, that for a.e. $\eta \in S^{n-1}$,

$$A_{\varepsilon,j} = |P|\frac{\delta a_\varepsilon}{\varepsilon^n} + o(a_\varepsilon \varepsilon^{-n}). \tag{2.9}$$

To make the statement more precise we introduce

$$N_\varepsilon = \#\{k' \in \mathbb{Z}^{n-1} \cap \mathrm{proj}_{\mathbb{R}^{n-1}} \varepsilon^{-1} P\}.$$

Then, since the intersection of P and $I_{\varepsilon,j}^k$ is completely determined by the value of $\varepsilon\alpha k'$ at the point $(\varepsilon k', \alpha\varepsilon k') \in P$, we have

$$A_{\varepsilon,j} = \#\left\{k' \in \mathbb{Z}^{n-1} \cap \mathrm{proj}_{\mathbb{R}^{n-1}} \varepsilon^{-1} P : \alpha k'/\mathbb{Z} \in [p_j, p_j + \delta a_\varepsilon/(\eta_n \varepsilon)]/\mathbb{Z}\right\},$$

where p_j is chosen in such a way that

$$P \cap I_{\varepsilon,j}^k \neq \emptyset \quad \text{if and only if } \ \alpha k'/\mathbb{Z} \in [p_j, p_j + \delta a_\varepsilon/(\eta_n \varepsilon)]/\mathbb{Z}.$$

Note that the distance δa_ε in η (normal) direction between two planes, corresponds to the distance $\delta a_\varepsilon/\eta_n$ in e_n direction between these planes. Using tools from the theory of uniform distribution mod 1, it can be shown that

$$\left| \frac{A_{\varepsilon,j}}{N_\varepsilon} - \frac{\delta a_\varepsilon}{\varepsilon \eta_n} \right| = o(\varepsilon^s), \quad \text{for any } s \in (0,1).$$

This implies (2.9) since $a_\varepsilon/\varepsilon \geq \sqrt{\varepsilon}$ for $n \geq 3$. Define w_ε by $w_\varepsilon = w_\varepsilon^k$ on Q_ε^k. Since $w_\varepsilon^k = t$ on $\partial B_{r_\varepsilon}^k$, $w_\varepsilon \in H^1(\Omega)$ and, noting that $w_\varepsilon^k \equiv t$ if $k \notin \mathbb{K}_{\varepsilon,j}$ for some j,

$$\int_\Omega |Dw_\varepsilon|^2 dx = \sum_{j=0}^{M} \sum_{k\in\mathbb{K}_{\varepsilon,j}} \int_\Omega |Dw_\varepsilon^k|^2 dx \tag{2.10}$$

$$= \sum_{j=0}^{M} \sum_{k\in\mathbb{K}_{\varepsilon,j}} a_\varepsilon^{n-2} \left(g_{R_\varepsilon}^{\lambda_\varepsilon^k/a_\varepsilon}(t) - g_{R_\varepsilon}^{\lambda_j}(t) \right) + \sum_{j=0}^{M} a_\varepsilon^{n-2} A_{\varepsilon,j}\, g_{R_\varepsilon}^{\lambda_j}(t). \tag{2.11}$$

Since $|\lambda_\varepsilon^k/a_\varepsilon - \lambda_j| \leq \delta$ when $k \in \mathbb{K}_{\varepsilon,j}$, we have for such k that

$$\left| g_{R_\varepsilon}^{\lambda_\varepsilon^k/a_\varepsilon}(t) - g_{R_\varepsilon}^{\lambda_j}(t) \right| \leq C_1 (A-t)_+^2 ((R_\varepsilon - \delta)^{2-n} - R_\varepsilon^{2-n}) + C_2 \rho(\delta) =: E(\varepsilon,\delta),$$

by (2.3) in Lemma 2.1. Hence the first term in (2.11) is bounded by

$$\sum_{j=0}^{M} A_{\varepsilon,j} a_\varepsilon^{n-2} E(\varepsilon,\delta) \leq C \sum_{j=0}^{M} |P| \delta \frac{a_\varepsilon^{n-1}}{\varepsilon^n} E(\varepsilon,\delta) \leq C|P|\, E(\varepsilon,\delta), \tag{2.12}$$

where we used (2.9), the fact that $a_\varepsilon^{n-1}/\varepsilon^n = 1$ by the choice of a_ε in (1.3) and that $M = 1/\delta$. The right hand side of (2.12) clearly tends to zero as $\varepsilon, \delta \to 0$ in any order. The term $a_\varepsilon^{n-2} A_{\varepsilon,j}\, g_{R_\varepsilon}^{\lambda_j}(t)$ converges to $|P|\delta g^{\lambda_j}(t)$ as $\varepsilon \to 0$. Hence,

$$\int_\Omega |Dw_\varepsilon|^2\, dx = \sum_{j=0}^{M} \sum_{k\in\mathbb{K}_{\varepsilon,j}} \int_\Omega |Dw_\varepsilon^k|^2 dx = O(\rho(\delta)) + \sum_{j=0}^{M} A_{\varepsilon,j} g_{R_\varepsilon}^{\lambda_j}(t)$$
$$\to \sum_{j=0}^{M} \delta |P| g^{\lambda_j}(t),$$

as $\varepsilon \to 0$. Letting $\delta \to 0$, we obtain

$$\int_\Omega |Dw_\varepsilon|^2 dx = \sum_k \int_\Omega |Dw_\varepsilon^k|^2 dx \to |P| \int_{\lambda_0}^{\lambda_1} g^\lambda(t) d\lambda. \tag{2.13}$$

The next step is to show that $w_\varepsilon \rightharpoonup t$ in $H^1(\Omega)$. Since $w_\varepsilon - t \in H_0(B_{\varepsilon/2}^k)$, Poincare's inequality implies that

$$\int_{B_{\varepsilon/2}^k} |w_\varepsilon^k - t|^2 dx \leq \varepsilon \int_{B_{\varepsilon/2}^k} |Dw_\varepsilon^k|^2 dx.$$

Indeed, the Poincare constant for a ball of radius R does not exceed R. Thus

$$\int_\Omega |w_\varepsilon - t|^2 dx = \sum_k \int_{B_{\varepsilon/2}^k} |w_\varepsilon^k - t|^2 dx \tag{2.14}$$

$$\leq \varepsilon \sum_k \int_{B_{\varepsilon/2}^k} |Dw_\varepsilon^k|^2 dx = \varepsilon^2 \int_\Omega |Dw_\varepsilon|^2\, dx. \tag{2.15}$$

By (2.13) $\{w_\varepsilon\}_\varepsilon$ is bounded in $H_0^1(\Omega)$ and hence has a weakly convergent subsequence. From (2.14)-(2.15) it follows that every weakly convergent subsequence must converge to t, thus the entire sequence $\{w_\varepsilon\}_\varepsilon$ converges weakly to t.

By Theorem 1.1, $J_\varepsilon(u) = \int_\Omega |Du|^2 dx + F_{\psi_\varepsilon}(u, \mathcal{B})$ has a subsequence that Γ-converges to a functional of the type $J_0(u) = \int_\Omega |Du|^2 dx + \int_{\mathcal{B}} f(x,u) d\mu$. We will prove that for each $t \in \mathbb{R}$,

$$\int_{\mathcal{B}} f(x,t) d\mu = \sigma(\Pi \cap \mathcal{B}) \int_{\mathbb{R}} g^\lambda(t) d\lambda. \tag{2.16}$$

Let us show that the theorem follows by (2.16). Due to (2.16) and the fact that the family of sets $\mathcal{R} \ni \mathcal{B}$ is dense in the Borel subsets of Ω, $f(x,t)d\mu$ is a measure on Π, absolutely continuous with respect to σ. Hence $f(x,t)d\mu = h(x,t)d\sigma$ for some $h(x,t) \in L^1_{loc}(\Pi, \sigma)$. But

$$\int_{\Pi \cap \mathcal{B}} h(x,t) d\sigma = \sigma(\Pi \cap \mathcal{B}) \int_{\mathbb{R}} g^\lambda(t) d\lambda$$

for all $t \in \mathbb{R}$ and all $\mathcal{B} \in \mathcal{R}$ implies that h is independent of x, thus $h(x,t) = h(t) = \int g^\lambda(t) d\lambda$.

We now prove (2.16). Choose $v \in C_c^\infty(\Omega)$ such that $v = t$ in a neighbourhood of $\mathcal{B}$. Let

$$v_\varepsilon(x) = \begin{cases} w_\varepsilon(x), & \text{if } x \in \mathcal{B}, \\ v(x), & \text{if } x \in \Omega \setminus \mathcal{B}. \end{cases} \tag{2.17}$$

Then clearly $v_\varepsilon \rightharpoonup v$ in $H^1(\Omega)$. According to Definition 1.1 (i),

$$\begin{aligned} \int_\Omega |Dv|^2 dx + \int_{\mathcal{B}} f(u,x) d\mu &= \int_{\Omega \setminus \mathcal{B}} |Dv|^2 dx + \int_{\mathcal{B}} f(t,x) d\mu \\ \leq \liminf_{\varepsilon \to 0} \int_\Omega |Dv_\varepsilon|^2 dx &= \int_{\Omega \setminus \mathcal{B}} |Dv|^2 dx + \sigma(\mathcal{B} \cap \Pi) \int_{\mathbb{R}} g^\lambda(t) d\lambda. \end{aligned}$$

It remains to prove that

$$\int_{\mathcal{B}} f(x,t) d\mu \geq \sigma(\mathcal{B} \cap \Pi) g^\lambda(t) d\lambda. \tag{2.18}$$

Let z_ε be a sequence given by Definition 1.1 (ii), i.e. $z_\varepsilon \rightharpoonup v$ and $\limsup_\varepsilon J_\varepsilon(z_\varepsilon) \leq J_0(v)$. By (i) in the same definition, we have $\lim_{\varepsilon \to 0} J_\varepsilon(z_\varepsilon) = J_0(v)$. Since v is bounded we may assume that z_ε is bounded. To see this we assume that $|v| \leq C$ and claim that

$$\bar{z}_\varepsilon = \min(z_\varepsilon^+, 2C) - \min(z_\varepsilon^-, 2C) \rightharpoonup v.$$

Indeed, $\bar{z}_\varepsilon$ is uniformly bounded in $H^1(\Omega)$ and therefore has a weak limit in this space. Moreover,

$$\begin{aligned} \int_\Omega |\bar{z}_\varepsilon - v|^2 dx = \int_{\Omega \setminus \{|z_\varepsilon| > 2C\}} |z_\varepsilon - v|^2 dx &- \int_{\{z_\varepsilon > 2C\}} |2C - v|^2 dx \\ &- \int_{\{z_\varepsilon < -2C\}} |-2C - v|^2 dx. \end{aligned}$$

Since $z_\varepsilon \to v$ strongly in $L^2(\Omega)$ and

$$\int_\Omega |z_\varepsilon - v|^2 dx \geq C^2 \text{measure}(\{|z_\varepsilon| > 2C\}),$$

measure$(\{|z_\varepsilon| > 2C\}) \to 0$ and hence $\bar{z}_\varepsilon \to v$ strongly in $L^2(\Omega)$. Additionally,

$$\int_\Omega |D\bar{z}_\varepsilon|^2 dx \leq \int_\Omega |Dz_\varepsilon|^2 dx,$$

which implies, again by (i) in Definition 1.1,

$$\lim_{\varepsilon\to 0} J_\varepsilon(\bar{z}_\varepsilon) = J_0(v) = \int_{\Omega\setminus\mathcal{B}} |Dv|^2 dx + \int_{\mathcal{B}} f(t,x) d\mu.$$

Thus if we let v_ε be the function given by (2.17), (2.18) follows if we prove

$$\begin{cases} \lim_{\varepsilon\to 0} \int_\Omega |Dv_\varepsilon|^2 dx \leq \lim_{\varepsilon\to 0} \int_\Omega |Dz_\varepsilon|^2 dx, \\ \text{for all } z_\varepsilon \in H_0^1(\Omega) \text{ such that } z_\varepsilon \geq \psi_\varepsilon, \\ z_\varepsilon \rightharpoonup v \text{ and } \sup_{\varepsilon>0} \|z_\varepsilon\|_{L^\infty} < \infty. \end{cases} \tag{2.19}$$

By the convexity of the functional $v \mapsto \int_\Omega |Dv|^2 dx$, we have

$$\int_\Omega |Dz_\varepsilon|^2 - |Dv_\varepsilon|^2 dx \geq 2\int_\Omega Dv_\varepsilon(Dz_\varepsilon - Dv_\varepsilon) dx \tag{2.20}$$

$$= \langle -\Delta v_\varepsilon, z_\varepsilon - v_\varepsilon\rangle = \int_{\Omega\setminus\mathcal{B}} -\Delta v(z_\varepsilon - v) dx + \sum_k \langle -\Delta w_\varepsilon^k, z_\varepsilon - w_\varepsilon^k\rangle, \tag{2.21}$$

where the sum is taken over

$$\{k \in \mathbb{Z}^n : \Pi \cap \mathcal{B} \subset \{a_\varepsilon\{y : \psi(y) > -\infty\} + \varepsilon k\} \ (\subset B^k_{a_\varepsilon/2})\}.$$

The first term in (2.21) goes to zero since $v \in C_c^\infty(\Omega)$ and $z_\varepsilon \rightharpoonup v$. The Laplacian of w_ε^k consists of two measures μ_ε^k and ν_ε^k such that

$$-\Delta w_\varepsilon = \mu_\varepsilon^k - \nu_\varepsilon^k,$$

where

$$\nu_\varepsilon^k(E) = -\int_{E\cap Q_\varepsilon^k} \frac{\partial w_\varepsilon^k}{\partial n} dS,$$

and

$$\text{supp}\mu_\varepsilon^k \subset \{w_\varepsilon^k = \psi^\varepsilon\} \subset B^k_{a_\varepsilon}, \tag{2.22}$$

which follows by the fact that w_ε^k solves (2.8) (see [5]). By (2.22) and the fact that $z_\varepsilon \geq \psi_\varepsilon$ it follows that

$$\begin{aligned} \int_{Q_\varepsilon^k} (z_\varepsilon - w_\varepsilon^k) d\mu_\varepsilon^k &= \int_{Q_\varepsilon^k} (z_\varepsilon - \psi_\varepsilon) d\mu_\varepsilon^k + \int_{Q_\varepsilon^k} (\psi_\varepsilon - w_\varepsilon^k) d\mu_\varepsilon^k \\ &= \int_{Q_\varepsilon^k} (z_\varepsilon - \psi_\varepsilon) d\mu_\varepsilon^k \geq 0. \end{aligned}$$

It remains to show that

$$\lim_{\varepsilon\to 0}\sum_k \int_{Q_\varepsilon^k}(z_\varepsilon - w_\varepsilon^k)d\nu_\varepsilon^k = 0.$$

Let W_ε^k solve

$$\min\left\{\int_{Q_\varepsilon^k}|DW|^2dx : W - t \in H_0^1(B_{\varepsilon/2}^k) \text{ and } W \geq \max\psi = A \text{ on } B_{a_\varepsilon}^k\right\}.$$

Since $W_\varepsilon^k = w_\varepsilon^k$ on $\partial B_{\varepsilon/2}^k$, $W_\varepsilon^k \geq w_\varepsilon^k$ on $B_{a_\varepsilon}^k$ and W_ε^k and w_ε^k are harmonic in $B_{\varepsilon/2}^k \setminus B_{a_\varepsilon}^k$, we get $W_\varepsilon^k \geq w_\varepsilon^k$ in $B_{\varepsilon/2}^k$ from the maximum principle, hence

$$-\frac{\partial W_\varepsilon^k}{\partial n} \geq -\frac{\partial w_\varepsilon^k}{\partial n} \text{ on } \partial B_{\varepsilon/2}^k.$$

Thus if we let

$$\hat{\nu}_\varepsilon^k(E) = \int_{\partial B_{\varepsilon/2}^k\cap E} -\frac{\partial W_\varepsilon^k}{\partial n}dS,$$

and set $\hat{\nu}_\varepsilon = \sum_k \hat{\nu}_\varepsilon^k$, $\nu_\varepsilon = \sum_k \nu_\varepsilon^k$, then $\hat{\nu}_\varepsilon \geq \nu_\varepsilon$. In [6] (see the proof of Lemma 2.0.8 therein) it was shown that

$$\lim_{\varepsilon\to 0}\int_\Omega (h_\varepsilon - h)d\hat{\nu}_\varepsilon = 0, \tag{2.23}$$

whenever $h_\varepsilon \rightharpoonup h$ in $H_0^1(\Omega)$ and $\sup_{\varepsilon>0}\|h_\varepsilon\|_{L^\infty} < \infty$. Since $\nu_\varepsilon \leq \hat{\nu}_\varepsilon$, it follows that (2.23) holds for ν_ε after writing $(h_\varepsilon - h) = (h_\varepsilon - h)_+ - (h_\varepsilon - h)_-$. This proves (2.19). Since the Γ-limit J_0 does not depend on the particular Γ-convergent subsequence, the entire sequence J_ε Γ-converges to J_0. □

Acknowledgments

We thank Professor Henrik Shagholian for suggesting the problem. The work was supported in part by the Russian Foundation for Basic Research (project 12-01-00214) and by the Government grant of the Russian Federation for support of research projects implemented by leading scientists in the M.V. Lomonosov Moscow State University (project no. 11.G34.31.0054). The first author is grateful to the Göran Gustafsson Foundation for a visiting appointment.

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Yulia Olegovna Koroleva
Department of Differential Equations
Faculty of Mechanics and Mathematics
M.V. Lomonosov Moscow State University
119991 Moscow, Russia
and
Department of Engineering Sciences and Mathematics
Luleå University of Technology
SE-971 87 Luleå, Sweden
E-mail: korolevajula@mail.ru

Martin Hermann Strömqvist
Department of Mathematics
KTH Royal Institute of Technology
SE-100 44 Stockholm, Sweden
E-mail: stromqv@math.kth.se

Received: 26.07.2013