Sobolev inequalities on sets with irregular boundaries

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1 Introduction

It is well known that the Sobolev space $W^{1,p}(\Omega)$ is continuously embedded into $L^q(\Omega)$ if Ω is a nice bounded domain in \mathbf{R}^n and

$$1 \le p < \infty, \qquad q(n-p) \le np. \tag{1.1}$$

This fact, originally due to Sobolev, to Gagliardo and to Nirenberg, can nowadays be found in textbooks (cf. [M3], [Z]) and it is stated as the Sobolev-Poincaré inequality

$$\left(\int_{\Omega} |u - u_{\Omega}|^q dx\right)^{1/q} \le C\left(\int_{\Omega} |\nabla u|^p dx\right)^{1/p}. \tag{1.2}$$

The weighted case of Sobolev's imbedding has been developed by Nečas [N], Besov, Ilin, and Nikolskii [BIN1, BIN2], Kufner [K], Maz'ya [M3], and others.

It is not very difficult to give examples of domains having cusps for which the Sobolev-Poincaré inequality (1.2) fails to hold or the range for its validity differs from (1.1). The question of this embedding in nonsmooth domains Ω is addressed by many authors. To mention but a few, we would like to refer to the books [M3] and [MP], and point out that Besov [B1, B2]

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obtained embeddings in domains satisfying "flexible cone conditions", Smith and Stegenga [SS] proved Poincaré inequality with q = p for s-John domains (that allow for twisted cusps of the type t^s with certain $s \ge 1$). Maz'ya [M1] (see also Labutin [L]) established the optimal embedding for s-cusps.

Hajłasz and Koskela [HK] proved the optimal Sobolev-Poincaré inequality in s-John domains with p=1 and the next to the optimal one for p>1. Their result also involves weights. We refer to [HK] also for further historical notes and references.

In this note we complete the picture for s-John domains and give a proof for the optimal Sobolev-Poincaré inequality in s-John domains, thus improving the results in [HK] (see Theorem 2.3). We study also the weight case where the weight is a power of the distance to the boundary. The result is obtained as a consequence of a slightly more general criterion, which may be used to illustrate why the optimal exponent for s-John domains is worse than the optimal exponent for domains with a single s-cusp.

We use Hedberg's trick on the maximal operator [He], a truncation argument due to Maz'ya [M2] and some ideas from Hajłasz and Koskela [HK]. The main new ingredient of our proof is a careful grouping of chains around a curve which we call a worm.

Lebesgue measure on \mathbb{R}^n is denoted by λ , and we write

$$|E| = \lambda(E)$$

for a measurable set $E \subset \mathbf{R}^n$. If u is an integrable function defined at least on E, we let u_E stand for the average

$$u_E = \oint_E u \, dx = \frac{1}{|E|} \oint_E u \, dx .$$

The open n-dimensional ball with center at x and radius r is written as $B(x,r) = B_n(x,r)$. We use $\sharp F$ for the cardinality of a set F.

2 Main results

This section contains the results with proofs. We start with a general theorem and deduce the s-John domain result from it.

Let $\Omega \subset \mathbf{R}^n$ be a bounded open set. Given an exponent $a \geq 0$, let $\boldsymbol{\mu}$ the measure on \mathbf{R}^n with

$$\frac{d\boldsymbol{\mu}}{d\boldsymbol{\lambda}} = \begin{cases} \rho^a & \text{in } \Omega, \\ 0 & \text{outside } \Omega; \end{cases}$$

here and in what follows $\rho(x) = \operatorname{dist}(x, \mathbf{R}^n \setminus \Omega)$.

We shall define a worm. It is a pair (γ, Δ) , where $\gamma : [0, \ell] \to \Omega$ is a curve joining $y = \gamma(0)$ to $x_0 = \gamma(\ell)$, parametrized by its arc-length, and $\Delta = \{\xi_k\}$, $0 = \xi_0 < \xi_1 < \xi_2 < \cdots < \xi_m = \ell$, is a finite partition of $[0, \ell]$. With each worm we associate its parameters: the number m of the partition intervals $[\xi_{k-1}, \xi_k]$, and for $k = 1, \ldots, m$ the quantities

$$\ell_k = \xi_k - \xi_{k-1},$$

$$R_k = \sup\{|\gamma(t) - y| : t \in [\xi_{k-1}, \xi_k]\},$$

$$r_k = \inf\{\rho(\gamma(t)) : t \in [\xi_{k-1}, \xi_k]\}.$$

Theorem 2.1 Let $1 \le p \le q < \infty$ such that $q(n-p) \le np$ and let

$$1 - n \le b \le p \left(\frac{a+n}{q} + 1 - \frac{n}{p}\right). \tag{2.1}$$

Suppose that there is a constant A > 0 and a point $x_0 \in \Omega$ such that for each $y \in \Omega \setminus B(x_0, \rho(x_0)/2)$ there is a worm (γ, Δ) joining y to x_0 , with parameters m, $\{\ell_k\}$, $\{R_k\}$, $\{r_k\}$ and constants $\tau_1, \ldots, \tau_m \in (0, 1]$ (both parameters and τ_k 's may depend on y), such that

$$\rho(y) \le 3R_k, \quad k = 1, \dots, m, \tag{2.2}$$

$$(1+A^{-1})\tau_{k-1} \le \tau_k \le A\tau_{k-1}, \quad k=2,\ldots,m$$
 (2.3)

and

$$A^{-1} \left(\mu(B(y, 3R_k)) \right)^{1/q} \le \tau_k \le A r_k^{(n+b-1)/p} \ell_k^{(1-p)/p}. \tag{2.4}$$

Then there is a constant $C = C(n, p, a, b, A, \Omega) > 0$ such that

$$\left(\int_{\Omega} |u - \bar{u}_a|^q \rho^a \, dx\right)^{1/q} \le C\left(\int_{\Omega} |\nabla u|^p \rho^b dx\right)^{1/p}$$

for each $u \in C^1(\Omega)$; here

$$\bar{u}_a = \oint_{\Omega} u \, d\boldsymbol{\mu} = \frac{1}{\boldsymbol{\mu}(\Omega)} \int_{\Omega} u \, d\boldsymbol{\mu} \, .$$

We start the proof with the following lemma.

Lemma 2.2 Suppose that Ω is a bounded open set. Let $z, z' \in \Omega$ and let $\gamma : [\xi, \xi'] \to \mathbf{R}^n$ be a path of the length ℓ that joins z and z'. Suppose that $b \geq 1 - n$ and that $\rho \geq r$ on γ . Let $u \in C^1(\Omega)$. Then

$$|u_{B(z,\rho(z)/2)} - u_{B(z',\rho(z')/2)}| \le C r^{(1-b-n)/p} \ell^{(p-1)/p} \int_{D_{\gamma}} |\nabla u|^p \rho^b dx, \qquad (2.5)$$

where

$$D_{\gamma} = \bigcup_{t \in [\xi, \xi']} B(\gamma(t), \rho(\gamma(t))/2).$$

Proof. Write $B = B(z, \rho(z)/2)$ and $B' = B(z', \rho(z')/2)$. We construct a chain $\{B_i\}$, $B_i \equiv B(z_i, \rho(z_i)/2)$ of balls and denote $\hat{B}_i = B(z_i, \rho(z_i)/4)$. For the construction, it is enough to determine the points t_i such that $z_i = \gamma(t_i)$. If t_1, \ldots, t_{j-1} are selected, we find next as

$$t_j = \sup \{ t \in [t_{i-1}, \xi'] : B(\gamma(t), \rho(\gamma(t)/4)) \cap \hat{B}_{j-1} \neq \emptyset \}.$$

If $t_j = \xi'$, we set $j_{\text{max}} = j$, $t_j = \xi'$ and terminate the construction.

We observe that the balls $B(z_i, \rho(z_i)/4)$, $i < j_{\text{max}}$, are disjoint, and since their radii are bounded away from zero and Ω is bounded, the sequence really terminates after a finite number of steps. Fix $x \in \Omega$ and denote $I(x) = \{i < j_{\text{max}} : x \in B_i\}$. Let $i \in I(x)$. Then

$$\rho(z_i) \le \rho(x) + |x - z_i| \le \rho(x) + \frac{1}{2}\rho(z_i),$$

$$\rho(x) \le \rho(z_i) + |x - z_i| \le \rho(z_i) + \frac{1}{2}\rho(z_i),$$

and thus

$$\rho(z_i) \le 2\rho(x), \qquad \rho(x) \le 2\rho(z_i).$$
(2.6)

For any $y \in \hat{B}_i$ we have

$$|y-x| \le \rho(z_i) \le 2\rho(x),$$

which means that

$$\bigcup_{i \in I(x)} \hat{B}_i \subset B(x, 2\rho(x))$$

Since \hat{B}_i , $i \in I(x)$, are disjoint, we have

$$|B(x, \rho(x)/8)| \sharp I(x) \le \sum_{i \in I(x)} |\hat{B}_i| \le |B(x, 2\rho(x))|,$$

which implies

$$\sharp I(x) < 16^n$$
.

Thus we have proven that

$$\sum \chi_{B_i} \le 16^n + 1. \tag{2.7}$$

Next, consider $i \in \{1, \ldots, j_{\text{max}}\}$ and notice that there is a point $x \in \overline{\hat{B}_{i-1}} \cap \overline{\hat{B}_i}$. Then, as above, we infer that (2.6) holds and

$$B(x, \rho(x)/8)) \subset B(x, \rho(z_{i-1})/4)) \cap B(x, \rho(z_i)/4)) \subset B_{i-1} \cap B_i,$$

 $B_{i-1} \cup B_i \subset B(x, \rho(z_{i-1})) \cup B(x, \rho(z_i)) \subset B(x, 2\rho(x)),$

so that

$$|B_{i-1} \cup B_i| \le 16^n |B_{i-1} \cap B_i|. \tag{2.8}$$

Also it is clear that

$$\sum_{i=1}^{j_{\text{max}}} \rho(z_i) \le C\ell. \tag{2.9}$$

Using (2.8) and the Poincaré inequality we have

$$|u_{B_{i}} - u_{B_{i-1}}| \leq |u_{B_{i}} - u_{B_{i} \cap B_{i-1}}| + |u_{B_{i} \cap B_{i-1}} - u_{B_{i-1}}|$$

$$\leq \int_{B_{i} \cap B_{i-1}} |u - u_{B_{i}}| \, dx + \int_{B_{i} \cap B_{i-1}} |u - u_{B_{i-1}}| \, dx$$

$$\leq \frac{|B_{i}|}{|B_{i} \cap B_{i-1}|} \int_{B_{i}} |u - u_{B_{i}}| \, dx + \frac{|B_{i-1}|}{|B_{i} \cap B_{i-1}|} \int_{B_{i-1}} |u - u_{B_{i-1}}| \, dx$$

$$\leq C \rho(z_{i}) \left(\int_{B_{i}} |\nabla u|^{p} \, dx \right)^{1/p} + C \rho(z_{i-1}) \left(\int_{B_{i-1}} |\nabla u|^{p} \, dx \right)^{1/p}.$$

Hence we can estimate by using (2.7) and (2.9) that

$$|u_{B'} - u_{B}| \leq \sum_{i=2}^{j_{\max}} |u_{B_{i}} - u_{B_{i-1}}|$$

$$\leq C \sum_{i=1}^{j_{\max}} \rho(z_{i})^{1-n/p} \left(\int_{B_{i}} |\nabla u|^{p} dx \right)^{1/p}$$

$$\leq C \sum_{i=1}^{j_{\max}} \rho(z_{i})^{1-\frac{1}{p} + \frac{1-n-b}{p}} \left(\int_{B_{i}} \rho(z_{i})^{b} |\nabla u|^{p} dx \right)^{1/p}$$

$$\leq C \sum_{i=1}^{j_{\max}} r^{\frac{1-n-b}{p}} \rho(z_{i})^{1-\frac{1}{p}} \left(\int_{B_{i}} \rho^{b} |\nabla u|^{p} dx \right)^{1/p}$$

$$\leq C r^{\frac{1-n-b}{p}} \left(\sum_{i=1}^{j_{\max}} \rho(z_{i}) \right)^{1-\frac{1}{p}} \left(\sum_{i=1}^{j_{\max}} \int_{B_{i}} \rho^{b} |\nabla u|^{p} dx \right)^{1/p}$$

$$\leq C r^{(1-b-n)/p} \ell^{(p-1)/p} \left(\int_{D_{\gamma}} \rho^{b} |\nabla u|^{p} dx \right)^{1/p},$$

$$(2.10)$$

since $b + n \ge 1$. The lemma is proven.

Proof of Theorem 2.1. Denote $B_0 = B(x_0, \rho(x_0)/2)$. Let $u \in C^1(\Omega)$. We may assume that

$$|\{u \ge 0\} \cap B_0| \ge \frac{1}{2}|B_0| \quad \text{and} \quad |\{u \le 0\} \cap B_0| \ge \frac{1}{2}|B_0|.$$
 (2.11)

We will also assume as we may that

$$\int_{\Omega} |\nabla u|^p \rho^b \, dx = 1. \tag{2.12}$$

We shall first establish a weak type estimate:

$$\mu(A_{\lambda}) \le C\lambda^{-q},\tag{2.13}$$

where

$$A_{\lambda} = \{ x \in \Omega : |u(x)| > \lambda \}$$

and $\lambda > 0$. First observe that since the median of u is zero in B_0 by (2.11), we have that

$$\int_{B_0} |u|^p \, dx \le c \int_{B_0} |\nabla u|^p \, dx \,, \tag{2.14}$$

see [Z, Theorem 4.4.4]. Hence

$$|u_{B_0}| \le \left(\int_{B_0} |u|^p dx \right)^{1/p} \le c \left(\int_{B_0} |\nabla u|^p dx \right)^{1/p} \le c_0,$$
 (2.15)

where c_0 is independent of u. Since $\mu(\Omega) < \infty$ it suffices to establish (2.13) for $\lambda > 3c_0$. To do so, we fix $\lambda > 3c_0$ and divide A_{λ} into three parts: write $B_y = B(y, \rho(y)/2)$ and let

$$E_{\lambda} = \{ y \in A_{\lambda} \setminus B_0 : |u_{B_y}| > \frac{\lambda}{2} \}$$

and

$$F_{\lambda} = A_{\lambda} \setminus (B_0 \cup E_{\lambda}) .$$

The third part is $A_{\lambda} \cap B_0$. We treat E_{λ} first. Fix $y \in E_{\lambda}$ and let $(\gamma, \{\xi_k\})$ be a worm in Ω that connects y to x_0 , with parameters $m, \{\ell_k\}, \{R_k\}, \{r_k\},$ and obeys the bounds of the theorem. We apply Lemma 2.2 to paths

$$\gamma_k = \gamma|_{[\xi_{k-1}, \xi_k]}$$

and points $z = z_k = \gamma(\xi_{k-1}), z' = z'_k = \gamma(\xi_k)$. Let $x = \gamma(t)$ with $t \in [\xi_{k-1}, \xi_k]$. Then by (2.2)

$$\rho(x) \le \rho(y) + |y - x| \le 4R_k$$

and thus

$$B(x, \rho(x)/2) \subset B(y, R_k + 2R_k),$$

 $D_{\gamma_k} \subset B(y, 3R_k).$

Since $\lambda > 3c_0$, we have that

$$\lambda \le 6 |u_{B_y} - u_{B_0}| \le 6 \sum_{k=1}^m |u_{B_{z'_k}} - u_{B_{z_k}}|$$

$$\le C \sum_k r_k^{(1-b-n)/p} \ell_k^{(p-1)/p} \left(\int_{B(y,3R_k)} \rho^{b-a} |\nabla u|^p d\mu \right)^{1/p}.$$

We split the last sum into two parts by K = K(y) that is to be determined. First we notice that by (2.3)

$$\sum_{k>K} \tau_k^{-1} \le C \tau_{K+1}^{-1}, \qquad \sum_{k \le K} \tau_k^{q/p-1} \le C \tau_K^{q/p-1}. \tag{2.16}$$

If K < m, due to our normalization of u, (2.4) and (2.16) we have that

$$\sum_{k>K} r_k^{(1-b-n)/p} \ell_k^{(p-1)/p} \left(\int_{B(y,3R_k)} \rho^{b-a} |\nabla u|^p d\boldsymbol{\mu} \right)^{1/p} \\
\leq \left(\int_{\Omega} \rho^b |\nabla u|^p dx \right)^{1/p} \sum_{k>K} r_k^{(1-b-n)/p} \ell_k^{(p-1)/p} \\
= \sum_{k>K} r_k^{(1-b-n)/p} \ell_k^{(p-1)/p} \leq C \sum_{k>K} \tau_k^{-1} \leq C \tau_{K+1}^{-1}.$$
(2.17)

Before treating the second part of the sum, we set

$$f = |\nabla u|^p \rho^{b-a}$$

and

$$g(x) = \left(\sup_{r>0} \frac{1}{\mu(B(x,r))} \int_{B(x,r)} f d\boldsymbol{\mu}\right)^{1/p}.$$

Since the maximal operator with respect to μ is of weak type (1,1) (see e.g. [M, Theorem 2.19] or [S, I.8.17, p. 44]) and $||f||_{L^1(\mu)} = 1$, we have

$$\mu(\{g^p > t\}) \le C/t, \qquad 0 < t < \infty.$$
 (2.18)

We estimate

$$\sum_{k \leq K} r_k^{(1-b-n)/p} \ell_k^{(p-1)/p} \left(\int_{B(y,3R_k)} \rho^{b-a} |\nabla u|^p d\boldsymbol{\mu} \right)^{1/p} \\
\leq \sum_{k \leq K} r_k^{(1-b-n)/p} \ell_k^{(p-1)/p} \left(\boldsymbol{\mu}(B(y,3R_k)) \right)^{1/p} g(y) \\
\leq C \sum_{k \leq K} \tau_k^{-1} \tau_k^{q/p} g(y) \leq C \tau_K^{-1+q/p} g(y). \tag{2.19}$$

Now we specify the choice of K, distinguishing three cases. If

$$au_1^{-q/p} \leq g(y),$$

we choose K = 0. Then the sum over all k = 1, ..., m reduces to (2.17) and we have

$$\lambda \le C\tau_1^{-1} \le C g(y)^{p/q}.$$

If

$$\tau_m^{-q/p} \ge g(y),$$

we choose K = m. Then the sum over k = 1, ..., m is treated in (2.19), and we have

$$\lambda \le C \tau_m^{-1+q/p} g(y) \le C g(y)^{(p/q)-1} g(y) = C g(y)^{p/q}.$$

The remaining case is that

$$\tau_m^{-q/p} < g(y) < \tau_1^{-q/p}$$

Then we choose the integer K < m so that

$$\tau_{K+1}^{-q/p} \le g(y) < \tau_K^{-q/p}.$$

Using (2.17) and (2.19) we obtain

$$\lambda \le C\tau_{K+1}^{-1} + C\tau_K^{-1+q/p}g(y) \le Cg(y)^{p/q}$$
.

Hence we always have that

$$\lambda \le Cg(y)^{p/q}$$

for every $y \in E_{\lambda}$. Therefore by (2.18)

$$\mu(E_{\lambda}) \le \mu(\{g^p > (\lambda/C)^q\}) \le C\lambda^{-q}. \tag{2.20}$$

Next, we estimate the measure of F_{λ} . Using the Besicovitch covering theorem (cf. [M, 2.7]) we can cover F_{λ} with balls $B_{x_i} = B(x_i, \rho(x_i)/2)$ so that $x_i \in F_{\lambda}$ and

$$\sum_{i} \chi_{B_{x_i}} \le N \,.$$

Then

$$|u - u_{B_{x_i}}| \ge \frac{\lambda}{2}$$
 on F_{λ}

whence we have by using the Sobolev-Poincaré inequality that

$$\mu(F_{\lambda}) \leq \sum_{i} \mu(B_{x_{i}} \cap F_{\lambda})$$

$$\leq \sum_{i} \int_{B_{x_{i}} \cap F_{\lambda}} \rho^{a} dx$$

$$\leq C \sum_{i} \rho(x_{i})^{a} \int_{B_{x_{i}} \cap F_{\lambda}} dx$$

$$\leq C \lambda^{-q} \sum_{i} \rho(x_{i})^{a} \int_{B_{x_{i}} \cap F_{\lambda}} |u - u_{B_{x_{i}}}|^{q} dx$$

$$\leq C \lambda^{-q} \sum_{i} \rho(x_{i})^{a+q+n(1-q/p)} \left(\int_{B_{x_{i}}} |\nabla u|^{p} dx \right)^{q/p}$$

$$\leq C \lambda^{-q} \sum_{i} \left(\int_{B_{x_{i}}} |\nabla u|^{p} \rho^{p \left((a+n)/q+1-n/p \right)} dx \right)^{q/p}$$

$$\leq C \lambda^{-q} \left(\int_{\Omega} |\nabla u|^{p} \rho^{b} dx \right)^{q/p}$$

$$\leq C \lambda^{-q},$$

$$(2.21)$$

since $p((a+n)/q + 1 - n/p) \ge b$ by (2.1).

Finally, combining (2.14) and the usual Sobolev inequality in the ball B_0 , we obtain the weak type estimate

$$\mu(A_{\lambda} \cap B_0) \leq C\lambda^{-q}$$
.

Hence by the estimates (2.20) and (2.21)

$$\mu(A_{\lambda}) \leq \mu(E_{\lambda}) + \mu(F_{\lambda}) + \mu(A_{\lambda} \cap B_0) \leq C\lambda^{-q}.$$

In conclusion, (2.13) holds for all $\lambda > 0$, or without normalization (2.12),

$$\sup_{\lambda>0} \lambda \, \boldsymbol{\mu}(\{|u|>\lambda\})^{1/q} \le C\left(\int_{\Omega} |\nabla u|^p \rho^b dx\right)^{1/p}. \tag{2.22}$$

A truncation argument shows that the weak type estimate (2.22) implies the desired embedding. Indeed, for each t > 0 the truncated functions

$$u_t(x) = \begin{cases} t/2 & \text{if } u(x) > t, \\ u(x) - t/2 & \text{if } t/2 < u(x) < t, \\ 0 & \text{if } u(x) < t/2, \end{cases}$$

satisfy (2.11). Thus we may use (2.22) to conclude

$$\left(\int_{\{t < u \le 2t\}} |u|^q d\mu \right)^{1/q} \le Ct \, \mu(\{|u| > t\})^{1/q}
\le Ct \, \mu(\{u_t \ge t/2\})^{1/q}
\le C \left(\int_{\Omega} |\nabla u_t|^p \rho^b dx \right)^{1/p}
= C \left(\int_{\{t/2 < |u| < t\}} |\nabla u|^p \rho^b dx \right)^{1/p}.$$

Hence

$$\int_{\Omega} |u|^{q} \rho^{a} dx \leq \sum_{j=-\infty}^{\infty} \int_{\{2^{j} < |u| \leq 2^{j+1}\}} |u|^{q} \rho^{a} dx
\leq C \sum_{j=-\infty}^{\infty} \left(\int_{\{2^{j-1} < |u| \leq 2^{j}\}} |\nabla u|^{p} \rho^{b} dx \right)^{q/p}
\leq C \left(\int_{\Omega} |\nabla u|^{p} \rho^{b} dx \right)^{q/p},$$

and the theorem is proved, since

$$\int_{\Omega} |u - \bar{u}_a|^q \rho^a \, dx \le C \int_{\Omega} |u|^q \rho^a \, dx.$$

Following Smith and Stegenga [SS] we call a bounded domain Ω an s-John domain, $s \geq 1$, if there is a point $x_0 \in \Omega$ and a constant $c_0 \geq 1$ such that each point $x \in \Omega$ can be joined to x_0 in Ω by a rectifiable curve (called an s-John core) $\gamma[0,\ell] \to \Omega$, such that γ is parametrized by the arc length, $\gamma(0) = x$, $\gamma(\ell) = x_0$, and

$$\operatorname{dist}(\gamma(t),\partial\Omega) \geq c_0^{-1}t^s$$

for all $t \in [0, \ell]$. The next theorem improves the main result of [HK].

Theorem 2.3 Suppose that Ω is an s-John domain and $b \geq 1 - n$. Then there is a constant $C = C(n, p, q, \Omega) > 0$ such that

$$\left(\int_{\Omega} |u - \bar{u}_a|^q \rho^a \, dx\right)^{1/q} \le C\left(\int_{\Omega} |\nabla u|^p \rho^b dx\right)^{1/p}$$

for each $u \in C^1(\Omega)$; here the Sobolev exponent is

$$q = \frac{p(n+a)}{s(n+b-1) - p + 1}.$$

Proof. We will verify the assumptions of Theorem 2.1. First we notice that the inequalities $s \ge 1$ and $b \ge 1 - n$ imply

$$p\left(\frac{a+n}{q} + 1 - \frac{n}{p}\right) = s(n+b-1) + 1 - n \ge b,$$

so that (2.1) is true. For fixed $y \in \Omega \setminus B(x_0, \rho(x_0)/2)$, the s-John core γ on $[0, \ell]$ gives us the desired worm: Let

$$d = \sup\{|\gamma(t) - y| : t \in [0, \ell]\}.$$

Find the integer m with

$$3d < 2^m \rho(y) \le 6d.$$

Since

$$\rho(y) \le \rho(x_0) + |y - x_0| \le 3|y - x_0| \le 3d,$$

we have $m \ge 1$. Set

$$\xi_k = \sup\{t \in [0, \ell] : |\gamma(s) - y| \le 2^{k-m}d \text{ for all } s \in [0, t]\}.$$

Then $(\gamma, \{\xi_k\})$ is a worm with parameters $m, \{\ell_k\}, \{R_k\}, \{r_k\},$ and

$$\ell_k \le \xi_k,$$

$$\xi_k \ge R_k = 2^{k-m}d,$$

$$r_k \ge c_0 \xi_k^s.$$

The inequality

$$\rho(y) \le 6 \cdot 2^{-m} d \le 3R_k$$

verifies (2.2). Since

$$(n+a)/q = (s(n+b-1)+1-p)/p$$

we have by choosing $\tau_k = 2^{(k-m)(s(n+b-1)+1-p)/p}$ that

$$\boldsymbol{\mu}(B(y,R_k))^{1/q} \le R_k^{(n+a)/q} \le C\tau_k$$

and

$$r_k^{-(n+b-1)/p} \ell_k^{(p-1)/p} \le (c_0 \xi_k)^{-s(n+b-1)/p} \xi_k^{(p-1)/p}$$

= $C \xi_k^{-(n+a)/q}$
 $\le C \tau_k^{-1}$

Hence the claim follows from Theorem 2.1.

Remark. The exponent q of Theorem 2.3 is the best possible in the class of s-John domains, see [HK].

Example 2.4 An example of an s-John domain is an s-cusp domain. Surprisingly, the optimal embedding exponent for the s-cusp obtained in [M1], [L], [MP] is better than that for general s-John domains. The reason is that complicated s-John domains may contain "rooms and corridors" so that the upper estimate for $\mu(B(y,R)\cap\Omega)$ must be more carefully examined. We show that the optimal embedding for s-cusp domains can be deduced from Theorem 2.1. Let us write $x \in \mathbb{R}^n$ as $x = (\hat{x}, x^*)$, where $\hat{x} \in \mathbb{R}^{n-1}$ and x^* is the last coordinate of x. We will consider the s-cusp domain

$$\Omega = \{ x \in \mathbf{R}^n : |\hat{x}| \le (x^*)^s, \ 0 < x^* < 2 \}$$

and show that Theorem 2.1 yields embedding of $W^{1,p}(\Omega, \rho^b)$ to $L^q(\Omega, \rho^a)$, where the Sobolev exponent is

$$q = \frac{p(s(n+a-1)+1)}{s(n+b-1)-p+1}.$$

We choose $x_0 = \boldsymbol{e}_n = (0,1)$. If $y \in \Omega \setminus B(x_0, \rho(x_0)/2)$, we set

$$\ell = \ell(y) = |\hat{y}| + |y^* - 1|$$

and define the worm curve $\gamma:[0,\ell]\to\Omega$ as

$$\gamma(t) = \begin{cases} \left((1 - \frac{t}{|\hat{y}|}) \hat{y}, \ y^* \right) & 0 \le t \le |\hat{y}|, \\ \left(1 + \frac{\ell - t}{\ell - |\hat{y}|} (y^* - 1) \right) \boldsymbol{e}_n, & |\hat{y}| \le t \le \ell. \end{cases}$$

In other words, worm curve starts at y, goes first on line segment connecting y with y^*e_n and then turns to the line segment connecting y^*e_n with e_n . We find a partition $\{\xi_0, \ldots, \xi_m\}$ of $[0, \ell]$ in such a way that $\xi_0 = 0$,

$$\xi_k = 2^{k-m}\ell, \quad k = 1, \dots, m,$$
 (2.23)

$$\rho(y) < \xi_1 < 2\rho(y), \tag{2.24}$$

where (2.24) is what determines m and guarantees (2.2). From now we treat only the interesting case that $y^* < 1$. Then

$$\ell_k = \xi_k/2, \quad k = 2, \dots, m, \quad \ell_1 = \xi_1,$$
 (2.25)

$$\ell_k^s \le r_k, \tag{2.26}$$

$$\xi_k \le R_k \le 2\xi_k,\tag{2.27}$$

$$B(y, R_k) \cap \Omega \subset B_{n-1}(\hat{y}, Cr_k) \times (y^* - R_k, y^* + R_k),$$
 (2.28)

$$\rho \le Cr_k \quad \text{on } B(y, R_k). \tag{2.29}$$

Set $\tau_k = (\xi_k^{n+a-1}\ell_k)^{1/q}$. It is easy to observe that τ_k satisfy (2.3). From (2.26) we obtain

$$r_k^{(n+b-1)/p} \ell_k^{(1-p)/p} \ge r_k^{(n+a-1)/q} \ell_k^{1/q}$$

> $C^{-1} \tau_k$.

The additional information provided by (2.28) and (2.29) has no counterpart in the case of a general s-John domain. We use it to estimate $\mu(B(y, 3R_k))$:

$$C\boldsymbol{\mu}(B(y,R_k))^{1/q} \leq C(R_k r_k^{n-1+a})^{1/q}$$

$$\leq C(\xi_k r_k^{n-1+a})^{1/q} \leq$$

$$\leq C\tau_k.$$

Hence (2.4) is verified and Theorem 2.1 yields the result.

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