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A remark on the denoising of greyscale images using energy densities with varying growth rates

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Abstract

We prove the solvability in Sobolev spaces for a class of variational problems related to the TV-model proposed by Rudin, Osher and Fatemi in [1] for the denoising of greyscale images. In contrast to their approach we discuss energy densities with variable growth rates depending on $|\nabla u|$ in a rather general form including functionals of $(1, p)$ -growth.

1 Introduction

In 1992 Rudin, Osher and Fatemi proposed (compare [1]) to study the variational problem

$$(1.1) \quad I_1[w] := \int_{\Omega} |\nabla w| \, dx + \frac{\lambda}{2} \int_{\Omega} |f - w|^2 \, dx \rightarrow \min$$

as a model for the restoration of a noisy greyscale image f . In this setting (and throughout our paper) Ω is a bounded Lipschitz region in \mathbb{R}^2 , the function $f : \Omega \rightarrow \mathbb{R}$ represents the noisy data, for which we assume

$$(1.2) \quad 0 \leq f \leq 1 \quad \text{a.e. on } \Omega,$$

and $\lambda > 0$ denotes a parameter being under our disposal. As a matter of fact, problem (1.1) has to be discussed in the space $BV(\Omega)$ of functions with finite total variation (see, e.g., [2] or [3] for a definition and further properties of this class) admitting a unique solution u which in addition satisfies (1.2). From the analytical point of view, the functional I_1 from (1.1) does not behave very nicely: the energy density $|\nabla w|$ is neither differentiable nor strictly convex (“elliptic”) so that no additional information on the minimizer u are available. One common alternative used in the variational approach towards the denoising of images is to replace (1.1) by

$$(1.3) \quad I_p[w] := \int_{\Omega} |\nabla w|^p \, dx + \frac{\lambda}{2} \int_{\Omega} |w - f|^2 \, dx \rightarrow \min$$

for some power $p > 1$, where the choice $p = 2$ already occurs in the work of Arsenin and Tikhonov [4], we refer to the monograph [5] for more information on the subject including references. The natural space for problem (1.3) is the Sobolev class $W^{1,p}(\Omega)$ (compare [6] for details), and from nowadays standard results on nonlinear elliptic equations (see the references stated in Chapter 3.2 of [7]) going back to e.g. Uralt'seva, Uhlenbeck, Evans, Di Benedetto and many other prominent authors it follows that the unique solution of problem (1.3) is at least of class C^1 on the interior of the domain Ω . However, from the point of view of applications, a high degree of regularity of the minimizer is not always favourable (“effect of oversmoothing”), which means that in certain cases one should discuss a linear growth model but with better ellipticity properties in comparison to the functional I_1 . This is the subject of the papers [8, 9, 10], in which we studied the problem

$$(1.4) \quad J_\mu[w] := \int_\Omega F_\mu(\nabla w) \, dx + \frac{\lambda}{2} \int_\Omega |w - f|^2 \, dx \rightarrow \min$$

(including even inpainting) with density

$$(1.5) \quad F_\mu(\xi) := \Phi_\mu(|\xi|), \quad \xi \in \mathbb{R}^2,$$

the function $\Phi_\mu : [0, \infty) \rightarrow [0, \infty)$ being defined through

$$(1.6) \quad \Phi_\mu(t) := \int_0^t \int_0^s (1+r)^{-\mu} \, dr \, ds, \quad t \geq 0,$$

with explicit formula

$$(1.7) \quad \begin{cases} \Phi_\mu(t) = \frac{1}{\mu-1}t + \frac{1}{\mu-1} \frac{1}{\mu-2}(t+1)^{-\mu+2} - \frac{1}{\mu-1} \frac{1}{\mu-2}, & \mu \neq 2, \\ \Phi_2(t) = t - \ln(1+t), & t \geq 0. \end{cases}$$

In the case $\mu > 1$ the density F_μ is of linear growth in the sense that

$$(1.8) \quad c_1(|\xi| - 1) \leq F_\mu(\xi) \leq c_2(|\xi| + 1), \quad \xi \in \mathbb{R}^2,$$

with constants $c_1, c_2 > 0$. Formally we can also consider values $\mu < 1$, but then (1.4) reduces to (1.3) for the choice $p = 2 - \mu$. The density F_μ is of class C^2 satisfying in case $\mu > 1$ the condition of μ -ellipticity, i.e.

$$(1.9) \quad c_3(1 + |\xi|)^{-\mu} |\eta|^2 \leq D^2 F_\mu(\xi)(\eta, \eta) \leq c_4(1 + |\xi|)^{-1} |\eta|^2$$

with $c_3, c_4 > 0$ and for all $\xi, \eta \in \mathbb{R}^2$. From (1.7) it follows

$$(1.10) \quad \lim_{\mu \rightarrow \infty} (\mu - 1) F_\mu(\xi) = |\xi|, \quad \xi \in \mathbb{R}^2,$$

and (1.9) together with (1.10) shows that “ $(1 - \mu)F_\mu(\nabla w)$ ” is a reasonable approximation of the TV-density “ $|\nabla w|$ ” occurring in problem (1.1). Moreover, it turns out that the degree of regularity of the solution $u_\mu \in \text{BV}(\Omega)$ of problem (1.4) can be controlled in terms of the parameter μ . Precisely it holds

THEOREM 1.1. *Let f satisfy (1.2), fix $\mu > 1$ and define F_μ according to (1.5), (1.6).*

a) If $\mu < 2$, then the solution u_μ of (1.4) belongs to the Sobolev space $W^{1,1}(\Omega)$ and is of class C^1 in the interior of Ω .

b) In case $\mu > 2$ there are simple examples of data f for which $u_\mu \notin W^{1,1}(\Omega)$.

For part a) we refer to [8, 9, 10, 11, 12], a discussion of b) even for the one-dimensional case $\Omega = (0, 1)$ can be found in [13]. Up to now, all our energy functionals are of uniform power growth in the sense that the regularizing part involving ∇w can be estimated from above and below by the quantity $\int_\Omega |\nabla w|^q dx$ for some power $q \in [1, \infty)$, and the purpose of the present paper is to introduce - at least to some extent - energy functionals and densities F , which allow some flexibility of the growth rate, which means that the growth rate of $F(\nabla w)$ can be prescribed in terms of $|\nabla w|$. To be precise, we consider a density $F : \mathbb{R}^2 \rightarrow [0, \infty)$ of class C^2 satisfying $F(0) = 0$ and $DF(0) = 0$. For numbers $c_5, c_6 > 0$ and for exponents

$$(1.11) \quad p, \mu \in (1, \infty)$$

we assume the validity of $(\eta, \xi \in \mathbb{R}^2)$

$$(1.12) \quad c_5 (1 + |\xi|)^{-\mu} |\eta|^2 \leq D^2 F(\xi)(\eta, \eta) \leq c_6 (1 + |\xi|)^{p-2} |\eta|^2,$$

and in Lemma 2.1 we will show that (1.12) yields the growth estimate $(c_7, \tilde{c}_7, c_8 > 0)$

$$(1.13) \quad c_7 |\xi| - \tilde{c}_7 \leq F(\xi) \leq c_8 (|\xi|^p + 1).$$

The reader should note that (1.12) implies (1.9), if we allow the choice $p = 1$. An example of a density F with (1.12) is given by $(\varepsilon > 0)$

$$(1.14) \quad F(\xi) := \int_0^{|\xi|} \int_0^s (\varepsilon + r)^{\varphi(r)-2} dr ds, \quad \xi \in \mathbb{R}^2,$$

for a continuous and decreasing function

$$\varphi : [0, \infty) \rightarrow [2 - \mu, p], \quad \varphi(0) = p, \quad \lim_{r \rightarrow \infty} \varphi(r) = 2 - \mu.$$

A discussion of (1.14) together with further examples can be found in Section 5. Assuming (1.12) we then look at the variational problem

$$(1.15) \quad J[w] := \int_\Omega F(\nabla w) dx + \frac{\lambda}{2} \int_{\Omega-D} |w - f|^2 dx,$$

where D is a measurable subset of Ω such that

$$(1.16) \quad 0 \leq \mathcal{L}^2(D) < \mathcal{L}^2(\Omega),$$

i.e. we study an inpainting problem combined with simultaneous denoising, where D is the inpainting region and the choice $D = \emptyset$ corresponds to the case of pure denoising. We have the following results:

THEOREM 1.2. *Let (1.2), (1.11) and (1.12) hold together with (1.16). Assume in addition that*

$$(1.17) \quad \mu, p < 2.$$

Then the variational problem

$$(1.18) \quad J[w] \rightarrow \min \text{ in } W^{1,1}(\Omega)$$

with J defined in (1.15) admits a unique solution u . This solution additionally satisfies $0 \leq u \leq 1$ a.e. on Ω as well as $u \in W_{\text{loc}}^{1,s}(\Omega)$ for any finite s .

REMARK 1.1. *Once having established the local higher integrability result $|\nabla u| \in L_{\text{loc}}^s(\Omega)$, $s < \infty$, we think that actually $u \in C^{1,\alpha}(\Omega)$, $0 < \alpha < 1$, can be deduced along similar lines as in [11], where densities F satisfying (1.9) for some exponent $\mu \in (1, 2)$ are considered.*

REMARK 1.2. *Energy densities F , for which*

$$(1.19) \quad c_9 |\nabla w|^s - \tilde{c}_9 \leq F(\nabla w) \leq c_{10} (|\nabla w|^q + 1)$$

holds or for which an appropriate variant of (1.12) is true, have been extensively discussed for instance in the papers [14, 15, 16, 17, 18, 19, 20, 21, 22] dealing even with the higher-dimensional case including vector-valued functions. Roughly speaking it is shown in the above mentioned papers and the references quoted therein, that (1.19) provides some additional regularity of (local) minimizers, provided $s > 1$ and q is not too far away from s , we refer to [23] for a survey. Recalling that (1.12) implies (1.13), Theorem 1.2 covers the case “ $s = 1$ ”, and (1.17) expresses the fact that the upper bound p satisfies “ $p < 2s$ ”. Note that the latter requirement turns out to be a sufficient condition for the regularity of minimizers in the setting of [21].

REMARK 1.3. *Variational problems of mixed linear/superlinear growth are the subject of Section 6 in [23]. Here the density F is of splitting form in the sense that*

$$(1.20) \quad F(\nabla w) = F(\partial_1 w, \partial_2 w) = F_1(\partial_1 w) + F_2(\partial_2 w)$$

with F_1 growing linearly in $|\partial_1 w|$, whereas $F_2(\partial_2 w)$ behaves as $|\partial_2 w|^p$ with power $p > 1$. From the point of view of image restoration condition (1.20) seems to be unnatural, however, if F_1 satisfies (1.9) with $\mu \in (1, 2)$ and if $p < 2$, then regularity results are available, thus our hypothesis (1.17) naturally occurs in the splitting case (1.20).

Next let $\rho : [0, \infty) \rightarrow [0, \infty)$ denote a function of class C^1 being strictly increasing and strictly convex, e.g. $\rho(t) = \sqrt{1 + t^2} - 1$, and let

$$(1.21) \quad K[w] := \int_{\Omega} F(\nabla w) \, dx + \int_{\Omega-D} \rho(|w - f|) \, dx,$$

which means that we consider more general data terms.

THEOREM 1.3. *With ρ from above let f , F and D satisfy (1.2), (1.12) and (1.16), respectively, and assume in addition that $\limsup_{t \rightarrow \infty} \frac{\rho(t)}{t^m} < \infty$ for some $m \geq 1$. Moreover, let*

$$(1.22) \quad 1 < \mu < 3/2,$$

$$(1.23) \quad 1 < p < \mu.$$

Then the variational problem

$$(1.24) \quad K[w] \rightarrow \min \text{ in } W^{1,1}(\Omega)$$

with K from (1.21) has a unique solution u . It holds $0 \leq u \leq 1$ a.e. on Ω , moreover, $|\nabla u|$ is in $L^s_{\text{loc}}(\Omega)$ for any finite s . If the density F is balanced in the sense that

$$(1.25) \quad |D^2 F(\xi)| |\xi|^2 \leq c_{11} (F(\xi) + 1), \quad \xi \in \mathbb{R}^2,$$

holds for some constant, then (1.23) can be replaced by the requirement $p \in (1, 2)$ (compare (1.17)).

REMARK 1.4. *We conjecture that in the balanced case (1.25) the results of Theorem 1.2 and 1.3 extend to any exponent $p \geq 2$, we refer to Remark 3.1.*

Our paper is organized as follows: in Section 2 we collect some preliminary material and discuss regularized problems approximating (1.18) and (1.24). Section 3 is devoted to the proof of Theorem 1.2, and Theorem 1.3 is established in Section 4. Finally, in Section 5 we present some examples of densities F satisfying (1.12) including the model from (1.14).

2 Some preliminary results and discussion of regularized problems

We start with a growth estimate for densities F satisfying (1.12).

Lemma 2.1. *Suppose that we have the ellipticity condition (1.12) for $F : \mathbb{R}^2 \rightarrow [0, \infty)$ with exponents p, μ according to (1.11). Then F is of $(1, p)$ -growth in the sense of inequality (1.13).*

Proof. We just consider the case $p \geq 2$. For $p < 2$ the following arguments can be easily adjusted. We recall that F should satisfy $F(0) = 0$, $DF(0) = 0$, thus we obtain from Taylor's theorem (applied to $t \mapsto F(t\xi)$)

$$(2.1) \quad F(\xi) = \int_0^1 (1-t) D^2 F(t\xi)(\xi, \xi) dt, \quad \xi \in \mathbb{R}^2.$$

Applying (1.12) to the r.h.s. of (2.1) we find

$$(2.2) \quad c_{12} \int_0^1 (1-t)(1+t|\xi|)^{-\mu} dt |\xi|^2 \leq F(\xi) \leq c_{13} \int_0^1 (1-t)(1+t|\xi|)^{p-2} dt |\xi|^2,$$

and from $(1+t|\xi|)^{p-2}|\xi|^2 \leq (1+|\xi|)^p$ (in case $p \geq 2$) we immediately deduce the second inequality in (1.13). If $|\xi| \leq 2$, then the first inequality in (1.13) is obvious by an appropriate choice of $c_7, \tilde{c}_7 > 0$. In case $|\xi| \geq 2$ we observe for the l.h.s. of (2.2)

$$\begin{aligned} c_{12} \int_0^1 (1-t)(1+t|\xi|)^{-\mu} dt |\xi|^2 &\geq c_{12} \int_0^{1/|\xi|} (1-t)(1+t|\xi|)^{-\mu} dt |\xi|^2 \\ &\geq c_{12} \int_0^{1/|\xi|} (1-t)(1+1)^{-\mu} dt |\xi|^2 \geq c_{14} \int_{1/2|\xi|}^{1/|\xi|} (1-t) dt |\xi|^2 \\ &\geq c_{14} \int_{1/2|\xi|}^{1/|\xi|} \left(1 - \frac{1}{|\xi|}\right) dt |\xi|^2 \geq c_{14} \int_{1/2|\xi|}^{1/|\xi|} \frac{1}{2} dt |\xi|^2 = c_{15} |\xi|, \end{aligned}$$

thus the first inequality of (1.13) extends to the case $|\xi| \geq 2$ after adjusting c_7, \tilde{c}_7 . \square

REMARK 2.1. *The requirement $DF(0) = 0$ is essential for deducing the lower bound on F stated in (1.13) from the condition of μ -ellipticity, i.e. from the first inequality in (1.12).*

Lemma 2.2. *Under the conditions on the data stated in Theorem 1.2 and 1.3, respectively, but for arbitrary choices of $p, \mu \in (1, \infty)$, the variational problems (1.18) and (1.24) admit at most one solution $u \in W^{1,1}(\Omega)$. We have*

$$(2.3) \quad 0 \leq u \leq 1 \quad \text{a.e. on } \Omega.$$

Proof. From “strict convexity” (for the density F this property follows from the first inequality in (1.12)) we get

$$\begin{cases} \nabla u = \nabla v & \text{a.e. on } \Omega, \\ u = v & \text{a.e. on } \Omega - D \end{cases}$$

for minimizers $u, v \in W^{1,1}(\Omega)$. But then $u = v$ is a consequence of (1.16). Replacing u by $\min(u, 1)$ and $\max(u, 0)$ we see by an elementary calculation (compare, e.g., [9]) that (2.3) holds for the minimizer u , since otherwise we could decrease the energy. \square

During the proofs of Theorem 1.2 and 1.3 we will essentially benefit from

Lemma 2.3. *Suppose that we are in the situation of Theorem 1.2 or 1.3, where here we allow in both cases exponents $p \in (1, 2)$ and $\mu \in (1, \infty)$. For $\delta > 0$ let $u_\delta \in W^{1,2}(\Omega)$ denote the solution of either*

$$(1.18)_\delta \quad J_\delta[w] := \frac{\delta}{2} \int_\Omega |\nabla w|^2 dx + J[w] \rightarrow \min \text{ in } W^{1,2}(\Omega)$$

or

$$(1.24)_\delta \quad K_\delta[w] := \frac{\delta}{2} \int_{\Omega} |\nabla w|^2 dx + K[w] \rightarrow \min \text{ in } W^{1,2}(\Omega)$$

with J and K from (1.15) and (1.21), respectively. It holds:

i) $0 \leq u_\delta \leq 1$ a.e. on Ω .

ii) The functions u_δ are of class $W_{\text{loc}}^{2,2}(\Omega) \cap W_{\text{loc}}^{1,\infty}(\Omega)$.

iii) We have the uniform bound $\sup_{\delta>0} \|u_\delta\|_{W^{1,1}(\Omega)} < \infty$.

iv) Suppose that we can find an exponent $q > 1$ such that for each subdomain $\Omega^* \Subset \Omega$

$$(2.4) \quad \sup_{\delta>0} \int_{\Omega^*} |\nabla u_\delta|^q dx \leq c_{16}(\Omega^*) < \infty.$$

Then $u_\delta \rightarrow u$ in $L^1(\Omega) \cap W_{\text{loc}}^{1,q}(\Omega)$ as $\delta \rightarrow 0$ for a function $u \in W^{1,1}(\Omega)$, and u solves the variational problem (1.18), respectively (1.24).

Proof. i) follows as inequality (2.3) in Lemma 2.2, ii) is immediate from elliptic regularity theory, and iii) is a consequence of the first inequality in (1.13). Let us discuss iv): from i), iii) and assumption (2.4) we deduce the existence of $u \in \text{BV}(\Omega) \cap W_{\text{loc}}^{1,q}(\Omega) \subset W^{1,1}(\Omega)$ such that

$$(2.5) \quad u_\delta \rightarrow u \text{ in } L^1(\Omega) \text{ and a.e. ,}$$

$$(2.6) \quad u_\delta \rightarrow u \text{ in } W_{\text{loc}}^{1,q}(\Omega)$$

(at least for a subsequence) as $\delta \rightarrow 0$. From De Giorgi's theorem on lower semicontinuity (see, e.g., [24] Theorem 2.3, p.18) we see that (2.5) and (2.6) yield

$$(2.7) \quad J[u] \leq \liminf_{\delta \rightarrow 0} J[u_\delta],$$

if we are in the situation of Theorem 1.2, whereas

$$(2.8) \quad K[u] \leq \liminf_{\delta \rightarrow 0} K[u_\delta]$$

in the setting of Theorem 1.3. Since for $v \in W^{1,2}(\Omega)$ it holds

$$J_\delta[u_\delta] \leq J_\delta[v] \xrightarrow{\delta \rightarrow 0} J[v],$$

we obtain from (2.7) (recall the definition of J_δ in (1.18) _{δ})

$$(2.9) \quad J[u] \leq J[v],$$

and by approximation ($W^{1,2}(\Omega) \ni v_k \rightarrow v$ in $W^{1,1}(\Omega)$), inequality (2.9) extends to $v \in W^{1,1}(\Omega)$. If the u_δ are the solutions of problem (1.24) $_\delta$, then by the same arguments it follows

$$(2.10) \quad K[u] \leq K[v], \quad v \in W^{1,2}(\Omega).$$

Consider $v \in W^{1,1}(\Omega)$. In case $K[v] = +\infty$, i.e.

$$\int_{\Omega-D} \rho(|v-f|) dx = +\infty,$$

there is nothing to prove. In the other case, due to the growth of ρ at infinity and by (1.2), we see that v is in the space $L^m(\Omega-D)$ and according to [25], Lemma 2.1, we find a sequence $v_k \in C^\infty(\bar{\Omega})$ such that

$$\|v_k - v\|_{W^{1,1}(\Omega)} + \|v_k - v\|_{L^m(\Omega-D)} \rightarrow 0$$

as $k \rightarrow \infty$, hence $K[v_k] \rightarrow K[v]$, and since $K[u] \leq K[v_k]$ by (2.10), we finally have shown that u solves (1.24). \square

3 Proof of Theorem 1.2

In this section we assume that all the hypotheses of Theorem 1.2 are valid and define u_δ as in Lemma 2.3 as the unique solution of problem (1.18) $_\delta$. Let $F_\delta(\xi) := \frac{\delta}{2}|\xi|^2 + F(\xi)$, $\xi \in \mathbb{R}^2$. For $\eta \in C_0^1(\Omega)$ with $0 \leq \eta \leq 1$ we have (by passing to the differentiated version of the Euler equation associated to (1.18) $_\delta$ and by quoting Lemma 2.3 ii))

$$(3.1) \quad \int_{\Omega} D^2 F_\delta(\nabla u_\delta) (\partial_\alpha \nabla u_\delta, \nabla [\eta^2 \partial_\alpha u_\delta]) dx = \lambda \int_{\Omega-D} (u_\delta - f) \partial_\alpha (\eta^2 \partial_\alpha u_\delta) dx,$$

where here and in what follows the sum is taken w.r.t. $\alpha = 1, 2$. It holds

$$\begin{aligned} \text{r.h.s. of (3.1)} &= \lambda \int_{\Omega} u_\delta \partial_\alpha (\eta^2 \partial_\alpha u_\delta) dx - \lambda \int_D u_\delta \partial_\alpha (\eta^2 \partial_\alpha u_\delta) dx \\ &\quad - \lambda \int_{\Omega-D} f \partial_\alpha (\eta^2 \partial_\alpha u_\delta) dx =: T_1 - T_2 - T_3, \end{aligned}$$

$$T_1 = -\lambda \int_{\Omega} \eta^2 |\nabla u_\delta|^2 dx,$$

$$|T_2| + |T_3| \leq c_{17} \left\{ \int_{\Omega} \eta |\nabla \eta| |\nabla u_\delta| dx + \int_{\Omega} \eta^2 |\nabla^2 u_\delta| dx \right\},$$

where we have used (1.2) as well as Lemma 2.3 i), c_k denoting a positive constant independent of δ . Recalling in addition Lemma 2.3 iii) we get from (3.1)

$$(3.2) \quad \begin{aligned} &\int_{\Omega} D^2 F_\delta(\nabla u_\delta) (\partial_\alpha \nabla u_\delta, \nabla [\eta^2 \partial_\alpha u_\delta]) dx + \lambda \int_{\Omega} \eta^2 |\nabla u_\delta|^2 dx \\ &\leq c_{18} \left\{ \|\nabla \eta\|_{L^\infty(\Omega)} + \int_{\Omega} \eta^2 |\nabla^2 u_\delta| dx \right\}. \end{aligned}$$

Applying the Cauchy-Schwarz inequality to the bilinear form $D^2F_\delta(\nabla u_\delta)$ and using Young's inequality, the estimate (3.2) yields

$$\begin{aligned} & \int_{\Omega} \eta^2 D^2F_\delta(\nabla u_\delta) (\partial_\alpha \nabla u_\delta, \partial_\alpha \nabla u_\delta) \, dx + \int_{\Omega} \eta^2 |\nabla u_\delta|^2 \, dx \\ & \leq c_{19} \left\{ \int_{\Omega} D^2F_\delta(\nabla u_\delta) (\nabla \eta, \nabla \eta) |\nabla u_\delta|^2 \, dx + \int_{\Omega} \eta^2 |\nabla^2 u_\delta| \, dx + \|\nabla \eta\|_{L^\infty(\Omega)} \right\}, \end{aligned}$$

hence using (1.12) for D^2F (dropping the δ -term on the l.h.s.)

$$\begin{aligned} & \int_{\Omega} \eta^2 (1 + |\nabla u_\delta|)^{-\mu} |\nabla^2 u_\delta|^2 \, dx + \int_{\Omega} \eta^2 |\nabla u_\delta|^2 \, dx \\ & \leq c_{20} \left\{ \|\nabla \eta\|_{L^\infty(\Omega)}^2 \delta \int_{\Omega} |\nabla u_\delta|^2 \, dx + \|\nabla \eta\|_{L^\infty(\Omega)}^2 \int_{\text{spt } \eta} (1 + |\nabla u_\delta|)^p \, dx \right. \\ & \quad \left. + \|\nabla \eta\|_{L^\infty(\Omega)} + \int_{\Omega} \eta^2 |\nabla^2 u_\delta| \, dx \right\}. \end{aligned}$$

We remark the validity of $\sup_{\delta>0} \delta \int_{\Omega} |\nabla u_\delta|^2 \, dx < \infty$ and assume w.l.g. $\|\nabla \eta\|_{L^\infty(\Omega)} \geq 1$.

Then we obtain

$$(3.3) \quad \begin{aligned} & \int_{\Omega} \eta^2 (1 + |\nabla u_\delta|)^{-\mu} |\nabla^2 u_\delta|^2 \, dx + \int_{\Omega} \eta^2 |\nabla u_\delta|^2 \, dx \\ & \leq c_{21} \left\{ \|\nabla \eta\|_{L^\infty(\Omega)}^2 \int_{\text{spt } \eta} (1 + |\nabla u_\delta|)^p \, dx + \int_{\Omega} \eta^2 |\nabla^2 u_\delta| \, dx + \|\nabla \eta\|_{L^\infty(\Omega)}^2 \right\}. \end{aligned}$$

On the r.h.s. of (3.3) we use Young's inequality twice recalling (1.17) and (1.11):

$$\begin{aligned} & \|\nabla \eta\|_{L^\infty(\Omega)}^2 \int_{\text{spt } \eta} (1 + |\nabla u_\delta|)^p \, dx \leq \tau \int_{\text{spt } \eta} |\nabla u_\delta|^2 \, dx + c_{22}(\tau) \|\nabla \eta\|_{L^\infty(\Omega)}^{\frac{4}{2-p}}, \\ & \int_{\Omega} \eta^2 |\nabla^2 u_\delta| \, dx \leq \varepsilon \int_{\Omega} \eta^2 (1 + |\nabla u_\delta|)^{-\mu} |\nabla^2 u_\delta|^2 \, dx + c_{23}(\varepsilon) \int_{\Omega} (1 + |\nabla u_\delta|)^\mu \eta^2 \, dx \\ & \leq \varepsilon \int_{\Omega} \eta^2 (1 + |\nabla u_\delta|)^{-\mu} |\nabla^2 u_\delta|^2 \, dx + \varepsilon \int_{\Omega} \eta^2 |\nabla u_\delta|^2 \, dx + c_{24}(\varepsilon). \end{aligned}$$

Inserting these estimates into (3.3), choosing η such that $\eta \equiv 1$ on $B_{r_1}(x_0)$, $\eta \equiv 0$ outside $B_{r_2}(x_0)$, $B_{r_1}(x_0) \subset B_{r_2}(x_0) \Subset \Omega$, we obtain after appropriate choice of ε and τ

$$(3.4) \quad \int_{B_{r_1}(x_0)} |\nabla u_\delta|^2 \, dx \leq \frac{1}{2} \int_{B_{r_2}(x_0)} |\nabla u_\delta|^2 \, dx + c_{25} ((r_2 - r_1)^{-\alpha} + 1),$$

where for the moment we just neglect $\int_{\Omega} \eta^2 (1 + |\nabla u_\delta|)^{-\mu} |\nabla^2 u_\delta|^2 \, dx$ and α denotes a suitable positive number. Applying Lemma 3.1, p.161, from [24] to estimate (3.4) we find that (2.4) from Lemma 2.3 holds with the choice $q = 2$, and we can quote iv) of Lemma 2.3 yielding a unique $W^{1,1}(\Omega)$ - solution u of (1.18).

Going back to (3.3), recalling the estimates stated after (3.3) and applying our bound (2.4) valid for $q = 2$, it follows

$$\int_{\Omega^*} |\nabla^2 u_\delta|^2 (1 + |\nabla u_\delta|)^{-\mu} dx \leq c_{26}(\Omega^*) < \infty$$

for any $\Omega^* \Subset \Omega$, thus $(\varphi_\delta := (1 + |\nabla u_\delta|)^{1-\mu/2})$

$$\|\varphi_\delta\|_{W^{1,2}(\Omega^*)} \leq c_{27}(\Omega^*) < \infty,$$

which by Sobolev's theorem implies

$$(3.5) \quad \|\nabla u_\delta\|_{L^s(\Omega^*)} \leq c_{28}(s, \Omega^*)$$

for any $s < \infty$. This proves the last claim of Theorem 1.2. \square

REMARK 3.1. *Suppose that F satisfies the condition (1.25). In this case we estimate*

$$D^2 F_\delta(\nabla u_\delta)(\nabla \eta, \nabla \eta) |\nabla u_\delta|^2 \leq c_{29}(F_\delta(\nabla u_\delta) + 1)$$

and observe $\sup_{\delta > 0} \int_{\Omega} F_\delta(\nabla u_\delta) dx < \infty$. Thus we can replace $\int_{\text{spt } \eta} (1 + |\nabla u_\delta|)^p dx$ in (3.3) through a constant ending up with

$$\int_{\Omega} \eta^2 (1 + |\nabla u_\delta|)^{-\mu} |\nabla^2 u_\delta|^2 dx + \int_{\Omega} \eta^2 |\nabla u_\delta|^2 dx \leq c_{30}(\eta),$$

hence we obtain (3.5) just assuming $\mu \in (1, 2)$. Thus the bound (1.17) imposed on p at this stage does not enter, however during our proof we work with the quadratic regularization $(1.18)_\delta$, which requires $p \leq 2$. In other words: under the assumption (1.25) the claims of Theorem 1.2 extend to exponents $p > 2$ (keeping the bound $1 < \mu < 2$) and a proof can be carried out by working with the regularization

$$\delta \int_{\Omega} (1 + |\nabla w|^2)^{\bar{p}/2} dx + J[w] \rightarrow \min \text{ in } W^{1,\bar{p}}(\Omega)$$

for some exponent $\bar{p} > p$. We leave the details to the reader.

4 Proof of Theorem 1.3

Let the assumptions of Theorem 1.3 hold. In place of equation (3.1) we have

$$(4.1) \quad \begin{aligned} & \int_{\Omega} D^2 F_\delta(\nabla u_\delta) (\partial_\alpha \nabla u_\delta, \nabla [\eta^2 \partial_\alpha u_\delta]) dx \\ &= \int_{\Omega-D} \rho'(|u_\delta - f|) \frac{u_\delta - f}{|u_\delta - f|} \partial_\alpha (\eta^2 \partial_\alpha u_\delta) dx, \end{aligned}$$

where u_δ is the solution of problem (1.24) $_\delta$ (see Lemma 2.3). From (1.2) and Lemma 2.3 i) it follows

$$\text{r.h.s. of (4.1)} \leq c_{31} \int_{\Omega} |\partial_\alpha (\eta^2 \partial_\alpha u_\delta)| \, dx$$

and clearly (recall Lemma 2.3 iii))

$$(4.2) \quad \int_{\Omega} |\partial_\alpha (\eta^2 \partial_\alpha u_\delta)| \, dx \leq c_{32}(\eta) + c_{33} \int_{\Omega} \eta^2 |\nabla^2 u_\delta| \, dx,$$

where we use the symbol $c_k(\eta)$ to denote constants proportional to $\|\nabla \eta\|_{L^\infty(\Omega)}^\alpha$ for some positive exponent α . Applying Young's inequality to the integral on the r.h.s. of (4.2) and discussing the l.h.s. of (4.1) as done after (3.2) we find

$$(4.3) \quad \begin{aligned} & \int_{\Omega} \eta^2 (1 + |\nabla u_\delta|)^{-\mu} |\nabla^2 u_\delta|^2 \, dx \\ & \leq c_{34} \int_{\Omega} \eta^2 (1 + |\nabla u_\delta|)^\mu \, dx + c_{35}(\eta) \int_{\text{spt } \eta} (1 + |\nabla u_\delta|)^p \, dx. \end{aligned}$$

We specify η as in Section 3 and let

$$\varphi_\delta := (1 + |\nabla u_\delta|)^{1-\mu/2}, \quad \Psi_\delta := (1 + |\nabla u_\delta|)^{\mu/2}.$$

Then (4.3) shows (with suitable $\alpha_1 > 0$)

$$(4.4) \quad \int_{\Omega} \eta^2 |\nabla \varphi_\delta|^2 \, dx \leq c_{36} \left\{ \int_{\Omega} \eta^2 \Psi_\delta^2 \, dx + (r_2 - r_1)^{-\alpha_1} \int_{B_{r_2}(x_0)} (1 + |\nabla u_\delta|)^p \, dx \right\}.$$

Next we observe (quoting Sobolev's inequality)

$$(4.5) \quad \begin{aligned} \int_{\Omega} (\eta \Psi)^2 \, dx & \leq c_{37} \left(\int_{\Omega} |\nabla(\eta \Psi_\delta)| \, dx \right)^2 \leq c_{38} \left[\int_{\Omega} |\nabla \eta| \Psi_\delta \, dx + \int_{\Omega} \eta |\nabla \Psi_\delta| \, dx \right]^2 \\ & \leq c_{39}(\nabla \eta) + c_{40} \left(\int_{\Omega} |\nabla \Psi_\delta| \eta \, dx \right)^2, \end{aligned}$$

where we have used that $\sup_{\delta>0} \int_{\Omega} \Psi_\delta \, dx < \infty$ on account of Lemma 2.3 iii). We discuss the remaining integral on the r.h.s. of (4.5) observing that $\Psi_\delta = \varphi_\delta^{\mu/(2-\mu)}$ and using Hölder's inequality:

$$\begin{aligned} \int_{\Omega} \eta |\nabla \Psi_\delta| \, dx & \leq c_{41} \int_{\Omega} \eta |\nabla \varphi_\delta| \varphi_\delta^{\frac{\mu}{2-\mu}-1} \, dx \\ & \leq c_{42} \left(\int_{\Omega} \eta^2 |\nabla \varphi_\delta|^2 \, dx \right)^{1/2} \left(\int_{B_{r_2}(x_0)} \varphi_\delta^{\frac{2\mu-2}{2-\mu}} \, dx \right)^{1/2}. \end{aligned}$$

We have

$$\varphi_\delta^{\frac{2\mu-2}{2-\mu}} = (1 + |\nabla u_\delta|)^{2\mu-2}$$

with exponent $2\mu - 2 \in (0, 1)$, which follows from (1.22). Quoting Lemma 2.3 iii) one more time, another application of Hölder's inequality gives (for some $\alpha_2 > 0$)

$$(4.6) \quad \int_{\Omega} \eta |\nabla \Psi_{\delta}| \, dx \leq c_{43} r_2^{\alpha_2} \left(\int_{\Omega} \eta^2 |\nabla \varphi_{\delta}|^2 \, dx \right)^{1/2}.$$

We insert (4.6) into (4.5) giving the bound

$$(4.7) \quad \int_{\Omega} (\eta \Psi_{\delta})^2 \, dx \leq c_{44} (\nabla \eta) + c_{45} r_2^{2\alpha_2} \int_{\Omega} \eta^2 |\nabla \varphi_{\delta}|^2 \, dx.$$

With (4.7) we return to (4.4) and assume that the radius r_2 is sufficiently small, thus

$$(4.8) \quad \int_{\Omega} \eta^2 |\nabla \varphi_{\delta}|^2 \, dx \leq c_{46} (r_2 - r_1)^{-\alpha_3} \left(1 + \int_{B_{r_2}(x_0)} (1 + |\nabla u_{\delta}|)^p \, dx \right).$$

Up to now we have not used our hypothesis (1.23), which enters next:

$$\begin{aligned} \int_{B_{r_1}(x_0)} (1 + |\nabla u_{\delta}|)^{\mu} \, dx &\leq \int_{\Omega} (\eta \Psi_{\delta})^2 \, dx \\ &\stackrel{(4.7), (4.8)}{\leq} c_{47} \left[(r_2 - r_1)^{-\alpha_4} + (r_2 - r_1)^{-\alpha_5} \int_{B_{r_2}(x_0)} (1 + |\nabla u_{\delta}|)^p \, dx \right] \\ &\leq c_{48} (r_2 - r_1)^{-\alpha_6} + \frac{1}{2} \int_{B_{r_2}(x_0)} (1 + |\nabla u_{\delta}|)^{\mu} \, dx, \end{aligned}$$

where in the last estimate we applied Hölder's inequality and use the smallness of r_2 to get the factor $1/2$. As outlined after (3.4) we deduce (2.4) with value $q := \mu$. Moreover, using this information in (4.4), we see

$$\sup_{\delta > 0} \|\varphi_{\delta}\|_{W^{1,2}(\Omega^*)} < \infty$$

for any subdomain $\Omega^* \Subset \Omega$, thus (3.5) holds, and we get all the results of Theorem 1.3 as described in Section 3, where for the balancing case we refer to Remark 3.1. \square

5 Examples

In this section we focus on energy densities depending on the modulus of ∇u , a situation for which the following observations are helpful.

Proposition 5.1. *Let $g : [0, \infty) \rightarrow [0, \infty)$ denote a C^2 -function for which $g(0) = g'(0) = 0$, $g'' \geq 0$. Then*

$$(5.1) \quad G : \mathbb{R}^2 \rightarrow [0, \infty), \quad G(\xi) := g(|\xi|),$$

is a convex function of class C^2 for which $G(0) = 0$, $DG(0) = 0$ and

$$(5.2) \quad \begin{aligned} & \min \left\{ g''(|\xi|), \frac{1}{|\xi|} g'(|\xi|) \right\} |\eta|^2 \leq D^2G(\xi)(\eta, \eta) \\ & \leq \max \left\{ g''(|\xi|), \frac{1}{|\xi|} g'(|\xi|) \right\} |\eta|^2, \quad \xi, \eta \in \mathbb{R}^2. \end{aligned}$$

Proof. We just note that (5.2) follows from the formula

$$D^2G(\xi)(\eta, \eta) = \frac{1}{|\xi|} g'(|\xi|) \left[|\eta|^2 - \frac{(\eta \cdot \xi)^2}{|\xi|^2} \right] + g''(|\xi|) \frac{(\eta \cdot \xi)^2}{|\xi|^2}.$$

□

If $G : \mathbb{R}^2 \rightarrow [0, \infty)$ is a non-negative function of class C^2 , we recall the balancing condition (see (1.25)):

$$(5.3) \quad |D^2G(\xi)| |\xi|^2 \leq c_{49} (G(\xi) + 1), \quad \xi \in \mathbb{R}^2.$$

Proposition 5.2. *Let g satisfy the assumptions of Proposition 5.1. Assume further that*

$$(5.4) \quad t^2 \max \left\{ g''(t), \frac{1}{t} g'(t) \right\} \leq c_{50} (g(t) + 1), \quad t \geq 0.$$

Then G from (5.1) satisfies (5.3).

Proof. This is an immediate consequence of (5.2) and (5.4). □

Proposition 5.3. *If g is a function as in Proposition 5.1 such that*

$$(5.5) \quad t g''(t) \leq c_{51} g'(t), \quad t \geq 0,$$

and if g satisfies the $(\Delta 2)$ -condition, i.e.

$$(5.6) \quad g(2t) \leq c_{52} g(t), \quad t \geq 0,$$

then inequality (5.4) holds. Thus $G(\xi) := g(|\xi|)$, $\xi \in \mathbb{R}^2$, is balanced in the sense of (5.3).

Proof. We have (recalling $g(0) = 0$ as well as $g'(t) \geq 0$)

$$g(t) = \int_0^t g'(s) ds \geq \int_{t/2}^t g'(s) ds \geq \frac{t}{2} g'(t/2),$$

where the last inequality follows from the fact that g' is increasing on account of our hypothesis $g'' \geq 0$. Thus we get

$$t g'(t) \leq g(2t) \leq c_{52} g(t)$$

(see (5.6)), and together with (5.5) we arrive at (5.4). □

All our energy densities “ $G(\nabla u)$ ” discussed below are of the principal form (compare (1.6) and (1.14))

$$(5.7) \quad G(\xi) := g(|\xi|) := \int_0^{|\xi|} \int_0^s \omega(r) \, dr \, ds, \quad \xi \in \mathbb{R}^2,$$

for a continuous function $\omega : [0, \infty) \rightarrow [0, \infty)$ such that $\omega(s) > 0$ for $s > 0$. Note that g is strictly increasing and strictly convex implying the strict convexity of G on \mathbb{R}^2 .

Example 5.1. Consider a continuous function $\eta : [0, \infty) \rightarrow [0, 1]$ and define G according to (5.7) with the choice

$$(5.8) \quad \omega(t) := \eta(t)(1+t)^{-\mu} + (1-\eta(t))(1+t)^{p-2}, \quad t \geq 0,$$

for exponents $p, \mu \in (1, \infty)$.

Proposition 5.4. The density G satisfies (1.12).

Proof. It holds on account of $\eta(t) \in [0, 1]$ and $(1+t)^{-\mu} \leq (1+t)^{p-2}$ for any $t \geq 0$

$$g''(t) \stackrel{(5.7)}{=} \omega(t) \stackrel{(5.8)}{\leq} (1+t)^{p-2},$$

$$\frac{1}{t}g'(t) \stackrel{(5.7)}{=} \frac{1}{t} \int_0^t \omega(s) \, ds \stackrel{(5.8)}{\leq} \frac{1}{t} \int_0^t (1+s)^{p-2} \, ds = \frac{1}{t} \frac{1}{p-1} \{(t+1)^{p-1} - 1\}.$$

In case $t \geq 1$ we observe $\{\dots\} \leq (2t)^{p-1}$, thus $\frac{1}{t}g'(t) \leq c_{53} t^{p-2} \leq c_{54}(1+t)^{p-2}$, whereas in case $t \leq 1$ we use

$$\frac{1}{t} \{(t+1)^{p-1} - 1\} = (p-1)(T+1)^{p-2}$$

for some $T \in (0, 1)$, hence

$$\frac{1}{t}g'(t) \leq c_{55} \leq c_{56}(1+t)^{p-2},$$

and the second inequality in (5.2) gives the upper bound

$$(5.9) \quad D^2G(\xi)(\eta, \eta) \leq c_{57} (1 + |\xi|)^{p-2} |\eta|^2.$$

With analogous calculations we obtain a lower bound:

$$g''(t) = \omega(t) \geq (1+t)^{-\mu}, \quad t \geq 0,$$

$$\frac{1}{t}g'(t) = \frac{1}{t} \int_0^t \omega(s) \, ds \geq \frac{1}{t} \int_0^t (1+s)^{-\mu} \, ds = \frac{1}{t(1-\mu)} \{(1+t)^{1-\mu} - 1\}.$$

Case 1: $t \geq t(\mu)$ (≥ 1 sufficiently large). Then we have after appropriate choice of $t(\mu)$

$$\frac{1}{t}g'(t) \geq c_{58} \frac{1}{t} \geq c_{58}(1+t)^{-\mu}.$$

Case 2: $t \leq t(\mu)$. Here we observe

$$\frac{1}{t} \{(1+t)^{1-\mu} - 1\} = (1-\mu)(1+\tilde{T})^{-\mu}$$

for a suitable $\tilde{T} \in (0, t(\mu))$, hence

$$\frac{1}{t} g'(t) \geq (1+\tilde{T})^{-\mu} \geq c_{59} \geq c_{59}(1+t)^{-\mu}.$$

Recalling (5.9) and (5.2), the above estimates imply (1.12) for our density G . \square

REMARK 5.1. *An equivalent form of (5.8) is given by*

$$(5.8) \quad \omega(t) := \Theta(t)(1+t)^{-\mu}, \quad t \geq 0,$$

for a continuous function $\Theta : [0, \infty) \rightarrow [0, \infty)$ such that $1 \leq \Theta(t) \leq (1+t)^{\mu+p-2}$, $t \geq 0$.

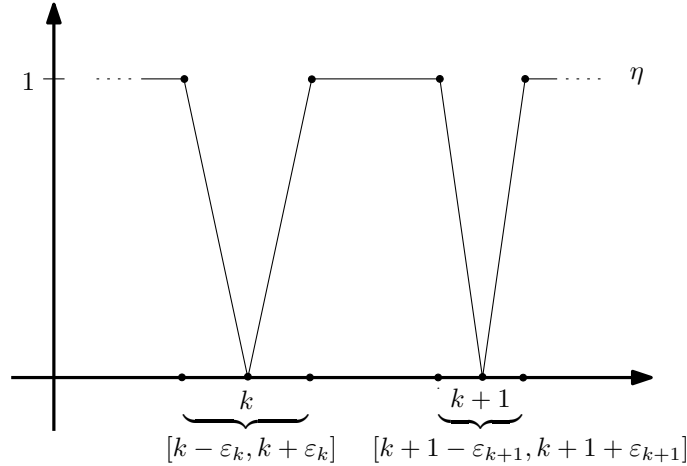
In fact, if η is given, let

$$\Theta(t) := \eta(t) + (1-\eta(t))(1+t)^{p+\mu-2},$$

and if we start from (5.8) we obtain (5.8) by defining

$$\eta(t) := ((1+t)^{p-2} - \Theta(t)(1+t)^{-\mu}) ((1+t)^{p-2} - (1+t)^{-\mu})^{-1}.$$

The density G defined in (5.7) with ω as in (5.8) in general does not satisfy the balancing condition (5.3): consider $\eta : [0, \infty) \rightarrow [0, 1]$ as indicated in the picture below:



Here ε_k denotes a suitable sequence going to zero, we let $\eta \equiv 1$ on each interval $[k+\varepsilon_k, k+1-\varepsilon_{k+1}]$ with linear interpolation on $[k-\varepsilon_k, k+\varepsilon_k]$ such that $\eta(k) = 0$ for each k . Then it holds for $t \in \mathbb{N}$

$$t^2 g''(t) = t^2(1+t)^{p-2}$$

and at the same time (after appropriate choice of ε_k)

$$(5.10) \quad g(s) \leq c_{60} s$$

for $s \geq 0$ sufficiently large, hence (5.4) is violated. We discuss (5.10): it holds

$$g(t) = \int_0^t \int_0^s (1+r)^{-\mu} dr ds + \int_0^t \int_0^s (1-\eta(r)) \{(1+r)^{p-2} - (1+r)^{-\mu}\} dr ds.$$

For simplicity let us assume $p \leq 2$. Then $\{\dots\} \leq 1$, hence (compare (1.5) - (1.8))

$$\begin{aligned} g(t) &\leq c_{61} \left\{ t + \int_0^t \int_0^s (1-\eta(r)) dr ds \right\} \leq c_{61} \left\{ t + \int_0^t \int_0^s (1-\eta(r)) dr ds \right\} \\ &\leq c_{61} \left\{ t + t \int_0^\infty (1-\eta(r)) dr \right\} \leq c_{62} t \left\{ 1 + \sum_{k=1}^\infty \varepsilon_k \right\}, \end{aligned}$$

and we obtain (5.10) from the requirement that $\sum_{k=1}^\infty \varepsilon_k < \infty$. In the case $p > 2$ a slight modification is necessary still leading to (5.10). In addition, we can choose different functions η to get $\lim_{t \rightarrow \infty} g(t)/t^q > 0$ for a given number $q \in (1, p)$.

REMARK 5.2. *As a matter of fact our previous considerations extend to densities*

$$G(\nabla u) = \int_0^{|\nabla u|} \int_0^s [\eta(r)(\varepsilon_1 + r)^{-\mu} + (1-\eta(r))(\varepsilon_2 + r)^{p-2}] dr ds$$

with positive numbers $\varepsilon_1, \varepsilon_2$ and with weight-function η as in (5.8).

Example 5.2. *We let*

$$(5.11) \quad G(\xi) := g(|\xi|) := \int_0^{|\xi|} \int_0^s (\varepsilon + r)^{\rho(r)-2} dr ds, \quad \xi \in \mathbb{R}^2,$$

with $\varepsilon > 0$ and for a continuous and decreasing function

$$(5.12) \quad \rho : [0, \infty) \rightarrow [-\mu + 2, p], \quad \rho(0) = p, \quad \lim_{r \rightarrow \infty} \rho(r) = 2 - \mu$$

with exponents $p, \mu > 1$. Note that (5.11), (5.12) can be seen as an approximation of the density $G(\nabla u) = |\nabla u|^{p(|\nabla u|)}$ where $p(|\nabla u|)$ decreases from p to 1 as $|\nabla u|$ ranges from 0 to ∞ , introduced by Blomgren, Chan and Mulet [26] for $p = 2$.

Proposition 5.5. *The density G from (5.11) with ρ defined in (5.12) satisfies the ellipticity condition (1.12), moreover, the balancing inequality (5.3) holds.*

Proof. W.l.o.g. we let $\varepsilon = 1$ and observe for any $t \geq 0$

$$(1+t)^{-\mu} \leq (1+t)^{\rho(t)-2} = g''(t) \leq (1+t)^{p-2},$$

moreover, it holds

$$\begin{aligned}\frac{1}{t}g'(t) &= \frac{1}{t} \int_0^t (1+s)^{\rho(s)-2} ds \leq \frac{1}{t} \int_0^t (1+s)^{p-2} ds \leq c_{63}(1+t)^{p-2}, \\ \frac{1}{t}g'(t) &\geq \frac{1}{t} \int_0^t (1+s)^{-\mu} ds \geq c_{64}(1+t)^{-\mu},\end{aligned}$$

we refer to the proof of Proposition 5.4. Thus (1.12) follows from Proposition 5.1. Next we discuss (5.4) for g by referring to Proposition 5.3: we have

$$\begin{aligned}g(2t) &= \int_0^{2t} g'(s) ds = \int_0^t 2g'(2s) ds \\ &\stackrel{(5.11)}{=} 2 \int_0^t \int_0^{2s} (1+r)^{\rho(r)-2} dr ds = 4 \int_0^t \int_0^s (1+2r)^{\rho(2r)-2} dr ds.\end{aligned}$$

In case $p \leq 2$ we get by the properties of ρ

$$(1+2r)^{\rho(2r)-2} \leq (1+r)^{\rho(2r)-2}, \quad (1+r)^{\rho(2r)-2} \leq (1+r)^{\rho(r)-2}$$

(note: $\rho(2r) \leq \rho(r)$), hence

$$g(2t) \leq 4 \int_0^t \int_0^s (1+r)^{\rho(r)-2} dr ds = 4g(t).$$

If the value of $p > 1$ is arbitrary, we write

$$(1+2r)^{\rho(2r)-2} = (1+r)^{\rho(2r)-2} \left(\frac{1+2r}{1+r} \right)^{\rho(2r)-2}$$

and use the fact that

$$\lim_{r \rightarrow \infty} \left(\frac{1+2r}{1+r} \right)^{\rho(2r)-2} = 2^{-\mu},$$

thus $(1+2r)^{\rho(2r)-2} \leq c_{65}(1+r)^{\rho(2r)-2}$, and by recalling $\rho(2r) \leq \rho(r)$ we obtain as before inequality (5.6) with a suitable constant. It remains to check (5.5): we have

$$g'(t) = \int_0^t (1+s)^{\rho(s)-2} ds \geq \int_{t/2}^t (1+s)^{\rho(s)-2} ds \geq \int_{t/2}^t (1+s)^{\rho(t)-2} ds,$$

since ρ decreases. Writing

$$\int_{t/2}^t (1+s)^{\rho(t)-2} ds = (1+t)^{\rho(t)-2} \int_{t/2}^t \left\{ \frac{1+s}{1+t} \right\}^{\rho(t)-2} ds$$

and observing that

$$\left\{ \frac{1+s}{1+t} \right\}^{\rho(t)-2} \geq c_{66} > 0 \quad \text{on } [t/2, t],$$

we see that $g'(t) \geq c_{66} \frac{t}{2} (1+t)^{\rho(t)-2}$ and (5.5) is established. \square

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