

# Geometric effects on $W^{1,p}$ regularity of the stationary linearized Boltzmann equation

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Webinar Kinetic and fluid equations for collective behavior,  
8th, April, 2024

This talk is based on a joint work with Daisuke Kawagoe,  
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# Stationary linearized Boltzmann equation in $\mathbb{R}^3$

Bounded domain:

$$\Omega \in \mathbb{R}^3. \quad (1)$$

We consider the linearized velocity distribution function:

$$f : \Omega \times \mathbb{R}^3 \rightarrow \mathbb{R}.$$

We define

$$\Gamma_- := \{(x, v) \mid x \in \partial\Omega, n(x) \cdot v < 0\}. \quad (2)$$

Incoming Boundary Value Problem for linearized stationary Boltzmann equation:

$$\begin{cases} \boldsymbol{v} \cdot \nabla_x f = L(f), & \boldsymbol{x} \in \Omega, \boldsymbol{v} \in \mathbb{R}^3, \\ f(\boldsymbol{x}, \boldsymbol{v}) = g(\boldsymbol{x}, \boldsymbol{v}), & (\boldsymbol{x}, \boldsymbol{v}) \in \Gamma_-, \end{cases} \quad (3)$$

where  $L$  is the linearized collision operator.

Our goal is to classify the range of  $W^{1,p}$  solution space according to the geometry of the domain.

We focus on the stationary linearized Boltzmann equation in a convex domain. To our surprise, the flatness has a dramatic effect on the range of  $p$ .

# Regularity of stationary Boltzmann equation in a bounded domain

Mixture lemma: Collision and free transport move regularity from velocity variable to space variable.

- ▶ (C. 2018 SIMA) Linearized equation, incoming boundary, locally Holder.
- ▶ (C., Kawagoe, Hsia 2019 Annales de l'Institut Henri Poincaré C ) Linearized equation, diffuse reflection, pointwise estimate of derivatives.
- ▶ (Chen, Kim. 2022 ARMA) Nonlinear equation, diffuse boundary, locally  $C^{1,\beta}$ .
- ▶ (Chen 2022 SIMA) Cercignani–Lampis Boundary condition

C., Kawagoe, Hsia 2019 Annales de l'Institut Henri Poincaré C:

$$|\nabla_x f| + |\nabla_v f| \leq C|1 + d_x^{-1}|^{\frac{4}{3} + \epsilon},$$

where

$$d_x = \text{dist}(x, \partial\Omega).$$

Chen, Kim. 2022 ARMA:

$$\| |v|^2 \nabla_v f \|_\infty \leq C \|T - T_w\|_\infty.$$

(Notice that the Lemma 2.13 in this paper is not correct)

## Velocity averaging lemma

- ▶ (C., Chung, Hsia, Su 2022 JSP ) linearized equation, incoming boundary,  $L^2_V(\mathbb{R}^3, H_x^{1-}(\Omega))$ .

We can not recover  $L^2_V(\mathbb{R}^3, H_x^1(\Omega))$  by this estimates by Bourgain-Brezis-Mironescu formula.



# Time evolutionary problem

Regularity for time evolutionary problem:  
(Guo, Kim, Tonon, Trescases 2017 Invent. Math.) Nonlinear equation, diffuse reflection,  $W^{1,p}$  for  $1 \leq p < 2$ . Disprove  $H^1$  result to free transport equation.

Motivation:

What is the situation for stationary solution?

Existence of  $H^1$  solutions to Stationary Linearized Boltzmann Equation in a Small Domain.

Theorem (C., Chung, Hsia, Kawagoe, Su April 19, 2023)

*There exists a small  $\epsilon > 0$  such that*

*Suppose domain  $\Omega$  is of positive curvature with  $\text{diam}(\Omega) < \epsilon$ , the incoming boundary value problem for stationary linearized Boltzmann equation has a unique solution  $f \in H^1(\Omega \times \mathbb{R}^3)$  if  $g$  is smooth enough.*

Remark

*Chen Kim investigate a related issue on asymptotic stability in  $W_x^{1,p}$  for  $1 \leq p < 3$  (ARMA 2024).*

We classify the range of  $p$  for solution space  $W^{1,p}$  according to the geometry of the domain.

**Assumption A.** We say  $L$  satisfies the condition A if the operator  $L(f)$  can be decomposed into the multiplicative term  $-\nu(v)f$  and the integral term  $K(f) = \int k(v, v_*)f(v_*)dv_*$  with the following estimates for some fixed  $0 \leq \gamma \leq 1$ .

$$\nu_0(1 + |v|)^\gamma \leq \nu(v) \leq \nu_1(1 + |v|)^\gamma \quad (4)$$

$$|k(v, v^*)| \leq C \frac{1}{|v - v^*|(1 + |v| + |v^*|)^{1-\gamma}} e^{\frac{1-\rho}{4}(|v-v^*|^2 + (\frac{|v|^2 - |v^*|^2}{|v-v^*|})^2)}, \quad (5)$$

$$|\nabla_v k(v, v^*)| \leq C \frac{1 + |v|}{|v - v^*|^2(1 + |v| + |v^*|)^{1-\gamma}} e^{\frac{1-\rho}{4}(|v-v^*|^2 + (\frac{|v|^2 - |v^*|^2}{|v-v^*|})^2)}, \quad (6)$$

$$|\nabla_v \nu(v)| \leq C(1 + |v|)^{\gamma-1}. \quad (7)$$

## Remark

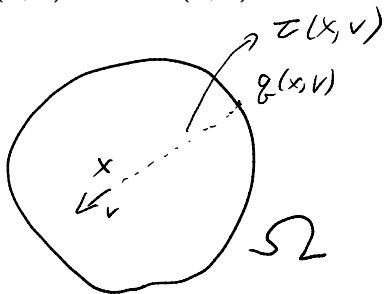
*The crosssection  $B = C|v|^\gamma \cos \theta$  for  $0 \leq \gamma \leq 1$  yields a linearized collision operator  $L$  satisfying Assumption A.*

## Remark

*For Grad's angular cutoff,  $0 \leq B \leq C|v|^\gamma \cos \theta$  for  $0 \leq \gamma \leq 1$ , (8) and the upper bound in (7) was proved by Caflisch (1980 CMP).*

$$\tau(x, v) := \inf_{t > 0} \{t : x - vt \notin \Omega\},$$

$$q(x, v) := x - \tau(x, v)v.$$



We rewrite

$$\begin{cases} \mathbf{v} \cdot \nabla_x f + \nu(\mathbf{v})f = K(f), & \mathbf{x} \in \Omega, \mathbf{v} \in \mathbb{R}^3, \\ f(\mathbf{x}, \mathbf{v}) = g(\mathbf{x}, \mathbf{v}), & (\mathbf{x}, \mathbf{v}) \in \Gamma_-. \end{cases} \quad (8)$$

Integral equation:

$$\begin{aligned} f(\mathbf{x}, \mathbf{v}) &= e^{-\nu(\mathbf{v})\tau(\mathbf{x}, \mathbf{v})} g(\mathbf{q}(\mathbf{x}, \mathbf{v}), \mathbf{v}) \\ &+ \int_0^{\tau(\mathbf{x}, \mathbf{v})} e^{-\nu(\mathbf{v})s} K(f)(\mathbf{x} - s\mathbf{v}, \mathbf{v}) ds. \end{aligned} \quad (9)$$

Hereafter, we define

$$(Jg)(\mathbf{x}, \mathbf{v}) := e^{-\nu(\mathbf{v})\tau(\mathbf{x}, \mathbf{v})} g(\mathbf{q}(\mathbf{x}, \mathbf{v}), \mathbf{v}), \quad (10)$$

$$(\mathcal{S}_\Omega f)(\mathbf{x}, \mathbf{v}) := \int_0^{\tau(\mathbf{x}, \mathbf{v})} e^{-\nu(\mathbf{v})s} f(\mathbf{x} - s\mathbf{v}, \mathbf{v}) ds. \quad (11)$$



We can rewrite

$$f(x, v) = J(g) + S_{\Omega}K(f). \quad (12)$$

### Definition

*We say  $f$  is a solution to (8) if  $f$  satisfies (12).*

Let

$$L_{\alpha}^p(\Omega \times \mathbb{R}^3) := \{f \mid \|f\|_{L_{\alpha}^p(\Omega \times \mathbb{R}^3)} < \infty\},$$

where

$$\|f\|_{L_{\alpha}^p(\Omega \times \mathbb{R}^3)}^p := \int_{\Omega} \int_{\mathbb{R}^3} |f(x, v)|^p e^{\rho\alpha|v|^2} dx dv.$$

Also, for  $1 \leq p < \infty$  and  $\alpha \geq 0$ , we define the function space  $W_\alpha^{1,p}(\Omega \times \mathbb{R}^3)$  by

$$W_\alpha^{1,p}(\Omega \times \mathbb{R}^3) := \{f \mid \|f\|_{W_\alpha^{1,p}(\Omega \times \mathbb{R}^3)} < \infty\},$$

where

$$\|f\|_{W_\alpha^{1,p}(\Omega \times \mathbb{R}^3)} := \|f\|_{L_\alpha^p(\Omega \times \mathbb{R}^3)} + \|\nabla_x f\|_{L_\alpha^p(\Omega \times \mathbb{R}^3)} + \|\nabla_v f\|_{L_\alpha^p(\Omega \times \mathbb{R}^3)}.$$

Notice that  $W_\alpha^{1,p}(\Omega \times \mathbb{R}^3)$  with  $\alpha = 0$  is the usual Sobolev space  $W^{1,p}(\Omega \times \mathbb{R}^3)$ .

## Theorem (C., Hsia, Kawagoe, Su, 11, 2023)

Suppose  $L$  satisfies **Assumption A**. Let  $0 \leq \alpha < (1 - \rho)/2$  and  $\Omega$  be a bounded convex domain with  $C^2$  boundary. Then, the following statements hold.

- (i) For  $1 \leq p < 2$ , there exists  $\epsilon > 0$  depending on  $p$  and  $\alpha$  such that: for any  $\Omega$  with  $\text{diam}(\Omega) < \epsilon$ , the boundary value problem (3) has a unique solution  $f \in W_\alpha^{1,p}(\Omega \times \mathbb{R}^3)$  if and only if  $Jg \in W_\alpha^{1,p}(\Omega \times \mathbb{R}^3)$ .
- (ii) We further assume that  $\partial\Omega$  is of positive Gaussian curvature. Then, the range of  $p$  in (i) can be extended to  $1 \leq p < 3$ .
- (iii) The conclusions in (i) and (ii) are optimal.

arXiv:2311.12387

To be more precise, (iii) means:

### Lemma (Counter example $p=2$ )

*For fixed  $1 \leq p < 2$  and  $0 \leq \alpha < (1 - \rho)/2$ , there exist a bounded convex domain  $\Omega$  and a boundary data  $g$  such that the boundary value problem (3) has a solution in  $L^2_\alpha(\Omega \times \mathbb{R}^3) \cap W^{1,p}_\alpha(\Omega \times \mathbb{R}^3)$  but not in  $W^{1,2}_\alpha(\Omega \times \mathbb{R}^3)$ .*

### Lemma (Counter example $p=3$ )

*For fixed  $2 \leq p < 3$  and  $0 \leq \alpha < (1 - \rho)/2$ , there exist a bounded convex domain  $\Omega$  with its boundary of positive Gaussian curvature and a boundary data  $g$  such that the boundary value problem (3) has a solution in  $L^3_\alpha(\Omega \times \mathbb{R}^3) \cap W^{1,p}_\alpha(\Omega \times \mathbb{R}^3)$  but not in  $W^{1,3}_\alpha(\Omega \times \mathbb{R}^3)$ .*

Nonlinear case for small domain with positive Gaussian curvature is established in a norm that is a proper subspace of  $W^{1,p}$  for  $1 \leq p < 3$  by C. Kawagoe, hsia, and Su in 3, 2024.

arXiv:2403.10016

# Sketch of the proof

Recall

$$f(x, v) = J(g) + S_{\Omega}K(f). \quad (13)$$

Performing Picard iteration, formally we have

$$f = \sum_{i=0}^{\infty} (S_{\Omega}K)^i Jg. \quad (14)$$

Goal: To prove the series (14) converges in the desired norm.

For  $L_\alpha^p$  space, we have

### Lemma

Let  $1 \leq p < \infty$  and  $0 \leq \alpha < (1 - \rho)/2$ , where  $\rho$  is the constant in **Assumption A**. Then, for any  $h \in L_\alpha^p(\Omega \times \mathbb{R}^3)$ , we have

$$\|S_\Omega Kh\|_{L_\alpha^p(\Omega \times \mathbb{R}^3)} \lesssim \text{diam}(\Omega)^{\frac{1}{p}} \|h\|_{L_\alpha^p(\Omega \times \mathbb{R}^3)}. \quad (15)$$

If  $\text{diam}(\Omega)$  is small enough, by contraction mapping theorem, (3) has a solution in  $L_\alpha^p$ .



# Sobolev space case

We do not have a direct analogy for  $W_\alpha^{1,p}$  case. Instead,

## Lemma

Given  $h \in W_\alpha^{1,p}(\Omega \times \mathbb{R}^3)$  with  $1 \leq p < 2$  and  $0 \leq \alpha < (1 - \rho)/2$ , where  $\rho$  is the constant in **Assumption A**, we have

$$\begin{aligned} \|S_\Omega Kh\|_{W_\alpha^{1,p}(\Omega \times \mathbb{R}^3)} &\lesssim \text{diam}(\Omega)^{\frac{1}{p}} \|h\|_{W_\alpha^{1,p}(\Omega \times \mathbb{R}^3)} + \|h\|_{L_\alpha^p(\Omega \times \mathbb{R}^3)} \\ &\quad + \text{diam}(\Omega)^{\frac{1}{p}} \|h\|_{L_\alpha^p(\partial\Omega \times \mathbb{R}^3)}, \end{aligned}$$

where  $\|h\|_{L_\alpha^p(\partial\Omega \times \mathbb{R}^3)}$  is defined by

$$\|h\|_{L_\alpha^p(\partial\Omega \times \mathbb{R}^3)}^p := \int_{\mathbb{R}^3} \int_{\partial\Omega} |h(z, v)|^p e^{\rho\alpha|v|^2} d\Sigma(z) dv,$$

and  $d\Sigma$  denotes the surface measure on  $\partial\Omega$ .

# Trace inequalities

## Lemma (Trace inequalities)

Let  $\Omega$  be a bounded domain with Lipschitz boundary. Also,  $\alpha \geq 0$ . Then,

(i) For  $1 < p < \infty$ , there exists a positive constant  $C_2(\Omega, p)$  such that

$$\|h\|_{L_\alpha^p(\partial\Omega \times \mathbb{R}^3)} \leq C_2(\Omega, p) \left( \delta^{\frac{p-1}{p}} \|\nabla_x h\|_{L_\alpha^p(\Omega \times \mathbb{R}^3)} + \delta^{-\frac{1}{p}} \|h\|_{L_a^p(\Omega \times \mathbb{R}^3)} \right)$$

for all  $h \in W_\alpha^{1,p}(\Omega \times \mathbb{R}^3)$  and  $0 < \delta < 1$ .

(ii)

$$\|h\|_{L_\alpha^1(\partial\Omega \times \mathbb{R}^3)} \leq (1 + \delta) \|\nabla_x h\|_{L_\alpha^1(\Omega \times \mathbb{R}^3)} + C_\delta(\Omega) \|h\|_{L_\alpha^1(\Omega \times \mathbb{R}^3)}$$

for all  $h \in W_\alpha^{1,1}(\Omega \times \mathbb{R}^3)$ .

For fixed  $1 \leq p < 2$  and  $0 \leq \alpha < (1 - \rho)/2$ , taking  $\delta$  and  $\text{diam}(\Omega)$  sufficiently small and combining Lemmas above together, we have

$$\begin{aligned} \|(S_\Omega K)^i Jg\|_{W_\alpha^{1,p}(\Omega \times \mathbb{R}^3)} &\leq \frac{1}{2} \|(S_\Omega K)^{i-1} Jg\|_{W_\alpha^{1,p}(\Omega \times \mathbb{R}^3)} \\ &\quad + C_3 \|(S_\Omega K)^{i-1} Jg\|_{L_\alpha^p(\Omega \times \mathbb{R}^3)} \end{aligned} \tag{16}$$

For the case  $2 \leq p < 3$ , we need to use a good property of positive Gaussian curvature. We recall the following estimate.

**Lemma (Proposition 5.9 in (C.,Chung, Hsia, Su 2022 JSP))**

*Let  $\Omega$  be a  $C^2$  bounded convex domain of positive Gaussian curvature. Then, there exists a positive constant  $C_1(\Omega)$  depending only on  $\Omega$  such that for any  $z \in \partial\Omega$  and  $v \in \mathbb{R}^3$  we have*

$$|z - q(z, v)| \leq C_1(\Omega)N(z, v),$$

where

$$N(z, v) := |n(z) \cdot \hat{v}|, \quad \hat{v} := \frac{v}{|v|}.$$

From Lemma 7, we have the following estimate.

### Lemma

Let  $\Omega$  be a  $C^2$  bounded convex domain of positive Gaussian curvature, and let  $C_1(\Omega)$  be a constant defined in Lemma 7.

Then, given  $h \in W_\alpha^{1,p}(\Omega \times \mathbb{R}^3)$  with  $2 \leq p < 3$  and  $0 \leq \alpha < (1 - \rho)/2$ , where  $\rho$  is the constant in **Assumption A**, we have

$$\begin{aligned} \|S_\Omega Kh\|_{W_\alpha^{1,p}(\Omega \times \mathbb{R}^3)} &\lesssim \text{diam}(\Omega)^{\frac{1}{p}} \|h\|_{W_\alpha^{1,p}(\Omega \times \mathbb{R}^3)} + \|h\|_{L_\alpha^p(\Omega \times \mathbb{R}^3)} \\ &\quad + C_1(\Omega)^{\frac{1}{p}} \|h\|_{L_\alpha^p(\partial\Omega \times \mathbb{R}^3)}. \end{aligned}$$

## Counter-example for the case $p = 2$

We choose  $\Omega$  as a small bounded convex domain such that

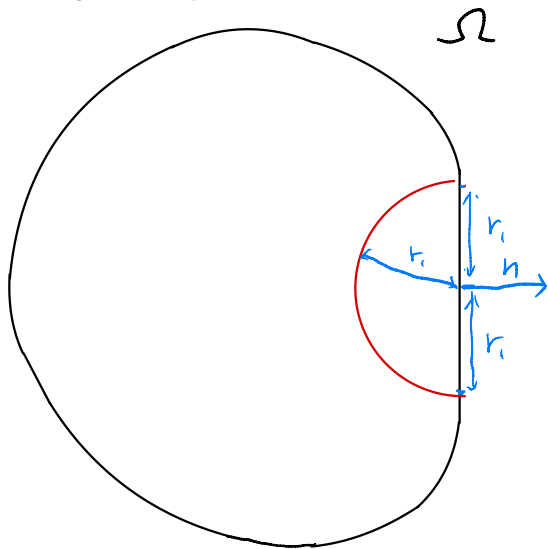
$$D_{r_1} := \{x = (0, x_2, x_3) \in \mathbb{R}^3 \mid |x| < r_1\} \subset \partial\Omega \quad (17)$$

with a small radius  $r_1$  and

$$\{x = (x_1, x_2, x_3) \in \mathbb{R}^3 \mid |x| < r_1, x_1 < 0\} \subset \Omega. \quad (18)$$

We remark that  $n(0) = (1, 0, 0)$ .

# Counter-example for $p = 2$

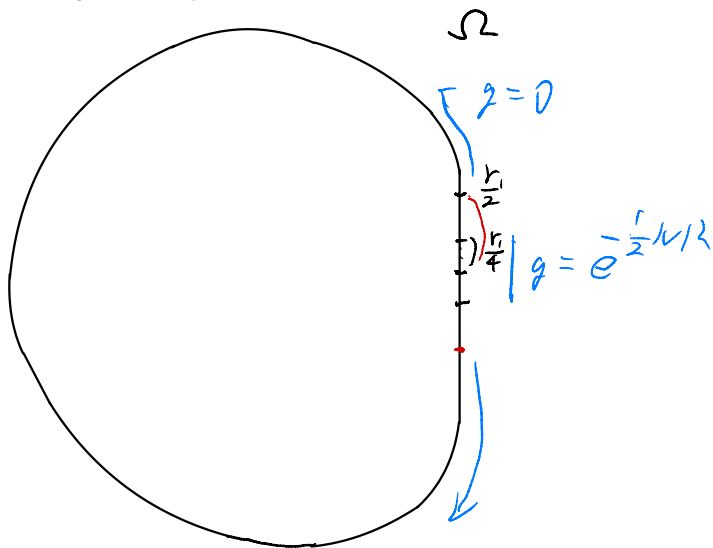


Let  $\varphi_1$  be a smooth cut-off function on  $\partial\Omega$  such that  $0 \leq \varphi_1 \leq 1$ ,  $\varphi_1(x) = 1$  for  $x \in D_{r_1/4}$ , and  $\varphi_1(x) = 0$  for  $x \in \partial\Omega \setminus D_{r_1/2}$ . We pose the boundary data  $g$  of the form:

$$g(x, \nu) = \varphi_1(x) e^{-\frac{1}{2}|\nu|^2}, \quad (x, \nu) \in \Gamma^-. \quad (19)$$



## Counter-example for $p = 2$



We assume  $f \in W_\alpha^{1,2}$ , then derive a contradiction. Recall

$$(Jg)(x, v) := e^{-\nu(v)\tau-(x,v)} g(q(x, v), v), \quad (20)$$

$$(S_\Omega f)(x, v) := \int_0^{\tau(x,v)} e^{-\nu(v)s} f(x - sv, v) ds. \quad (21)$$

Thus,

$$\begin{aligned} \nabla_x f(x, v) = & -\nu(|v|)(\nabla_x \tau(x, v))Jg(x, v) + (\nabla_x q(x, v))J(\nabla_x g)(x, v) \\ & + S_{\Omega, x} Kf(x, v) + S_\Omega K(\nabla_x f)(x, v). \end{aligned}$$

By assumption, we see that  $S_\Omega K(\nabla_x f) \in L_\alpha^2(\Omega \times \mathbb{R}^3)$ , and therefore the integral

$$\int_\Omega \int_{\mathbb{R}^3} |\nabla_x f - S_\Omega K \nabla_x f|^2 e^{2\alpha|v|^2} dx dv \quad (22)$$

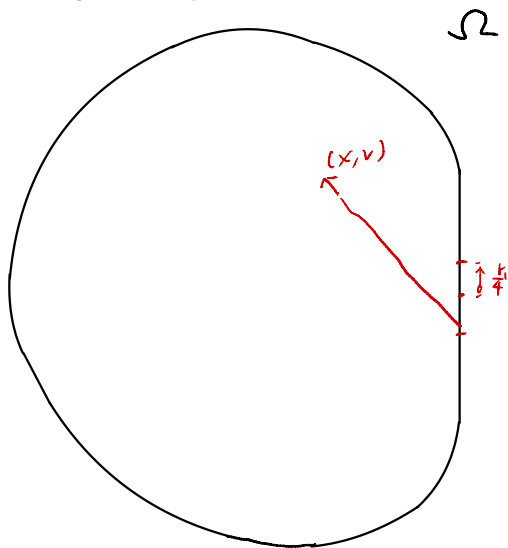
is bounded.

Let  $r_2 > 0$  and

$$D_{r_1, r_2} := \{(x, v) \in \Omega \times \mathbb{R}^3 \mid q(x, v) \in D_{r_1/4}, \tau(x, v) \leq 1, |v| < r_2\}. \quad (23)$$

In this region, we have  $J(\nabla_X g) = 0$

## Counter-example for $p = 2$



$$|v| < r_2$$

$$g(x, v) \in D_{\frac{r_1}{4}}$$

$$\mathbb{I}(x, v) \leq 1$$

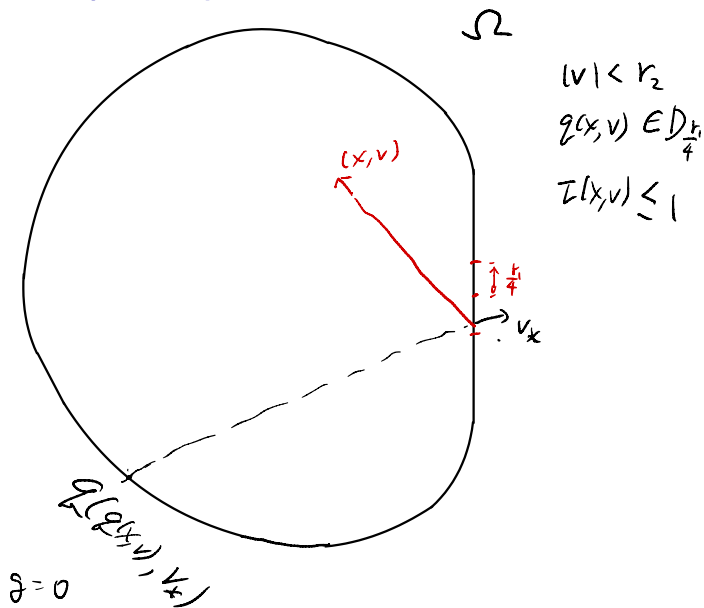
$$S_{\Omega,x}Kf(x, v) = (\nabla_x \tau(x, v)) e^{-\nu(v)\tau(x, v)} \int_{\Gamma_{q(x, v)}^+} k(v, v^*) f(q(x, v), v^*) dv^* \\ + (\nabla_x \tau(x, v)) e^{-\nu(v)\tau(x, v)} \int_{\Gamma_{q(x, v)}^-} k(v, v^*) e^{-\frac{1}{2}|v^*|^2} dv^*.$$

We substitute the function  $f$  in the first term of the right hand side by the integral equation again to obtain

$$\int_{\Gamma_{q(x, v)}^+} k(v, v^*) f(q(x, v), v^*) dv^* \\ = \int_{\Gamma_{q(x, v)}^+} k(v, v^*) Jg(q(q(x, v), v^*), v^*) dv^* \\ + \int_{\Gamma_{q(x, v)}^+} k(v, v^*) S_{\Omega}Kf(q(q(x, v), v^*), v^*) dv^*.$$

Here, since  $q(q(x, v), v^*) \notin D_{r_1}$  for  $(x, v) \in D_{r_1, r_2}$  and  $v^* \in \Gamma_{q(x, v)}^+$ , the first term in the right hand side is zero.

# Counter-example for $p = 2$





On the other hand, we have

$$\begin{aligned} & \left| \int_{\Gamma_{q(x,v)}^+} k(v, v^*) S_{\Omega} K f(q(q(x, v), v^*), v^*) dv^* \right| \\ & \lesssim \|f\|_{C_{\alpha}((\Omega \times \mathbb{R}^3) \cup \Gamma_{\pm})} \text{diam}(\Omega) \\ & \lesssim \text{diam}(\Omega). \end{aligned}$$

Therefore, we can make contribution from the integral

$$\int_{\Gamma_{q(x,v)}^+} k(v, v^*) f(q(x, v), v^*) dv^*$$

arbitrary small by taking  $\text{diam}(\Omega)$  sufficiently small.

Thus, in  $D_{r_1, r_2}$

$$\begin{aligned} & -(\nabla_x f(x, v) - S_\Omega K(\nabla_x f)(x, v)) \geq \\ & \nu(|v|)(\nabla_x \tau(x, v)) e^{-\nu(v)\tau(x, v)} \left( e^{-\frac{1}{2}|v|^2} - \int_{\Gamma_{q(x, v)}^-} k(v, v^*) e^{-\frac{1}{2}|v^*|^2} - \epsilon \right) \\ & \geq \nu(|v|)(\nabla_x \tau(x, v)) e^{-\nu(v)} \left( e^{-\frac{1}{2}|v|^2} - \int_{\Gamma_{q(x, v)}^-} k(v, v^*) e^{-\frac{1}{2}|v^*|^2} - \epsilon \right) \end{aligned} \tag{24}$$

## Lemma

There exist  $\eta_0 > 0$  and  $r_2 > 0$  such that

$$\nu(|v|)e^{-\frac{1}{2}|v|^2} - \int_{\Gamma_{q(x,v)}^-} k(v, v^*)e^{-\frac{1}{2}|v^*|^2} dv^* > \eta_0$$

for all  $(x, v) \in D_{r_1, r_2}$ .

$$\int_{\Omega} \int_{\mathbb{R}^3} |\nabla_x f - S_{\Omega} K \nabla_x f|^2 e^{2\alpha|v|^2} dx dv \gtrsim \int_{D_{r_1, r_2}} |\nabla_x \tau(x, v)|^2 dx dv.$$

Here, we perform the same change of variable.

$$\begin{aligned} & \int_{D_{r_1, r_2}} |\nabla_x \tau(x, v)|^2 dx dv \\ &= \int_{D_{r_1/4}} \int_{\{v_1 < 0\} \cap \{|v| < r_2\}} \int_0^{\min\{\tau(z, -v), 1\}} |\nabla_x \tau(z + tv, v)|^2 dt N(z, v) |v| dv \end{aligned}$$

It is known that

$$\nabla_x \tau(x, v) = \frac{-n(q(x, v))}{N(x, v)|v|}. \quad (25)$$

$$\int_0^{\min\{\tau(z, -v), 1\}} |\nabla_x \tau(z + tv, v)|^2 dt N(z, v) |v| = \frac{\min\{\tau(z, -v), 1\}}{N(z, v) |v|}$$

We restrict ourselves to the case  $|v| < r_1/2$ . In this case, we have  $\tau(z, -v) > 1$ . Let  $r_3 := \min\{r_1/2, r_2\}$ . Then, we have

$$\begin{aligned} & \int_{D_{r_1/4}} \int_{\{v_1 < 0\} \cap \{|v| < r_2\}} \int_0^{\min\{\tau(z, -v), 1\}} |\nabla_x \tau(z + tv, v)|^2 dt N(z, v) |v| dv \\ & \geq \int_{D_{r_1/4}} \int_{\{v_1 < 0\} \cap \{|v| < r_3\}} \frac{1}{N(z, v) |v|} dv d\Sigma(z). \end{aligned}$$

Introducing the spherical coordinates to  $v$  so that  $\theta = 0$  corresponds to  $(-1, 0, 0)$ , we have

$$\int_{\{v_1 < 0\} \cap \{|v| < r_3\}} \frac{1}{N(z, v)|v|} dv = \pi r_3^2 \int_0^{\pi/2} \frac{\sin \theta}{\cos \theta} d\theta,$$

which is divergent for all  $z \in D_{r_1/4}$ . Therefore the integral (22) is not bounded, and it is a contradiction.

Thank you!



## Counter example for $p = 3$

We consider  $B(0, r)$ . We parametrize the boundary by  $x = (r \cos \theta, r \sin \theta \cos \phi, r \sin \theta \sin \phi)$  for  $\theta \in [0, \pi]$  and  $\phi \in [0, 2\pi)$ . With these coordinates, for  $\theta_0 \in (0, \pi)$ , let  $\partial\Omega_{\theta_0} := \{x \in \partial\Omega \mid 0 \leq \theta < \theta_0\}$ . Take  $0 < \theta_1 < \theta_2 < \pi$  and a smooth cut-off function  $\varphi_2$  on  $\partial\Omega$  such that  $\varphi_2(x) = 1$  for  $x \in \partial\Omega_{\theta_1}$ ,  $\varphi_2(x) = 0$  for  $x \in \partial\Omega \setminus \partial\Omega_{\theta_2}$ , and  $0 \leq \varphi_2(x) \leq 1$  for  $x \in \partial\Omega_{\theta_2} \setminus \partial\Omega_{\theta_1}$ . We pose the boundary data  $g$  of the form:

$$g(x, \nu) = \varphi_2(x) e^{-\frac{1}{2}|\nu|^2}, \quad (x, \nu) \in \Gamma^-. \quad (26)$$

Thank you!