# THE VALIDITY OF THE EULER-LAGRANGE EQUATION 

Giovanni Bonfanti and Arrigo Cellina

Dipartimento di Matematica e Applicazioni
Università degli Studi di Milano-Bicocca Via R. Cozzi 53, I-20125 Milano, Italy

To Louis Nirenberg, with admiration


#### Abstract

We prove the validity of the Euler-Lagrange equation for a solution $u$ to the problem of minimizing $\int_{\Omega} L(x, u(x), \nabla u(x)) \mathrm{d} x$, where $L$ is a Carathéodory function, convex in its last variable, without assuming differentiability with respect to this variable.


1. Introduction. This paper deals with the necessary conditions satisfied by a locally bounded solution $u$ to the problem of minimizing

$$
\begin{equation*}
\int_{\Omega} L(x, v(x), \nabla v(x)) \mathrm{d} x \tag{1}
\end{equation*}
$$

on $v_{0}+W_{0}^{1,1}(\Omega)$, where $L(x, v, \xi)$ is a Carathéodory function, differentiable with respect to $v$, and whose derivative $L_{v}$ is also a Carathéodory function, and the map $\xi \mapsto L(x, v, \xi)$ is convex and defined on $\mathbb{R}^{N}$. We do not assume further regularity on $L$, with the exception of standard growth estimates, described below. For functionals of this form, it has been conjectured that the suitable form of the Euler-Lagrange equations satisfied by $u$ should be

$$
\begin{aligned}
\exists p(\cdot) \in\left(\mathrm{L}^{1}(\Omega)\right)^{N}, & \text { a selection from } \partial L_{\xi}(\cdot, u(\cdot), \nabla u(\cdot)), \text { such that } \\
& \operatorname{div} p(\cdot)=L_{v}(\cdot, u(\cdot), \nabla u(\cdot))
\end{aligned}
$$

in the sense of distributions. This fact has been proved in a few special cases: in [2] for maps of the form $L(v, \xi)$, jointly convex in $(v, \xi)$, and, more recently, in [1] for maps $L(x, v, \xi)=f(\|\xi\|)+g(x, v)$, depending on $\xi$ through its norm. The proof introduced in [1] is elementary, and it is based on the Riesz representation Theorem and on the Hahn-Banach Theorem. This paper is a sequel to [1] and shows that a modification of the same elementary proof allows us to prove the conjecture in its full generality. The proofs we present are self-contained.
2. Main results. We consider $\mathbb{R}^{N}$ with the Euclidean norm $|\cdot|$ and unit ball $\mathbb{B}$. $\ell(A)$ is the $N$-dimensional Lebesgue measure of a set $A$. Given a closed convex $K \subset \mathbb{R}^{N}$, by $m_{K}$ we mean the unique point of $K$ of minimal norm and by $\|K\|$ we mean $\sup \{|k|: k \in K\}$; a set valued map $K$ with values in the non-empty compact subsets of $\mathbb{R}^{N}$ is called upper semicontinuous at $x_{0}$ if $\forall \varepsilon \exists \delta$ such that $\left|x-x_{0}\right|<\delta$ implies $K(x) \subset K\left(x_{0}\right)+\varepsilon \mathbb{B}$. In this paper we shall also meet real valued upper and lower semicontinuous maps, with the usual definitions.

[^0]Given a function $L(x, v, \xi)$, convex in $\xi$ for each fixed $(x, v)$, by $\partial_{\xi} L(x, v, \xi)$ we mean the subdifferential of $L$ with respect to the variable $\xi$. Under the assumptions of the present paper, $\partial_{\xi} L(x, v, \xi)$ is a non-empty compact convex subset of $\mathbb{R}^{N}$ and the $\operatorname{map} \xi \mapsto \partial_{\xi} L(x, v, \xi)$ is (for fixed $(x, v)$ ) an upper semicontinuous set valued map. We shall assume further properties of this map in Assumption A.
$I_{A}(\cdot)$ is the indicator function of the set $A . f^{*}$ is the polar or Fenchel transform [4] of $f . \Omega$ is a bounded open subset of $\mathbb{R}^{N}$. Given a solution $u$, the shorthand notation $D_{L}(x)$ means the set $\partial_{\xi} L(x, u(x), \nabla u(x))$.

Assumption A.
i) $L(x, v, \xi)$ is a Carathéodory function, differentiable with respect to $v$, and whose derivative $L_{v}$ is also a Carathéodory function, and, for every pair $(x, v)$, the map $\xi \mapsto L(x, v, \xi)$ is convex and defined on $\mathbb{R}^{N}$.
ii) There exist a convex non-negative function $f$ and constants $H_{1}$ and $H_{2}$ such that

$$
\begin{equation*}
\|\partial f(\xi)\| \leq H_{1} f(\xi)+H_{2} \tag{2}
\end{equation*}
$$

and, for every $U$, there exist functions $\alpha_{U}, \beta_{U}$ and $\gamma_{U}$ in $\mathrm{L}^{1}(\Omega)$ and positive constants $h_{U}^{1}, h_{U}^{2}$ and $h_{U}^{3}$, such that $|v| \leq U$ implies

$$
\begin{gather*}
\alpha_{U}(x)+h_{U}^{1} f(\xi) \leq L(x, v, \xi)  \tag{3}\\
\partial_{\xi} L(x, v, \xi) \leq \beta_{U}(x)+h_{U}^{2} \partial f(\xi)  \tag{4}\\
\left|L_{u}(x, v, \xi)\right| \leq \gamma_{U}(x)+h_{U}^{3} f(\xi) \tag{5}
\end{gather*}
$$

iii) For every $\delta>0$ there exists $\Omega_{\delta} \subset \Omega$, with $\ell\left(\Omega \backslash \Omega_{\delta}\right)<\delta$, such that the restriction of $\partial_{\xi} L(x, v, \xi)$ to $\Omega_{\delta} \times \mathbb{R} \times \mathbb{R}^{N}$ is upper semicontinuous.

Assumption A ii) limits the growth of $L$ in the variable $\xi$ to be exponential. This growth limitation still holds, so far, for the proofs of the validity of the Euler-Lagrange equation for variational problems of general form, independently on whether there are additional differentiability assumptions or not. An exception to this statement is the recent paper [3], where no growth limitations are assumed, but for functionals of a special form.

It is our purpose to prove the following
Theorem 2.1. Let L satisfy Assumption A. Let u be a locally bounded solution to Problem (1). Then,

$$
\exists p(\cdot) \in \mathrm{L}^{1}(\Omega), \text { a selection from } \partial_{\xi} L(\cdot, u(\cdot) \nabla u(\cdot)) \text {, }
$$

such that

$$
\operatorname{div} p(\cdot)=L_{u}(\cdot, u(\cdot), \nabla u(\cdot))
$$

in the sense of distributions.
We shall need the following variant of the Riesz Representation Theorem.
Lemma 2.2. Let $D$ be a map from $\Omega$ to the closed convex non-empty subsets of $R \mathbb{B}$, such that $v \in\left(\mathrm{~L}^{\infty}(\Omega)\right)^{N}$ implies that the map $x \mapsto m_{[D(x)-v(x)]}$ is measurable; let $T:\left(\mathrm{L}^{1}(\Omega)\right)^{N} \rightarrow \mathbb{R}$ be a linear functional satisfying

$$
T(\xi) \leq \int_{\Omega}\left(I_{D(x)}\right)^{*}(\xi(x)) d x
$$

Then, there exists $\tilde{p} \in\left(\mathrm{~L}^{\infty}(\Omega)\right)^{N}$, $\tilde{p}(x)$ a.e. in $D(x)$, that represents $T$, i.e., such that

$$
\begin{equation*}
T(\xi)=\int_{\Omega}\langle\tilde{p}(x), \xi(x)\rangle d x \tag{6}
\end{equation*}
$$

Proof. a) Since $\left|\left(I_{D(x)}\right)^{*}(\xi(x))\right| \leq\|D(x)\||\xi(x)|$ we have that $T$ is a bounded linear functional on $\left(\mathrm{L}^{1}(\Omega)\right)^{N}$. Writing $\xi$ as $\xi_{1}(x) e_{1}+\ldots+\xi_{N}(x) e_{N}$ and applying the standard Riesz representation Theorem, we infer the existence of a function $\tilde{p} \in$ $\left(\mathrm{L}^{\infty}(\Omega)\right)^{N}$ that satisfies (6). To show that $\tilde{p}(x)$ is in $D(x)$ a.e., assume that there exists a set $E \subset \Omega$ of positive measure such that, on $E, \tilde{p}(x) \notin D(x)$, i.e., $0 \notin$ $D(x)-\tilde{p}(x)$. Setting $D^{*}:=D(x)-\tilde{p}(x)$, we can equivalently say that $\left|m_{D^{*}(x)}\right|>0$ on $E$.

Let $z(x)$ be the projection of minimal distance of $\tilde{p}(x)$ on $D(x)$, so that, $z(x)$ -$\tilde{p}(x)=m_{D(x)-\tilde{p}(x)}$ or, $z(x)-\tilde{p}(x)=m_{D^{*}(x)}$. From the characterization of the projection of minimal distance, we obtain

$$
\langle\tilde{p}(x)-z(x), z(x)\rangle \geq\langle\tilde{p}(x)-z(x), k\rangle, \quad \forall k \in D(x),
$$

that can be rewritten as

$$
\left\langle-m_{D^{*}}(x), \tilde{p}(x)\right\rangle \geq\left|m_{D^{*}}(x)\right|^{2}+\left\langle-m_{D^{*}}(x), k\right\rangle, \quad \forall k \in D(x)
$$

Hence, we have that, on $E$,

$$
\left\langle-m_{D^{*}}(x), \tilde{p}(x)\right\rangle>\sup \left\{\left\langle-m_{D^{*}}(x), k\right\rangle: k \in D(x)\right\}=\left(I_{D(x)}\right)^{*}\left(-m_{D^{*}}(x)\right)
$$

b) Setting $\tilde{\xi}:=-m_{D^{*}} \chi_{E}$, we have that $\tilde{\xi} \in \mathrm{L}^{1}(\Omega)$ and

$$
T(\tilde{\xi})=\int_{\Omega}\langle\tilde{p}, \tilde{\xi}\rangle=\int_{E}\left\langle\tilde{p},-m_{D^{*}}\right\rangle>\int_{\Omega}\left(I_{D(x)}\right)^{*}(\tilde{\xi}) \geq T(\tilde{\xi})
$$

a contradiction.
Proposition 1. Let $x \mapsto K(x)$ be an upper semicontinuous set-valued map. Then, i) the real valued map $x \mapsto\left|m_{K(x)}\right|$ is lower semicontinuous and the real valued map $x \mapsto\|K(x)\|$ is upper semicontinuous; ii) the real valued map $(x, \xi) \mapsto\left(I_{K(x)}\right)^{*}(\xi)$ is continuous in $\xi$ for each fixed $x$ and upper semicontinuous in $x$ for each fixed $\xi$.

Proposition 2. Let $x \mapsto K(x)$ be an upper semicontinuos set-valued map with values in the closed convex subsets of $\mathbb{R}^{N}$. Then, $\left|m_{K(\cdot)}\right|$ continuous at $x_{0}$ implies that $m_{K(\cdot)}$ is continuous at $x_{0}$.

Proof. Fix $x_{0}$, a point of continuity of $\left|m_{K(\cdot)}\right|$, and consider two cases: i) $0 \notin K\left(x_{0}\right)$ and, ii), $0 \in K\left(x_{0}\right)$.
i) Fix $\varepsilon>0$, with $\varepsilon<2 \sqrt{2}\left|m_{K\left(x_{0}\right)}\right|$. Let $\sigma>0$ be such that $\left(\left|m_{K\left(x_{0}\right)}\right|-\sigma\right)^{2}=$ $\left|m_{K\left(x_{0}\right)}\right|^{2}-\frac{\varepsilon^{2}}{8}$ and let $\eta$ be such that $\frac{1}{2}\left(\left|m_{K\left(x_{0}\right)}\right|^{2}+\left(\left|m_{K\left(x_{0}\right)}\right|+\eta\right)^{2}\right)=\left|m_{K\left(x_{0}\right)}\right|^{2}+$ $\frac{\varepsilon^{2}}{8}$. Let $\delta$ be such that $\left|x-x_{0}\right|<\delta$ implies that both $K(x) \subset K\left(x_{0}\right)+\sigma \mathbb{B}$ and $\left|\left|m_{K\left(x_{0}\right)}\right|-\left|m_{K(x)}\right|\right|<\eta$. As a consequence, from the convexity of $K\left(x_{0}\right)+\sigma \mathbb{B}$, we obtain that $\frac{m_{K\left(x_{0}\right)}+m_{K(x)}}{2} \in K\left(x_{0}\right)+\sigma \mathbb{B}$, so that

$$
\left|\frac{m_{K\left(x_{0}\right)}+m_{K(x)}}{2}\right| \geq\left|m_{K\left(x_{0}\right)}\right|-\sigma .
$$

From the identity

$$
\left|\frac{m_{K\left(x_{0}\right)}-m_{K(x)}}{2}\right|^{2}=\frac{1}{2}\left(\left|m_{K\left(x_{0}\right)}\right|^{2}+\left|m_{K(x)}\right|^{2}\right)-\left|\frac{m_{K\left(x_{0}\right)}+m_{K(x)}}{2}\right|^{2}
$$

we obtain

$$
\begin{aligned}
\left|\frac{m_{K\left(x_{0}\right)}-m_{K(x)}}{2}\right|^{2} & \leq \frac{1}{2}\left(\left|m_{K\left(x_{0}\right)}\right|^{2}+\left|m_{K\left(x_{0}\right)}+\eta\right|^{2}\right)-\left(\left|m_{K\left(x_{0}\right)}\right|-\sigma\right)^{2} \\
& =\left|m_{K\left(x_{0}\right)}\right|^{2}+\frac{\varepsilon^{2}}{8}-\left|m_{K\left(x_{0}\right)}\right|^{2}+\frac{\varepsilon^{2}}{8}=\frac{\varepsilon^{2}}{4}
\end{aligned}
$$

ii) Fix $\varepsilon>0$; for $\sigma>0$ such that $\left|x-x_{0}\right|<\sigma$ implies $K(x) \subset K\left(x_{0}\right)+\varepsilon \mathbb{B}$, we have that $m_{K(x)}-0 \in \varepsilon \mathbb{B}$.

Lemma 2.3. i) $v \in\left(\mathrm{~L}^{\infty}(\Omega)\right)^{N}$ implies that the map $x \mapsto m_{\left[\frac{1}{\pi D_{L}(x) \pi} D_{L}(x)-v(x)\right]}$ is in $\left(\mathrm{L}^{\infty}(\Omega)\right)^{N}$ and, ii), for $\xi \in L^{1}(A)$, the map $x \mapsto\left(I_{\left[\frac{1}{\left\|D_{L}(x)\right\|} D_{L}(x)-v(x)\right]}\right)^{*}(\xi(x))$ is in $L^{1}(\Omega)$.

Proof. i) Fix $\varepsilon$. Let $\Omega^{\prime}$ be the subset of $\Omega$ provided by Assumption A, iii), with $\delta=\frac{\varepsilon}{4}$. Applying Lusin's theorem, there exists $E \subset \Omega^{\prime}$ with $\ell\left(\Omega^{\prime} \backslash E\right) \leq \frac{\varepsilon}{4}$, such that $\left.u\right|_{E},\left.v\right|_{E}$ and $\left.\nabla u\right|_{E}$ are continuous so that, on $E$, the set valued map $D_{L}$ is upper semicontinuous and, by Proposition 1, the real valued map $\left\|D_{L}\right\|$ is upper semicontinuous. Hence, there exists $E^{\prime} \subset E$, with $\ell\left(\Omega^{\prime} \backslash E^{\prime}\right) \leq \frac{2}{4} \varepsilon$, such that the restriction of $\left\|D_{L}\right\|$ to $E^{\prime}$ is continuous. Then, on $E^{\prime}$, the set valued map $x \mapsto \frac{1}{\left\|D_{L}(x)\right\|} D_{L}(x)$ is upper semicontinuous: in fact, let $x_{n} \in E^{\prime}, x_{n} \rightarrow x_{*}$ and $w_{n} \in$ $\frac{1}{\left\|D_{L}\left(x_{n}\right)\right\|} D_{L}\left(x_{n}\right)$ with $w_{n} \rightarrow w_{*}$; then $\left\|D_{L}\left(x_{n}\right)\right\| w_{n} \rightarrow\left\|D_{L}\left(x_{*}\right)\right\| w_{*}$ that belongs to $D_{L}\left(x_{*}\right)$, i.e., $w_{*} \in \frac{1}{\pi D_{L}\left(x_{*}\right) \|} D_{L}\left(x_{*}\right)$. We have obtained that the restriction to $E^{\prime}$ of the map $\frac{1}{\left\|D_{L}\right\|} D_{L}$ has closed graph, and it follows that it is u.s.c. Then, so is the the restriction to $E^{\prime}$ of the set valued map $\frac{1}{\left\|D_{L}\right\|} D_{L}-v$. Applying Proposition 1 i), we infer that the restriction to $E^{\prime}$ of $\left|m_{\left[\frac{1}{D_{L} \|} D_{L}-v\right]}\right|$ is lower semicontinuous, hence, for a suitable $E^{\prime \prime} \subset E^{\prime}$ with $\ell\left(\Omega^{\prime} \backslash E^{\prime \prime}\right) \leq \frac{3}{4} \varepsilon$, its restriction to $E^{\prime \prime}$ is continuous. By Proposition 2, the restriction to $E^{\prime \prime}$ of $m_{\left[\frac{1}{\left\|D_{L}\right\|} D_{L}-v\right]}$ is continuous, and $\ell\left(\Omega \backslash E^{\prime \prime}\right) \leq \varepsilon$. Being $\varepsilon$ arbitrary, $m_{\frac{1}{D_{L} \Pi} D_{L}-v}$ is measurable on $\Omega$ and belongs to $\left(\mathrm{L}^{\infty}(\Omega)\right)^{N}$.
ii) Consider a simple function $\xi_{s}=\sum \alpha_{i} \chi_{A_{i}}$, with $\cup A_{i}=E^{\prime}$; we have

$$
\left(I_{\left[\frac{1}{\pi D_{L}(x) \pi} D_{L}-v(x)\right]}\right)^{*}\left(\xi_{s}(x)\right)=\sum\left(I_{\left[\frac{1}{D_{L}(x) \pi 5}\right.} D_{L}-v(x)\right)^{*}\left(\alpha_{i}\right) \chi_{A_{i}}(x):
$$

by Proposition 1 ii), it is upper semicontinuous in $x$ on each $A_{i}$, hence measurable on $E^{\prime}$. Let $\left(\xi_{\nu}\right)$ be a sequence of simple functions, converging to $\left.\xi\right|_{E^{\prime}}$. Fix $\tilde{x}$ : again by Proposition 1,

$$
\left(I_{\left[\frac{1}{\pi D_{L}(\tilde{x}) \|} D_{L}(\tilde{x})-v(\tilde{x})\right]}\right)^{*}\left(\xi_{\nu}(\tilde{x})\right) \text { converges to } \quad\left(I_{\left[\frac{1}{\left\|D_{L}(\tilde{x})\right\|} D_{L}(\tilde{x})-v(\tilde{x})\right]}\right)^{*}(\xi(\tilde{x}))
$$

Moreover, each of the functions $x \mapsto\left(I_{\left[\frac{1}{\prod_{D}(x) \pi} D_{L}-v(x)\right]}\right)^{*}\left(\xi_{\nu}(x)\right)$ is measurable, and so is their pointwise limit $\left.\left(I_{\left[\frac{1}{D_{L}(\cdot) \pi}\right.} D_{L}(\cdot)-v(\cdot)\right]\right) *(\xi(\cdot))$. Being $\varepsilon$ arbitrary, we have that $x \mapsto\left(I_{\left[\frac{1}{D_{L}(x) \pi} D_{L}(x)-v(x)\right]}\right)^{*}(\xi(x))$ is measurable on $\Omega$. Finally, $\left|\left(I_{\left[\frac{1}{\prod_{D_{L}} \|} D_{L}-v\right]}\right)^{*}(\xi)\right| \leq$ $|\xi|$.

Proof of Theorem 1. a) Let $u$ be a locally bounded solution to problem (1), let $\eta \in C_{0}^{\infty}(\Omega)$. Without loss of generality assume that $\sup |\eta| \leq 1$ and $\sup |\nabla \eta| \leq 1$. Set $\omega=\operatorname{supp}(\eta)$, let $U^{*}$ such that $|u(x)| \leq U^{*}$ on $\omega$, and set $U=U^{*}+1$. From (2) we infer that, for $|z| \leq 1, f(\xi+z) \leq f(\xi) e^{H}$. Recalling the notation $D_{L}(x)=$
$\partial_{\xi} L(x, u(x), \nabla u(x))$, we have that

$$
\begin{aligned}
& \frac{1}{\varepsilon}[L(x, u(x)+\varepsilon \eta(x), \nabla u(x)+\varepsilon \nabla \eta(x))-L(x, u(x), \nabla u(x))] \\
& \quad \rightarrow\left[\sup _{k \in D_{L}(x)}\langle k, \nabla \eta(x)\rangle\right]+L_{u}(x, u(x), \nabla u(x)) \eta(x)
\end{aligned}
$$

pointwise w.r.t. $x$. Moreover,

$$
\begin{aligned}
& \left|\frac{1}{\varepsilon}[L(x, u(x)+\varepsilon \eta(x), \nabla u(x)+\varepsilon \nabla \eta(x))-L(x, u(x), \nabla u(x))]\right| \\
& \quad=\left|\frac{1}{\varepsilon}[L(x, u(x)+\varepsilon \eta(x), \nabla u(x)+\varepsilon \nabla \eta(x))-L(x, u(x), \nabla u(x)+\varepsilon \nabla \eta(x))]\right| \\
& \quad+\left|\frac{1}{\varepsilon}[L(x, u(x), \nabla u(x)+\varepsilon \nabla \eta(x))-L(x, u(x), \nabla u(x))]\right| \\
& \leq\left|L_{u}\left(x, u(x)+\theta_{1} \varepsilon \eta(x), \nabla u(x)+\varepsilon \nabla \eta(x)\right) \eta(x)\right| \\
& \quad+\left|\sup \left\{\langle k, \nabla \eta(x)\rangle: k \in \partial_{\xi} L\left(x, u(x), \nabla u(x)+\theta_{2} \varepsilon \nabla \eta(x)\right)\right\}\right| .
\end{aligned}
$$

From (5), we have

$$
\begin{align*}
\mid L_{u}(x, u(x)+ & \left.\theta_{1} \varepsilon \eta(x), \nabla u(x)+\varepsilon \nabla \eta(x)\right) \eta(x) \mid \\
& \leq \gamma_{U}(x)+h_{U}^{3} f(\nabla u(x)+\varepsilon \nabla \eta(x))  \tag{7}\\
& \leq \gamma_{U}(x)+h_{U}^{3} f(\nabla u(x)) e^{H} .
\end{align*}
$$

Assumption (3) implies that $f(\nabla u)$ is integrable, so that the r.h.s. of (7) is an integrable function, independent of $\varepsilon$.

We also have:

$$
\begin{aligned}
\mid \sup \{\langle k, & \left.\nabla \eta(x)\rangle: k \in \partial_{\xi} L\left(x, u(x), \nabla u(x)+\theta_{2} \varepsilon \nabla \eta(x)\right)\right\} \mid \\
& \leq|\nabla \eta(x)|\left[\beta_{U}(x)+h_{U}^{2}\left|\partial f\left(\nabla u(x)+\theta_{2} \varepsilon \nabla \eta(x)\right)\right|\right] \\
& \leq|\nabla \eta(x)|\left[\beta_{U}(x)+h_{U}^{2} K f\left(\nabla u(x)+\theta_{2} \varepsilon \nabla \eta(x)\right)\right] \\
& \leq|\nabla \eta(x)|\left[\beta_{U}(x)+h_{U}^{2} H f(\nabla u(x)) e^{H}\right],
\end{aligned}
$$

an integrable function, independent of $\varepsilon$.
Hence, by dominated convergence,

$$
\begin{aligned}
\frac{1}{\varepsilon}\left[\int_{\Omega} L(x\right. & \left., u(x)+\varepsilon \eta(x), \nabla u(x)+\varepsilon \nabla \eta(x)) \mathrm{d} x-\int_{\Omega} L(x, u(x), \nabla u(x)) \mathrm{d} x\right] \\
& \rightarrow \int_{\Omega} \sup _{k \in D_{L}(x)}\langle k, \nabla \eta(x)\rangle \mathrm{d} x+\int_{\Omega} L_{u}(x, u(x), \nabla u(x)) \eta(x) \mathrm{d} x \\
& =\int_{\Omega}\left(I_{D_{L}(x)}\right)^{*}(\nabla \eta(x)) \mathrm{d} x+\int_{\Omega} L_{u}(x, u(x), \nabla u(x)) \eta(x) \mathrm{d} x
\end{aligned}
$$

Hence, we obtain

$$
0 \leq \int_{\Omega}\left(I_{D_{L}(x)}\right)^{*}(\nabla \eta(x)) \mathrm{d} x+\int_{\Omega} L_{u}(x, u(x), \nabla u(x)) \eta(x) \mathrm{d} x
$$

or,

$$
\begin{align*}
-\int_{\Omega} L_{u}(x, u(x), \nabla u(x)) \eta(x) \mathrm{d} x & \leq \int_{\Omega}\left(I_{D_{L}(x)}\right)^{*}(\nabla \eta) \mathrm{d} x \\
=\int_{\Omega} \sup _{\left\{k \in D_{L}(x)\right\}}\langle k, \nabla \eta\rangle & =\int_{\Omega} \sup _{\left\{k \in D_{L}(x)\right\}}\left\langle\frac{k}{\left\|D_{L}(x)\right\|},\left\|D_{L}(x)\right\| \nabla \eta\right\rangle \tag{8}
\end{align*}
$$

b) From (4), (3) and (2), we have that $\left\|D_{L}(x)\right\| \leq \beta_{U}(x)+h_{U}^{2} H f(\nabla u(x)) \leq$ $\beta_{U}(x)+h_{U}^{2} H \frac{1}{h_{U}^{\perp}}\left(L(x, u, \nabla u(x))-\alpha_{U}(x)\right)$, so that $\left\|D_{L}\right\| \in \mathrm{L}^{1}(\Omega)$; for every $\eta \in$ $C_{0}^{\infty}(\Omega)$ we have that $\left\|D_{L}\right\| \nabla \eta \in\left(\mathrm{L}^{1}(\Omega)\right)^{N}$. Consider $\mathbb{L}$, the linear subspace of $\left(\mathrm{L}^{1}(\Omega)\right)^{N}$ defined as

$$
\mathbb{L}=\left\{\xi \in\left(L^{1}(\Omega)\right)^{N}: \exists \eta \in C_{0}^{\infty}(\Omega): \xi=\left\|D_{L}(x)\right\| \nabla \eta\right\}
$$

and, on $\mathbb{L}$, the linear functional

$$
T(\xi)=-\int_{\Omega} L_{u}(x, u(x), \nabla u(x)) \eta(x) \mathrm{d} x .
$$

We notice that $T$ is well defined: assume that there exist $\eta^{1}$ and $\eta^{2}$ in $C_{0}^{\infty}(\Omega)$ such that $\xi=\left\|D_{L}\right\| \nabla \eta^{1}=\left\|D_{L}\right\| \nabla \eta^{2}$ : then, from (8), we have

$$
\left|-\int_{\Omega} L_{u}(x, u(x), \nabla u(x)) \eta^{1}(x) \mathrm{d} x+\int_{\Omega} L_{u}(x, u(x), \nabla u(x)) \eta^{2}(x) \mathrm{d} x\right|=0
$$

so that $T$ is well defined.
The map

$$
\begin{aligned}
& \varrho(\xi):=\int_{\Omega} \sup _{\left\{k \in D_{L}(x)\right\}}\left\langle\frac{k}{\left\|D_{L}(x)\right\|},\left\|D_{L}(x)\right\| \nabla \eta\right\rangle \mathrm{d} x \\
& =\int_{\Omega\left\{h \in \frac{1}{\frac{1}{\| D_{L}(x) \pi}} D_{L}(x)\right\}}\left\langle h,\left\|D_{L}(x)\right\| \nabla \eta\right\rangle \mathrm{d} x \\
& =\int_{\Omega}\left(I_{\| D_{L}(x) \pi} D_{L}(x)\right)^{*}\left(\left\|D_{L}(x)\right\| \nabla \eta(x)\right) \mathrm{d} x
\end{aligned}
$$

appearing at the r.h.s. of (8) is defined on $\mathbb{L}$ as a convex, positively homogeneous map. It can be extended, preserving these properties, to $\left(\mathrm{L}^{1}(\Omega)\right)^{N}$, since $\left(I_{\pi D_{L}(x) \pi} D_{L}(x)\right)^{*}(\xi(x)) \leq|\xi(x)|$.

Hence, by the Hahn Banach Theorem, the linear map $T$ can be extended from $\mathbb{L}$ to the whole of $\left(\mathrm{L}^{1}(\Omega)\right)^{N}$, still satisfying $|T(\xi)| \leq \rho(\xi)$.
c) By Lemma 2, we can apply Lemma 1 to the map $D=\frac{1}{\left\|D_{L}\right\|} D_{L}$. Hence, we infer the existence of a $\tilde{p} \in\left(\mathrm{~L}^{\infty}(\Omega)\right)^{N}$, with $\tilde{p}(x) \in \frac{1}{\left\|D_{L}(x)\right\|} D_{L}(x)$ a.e. on $\Omega$, i.e. $\tilde{p}(x)=\frac{1}{\left\|D_{L}(x)\right\|} p(x)$ with $p(x) \in D_{L}(x)$, representing the extension of $T$ to $\left(\mathrm{L}^{1}(\Omega)\right)^{N}$, in particular, representing $T$ on $\mathbb{L}$. Hence, for every $\eta \in C_{0}^{\infty}(\Omega)$, we have

$$
\begin{gathered}
-\int_{\Omega} L_{u}(x, u(x), \nabla u(x)) \eta(x) \mathrm{d} x \\
=\int_{\Omega}\left\langle\tilde{p}(x),\left\|D_{L}(x)\right\| \nabla \eta(x)\right\rangle \mathrm{d} x=\int_{\Omega}\langle p(x), \nabla \eta(x)\rangle \mathrm{d} x
\end{gathered}
$$

In other words, for every $\eta \in C_{0}^{\infty}(\Omega)$,

$$
\int_{\Omega}\langle p(x), \nabla \eta(x)\rangle \mathrm{d} x+\int_{\Omega} L_{u}(x, u(x), \nabla u(x)) \eta(x) \mathrm{d} x=0
$$

The map $p(\cdot)$ is a selection from $\partial_{\xi} L(\cdot, u(\cdot), \nabla u(\cdot))$ defined on $\Omega$, thus proving the Theorem.

## REFERENCES

[1] Arrigo Cellina and Marco Mazzola, Necessary conditions for solutions to variational problems, SIAM J. Control Optim., 48 (2009), 2977-2983.
[2] Francis H. Clarke, "Optimization and Nonsmooth Analysis," $2^{\text {nd }}$ edition, Classics in Applied Mathematics, 5. SIAM, Philadelphia, PA, 1990.
[3] Marco Degiovanni and Marco Marzocchi, On the Euler-Lagrange equation for functionals of the Calculus of Variations without upper growth conditions, SIAM J. Control Optim., 48 (2009), 2857-2870.
[4] R. Tyrrell Rockafellar, "Convex Analysis," Princeton University Press, Princeton, NJ, 1970.
Received December 2009; revised February 2010.
E-mail address: g.bonfanti3@campus.unimib.it
E-mail address: arrigo.cellina@unimib.it


[^0]:    2000 Mathematics Subject Classification. Primary: 49K20.
    Key words and phrases. Euler-Lagrange equation.

