# 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  $\mathcal{L}$  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 [GT01]). Then, we define

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

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

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

up to a normalization factor.

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  $\xi$ , (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 [Sto57, Zak68, Whi74, CSS92, CG94, NS94, CW95, dlLP96, CSS97, CN00, GG03, HN05, NT08].

Related nonlocal operators are studied in flame propagation and semipermeable membranes [CRS07], in optimization [DL76], in relation with the ultrarelativistic limit of quantum mechanics [FdlL86], in the theory of quasi-geostrophic flows [MT96, Cor98] in inverse spectral and multiple scattering problems [DG75, CK98, GK04] and in the thin obstacle problem [Caf79].

Of course, these operators are also a classical topic in harmonic analysis and in singular integral theory [Lan72, Ste70].

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

for any  $\tau > C$ .

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

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

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  $\omega$ ). In this sense, Theorem 1 is inspired by a celebrated conjecture for monotone, entire solutions of elliptic PDEs in [DG79].

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  $u_{y_0}(y) > 0$  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 [DG79] is manifest. We would like to mention that [Cra02] presents rigidity results for nonnegative, localized solitary waves and [Val06] contains symmetry results for different fluid dynamics problems also inpired by [DG79].

The proofs of the above results are suitable modifications of the work done in [SV08b] and they are based on a geometric inequality (namely (24) below) which may be seen as an extension of a similar one obtained, in a different setting, by [SZ98a, SZ98b].

The idea of using geometric inequalities to derive symmetry results was also used in [Far02, FSV08].

We would also like to recall that the first symmetry result for boundary reaction PDEs was obtained, with different methods, in [CSM05] for the halfspace (such setting as a fractional operator, corresponds to the square root of the Laplacian). For related results, see also [SV08a, CV08].

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  $\mathcal{D}_{\phi}$  the intersection between a ball containing the support of  $\phi$  and  $[0,1] \times \mathbb{R}^n$ . We also denote by  $\nu$  the exterior normal of  $\partial \mathcal{D}_{\phi}$ , which is well-defined almost everywhere.

Then, we have

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

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

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

**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  $u(y) = \overline{u}_x(0, y)$ , 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 take  $\psi \in C_0^{\infty}(\mathbb{R}^{n+1})$  and  $\phi = \psi_{y_i}$  in (7), concluding 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

(9) 
$$\begin{cases} \Delta v = 0 & in (0,1) \times \mathbb{R}^n, \\ v_x(1,y) = 0. \end{cases}$$

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

$$v_i(x,y) = v(x,y_i + y).$$

By elliptic regularity [GT01], 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, (9) gives that

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

Also

(11) 
$$w(0,y) = \lim_{j \to +\infty} v(0,y_j + y) \ge 0$$

and

(12) 
$$w(1,0) = \lim_{j \to +\infty} v(1,y_j) = \inf_{y \in \mathbb{R}^n} v(1,y).$$

From (12), we have that

$$(13) w(1,0) < 0$$

and that

(14) 
$$w(1,0) \le v(1,y+y_i) = v_i(1,y)$$
 for any y.

Accordingly, (14) gives that

(15) 
$$w(1,0) \le w(1,y)$$
 for any y.

Then, making use of (10), (11), (13), (15) 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 (10) imply that w is constant.

This constant must be nonnegative, due to (11), but this is in contradiction with (13).

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 
$$v = u_{y_n}$$
 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

(16) 
$$\int_{[0,1]\times\mathbb{R}^n} |\nabla \varphi|^2 + \int_{\{0\}\times\mathbb{R}^n} f'(u)\varphi^2 \ge 0$$

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

*Proof.* The following is a variation of a classical argument (see [AAC01]). 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

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

With the above observations, we can now complete the

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

(17) 
$$\nabla = (\partial_x, \partial_{y_1}, \dots, \partial_{y_n}) = (\partial_{X_1}, \dots, \partial_{X_{n+1}}).$$

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 (17), we obtain, after a simple calculation,

$$(18) \qquad -\int_{\{0\}\times\mathbb{R}^n} f'(u) |\nabla_y u|^2 \eta^2 = \int_{[0,1]\times\mathbb{R}^n} \left( \eta^2 \sum_{\substack{2 \le i \le n+1\\1 \le i \le n+1}} (\partial_{X_i X_j} \overline{u})^2 + \frac{1}{2} \nabla \eta^2 \cdot \nabla |\nabla_y \overline{u}|^2 \right).$$

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 (16) 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 (16) 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 (18), some interesting cancellations give that

(19) 
$$\int_{[0,1]\times\mathbb{R}^n} \eta^2 \Big( \sum_{\substack{2\leq i\leq n+1\\1\leq i\leq n+1}} (\partial_{X_iX_j}\overline{u})^2 - \left|\nabla|\nabla_y\overline{u}|\right|^2 \Big) \leq \int_{[0,1]\times\mathbb{R}^n} |\nabla\eta|^2 |\nabla_y\overline{u}|^2.$$

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

$$(20) \qquad \sum_{\substack{2 \le i \le n+1 \\ 1 \le j \le n+1}} (\partial_{X_i X_j} \overline{u})^2 - \left| \nabla |\nabla_y \overline{u}| \right|^2$$

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

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

Thus, we define

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

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

$$(21) \mathcal{Z} \ge 0$$

and

(22) 
$$\mathcal{Z} = 0$$
 if and only if  $\nabla_y \overline{u}_x$  is parallel to  $\nabla_y \overline{u}$ .

From (19), (20) and (21),

$$(23) \qquad \int_{[0,1]\times\mathbb{R}^n} \eta^2 \Big( |\mathcal{Z}| + \sum_{\substack{2\leq i\leq n+1\\2\leq j\leq n+1}} (\partial_{X_iX_j}\overline{u})^2 - \left|\nabla_y |\nabla_y \overline{u}|\right|^2 \Big) \leq \int_{[0,1]\times\mathbb{R}^n} |\nabla \eta|^2 |\nabla_y \overline{u}|^2$$

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

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

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 [SZ98a], applied on the slice  $\{x = x_o\}$ , one has that

$$\sum_{\substack{2 \le i \le n+1 \\ 2 \le j \le n+1}} (\partial_{X_i X_j} \overline{u})^2 - \left| \nabla_y |\nabla_y \overline{u}| \right|^2 = \left| \nabla_y \overline{u} |^2 \mathcal{K}^2 + \left| \overline{\nabla} |\nabla_y \overline{u}| \right|^2.$$

As a consequence, (23) becomes

(24) 
$$\int_{[0,1]\times\mathbb{R}^n} \eta^2 \left( |\mathcal{Z}| + |\nabla_y \overline{u}|^2 \mathcal{K}^2 + \left| \overline{\nabla} |\nabla_y \overline{u}| \right|^2 \right) \le \int_{[0,1]\times\mathbb{R}^n} |\nabla \eta|^2 |\nabla_y \overline{u}|^2$$

This geometric estimate may be seen as the extension of the weighted Poincaré inequality of [SZ98a, SZ98b] that fits our goals.

Since (24) 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  $R \geq 1$ , 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, (24) yields that

$$(25) \qquad (\log R)^2 \int_{[0,1]\times B_{|\overline{u}|}} \left( |\mathcal{Z}| + |\nabla_y \overline{u}|^2 \mathcal{K}^2 + \left| \overline{\nabla} |\nabla_y \overline{u}| \right|^2 \right) \le \int_{[0,1]\times \{|y| \in [\sqrt{R},R]\}} \frac{|\nabla_y \overline{u}|^2}{|y|^2}$$

for large R.

Fixed  $x \in (0,1)$ , we now define

$$\eta_{\star}(\tau) = \int_{|y| < \tau} |\nabla_y \overline{u}(x, y)|^2 dy.$$

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 [FV08],

$$\frac{1}{2} \int_{\sqrt{R} < |y| \le R} \frac{|\nabla_y \overline{u}|^2}{|y|^2} \, dy \le \int_{\sqrt{R}}^R \frac{\eta_{\star}(\tau)}{\tau^3} \, d\tau + \frac{\eta_{\star}(R)}{R^2} \le C(\log R + 1)$$

provided that R > C.

Therefore,

$$\int_{[0,1] \times \{|y| \in [\sqrt{R}, R]\}} \frac{|\nabla_y \overline{u}|^2}{|y|^2} \le 4C \log R$$

when R is large and so (25) gives that

$$\lim_{R \to +\infty} \int_{[0,1] \times B_{\sqrt{R}}} \left( |\mathcal{Z}| + |\nabla_y \overline{u}|^2 \mathcal{K}^2 + \left| \overline{\nabla} |\nabla_y \overline{u}| \right|^2 \right) \le \lim_{R \to +\infty} \frac{4C}{\log R} = 0.$$

Thus,

(26) 
$$\mathcal{K}$$
 vanishes identically

(27) and so does 
$$\mathcal{Z}$$
.

From (26), 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  $\omega:(0,1)\to\mathrm{S}^{n-1}$  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 (27) and (22). This, (4) and Lemma A.1 of [CV08] imply that  $\omega$  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  $u(y) = \overline{u}_x(0, y)$ . Since u is bounded, elliptic regularity theory [GT01] gives that  $|\nabla \overline{u}| \in L^{\infty}(\mathbb{R}^2)$  and so (5) holds true since n = 2 in this case. Then, Corollary 2 plainly follows from Theorem 1.

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