SYMMETRY FOR A DIRICHLET-NEUMANN PROBLEM ARISING IN WATER WAVES

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ABSTRACT. Given a smooth $u: \mathbb{R}^n \to \mathbb{R}$, say u = u(y), we consider $\overline{u} = \overline{u}(x,y)$ to be a solution of

 $\begin{cases} \Delta \overline{u} = 0 & \text{for any } (x,y) \in (0,1) \times \mathbb{R}^n, \\ \overline{u}(0,y) = u(y) & \text{for any } y \in \mathbb{R}^n, \\ \overline{u}_x(1,y) = 0 & \text{for any } y \in \mathbb{R}^n. \end{cases}$

We define the Dirichlet-Neumann operator $(\mathcal{L}u)(y) = \overline{u}_x(0,y)$ and we prove a symmetry result for equations of the form $(\mathcal{L}u)(y) = f(u(y))$.

In particular, bounded, monotone solutions in \mathbb{R}^2 are proven to depend only on one Euclidean variable.

Introduction

The aim of this paper is to provide a symmetry result for a Dirichlet-Neumann problem.

Our set up is the following. We consider the slab $[0,1] \times \mathbb{R}^n$, endowed with coordinates $x \in [0,1]$ and $y \in \mathbb{R}^n$.

We define the operator \mathscr{L} as follows. Given a smooth u, which will be taken to be bounded together with its derivatives, we define $\overline{u}(x,y) \in C^2((0,1) \times \mathbb{R}^n) \cap C^1([0,1] \times \mathbb{R}^n)$ to be the solution of

(1)
$$\begin{cases} \Delta \overline{u} = 0 & \text{in } (0,1) \times \mathbb{R}^n, \\ \overline{u}(0,y) = u(y), & \\ \overline{u}_x(1,y) = 0. & \end{cases}$$

As customary, the subscript denotes the partial derivative and $\Delta \overline{u} = \overline{u}_{xx} + \overline{u}_{y_1y_1} + \cdots + \overline{u}_{y_ny_n}$ is the Laplace operator. The problem in (1) is well-posed and it possesses nice regularity properties, due to the elliptic PDE theory (see, e.g., Theorems 6.6 and 6.26 in [23]). Then, we define

$$(\mathscr{L}u)(y) = \overline{u}_x(0,y).$$

The linear operator \mathscr{L} may also be written in the harmonic analysis setting. That is, if \mathscr{F} denotes the Fourier transform in the y variables (and the transformed frequency variables are called $\xi \in \mathbb{R}^n$), we have that

(2)
$$\mathscr{L}u = \mathscr{F}^{-1}\left(|\xi| \frac{e^{-|\xi|} - e^{|\xi|}}{e^{-|\xi|} + e^{|\xi|}} (\mathscr{F}u)(\xi)\right),$$

up to a normalization factor.

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From (2), we may say that the symbol of the operator \mathcal{L} in Fourier space is

(3)
$$|\xi| \frac{e^{-|\xi|} - e^{|\xi|}}{e^{-|\xi|} + e^{|\xi|}}.$$

Though Fourier analysis will not explicitly play much of a role in this paper, it is convenient to keep in mind that, for large frequencies ξ , (3) is asymptotic to the symbol of the square root of the Laplacian.

The operator \mathcal{L} arises in the theory of water waves of irrotational, incompressible, inviscid fluids in the small amplitude, long wave regime [35, 38, 37, 12, 9, 28, 13, 15, 11, 10, 22, 25, 29].

Related nonlocal operators are studied in flame propagation and semipermeable membranes [3], in optimization [17], in relation with the ultrarelativistic limit of quantum mechanics [20], in the theory of quasi-geostrophic flows [27, 7] in inverse spectral and multiple scattering problems [16, 6, 24] and in the thin obstacle problem [4].

Of course, these operators are also a classical topic in harmonic analysis and in singular integral theory [26, 32].

The main result that we prove is the following:

Theorem 1. Let $f \in C^1(\mathbb{R})$.

Let u be a bounded solution of $(\mathcal{L}u)(y) = f(u(y))$ for any $y \in \mathbb{R}^n$. Suppose that

(4)
$$u_{y_n}(y) > 0 \text{ for any } y \in \mathbb{R}^n$$

and that there exists C > 0 such that

(5)
$$\int_{x \in [0,1]} \int_{|y| \le \tau} |\nabla_y \overline{u}(x,y)|^2 \, dy \, dx \le C\tau^2$$

for any $\tau \geq C$.

Then, there exist $u_o: \mathbb{R} \to \mathbb{R}$ and $\omega \in \mathbb{S}^{n-1}$ such that

(6)
$$u(y) = u_o(\omega \cdot y)$$
 for any $y \in \mathbb{R}^n$.

We remark that (6) states that u depends only on one Euclidean variable up to rotation (equivalently, u is constant in the directions orthogonal to ω). In this sense, Theorem 1 is inspired by a celebrated conjecture for monotone, entire solutions of elliptic PDEs in [14].

In particular, as a consequence of Theorem 1, we obtain the following result for n=2:

Corollary 2. Let $f \in C^1(\mathbb{R})$.

Let u be a bounded solution of $(\mathcal{L}u)(y) = f(u(y))$ for any $y \in \mathbb{R}^2$, such that

$$u_{y_2}(y) > 0$$
 for any $y \in \mathbb{R}^2$.

Then, there exist $u_o: \mathbb{R} \to \mathbb{R}$ and $\omega \in S^1$ such that

$$u(y) = u_o(\omega \cdot y)$$
 for any $y \in \mathbb{R}^2$.

The analogy between the result in Corollary 2 and the conjecture for entire, monotone, bounded solutions of semilinear elliptic PDEs in [14] is manifest. We would like to mention that [8] presents rigidity results for nonnegative, localized solitary waves and [36] contains symmetry results for different fluid dynamics problems also inspired by [14].

The proofs of the above results are suitable modifications of the work done in [31] and they are based on a geometric inequality (namely (25) below) which may be seen as an extension of a similar one obtained, in a different setting, by [33, 34].

The idea of using geometric inequalities to derive symmetry results was also used in [18, 19].

We would also like to recall that the first symmetry result for boundary reaction PDEs was obtained, with different methods, in [2] for the halfspace (such setting as a fractional operator, corresponds to the square root of the Laplacian). For related results, see also [30, 5].

Below are the details of the proofs of Theorem 1 and Corollary 2.

Proofs of the main results

In order to prove Theorem 1, we need some preliminary observations:

Lemma 3 (Weak form of the equation). Let \overline{u} be a solution of (1). Then, for any $\phi \in C_0^{\infty}(\mathbb{R}^{n+1})$,

(7)
$$-\int_{\{0\}\times\mathbb{R}^n} \phi(\mathcal{L}u) = \int_{[0,1]\times\mathbb{R}^n} \nabla \phi \cdot \nabla \overline{u}.$$

Proof. Given $\phi \in C_0^{\infty}(\mathbb{R}^{n+1})$, we denote by \mathscr{D}_{ϕ} the intersection between a ball containing the support of ϕ and $[0,1] \times \mathbb{R}^n$. We also denote by ν the exterior normal of $\partial \mathscr{D}_{\phi}$, which is well-defined almost everywhere.

Then, we have

$$0 = \int_{[0,1] \times \mathbb{R}^n} \Delta \overline{u} \phi = \int_{\mathscr{D}_{\phi}} \left(\operatorname{div} \left(\phi \nabla \overline{u} \right) - \nabla \phi \cdot \nabla \overline{u} \right)$$

$$= \int_{\partial \mathscr{D}_{\phi}} \phi \nabla \overline{u} \cdot \nu - \int_{\mathscr{D}_{\phi}} \nabla \phi \cdot \nabla \overline{u}$$

$$= -\int_{\{0\} \times \mathbb{R}^n} \phi(\mathscr{L}u) - \int_{[0,1] \times \mathbb{R}^n} \nabla \phi \cdot \nabla \overline{u}.$$

Lemma 4 (Weak form of the linearized equation). Let $f \in C^1(\mathbb{R})$ and let u be a solution of $(\mathcal{L}u)(y) = f(u(y))$ for any $y \in \mathbb{R}^n$.

Assume that $u(y) = \overline{u}(0, y)$, with \overline{u} as in (1).

Given i = 1, ..., n, we have that

(8)
$$-\int_{\{0\}\times\mathbb{R}^n} \psi f'(u) u_{y_i} = \int_{[0,1]\times\mathbb{R}^n} \nabla \psi \cdot \nabla \overline{u}_{y_i}$$

for any $\psi \in C_0^{\infty}(\mathbb{R}^{n+1})$.

Proof. We start with an elementary observation about the integration by parts formula: if $\Psi \in C_0^{\infty}(\mathbb{R}^{n+1})$ and $\zeta \in C^1((0,1) \times \mathbb{R}^n)$, then, for any fixed $x \in (0,1)$, the map $y \mapsto \Psi(x,y)$ belongs to $C_0^{\infty}(\mathbb{R}^n)$ and therefore

$$-\int_{\mathbb{R}^n} \Psi(x,y)\zeta_{y_i}(x,y) \, dy = \int_{\mathbb{R}^n} \Psi_{y_i}(x,y)\zeta(x,y) \, dy.$$

Therefore, integrating in x, we obtain

(9)
$$-\int_{[0,1]\times\mathbb{R}^n} \Psi \zeta_{y_i} = \int_{[0,1]\times\mathbb{R}^n} \Psi_{y_i} \zeta.$$

Now, we take $\psi \in C_0^{\infty}(\mathbb{R}^{n+1})$ and $\phi = \psi_{y_i}$ in (7), we use (9) and we conclude that

$$-\int_{\{0\}\times\mathbb{R}^n} \psi f'(u)u_{y_i} = -\int_{\{0\}\times\mathbb{R}^n} \psi (f(u))_{y_i} = \int_{\{0\}\times\mathbb{R}^n} \psi_{y_i} f(u)$$
$$= -\int_{[0,1]\times\mathbb{R}^n} \nabla \psi_{y_i} \cdot \nabla \overline{u} = \int_{[0,1]\times\mathbb{R}^n} \nabla \psi \cdot \nabla \overline{u}_{y_i}.$$

Lemma 5 (Sign property). Let $v \in C^2((0,1) \times \mathbb{R}^n) \cap C^1([0,1] \times \mathbb{R}^n)$, with finite $||v(0,\cdot)||_{C^{2,\alpha}(\mathbb{R}^n)}$, satisfy

(10)
$$\begin{cases} \Delta v = 0 & in (0,1) \times \mathbb{R}^n, \\ v_x(1,y) = 0. \end{cases}$$

If v(0,y) > 0 for any $y \in \mathbb{R}^n$, then v(x,y) > 0 for any $x \in [0,1)$ and any $y \in \mathbb{R}^n$.

Proof. By the strong maximum principle, it is enough to show that $v \geq 0$ in $(0,1) \times \mathbb{R}^n$. Thus, we argue by contradiction and we suppose that $v(\bar{x}, \bar{y}) < 0$ for some $(\bar{x}, \bar{y}) \in (0,1) \times \mathbb{R}^n$.

Hence, by the maximum principle,

$$\inf_{(x,y)\in(0,1)\times\mathbb{R}^n} v(x,y) = \inf_{y\in\mathbb{R}^n} v(1,y) < 0.$$

Therefore, we take a sequence y_i such that

$$\lim_{j \to +\infty} v(1, y_j) = \inf_{y \in \mathbb{R}^n} v(1, y) < 0.$$

We define

$$v_j(x,y) = v(x,y_j + y).$$

By elliptic regularity [23], up to an even reflection across $\{x=1\}$, we have that $||v||_{C^{2,\beta}((0,1)\times\mathbb{R}^n)}$ is bounded, for some $\beta\in(0,1)$. So, up to subsequences v_j converges locally uniformly to some w, together with its first two derivatives.

Thus, (10) gives that

(11)
$$\begin{cases} \Delta w = 0 & \text{in } (0,1) \times \mathbb{R}^n, \\ w_x(1,y) = 0. \end{cases}$$

Also

(12)
$$w(0,y) = \lim_{j \to +\infty} v(0,y_j + y) \ge 0$$

and

(13)
$$w(1,0) = \lim_{j \to +\infty} v(1,y_j) = \inf_{y \in \mathbb{R}^n} v(1,y).$$

From (13), we have that

$$(14) w(1,0) < 0$$

and that

(15)
$$w(1,0) \le v(1,y+y_j) = v_j(1,y)$$
 for any y.

Accordingly, (15) gives that

(16)
$$w(1,0) \le w(1,y)$$
 for any y.

Then, making use of (11), (12), (14), (16) and the maximum principle, we have that

$$\inf_{(x,y)\in(0,1)\times\mathbb{R}^n} w(x,y) = \inf_{y\in\mathbb{R}^n} w(1,y) = w(1,0).$$

Consequently, Hopf principle and (11) imply that w is constant.

This constant must be nonnegative, due to (12), but this is in contradiction with (14).

Corollary 6 (Monotonicity property I). Let \overline{u} be a solution of (1).

If
$$\overline{u}_{y_n}(0,y) > 0$$
 for any $y \in \mathbb{R}^n$, then $\overline{u}_{y_n}(x,y) > 0$ for any $(x,y) \in [0,1) \times \mathbb{R}^n$.

Proof. Set
$$v = \overline{u}_{y_n}$$
 and employ Lemma 5.

Lemma 7 (Monotonicity property II). Let \overline{u} be a solution of (1).

If $\overline{u}_{y_n}(x,y) > 0$ for any $(x,y) \in [0,1) \times \mathbb{R}$, then

(17)
$$\int_{[0,1]\times\mathbb{R}^n} |\nabla \varphi|^2 + \int_{\{0\}\times\mathbb{R}^n} f'(u)\varphi^2 \ge 0$$

for any $\varphi \in C_0^{\infty}(\mathbb{R}^{n+1})$.

Proof. The following is a variation of a classical argument (see [1]). Possibly after approximation, we may take i=n and $\psi=\varphi^2/\overline{u}_{y_n}$ in (8). Thus, making use of the Cauchy-Schwarz inequality we obtain

$$-\int_{\{0\}\times\mathbb{R}^n} f'(u)\varphi^2 = \int_{[0,1]\times\mathbb{R}^n} \left(\frac{2\varphi\nabla\varphi\cdot\nabla\overline{u}_{y_n}}{\overline{u}_{y_n}} - \frac{\varphi^2|\nabla\overline{u}_{y_n}|^2}{\overline{u}_{y_n}^2} \right) \le \int_{[0,1]\times\mathbb{R}^n} |\nabla\varphi|^2. \quad \Box$$

With the above observations, we can now complete the

Proof of Theorem 1. We take \overline{u} as in (1), such that $u(y) = \overline{u}(0,y)$. We also write $X = (x,y) \in [0,1] \times \mathbb{R}^n$. Notice that, in this notation

(18)
$$\nabla = (\partial_x, \partial_{y_1}, \dots, \partial_{y_n}) = (\partial_{X_1}, \dots, \partial_{X_{n+1}}).$$

Given $\eta \in C_0^{\infty}(\mathbb{R}^n)$, we choose $\psi = \overline{u}_{y_i}\eta^2$ in (8). By summing over the index i, and using the notation in (18), we obtain, after a simple calculation,

$$(19) - \int_{\{0\} \times \mathbb{R}^n} f'(u) |\nabla_y u|^2 \eta^2 = \int_{[0,1] \times \mathbb{R}^n} \left(\eta^2 \sum_{\substack{1 \le i \le n+1 \\ 1 \le i \le n+1}} (\partial_{X_i X_j} \overline{u})^2 + \frac{1}{2} \nabla \eta^2 \cdot \nabla |\nabla_y \overline{u}|^2 \right).$$

Furthermore, by (4) and Corollary 6, we have that $\overline{u}_{y_n}(x,y) > 0$ for any $(x,y) \in [0,1) \times \mathbb{R}^n$.

This and Lemma 7 imply that (17) holds true. Accordingly, given $\eta \in C_0^{\infty}(\mathbb{R}^{n+1})$, possibly after an approximation argument, we may take $\varphi = |\nabla_y \overline{u}| \eta$ in (17) and conclude that

$$\int_{[0,1]\times\mathbb{R}^n} \left(|\nabla \eta|^2 |\nabla_y \overline{u}|^2 + \eta^2 |\nabla |\nabla_y \overline{u}| \right|^2 + \frac{1}{2} \nabla \eta^2 \cdot \nabla |\nabla_y \overline{u}|^2 \right) \ge - \int_{\{0\}\times\mathbb{R}^n} f'(u) |\nabla_y \overline{u}|^2 \eta^2.$$

As a consequence of this and of (19), some interesting cancellations give that

$$(20) \qquad \int_{[0,1]\times\mathbb{R}^n} \eta^2 \Big(\sum_{\substack{2\leq i\leq n+1\\1\leq i\leq n+1}} (\partial_{X_iX_j}\overline{u})^2 - \left|\nabla|\nabla_y\overline{u}|\right|^2 \Big) \leq \int_{[0,1]\times\mathbb{R}^n} |\nabla\eta|^2 |\nabla_y\overline{u}|^2.$$

Now, recalling (4), we have that $\nabla_u \overline{u} \neq 0$ in $(0,1) \times \mathbb{R}^n$, and so we write

$$\sum_{\substack{2 \le i \le n+1 \\ 1 \le j \le n+1}} (\partial_{X_i X_j} \overline{u})^2 - \left| \nabla |\nabla_y \overline{u}| \right|^2 \\
(21) = \sum_{\substack{2 \le i \le n+1 \\ 1 \le j \le n+1}} (\partial_{X_i X_j} \overline{u})^2 - (\partial_x |\nabla_y \overline{u}|)^2 - \left| \nabla_y |\nabla_y \overline{u}| \right|^2 \\
= \sum_{\substack{2 \le i \le n+1 \\ 2 \le j \le n+1}} (\partial_{X_i X_j} \overline{u})^2 + \sum_{2 \le i \le n+1} (\partial_{x X_i} \overline{u})^2 - \left(\nabla_y \overline{u}_x \cdot \frac{\nabla_y \overline{u}}{|\nabla_y \overline{u}|} \right)^2 - \left| \nabla_y |\nabla_y \overline{u}| \right|^2.$$

Thus, we define

$$\mathscr{Z} = \sum_{2 \le i \le n+1} (\partial_{xX_i} \overline{u})^2 - \left(\nabla_y \overline{u}_x \cdot \frac{\nabla_y \overline{u}}{|\nabla_y \overline{u}|} \right)^2.$$

Using the Cauchy-Schwarz inequality,

$$\left(\nabla_y \overline{u}_x \cdot \frac{\nabla_y \overline{u}}{|\nabla_y \overline{u}|}\right)^2 \le |\nabla_y \overline{u}_x|^2 = \sum_{2 \le i \le n+1} (\partial_{xX_i} \overline{u})^2,$$

so

$$(22) \mathscr{Z} \ge 0$$

and

(23)
$$\mathscr{Z} = 0$$
 if and only if $\nabla_y \overline{u}_x$ is parallel to $\nabla_y \overline{u}$.

From (20), (21) and (22),

$$(24) \quad \int_{[0,1]\times\mathbb{R}^n} \eta^2 \Big(|\mathscr{Z}| + \sum_{\substack{2\leq i\leq n+1\\2\leq i\leq n+1}} (\partial_{X_iX_j}\overline{u})^2 - \left|\nabla_y|\nabla_y\overline{u}|\right|^2 \Big) \leq \int_{[0,1]\times\mathbb{R}^n} |\nabla\eta|^2 |\nabla_y\overline{u}|^2$$

We now introduce some geometric notation on the level set of \overline{u} .

Fixed any $x_o \in (0,1)$ and any $c \in \mathbb{R}$, we consider the level set of \overline{u} on the slice $\{x = x_o\}$, that is

$$L = \{ y \in \mathbb{R}^n \text{ s.t. } \overline{u}(x_o, y) = c \}.$$

Due to (4), we have that L is, locally, a smooth (n-1)-dimensional manifold, thus we may consider its principal curvatures $\kappa_1, \ldots, \kappa_{n-1}$.

We define

$$\mathscr{K} = \sqrt{\kappa_1^2 + \dots + \kappa_{n-1}^2}.$$

Also, we may consider the tangential gradient $\overline{\nabla}$ along L. Namely, given a smooth function $G: \mathbb{R}^n \to \mathbb{R}$, we set

$$\overline{\nabla}G(y) = \nabla_y G(y) - \left(\nabla_y G(y) \cdot \frac{\nabla_y \overline{u}(x_o, y)}{|\nabla_y \overline{u}(x_o, y)|}\right) \frac{\nabla_y \overline{u}(x_o, y)}{|\nabla_y u(x_o, y)|}.$$

From Lemma 2.1 of [33], applied on the slice $\{x = x_o\}$, one has that

$$\sum_{2 \leq i \leq n+1 \atop 2 \leq i \leq n+1} (\partial_{X_i X_j} \overline{u})^2 - \left| \nabla_y |\nabla_y \overline{u}| \right|^2 = \left| \nabla_y \overline{u} |^2 \mathscr{K}^2 + \left| \overline{\nabla} |\nabla_y \overline{u}| \right|^2.$$

As a consequence, (24) becomes

(25)
$$\int_{[0,1]\times\mathbb{R}^n} \eta^2 \Big(|\mathscr{Z}| + |\nabla_y \overline{u}|^2 \mathscr{K}^2 + |\overline{\nabla}|\nabla_y \overline{u}||^2 \Big) \le \int_{[0,1]\times\mathbb{R}^n} |\nabla \eta|^2 |\nabla_y \overline{u}|^2$$

This geometric estimate may be seen as the extension of the weighted Poincaré inequality of [33, 34] that fits our goals.

Since (25) is valid for any $\eta \in C_0^{\infty}(\mathbb{R}^{n+1})$, by approximation, we have that it is valid for any $\eta \in W_0^{1,\infty}(\mathbb{R}^{n+1})$.

In particular, fixed $R \ge 1$, to be taken large in the sequel, we take

$$\vartheta \in C_0^{\infty}(B_{2R^2}, [0, 1]),$$

with $\vartheta = 1$ in B_{R^2} , and $\eta(x, y) = \vartheta(x, y)\tilde{\eta}(y)$, with

$$\tilde{\eta}(y) = \begin{cases} \log R & \text{if } |y| \le \sqrt{R}, \\ 2\log(R/|y|) & \text{if } \sqrt{R} < |y| < R, \\ 0 & \text{if } |y| \ge R \end{cases}$$

We observe that, in $(0,1) \times \mathbb{R}^n$,

$$|\nabla \eta(x,y)| \le \frac{2\chi_{[\sqrt{R},R]}(|y|)}{|y|}$$

as long as R is large enough.

Hence, (25) yields that

$$(26) \left(\log R\right)^{2} \int_{[0,1]\times B_{\sqrt{R}}} \left(|\mathscr{Z}| + |\nabla_{y}\overline{u}|^{2}\mathscr{K}^{2} + \left|\overline{\nabla}|\nabla_{y}\overline{u}|\right|^{2}\right) \leq \int_{[0,1]\times\{|y|\in[\sqrt{R},R]\}} \frac{|\nabla_{y}\overline{u}|^{2}}{|y|^{2}}$$

for large R.

Now, we define, for any $y \in \mathbb{R}^n$,

$$g_{\star}(y) = \int_{[0,1]} |\nabla_y \overline{u}(x,y)|^2 dx$$

and, for any $\tau \geq 0$,

$$\eta_{\star}(\tau) = \int_{|y| < \tau} g_{\star}(y) \, dy.$$

By (5), we know that $\eta_{\star}(\tau) \leq C\tau^2$ as long as $\tau \geq C$.

As a consequence, employing Lemma 3.1 of [21],

$$\frac{1}{2} \int_{x \in [0,1]} \int_{\sqrt{R} \le |y| \le R} \frac{|\nabla_y \overline{u}|^2}{|y|^2} \, dy \, dx = \frac{1}{2} \int_{\sqrt{R} \le |y| \le R} \frac{g_{\star}(y)}{|y|^2} \, dy \\
\le \int_{\sqrt{R}}^R \frac{\eta_{\star}(\tau)}{\tau^3} \, d\tau + \frac{\eta_{\star}(R)}{R^2} \le C(\log R + 1)$$

provided that $R \geq C$.

Therefore, (26) gives that

$$\lim_{R\to +\infty} \int_{[0,1]\times B} \int_{\overline{\mathbb{Q}}} \left(|\mathscr{Z}| + |\nabla_y \overline{u}|^2 \mathscr{K}^2 + \left| \overline{\nabla} |\nabla_y \overline{u}| \right|^2 \right) \leq \lim_{R\to +\infty} \frac{16C}{\log R} = 0.$$

Thus,

(27)
$$\mathcal{K}$$
 vanishes identically

(28) and so does
$$\mathscr{Z}$$
.

From (27), we have that all the principal curvatures of any sliced level set L vanish. So, there exist $U:(0,1)\times\mathbb{R}\to\mathbb{R}$ and $\omega:(0,1)\to\mathbb{S}^{n-1}$ such that

$$\overline{u}(x,y) = U(x,\omega(x) \cdot y)$$

for any $x \in (0,1)$ and $y \in \mathbb{R}^n$.

Moreover, $\nabla_y \overline{u}_x$ is parallel to $\nabla_y \overline{u}$, thanks to (28) and (23). This, (4) and Lemma A.1 of [5] imply that ω is constant.

Therefore

$$u(y) = \lim_{x \to 0^+} \overline{u}(x, y) = \lim_{x \to 0^+} U(x, \omega \cdot y),$$

which completes the proof of Theorem 1.

With this, we are now ready for the

Proof of Corollary 2. Let \overline{u} be as in (1), and $u(y) = \overline{u}(0,y)$. Since u is bounded, elliptic regularity theory [23] gives that $|\nabla \overline{u}| \in L^{\infty}([0,1] \times \mathbb{R}^2)$ and so (5) holds true since n=2 in this case. Then, Corollary 2 plainly follows from Theorem 1.

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