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**ON THE EXISTENCE OF CENTRAL FANS
OF CAPILLARY SURFACES**

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We prove that under some conditions every nonparametric capillary surface which has a central fan (of radial limits at a point \mathcal{O}) can be perturbed with respect to the contact angle and the perturbed surfaces continue to have central fans. In particular, any nonparametric capillary surface which is symmetric with respect to a vertical plane through \mathcal{O} and has a central fan may be perturbed (with respect to the contact angle) in a nonsymmetric manner and the resulting capillary surfaces will not be symmetric with respect to the vertical plane but will continue to have central fans.

1. Introduction

Let Ω be a bounded open set in \mathbb{R}^2 with locally Lipschitz boundary $\partial\Omega$ such that a point \mathcal{O} lies on $\partial\Omega$, $\partial\Omega \setminus \{\mathcal{O}\}$ is a C^2 curve and there exist distinct rays l^\pm starting at \mathcal{O} such that $\partial\Omega$ is tangent to $l^+ \cup l^-$ at \mathcal{O} . By rotating and translating the domain, we may assume $\mathcal{O} = (0, 0)$, $l^+ = \{r(\cos \alpha, \sin \alpha) : r \geq 0\}$, $l^- = \{r(\cos \alpha, -\sin \alpha) : r \geq 0\}$ and

$$\Omega \cap B(\mathcal{O}, \delta) = \{r(\cos \theta, \sin \theta) : 0 < r < \delta, \theta^-(r) < \theta < \theta^+(r)\}$$

for some $\alpha \in (0, \pi)$, $\delta > 0$ and functions $\theta^\pm \in C^0([0, \delta])$ which satisfy $\theta^- < \theta^+$, $\theta^-(0) = -\alpha$ and $\theta^+(0) = \alpha$; here $B(\mathcal{O}, \delta)$ is the open ball in \mathbb{R}^2 centered at \mathcal{O} of radius δ . We will assume this description of Ω holds throughout this paper.

Let γ be a measurable function mapping $\partial\Omega$ into $[0, \pi]$ and $f \in C^2(\Omega) \cap L^\infty(\Omega)$ be a (bounded) variational solution of the nonparametric capillary surface problem of finding a function $u \in C^2(\Omega)$ such that

$$(1) \quad \operatorname{div}(Tu) = \kappa u + \lambda \quad \text{in } \Omega,$$

$$(2) \quad Tu \cdot \nu = \cos \gamma \quad \text{a.e. on } \partial\Omega,$$

where

$$Tu = \left(\frac{D_1 u}{\sqrt{1 + |Du|^2}}, \frac{D_2 u}{\sqrt{1 + |Du|^2}} \right),$$

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κ and λ are constants and ν is the outer unit normal to $\partial\Omega$. We will assume $\kappa > 0$ and therefore, by vertical translation, assume $\lambda = 0$. (Since $\kappa > 0$, f is unique.)

Lancaster and Siegel [1996] proved that if γ is bounded away from 0 and π near \mathcal{O} , then the radial limit of f at \mathcal{O} in the direction θ ,

$$Rf(\theta) \stackrel{\text{def}}{=} \lim_{r \downarrow 0} f(r \cos \theta, r \sin \theta),$$

exists for each $\theta \in [-\alpha, \alpha]$, Rf belongs to $C^0([-\alpha, \alpha])$, $Rf(-\alpha)$ is the limiting height at \mathcal{O} of the trace of f on $\partial^-\Omega = \partial\Omega \cap \{y < 0\}$ and $Rf(\alpha)$ is the limiting height at \mathcal{O} of the trace of f on $\partial^+\Omega = \partial\Omega \cap \{y > 0\}$. In particular, when $\alpha > \frac{\pi}{2}$, so that $\partial\Omega$ has a nonconvex (or reentrant) corner at \mathcal{O} , and f is discontinuous at \mathcal{O} , the conclusion of Theorem 1 of [Lancaster and Siegel 1996] is that the radial limits of f behave in one of the following ways:

- (i) There exist α_1 and α_2 so that $-\alpha \leq \alpha_1 < \alpha_2 \leq \alpha$ and Rf is constant on $[-\alpha, \alpha_1]$ and $[\alpha_2, \alpha]$ and is strictly increasing or strictly decreasing on $[\alpha_1, \alpha_2]$. Label these case (I) and case (D), respectively.
- (ii) There exist $\alpha_1, \alpha_L, \alpha_R, \alpha_2$ so that $-\alpha \leq \alpha_1 < \alpha_L < \alpha_R < \alpha_2 \leq \alpha$, $\alpha_R = \alpha_L + \pi$, and Rf is constant on $[-\alpha, \alpha_1]$, $[\alpha_L, \alpha_R]$, and $[\alpha_2, \alpha]$ and is either strictly increasing on $[\alpha_1, \alpha_L]$ and strictly decreasing on $[\alpha_R, \alpha_2]$ or strictly decreasing on $[\alpha_1, \alpha_L]$ and strictly increasing on $[\alpha_R, \alpha_2]$. Label these case (ID) and case (DI), respectively.

In addition, if the limits

$$(3) \quad \gamma_1 = \lim_{\partial^+\Omega \ni (x,y) \rightarrow \mathcal{O}} \gamma(x, y) \quad \text{and} \quad \gamma_2 = \lim_{\partial^-\Omega \ni (x,y) \rightarrow \mathcal{O}} \gamma(x, y)$$

both exist, then [Lancaster 2010; 2012; Lancaster and Siegel 1996] imply that α_2 equals $\alpha - \gamma_1$ in cases (I) and (DI) and $\alpha + \gamma_1 - \pi$ in cases (D) and (ID) while α_1 equals $-\alpha + \gamma_2$ in cases (D) and (DI) and $\pi - \alpha - \gamma_2$ in cases (I) and (ID).

The intervals in $[-\alpha, \alpha]$ on which Rf is constant are called “fans” in, for example, [Lancaster 1985]; specifically, $[-\alpha, \alpha_1]$ and $[\alpha_2, \alpha]$ are called “side fans” and, if it exists, $[\alpha_L, \alpha_L + \pi]$ is called a “central fan”. When Ω and γ are symmetric with respect to the x -axis, we have $Rf(\alpha) = Rf(-\alpha)$ and, if $\alpha > \frac{\pi}{2}$, $\alpha_L = -\frac{\pi}{2}$ and $\alpha_R = \frac{\pi}{2}$. (If $\kappa < 0$ in (1), we would need to explicitly assume $f(x, y) = f(x, -y)$ for $(x, y) \in \Omega$.) If the fans touch or overlap (e.g., $\gamma_1 + \gamma_2 \geq 2\alpha - \pi$ in a situation where case (DI) would hold), then f is continuous at \mathcal{O} .

Let Ω be a bounded domain in \mathbb{R}^2 which is symmetric with respect to the x -axis and has a reentrant corner of size $2\alpha > \pi$ at the origin \mathcal{O} . Let $\gamma : \partial\Omega \rightarrow (0, \pi)$ also be symmetric with respect to the x -axis such that the limits in (3) exist and $\gamma_1 = \gamma_2 < \frac{\pi}{2}$. As in Example 2 of [Lancaster and Siegel 1996], it follows that the solution f of (1)–(2) with the domain Ω and contact angle γ above is continuous

at \mathcal{O} if and only if $\gamma_1 \geq \frac{\pi}{2} - \alpha$ and the radial limits $Rf(\theta)$ of f at \mathcal{O} have a central fan if $\gamma_1 < \frac{\pi}{2} - \alpha$. Danzhu Shi and Robert Finn [2004] considered the borderline case in which $\gamma_1 = \alpha - \frac{\pi}{2}$, so that f is continuous at \mathcal{O} . By perturbing the domain (using “an asymmetric domain perturbation that is in an asymptotic sense arbitrarily small”), they showed that the solution of the perturbed capillary problem is discontinuous at \mathcal{O} . (They convert the behavior of the radial limit function from a constant in Example 2 to case (I) in the perturbed problem.)

Consider a similar (symmetric) situation with a constant contact angle γ which satisfies $\gamma < \alpha - \frac{\pi}{2}$, so that the solution f of (1)–(2) with the (symmetric) domain Ω and contact angle γ is discontinuous at \mathcal{O} , the radial limits $Rf(\theta)$ of f at \mathcal{O} have a central fan and case (DI) holds. Applying the procedure of Finn and Shi, one makes a suitable, nonsymmetric (with respect to the x -axis) perturbation of Ω outside a neighborhood of \mathcal{O} and obtains a new solution \tilde{f} of (1)–(2) in the perturbed domain $\tilde{\Omega}$, and one then shows that \tilde{f} is discontinuous at \mathcal{O} and the radial limits $R\tilde{f}(\theta)$ have no central fan (i.e., case (I) holds); the size of the domain perturbation required to achieve this depends on the size of $\alpha - \frac{\pi}{2} - \gamma$.

We might view their example and procedure as a perturbation of the contact angle in a fixed domain $\widehat{\Omega}$ as follows. Let $\widehat{\Omega}$ be the largest open subset of $\Omega \cap \tilde{\Omega}$ which is symmetric with respect to the x -axis. Let $\hat{\nu}$ denote the exterior unit normal to $\widehat{\Omega}$ at points of $\partial\widehat{\Omega}$ where it exists. Define (variable) contact angles $\lambda, \tilde{\lambda} : \partial\widehat{\Omega} \rightarrow [0, \pi]$ as follows:

- On $\partial\widehat{\Omega} \cap \partial\Omega$, set $\lambda = \gamma$.
- On $\partial\widehat{\Omega} \cap \partial\tilde{\Omega}$, set $\tilde{\lambda} = \gamma$.
- On $\partial\widehat{\Omega} \cap \Omega$, set $\lambda = Tf \cdot \hat{\nu}$ when $\hat{\nu}$ is defined; recall that $f \in C^2(\Omega)$.
- On $\partial\widehat{\Omega} \cap \tilde{\Omega}$, set $\tilde{\lambda} = T\tilde{f} \cdot \hat{\nu}$ when $\hat{\nu}$ is defined; recall that $\tilde{f} \in C^2(\tilde{\Omega})$.

Using the procedure given in [Shi and Finn 2004], notice that $\hat{\nu}$ exists at all but a finite number of points and so λ and $\tilde{\lambda}$ are defined almost everywhere on $\partial\widehat{\Omega}$. From Theorem 5.1 of [Finn 1986], we see that f and \tilde{f} are the solutions of (1)–(2) with domain $\widehat{\Omega}$ and contact angles λ and $\tilde{\lambda}$ respectively. We may therefore view $\tilde{\lambda}$ as a perturbation of the (symmetric) contact angle λ and, when $\gamma < \alpha - \frac{\pi}{2}$, this perturbation $\tilde{\lambda}$ destroys the central fan. In this paper, we establish the stability of central fans with respect to sufficiently small perturbations of the contact angle γ , leaving the domain Ω fixed; this implies that $\tilde{\lambda}$ is a “large” perturbation of λ . We shall prove the following result.

Theorem 1. *Suppose Ω is a bounded open domain in \mathbb{R}^2 which has a reentrant corner at \mathcal{O} of size 2α with $\alpha \in (\frac{\pi}{2}, \pi)$ as described above. Suppose also that there is a finite set $A = \{P_1, \dots, P_m\} \subset \partial\Omega$ with $m \geq 1$ and $P_1 = \mathcal{O}$ such that $\partial\Omega \setminus A$ is a C^4 curve (if $m = 1$) or a finite disjoint union of C^4 curves (if $m > 1$). Let*

$\gamma \in C^{1,\beta}(\partial\Omega \setminus A)$, for some $\beta \in (0, 1)$, satisfy $\delta_0 \leq \gamma \leq \pi - \delta_0$ for some $\delta_0 > 0$ such that the limits

$$\gamma_1 = \lim_{\partial^+\Omega \ni (x,y) \rightarrow \mathcal{O}} \gamma(x, y) \quad \text{and} \quad \gamma_2 = \lim_{\partial^-\Omega \ni (x,y) \rightarrow \mathcal{O}} \gamma(x, y)$$

both exist. Suppose there exists $f \in C^2(\Omega) \cap L^\infty(\Omega)$ which satisfies (1)–(2) and is discontinuous at \mathcal{O} and the radial limit function of f at \mathcal{O} , $Rf(\cdot)$, behaves as in case (ID) or case (DI).

Then there exist functions $\omega^\pm : \partial\Omega \rightarrow [0, \pi]$ with $0 \leq \omega^+ \leq \gamma \leq \omega^- \leq \pi$ on $\partial\Omega$ and $\omega^+ < \gamma < \omega^-$ on $\partial\Omega \setminus A$ such that if $\sigma : \partial\Omega \rightarrow (0, \pi)$ with $\omega^+ \leq \sigma \leq \omega^-$ a.e. on $\partial\Omega$ and $\delta_1 \leq \sigma \leq \pi - \delta_1$ for some $\delta_1 \in (0, \delta_0)$, then the radial limit function Rh of the solution $h \in C^2(\Omega)$ of (1)–(2) with γ replaced by σ in (2) has the same type of behavior (i.e., case (ID) or case (DI) holds) as does Rf . In particular, the radial limits of h have a central fan.

The following corollary shows that Example 2 of [Lancaster and Siegel 1996] can be perturbed (with respect to the contact angle) and that the resulting nonsymmetric nonparametric capillary surfaces will have central fans.

Corollary 2. *Let Ω be an open, connected, bounded Lipschitz domain which is symmetric with respect to the x -axis such that $\mathcal{O} = (0, 0) \in \partial\Omega$, $\partial\Omega \setminus \{\mathcal{O}\}$ is a C^4 curve and Ω has a corner at \mathcal{O} with opening angle $2\alpha > \pi$. Suppose $\gamma : \partial\Omega \setminus \{\mathcal{O}\} \rightarrow (0, \pi)$ is a $C^{1,\beta}$ map which satisfies $\gamma(x, -y) = \gamma(x, y)$ for $(x, y) \in \partial\Omega$ and for which the limit*

$$\lim_{\partial\Omega \ni (x,y) \rightarrow \mathcal{O}} \gamma(x, y) = \gamma_0,$$

exists and $0 < \gamma_0 < \alpha - \frac{\pi}{2}$. Let $f \in C^2(\Omega) \cap C^{1,\beta}(\overline{\Omega} \setminus \{\mathcal{O}\})$ of (1)–(2). Then f is discontinuous at \mathcal{O} , the radial limit function Rf behaves as in case (DI) and there exist functions $\omega^\pm : \partial\Omega \rightarrow [0, \pi]$ with $0 \leq \omega^+ \leq \gamma \leq \omega^- \leq \pi$ on $\partial\Omega$ and $\omega^+ < \gamma < \omega^-$ on $\partial\Omega \setminus A$ such that if $\sigma : \partial\Omega \rightarrow (0, \pi)$ with $\omega^+ \leq \sigma \leq \omega^-$ a.e. on $\partial\Omega$ and $\delta_1 \leq \sigma \leq \pi - \delta_1$ for some $\delta_1 \in (0, \delta_0)$, then the radial limit function Rh of the solution $h \in C^2(\Omega)$ of (1)–(2) with γ replaced by σ in (2) is discontinuous at \mathcal{O} and behaves as in case (DI).

We do not address the stability of the continuity at \mathcal{O} of a solution f of (1)–(2) but we note that the procedure in [Shi and Finn 2004], as stated, would not establish the discontinuity at \mathcal{O} of f for arbitrarily small perturbations of the domain (in the asymptotic sense of Shi and Finn) when $\gamma_1 = \gamma_2 > \alpha - \frac{\pi}{2}$.

2. Some lemmas

Lemma 3. *Let Ω be a bounded open domain in \mathbb{R}^2 with Lipschitz boundary and let Γ be an open subset of $\partial\Omega$ which is a $C^{2,\beta}$ curve for some $\beta \in (0, 1)$. Let*

$\gamma \in L^\infty(\partial\Omega)$ satisfy $\delta \leq \gamma \leq \pi - \delta$ a.e. on $\partial\Omega$ for some $\delta > 0$ and $\gamma \in C^{1,\beta}(\Gamma)$. Suppose there exists $f \in C^2(\Omega) \cap L^\infty(\Omega)$ which satisfies

$$(4) \quad \operatorname{div}(Tu) = \kappa u \quad \text{in } \Omega$$

and

$$(5) \quad Tu \cdot \nu = \cos \gamma \quad \text{on } \Gamma.$$

Then $f \in C^{2,\beta}(\Omega \cup \Gamma)$.

See [Finn 1986, p. 210, Note 5], or [Finn 1988], or the introduction of [Korevaar and Simon 1996], which references [Simon and Spruck 1976; Taylor 1977].

The next result uses the notation of [Korevaar and Simon 1996, Theorem 2]; in particular,

$$\frac{(\nabla g(x), -1)}{\sqrt{1 + |\nabla g(x)|^2}}$$

denotes the continuous extension of the (downward) unit normal to the graph of g when considered as a function on this graph.

Lemma 4. *Let Ω be a bounded open domain in \mathbb{R}^2 with Lipschitz boundary and let Γ be an open subset of $\partial\Omega$ which is a C^3 curve. Let $\phi \in L^\infty(\partial\Omega)$ be in $C^{1,\beta}(\Gamma)$ for some $\beta \in (0, 1)$. Suppose $g \in C^2(\Omega) \cap L^\infty(\Omega)$ is the variational solution of*

$$\begin{aligned} \operatorname{div}(Tu) &= \kappa u && \text{in } \Omega, \\ u &= \phi && \text{on } \partial\Omega; \end{aligned}$$

that is, g minimizes $J(\cdot)$ over $\operatorname{BV}(\Omega)$, where

$$J(u) = \int_{\Omega} \sqrt{1 + |Du|^2} + \int_{\Omega} \int_0^u \kappa t \, dt \, dx + \int_{\partial\Omega} |u - \phi| \, ds, \quad u \in \operatorname{BV}(\Omega).$$

Set

$$Q = \{(x, t) \in \Gamma \times \mathbb{R} : \min\{\phi(x), g(x)\} \leq t \leq \max\{\phi(x), g(x)\}\}$$

and $Q_0 = Q \setminus T$, where $T \subset \partial\Omega \times \mathbb{R}$ is the graph of ϕ , and let G be the graph of g over Ω . Then for each $x_0 \in \Gamma$, there exists a $\delta > 0$ such that $\{x \in \partial\Omega : |x - x_0| \leq \delta\} \subset \Gamma$ and the following conclusions hold:

- (a) $\Pi = \{(x, t) \in Q \cup G : |x - x_0| \leq \delta\}$ is a $C^{1,\sigma}$ manifold with boundary whose boundary is the union of $\{(x, \phi(x)) \in T : x \in \Gamma, |x - x_0| \leq \delta\}$ and $\{(x, g(x)) : x \in \Omega, |x - x_0| = \delta\}$ for some $\sigma \in (0, 1)$.

(b) *The (downward) unit normal \vec{N} to Π is a continuous function and*

$$\vec{N}(x, t) = \begin{cases} \frac{(\nabla g(x), -1)}{\sqrt{1 + |\nabla g(x)|^2}} & \text{if } x \in \Omega \cup \Gamma \text{ and } t = g(x), \\ (v(x), 0) & \text{if } (x, t) \in Q \text{ and } g(x) \leq t < \phi(x), \\ (-v(x), 0) & \text{if } (x, t) \in Q \text{ and } \phi(x) < t \leq g(x), \end{cases}$$

where v denotes the outward unit normal to $\partial\Omega$.

Proof. Let $A = \{x \in \Gamma : g^*(x) = \phi(x)\}$, $B = \{x \in \Gamma : g^*(x) \neq \phi(x)\}$, and A_0 be the interior (in Γ) of A , where g^* is the trace of g on $\partial\Omega$; let us define $g^*(x)$ to be $\phi(x)$ if $x \in \Gamma$ and $g^*(x)$ is not otherwise defined. Using the arguments in [Elcrat and Lancaster 1986], we see that if $x_0 \in A_0$, then there exists a $\delta > 0$ such that $\{x \in \partial\Omega : |x - x_0| \leq \delta\} \subset A_0$ and (a) and (b) hold.

Suppose $x_0 \in B$ such that $g^*(x_0) = z_0 < \phi(x_0)$ and so (x_0, z_0) is an interior point of $Q \cup G$. Standard results on the regularity of solutions of obstacle problems at interior points imply g is continuous on $(\bar{\Omega} \times \mathbb{R}) \cap U$, where U is a neighborhood in \mathbb{R}^3 of (x_0, z_0) , and, considered as a parametric surface, $(Q \cup G) \cap U$ is a $C^{1,\alpha}$ surface for some $\alpha \in (0, 1)$. (For example, this follows from [Simon and Spruck 1976] or [Taylor 1977], since the contact angle is zero at these interior points. Another argument follows from [Hildebrandt 1973]; by “blowing up” or dilating \mathbb{R}^3 about (x_0, z_0) , we may assume the function $f : E \times \mathbb{R}^3 \times \mathbb{R}^3 \times \mathbb{R}^3 \rightarrow \mathbb{R}$ given by $f(w, X, p, q) = |p|^2 + |q|^2 + \frac{1}{2}\kappa(X_3 - z_0)((X - (x_0, z_0)) \cdot (p \times q))$ satisfies conditions A and B of that paper in a neighborhood $U \times I$ of (x_0, z_0) , where I is an open interval containing z_0 , and so, for smooth Dirichlet data ψ slightly larger than z_0 near x_0 and equal to g on $\Omega \cap \partial U$, a theorem in [Hildebrandt 1973] shows there is a parametric minimizer of $\int_E f(w, z, \nabla z) du dv$ that is smooth in the interior of its domain $E = \{(u, v) : u^2 + v^2 < 1\}$ and, from [Miranda 1964] (or [Finn 1986, p. 16, Note 10]), we see that this parametric solution is a graph $z = h(x, y)$. Since $g \leq h$ on ∂U by the choice of ψ and $h \leq g$ on ∂U since $\psi < \phi$ on $U \cap \partial\Omega$, we see that $g = h$ in U . In particular, g is continuous at each point of $\Gamma \cap B$ and the points of $A \setminus A_0$ are isolated.) An application of [Bourni 2011] shows that (a) and (b) hold; that is, we may choose a domain $\mathcal{V} \subset \Omega$ such that $\partial\mathcal{V}$ is a $C^{1,\alpha}$ curve in \mathbb{R}^2 , $x_0 \in \partial\mathcal{V} \subset \Gamma \cup \Omega$, $\partial\Omega \cap \overline{(\Omega \cap \partial\mathcal{V})} = \{x^{(j)} : j = 1, 2\}$ with $x^{(j)} \in B$ ($j = 1, 2$), the closure in \mathbb{R}^3 of $\{(x, g(x)) \in \Omega \times \mathbb{R} : x \in \partial\mathcal{V}\}$ is a $C^{1,\alpha}$ curve in \mathbb{R}^3 which meets $\Gamma \times \mathbb{R}$ tangentially at $(x^{(j)}, g^*(x^{(j)}))$, $j = 1, 2$, and we can find a function $\psi : \partial\mathcal{V} \rightarrow \mathbb{R}$ whose graph is a $C^{1,\alpha}$ curve in \mathbb{R}^3 such that $g^* \leq \psi \leq \phi$ on $\partial\Omega \cap \partial\mathcal{V}$ (see Figure 1(a)) and apply the conclusion of [Bourni 2011] to see that (a) and (b) hold in a neighborhood of x_0 . If $x_0 \in B$ such that $g^*(x_0) = z_0 > \phi(x_0)$, apply the argument above to $-g$ (with $-\phi$ as Dirichlet data).

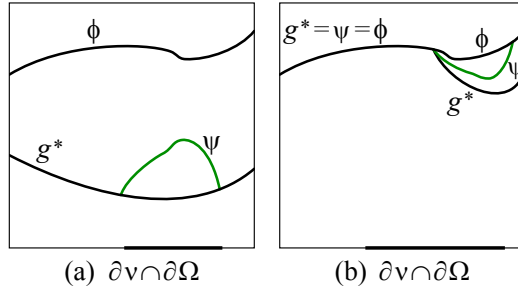


Figure 1. The traces of g , ψ and ϕ .

Suppose $x_0 \in A \setminus A_0$. Notice, from the arguments above, that A_0 and B are open. There exist a domain $\mathcal{V} \subset \overline{\Omega}$ and a function $\psi : \partial\mathcal{V} \rightarrow \mathbb{R}$ as above such that $x_0 \in \partial\mathcal{V} \subset \Gamma \cup \Omega$ and $\partial\Omega \cap (\overline{\Omega} \cap \partial\mathcal{V}) = \{x^{(j)} : j = 1, 2\}$ with $x^{(j)} \in A_0 \cup B$ ($j = 1, 2$); we argue as above (see, for example, Figure 1(b)). \square

Lemma 5. Let Ω be a bounded open domain in \mathbb{R}^2 with Lipschitz boundary and let Γ be an open subset of $\partial\Omega$ which is a C^4 curve or a finite disjoint union of C^4 curves. Let $\gamma \in L^\infty(\partial\Omega)$ satisfy $\delta \leq \gamma \leq \pi - \delta$ a.e. on $\partial\Omega$ for some $\delta > 0$ and $\gamma \in C^{1,\beta}(\Gamma)$ for some $\beta \in (0, 1)$. Suppose there exists $f \in C^2(\Omega) \cap L^\infty(\Omega)$ which satisfies (4) and (5). Let $\epsilon > 0$. Define $g = g_\epsilon \in \text{BV}(\Omega)$ to be the minimizer over $\text{BV}(\Omega)$ of $J_\epsilon(\cdot)$, where

$$J_\epsilon(u) = \int_\Omega \sqrt{1 + |Du|^2} + \int_\Omega \int_0^u kt \, dt \, dx + \int_{\partial\Omega} |u - (f + \epsilon)| \, ds$$

for $u \in \text{BV}(\Omega)$. We have:

- (i) $g \in C^2(\Omega)$ and satisfies (4).
- (ii) The unit normal \vec{N} to Π is in $C^{0,\beta}(\Omega \cup E)$ for each compact subset E of Γ and hence the contact angle
- (6)
$$\gamma_g \stackrel{\text{def}}{=} \arccos(Tg \cdot \nu) \in [0, \pi]$$

is well defined and continuous on Γ , where ν denotes the outward unit normal to $\partial\Omega$. In particular, $\gamma_g = 0$ on $\{x \in \Gamma : g(x) < f(x) + \epsilon\}$.

- (iii) Suppose there is a finite set $A = \{x_1, \dots, x_m\} \subset \partial\Omega$ such that $\Gamma = \partial\Omega \setminus A$. Then $f \leq g \leq f + \epsilon$ in Ω .
- (iv) Suppose there is a finite set $A = \{x_1, \dots, x_m\} \subset \partial\Omega$ such that $\Gamma = \partial\Omega \setminus A$. Then $\gamma_g < \gamma$ on Γ .

Proof. (i) The existence of g follows from Theorem 5 of [Gerhardt 1974], or Theorem 2.1 of [Giusti 1976]. The interior regularity of g follows from Theorem 3.1

of [Giusti 1976] (see also [Gerhardt 1974, p. 174; Williams 1978, Theorem 3]). The fact that g satisfies (4) is standard (e.g., [Gerhardt 1974, p. 174]).

(ii) The boundary regularity of g follows from Lemma 4. On $\{x \in \Gamma : g(x) < f(x) + \epsilon\}$, we have $\vec{N}(x, g(x)) = (v(x), 0)$, $Tg(x) = v(x)$, and so

$$\gamma_g(x) = \arccos(v(x) \cdot v(x)) = \arccos(1) = 0.$$

(iii) Notice that $f, g \in C^2(\Omega) \cap C^0(\Omega \cup \Gamma)$. Set $M = \{x \in \Omega : f(x) > g(x)\}$. On $\partial M \cap \Gamma$, $g < f + \epsilon$ and so by (ii) and Lemma 4, with $\Pi = Q \cup G$, where $Q = \{(x, z) : (x, z) \in E, g(x) \leq z < f(x)\} \in M \times \mathbb{R}$, implies that $\sup \cos \gamma_g = Tg \cdot v = 1$; hence $\gamma_g = 0$ on $\partial M \cap \Gamma$. Thus $f = g$ on $\Omega \cap \partial M$ and $\gamma_g = 0$ almost everywhere on $\partial \Omega \cap \partial M$ and so the general comparison principle (e.g., [Finn 1986, Theorem 5.1]) implies $f \leq g$ in M ; hence $M = \emptyset$.

Now let $\tau > 0$ and set $N = \{x \in \Omega : g(x) > f(x) + \epsilon + \tau\}$. Then $g = f + \epsilon + \tau$ on $\Omega \cap \partial N$ and $g > f + \epsilon$ on $\partial N \cap \Gamma$ and so Lemma 4 implies $\gamma_g = \pi$ almost everywhere on $\partial \Omega \cap \partial N$. The general comparison principle then implies $g \leq f + \epsilon + \tau$ and so $N = \emptyset$. Therefore $g \leq f + \epsilon + \tau$ in Ω for each $\tau > 0$ and so $g \leq f + \epsilon$ in Ω .

(iv) Suppose first $x \in \Gamma$ and there is a sequence $\{y_j\}$ in Γ such that $x = \lim_{j \rightarrow \infty} y_j$ and $g(y_j) < f(y_j) + \epsilon$ for each j . Then (ii) implies $\gamma_g(y_j) = 0$ for each j and so $\gamma_g(x) = 0$. Since $\gamma \in (0, \pi)$, we see that $\gamma_g(x) = 0 < \gamma(x)$.

Suppose next that $x \in \Gamma$ and $g \geq f + \epsilon$ in $\mathcal{P} \cap \Gamma$, where \mathcal{P} is a neighborhood of x in \mathbb{R}^2 . From (iii), we see that $g = f + \epsilon$ in $\mathcal{P} \cap \Gamma$. If $\gamma_g(x) > \gamma(x)$, then $g(x - tv(x)) > f(x - tv(x)) + \epsilon$ for $t > 0$ small and this contradicts (iii). (Recall that $v(x)$ is the exterior unit normal to $\partial \Omega$ at x .) Thus $\gamma_g \leq \gamma$ on Γ .

Finally, suppose $x \in \Gamma$, $\gamma_g(x) = \gamma(x)$ and $g = f + \epsilon$ in $\mathcal{P} \cap \partial \Omega$, where \mathcal{P} is a neighborhood of x in \mathbb{R}^2 ; notice that [Heinz 1970] and Lemma 3 imply $g \in C^{2,\beta}(\mathcal{P} \cap \bar{\Omega})$. Since $g \leq f + \epsilon$ in Ω and $\gamma_g(x) = \gamma(x)$, the tangent plane Π_g to $z = g$ at $(x, g(x))$ and the tangent plane Π to $z = f + \epsilon$ at $(x, g(x)) = (x, f(x) + \epsilon)$ must coincide. Now the mean curvature H_g of $z = g$ at $(x, g(x))$ is $\frac{1}{2}\kappa g(x)$ and the mean curvature H_f of $z = f + \epsilon$ at $(x, g(x))$ is $\frac{1}{2}\kappa f(x) = \frac{1}{2}(\kappa g(x) - \kappa \epsilon)$. Since $g = f + \epsilon$ in $\mathcal{P} \cap \Gamma$, the (signed) curvature of the curve $z = f(x - tv(x)) + \epsilon$ must be strictly less than the (signed) curvature of the curve $z = g(x - tv(x))$ for $t > 0$ small and so $g(x - tv(x)) > f(x - tv(x)) + \epsilon$ for $t > 0$ small, contradicting (iii). \square

3. Stability of central fans

We will begin by establishing the stability of the central fans with respect to “one-sided” perturbations of γ . (See Figures 2 and 3.)

Theorem 6. *Let Ω be an open, connected, bounded Lipschitz domain such that $\mathcal{O} = (0, 0) \in \partial \Omega$, Ω has a corner at \mathcal{O} with opening angle $2\alpha > \pi$ and there is a finite set $A = \{P_1, \dots, P_m\} \subset \partial \Omega$ with $m \geq 1$ and $P_1 = \mathcal{O}$ such that $\partial \Omega \setminus A$ is*

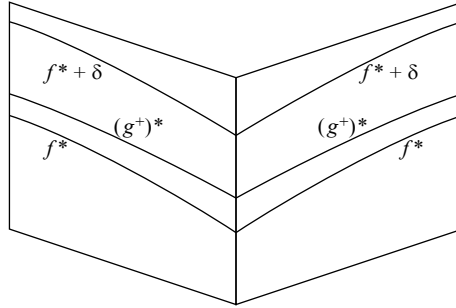


Figure 2. The traces of f , g^+ and $f + \delta$.

a C^4 curve (if $m = 1$) or a finite disjoint union of C^4 curves (if $m > 1$). Suppose $\gamma : \partial\Omega \setminus \mathcal{O} \rightarrow (0, \pi)$ is a $C^{1,\beta}$ map for which the limits

$$\lim_{\partial^+\Omega \ni (x,y) \rightarrow \mathcal{O}} \gamma(x, y) = \gamma_1, \quad \lim_{\partial^-\Omega \ni (x,y) \rightarrow \mathcal{O}} \gamma(x, y) = \gamma_2$$

exist with $\gamma_i \in (0, \pi)$, $i = 1, 2$, and $f \in C^2(\Omega) \cap C^{1,\beta}(\overline{\Omega} \setminus \{\mathcal{O}\})$ satisfies

$$\begin{aligned} \operatorname{div}(Tf) &= \kappa f && \text{in } \Omega, \\ Tf \cdot \nu &= \cos \gamma && \text{on } \partial\Omega \setminus \{\mathcal{O}\} \end{aligned}$$

such that f is discontinuous at \mathcal{O} and the radial limits $Rf(\cdot)$ of f at \mathcal{O} have a central fan.

There exists a $\delta > 0$ such that if $g^+ \in \mathbf{BV}(\Omega) \cap C^2(\Omega)$ is the variational solution of the Dirichlet problem

$$(7) \quad \operatorname{div}(Tg) = \kappa g \quad \text{in } \Omega,$$

$$(8) \quad g = f + \delta \quad \text{on } \partial\Omega \setminus A,$$

and if $\omega^+ \stackrel{\text{def}}{=} \arccos(Tg^+ \cdot \nu)$ on $\partial\Omega \setminus A$, then for any function $\sigma \in L^\infty(\partial\Omega)$ satisfying

$$(9) \quad \omega^+ \leq \sigma \leq \gamma \quad \text{a.e. on } \partial\Omega$$

and $\delta_1 \leq \sigma \leq \pi - \delta_1$ for some $\delta_1 > 0$, the variational solution $h \in \mathbf{BV}(\Omega) \cap C^2(\Omega)$ of the capillary problem

$$(10) \quad \operatorname{div}(Th) = \kappa h \quad \text{in } \Omega, \quad Th \cdot \nu = \cos \sigma \quad \text{on } \partial\Omega \setminus A$$

is discontinuous at \mathcal{O} , the radial limits $Rh(\cdot)$ of h at \mathcal{O} have a central fan and they have the same type of behavior (i.e., case (DI) or (ID)) as $Rf(\cdot)$.

Proof. Suppose first that Rf behaves as in case (DI) and so

$$Rf(0) < \min\{Rf(\alpha), Rf(-\alpha)\}.$$

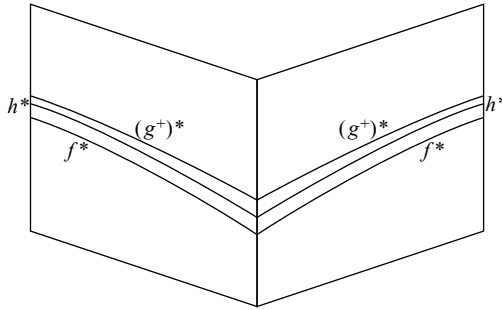


Figure 3. The traces of f , h and g^+ .

Let $\delta < \min\{Rf(\alpha) - Rf(0), Rf(-\alpha) - Rf(0)\}$ and let g^+ be the variational solution of the Dirichlet problem (7)–(8) for this choice of δ (see Figure 2). From Lemma 5(iv), we see that $\omega^+ < \gamma$ on $\partial\Omega \setminus A$ and therefore there exist $\sigma \in L^\infty(\partial\Omega)$ which satisfy (9); let us select σ and h as in the theorem (see Figure 3). From Lemma 5(iii) and the general comparison principle, we see that $f \leq h \leq g^+ \leq f + \delta$ in Ω and hence

$$(11) \quad Rf(\theta) \leq Rh(\theta) \leq Rg^+(\theta) \leq Rf(\theta) + \delta \quad \text{for } \theta \in [-\alpha, \alpha];$$

thus

$$Rh(\alpha) - Rh(0) \geq Rf(\alpha) - (Rf(0) + \delta) = Rf(\alpha) - Rf(0) - \delta > 0$$

and

$$Rh(-\alpha) - Rh(0) \geq Rf(-\alpha) - (Rf(0) + \delta) = Rf(-\alpha) - Rf(0) - \delta > 0.$$

Now we know that the radial limits of h at \mathcal{O} exist and behave as in [Lancaster and Siegel 1996] (i.e., one of case (I), (D), (ID) or (DI) must hold; if, for example, case (I) held, one would have $Rf(-\alpha) < Rf(0) < Rf(\alpha)$). The calculations above show that $Rf(-\alpha) > Rf(0)$ and $Rf(\alpha) > Rf(0)$ and therefore $Rh(\cdot)$ must behave as in case (DI); hence $Rh(\cdot)$ has a central fan (see Figure 4).

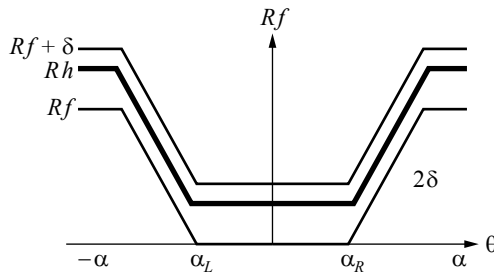


Figure 4. The radial limits of f , h and $f + \delta$.

Suppose next that Rf behaves as in case (ID) and so

$$Rf(0) > \min\{Rf(\alpha), Rf(-\alpha)\}.$$

If we let $\delta < \min\{Rf(0) - Rf(\alpha), Rf(0) - Rf(-\alpha)\}$, we may repeat the same argument as above and obtain $Rh(0) > Rh(-\alpha)$ and $Rh(0) > Rh(\alpha)$; hence $Rh(\cdot)$ must behave as in case (ID) and therefore has a central fan. \square

Remark 7. The corresponding theorem with (8) replaced by

$$(12) \quad g^- = f - \delta \quad \text{on } \partial\Omega \setminus A$$

and with $\omega^- \stackrel{\text{def}}{=} \arccos(Tg^- \cdot \nu)$ on $\partial\Omega \setminus A$, $\omega^- \geq \sigma \geq \gamma$ on $\partial\Omega \setminus A$, $\delta_1 \leq \sigma \leq \pi - \delta_1$ for some $\delta_1 > 0$ and h a solution of (10) yields $f - \delta \leq g^- \leq h \leq f$ in Ω and

$$(13) \quad Rf(\theta) \leq Rh(\theta) \leq Rf(\theta) + \delta \quad \text{for } \theta \in [-\alpha, \alpha];$$

hence h is discontinuous at \mathcal{O} and the radial limits $Rh(\cdot)$ of h at \mathcal{O} have the same type of behavior (i.e., case (DI) or (ID)) as $Rf(\cdot)$.

Proof of Theorem 1. Suppose Rf behaves as in case (DI) or case (ID) and define $\delta = \frac{1}{2} \min\{|Rf(\alpha) - Rf(0)|, |Rf(-\alpha) - Rf(0)|\}$. Combining the arguments in Theorem 6 and Remark 7, we obtain

$$Rf(\alpha) - Rf(0) - \delta \leq Rh(\alpha) - Rh(0) \leq Rf(\alpha) - Rf(0) + \delta$$

and

$$Rf(-\alpha) - Rf(0) - \delta \leq Rh(\alpha) - Rh(0) \leq Rf(-\alpha) - Rf(0) + \delta.$$

If Rf behaves as in case (DI), we have $0 < Rh(\alpha) - Rh(0)$ and $0 < Rh(-\alpha) - Rh(0)$ and therefore Rh behaves as in case (DI). If Rf behaves as in case (ID), we have $Rh(\alpha) - Rh(0) < 0$ and $Rh(-\alpha) - Rh(0) < 0$ and therefore Rh behaves as in case (ID). \square

Proof of Corollary 2. Since $\gamma_0 < \alpha - \frac{\pi}{2}$, we see that $|2\gamma - \pi| > 2\pi - 2\alpha$. It follows from [Lancaster 2012] that f is discontinuous at \mathcal{O} . Since $f(x, y) = f(x, -y)$ for each $(x, y) \in \Omega$, the radial limits of f cannot behave as in cases (I) or (D) of Theorem 1 of [Lancaster and Siegel 1996] and therefore they have a central fan. That case (DI) holds for $Rf(\cdot)$ follows from [Lancaster 2012] or directly from the fact that $(\pi - \gamma_0) + (\pi - \gamma_0) + \pi > 4\pi - 2\alpha > 2\alpha$ means case (ID) cannot hold. The claim follows from Theorem 1. \square

Remark 8. It should be emphasized that the conclusion of Theorem 1 is not that “there exists a $\delta > 0$ such that if $\sigma : \partial\Omega \rightarrow [0, \pi]$ satisfies $\gamma - \delta \leq \sigma \leq \gamma + \delta$ a.e. on $\partial\Omega$, then the radial limit function Rh of the solution $h \in C^2(\Omega)$ of (1)–(2) with γ replaced by σ in (2) has the same type of behavior (i.e., case (ID) or case (DI)

holds) as does Rf ". The validity of such a conclusion is an interesting question which might spur further investigation.

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
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