

# Besov Estimates for Sub-Elliptic Equations in the Heisenberg Group

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## Abstract

In this article, we deal with weak solutions to non-degenerate sub-elliptic equations in the Heisenberg group, and study the regularities of solutions. We establish horizontal Calderón-Zygmund type estimate in Besov spaces with more general assumptions on coefficients for both homogeneous equations and non-homogeneous equations. This study of regularity estimates expands the Calderón-Zygmund theory in the Heisenberg group.

## Keywords

Heisenberg Group, Sub-Elliptic Equations, Regularity, Besov Spaces

## 1. Introduction

The main purpose of this article is to study Besov regularities of weak solutions to sub-elliptic equations of the type

$$\operatorname{div}_H A(x, \mathfrak{X}u) = 0 \quad (1.1)$$

and

$$\operatorname{div}_H A(x, \mathfrak{X}u) = \operatorname{div}_H \left( |F|^{p-2} F \right) \quad (1.2)$$

in  $\Omega$ , respectively. Here  $\Omega$  is an open and bounded sub-domain in the Heisenberg group  $\mathbb{H}^n = \mathbb{R}^{2n+1}$  ( $n \geq 1$ ). In the homogeneous Equation (1.1) and the non-homogeneous Equation (1.2), the unknown  $u \in HW_{\text{loc}}^{1,p}(\Omega)$ , where the sub-elliptic Sobolev space  $HW^{1,p}(\Omega)$  will be introduced in Section 2. In both equations, the horizontal divergence operator  $\operatorname{div}_H$  and the horizontal gradient  $\mathfrak{X}$  are defined by

$$\operatorname{div}_H F = \sum_{i=1}^{2n} X_i F_i,$$

$$\mathfrak{X}u = (X_1u, X_2u, \dots, X_{2n-1}u, X_{2n}u)$$

in the distributional sense. Moreover,  $A : \Omega \times \mathbb{R}^{2n} \rightarrow \mathbb{R}^{2n}$  is assumed to be a Carathéodory vector field with general growth and uniformly elliptic conditions, that is, there exist constants  $\nu, L, k > 0$  and  $0 < \mu < 1$  such that

$$(A1) \quad [A(x, \xi) - A(x, \eta)] \cdot (\xi - \eta) \geq \nu \left( \mu^2 + |\xi|^2 + |\eta|^2 \right)^{\frac{p-2}{2}} |\xi - \eta|^2,$$

$$(A2) \quad |A(x, \xi) - A(x, \eta)| \leq L \left( \mu^2 + |\xi|^2 + |\eta|^2 \right)^{\frac{p-2}{2}} |\xi - \eta|,$$

$$(A3) \quad |A(x, \xi)| \leq k \left( \mu^2 + |\xi|^2 \right)^{\frac{p-1}{2}}$$

for every  $\xi, \eta \in \mathbb{R}^{2n}$  and for almost all  $x \in \Omega$ . In (1.2),  $F : \Omega \rightarrow \mathbb{R}^{2n}$ .

The regularity of solutions to elliptic equations in Euclidean spaces  $\mathbb{R}^n$  has been well studied by Iwaniec [1], DiBenedetto and Manfredi [2]. Then this theory is extended to the case of general elliptic problems, see in relevant papers [3]-[6]. For the nonlinear Calderón-Zygmund estimate in the Heisenberg group, Goldstein and Zatorska-Goldstein [7] deal with the quadratic case  $p = 2$ . Later on the  $HW^{1,p}$  estimates for sub-elliptic equations on  $\mathbb{H}^n$  are proved by Mingione, Zatorska-Goldstein and Zhong [8]. They consider the equation of the form

$$\operatorname{div}_H [b(x)a(\mathfrak{X}u)] = \operatorname{div}_H (|F|^{p-2} F)$$

with  $b \in \operatorname{VMO}_{\text{loc}}(\Omega)$ .

At present, the studies are concerned with the regularity estimates of weak solutions in Besov spaces in both  $\mathbb{R}^n$  and  $\mathbb{H}^n$  ([9]-[11]). Besov spaces consist of a wide class of functions compared with the classical Sobolev spaces. Baisón [12] deals with nonlinear elliptic equations in divergence form, and obtains a regularity estimate of weak solutions in Besov spaces. Clop [13] and Lyaghfour [14] extended the result in Besov spaces by establishing a higher integrability of weak solutions.

For the homogeneous case (1.1), we assume that there exists a function  $g \in L^\alpha(\Omega)$  ( $0 < \alpha < 1$ ) such that

$$(A4) \quad |A(x, \xi) - A(y, \xi)| \leq \operatorname{dist}_{\text{CC}}(x, y)^\alpha (g(x) + g(y)) \left( \mu^2 + |\xi|^2 \right)^{\frac{p-1}{2}}$$

for almost every  $x, y \in \Omega$  and all  $\xi \in \mathbb{R}^{2n}$ . Here  $\operatorname{dist}_{\text{CC}}(x, y)$  is the CC-distance between two points  $x$  and  $y$  in  $\mathbb{H}^n$ .

While for the non-homogeneous situation (1.2), we assume that there exists a sequence of measurable non-negative functions  $g_k \in L^\alpha(\Omega)$  ( $k \in \mathbb{N}, 0 < \alpha < 1$ ) satisfying that

$$(A5) \quad \begin{cases} \sum_{k=1}^{\infty} \|g_k\|_{L^\alpha(\Omega)}^q < \infty \quad (1 \leq q < \infty) \\ |A(x, \xi) - A(y, \xi)| \leq \operatorname{dist}_{\text{CC}}(x, y)^\alpha (g_k(x) + g_k(y)) \left( \mu^2 + |\xi|^2 \right)^{\frac{p-1}{2}} \end{cases}$$

for  $\xi \in \mathbb{R}^{2n}$  and almost all  $x, y \in \Omega$  such that  $2^{-k} \leq \operatorname{dist}_{\text{CC}}(x, y) < 2^{-k+1}$ .

According to (A5), we write  $\{g_k\}_k \in l^q \left( L^\alpha(\Omega) \right)$  in short.

By introducing an auxiliary function

$$V(\xi) = \left( \mu^2 + |\xi|^2 \right)^{\frac{p-2}{4}} \xi \tag{1.3}$$

with  $\xi \in \mathbb{R}^{2n}$ , we present the main results of this article.

**Theorem 1.1** *Let  $0 < \alpha < 1$  and  $2 \leq p < 4$ . Assume that A satisfies hypotheses (A1)-(A4) with  $0 < \mu < 1$ . If  $u \in HW_{loc}^{1,p}(\Omega)$  is a weak solution to (1.1), then  $V(\mathfrak{X}u) \in B_{2,\infty}^\alpha(\Omega)$  locally.*

**Theorem 1.2** *Let  $0 < \alpha < 1$ ,  $2 \leq p < 4$ , and  $1 \leq q < \frac{2Q}{Q-2\alpha}$ . Assume that the hypotheses (A1)-(A3) and (A5) hold. If  $u \in HW_{loc}^{1,p}(\Omega)$  is a weak solution to (1.2) with  $0 < \mu < 1$  and  $|F|^{p-2} F \in B_{2,q}^\alpha(\Omega)$ , then  $V(\mathfrak{X}u) \in B_{2,q}^\alpha(\Omega)$  locally.*

See Section 2 for the definitions of  $HW_{loc}^{1,p}(\Omega)$  and  $B_{2,q}^\alpha(\Omega)$ .

The contribution of the main results is to study a wide class of sub-elliptic equations in the Heisenberg group. Our aim is to obtain a Besov regularity estimate of weak solutions. The hypotheses (A1)-(A4) (or (A5)) shall be an extension of the VMO conditions.

This article is organized as follows. In Section 2 we give some definitions and tools such as classical inequalities, and we present two Lemmas relating to the reverse Hölder type inequalities of weak solutions. In Section 3 and Section 4, we present the proofs of Theorem 1.1 and Theorem 1.2, respectively.

## 2. Preliminary

### 2.1. Heisenberg Group

In this section, we collect some basic notations and preliminaries for the Heisenberg group (see [8] [15] for more details). We denote by  $(x, t) = (x_1, x_2, \dots, x_{2n}, t)$  the coordinates of points of the Heisenberg group  $\mathbb{H}^n$ . The group structure on  $\mathbb{H}^n$  is given by

$$\begin{aligned} & (x_1, x_2, \dots, x_{2n}, t) \circ (y_1, y_2, \dots, y_{2n}, s) \\ &= \left( x_1 + y_1, x_2 + y_2, \dots, x_{2n} + y_{2n}, t + s + \frac{1}{2} \sum_{j=1}^n (x_j y_{n+j} - x_{n+j} y_j) \right). \end{aligned}$$

An anisotropic dilation induces a homogeneous norm (gauge) of  $(x, t)$  by

$(|x|^2 + t)^{\frac{1}{2}}$ . For  $j = 1, \dots, n$ , we set

$$X_j = \frac{\partial}{\partial x_j} - \frac{x_{n+j}}{2} \frac{\partial}{\partial t}, \quad X_{n+j} = \frac{\partial}{\partial x_{n+j}} + \frac{x_j}{2} \frac{\partial}{\partial t}, \quad T = \frac{\partial}{\partial t},$$

which represent a basis of the space of left-invariant vector fields on  $\mathbb{H}^n$ . The vector field  $X_1, X_2, \dots, X_{2n}$  are called the horizontal vector fields. Then the length of the horizontal gradient is given by

$$|\mathfrak{X}u|^2 = \sum_{j=1}^{2n} (X_j f)^2.$$

### 2.2. CC-Distance and CC-Balls

By considering the well-known Carnot-Carathéodory metric with CC-distance  $\text{dist}_{\text{CC}}$ , we define CC-balls by

$$B_R(x_0) = \{y \in \mathbb{H}^n \mid \text{dist}_{\text{CC}}(x_0, y) < R\}$$

with the center  $x_0$  and radius  $R$ . By introducing the homogeneous dimension  $Q = 2n + 2$ , one gets the Lebesgue measure of a CC-ball  $|B_R(x_0)| \approx R^Q$ .

### 2.3. Horizontal Sobolev Spaces and Besov Spaces

Let  $L^p(\mathbb{H}^n)$  be the Lebesgue space in the Heisenberg group, then the dual space of  $L^p(\mathbb{H}^n)$  is  $L^{p'}(\mathbb{H}^n)$  with  $\frac{1}{p} + \frac{1}{p'} = 1$ . The horizontal Sobolev space with its norm is defined by

$$HW^{1,p}(\Omega) = \{u \in L^p(\Omega) \mid \mathfrak{X}u \in L^p(\Omega)\},$$

$$\|u\|_{HW^{1,p}(\Omega)} = \|u\|_{L^p(\Omega)} + \|\mathfrak{X}u\|_{L^p(\Omega)}.$$

It is clear that a function  $u \in HW^{1,p}_{\text{loc}}(\Omega)$ , if  $u \in HW^{1,p}(\Omega_0)$  for every  $\Omega_0 \Subset \Omega$ .

Let the parameters  $0 < \alpha < 1$ ,  $1 \leq p < \infty$ ,  $1 \leq q \leq \infty$ . The Besov spaces  $B^{\alpha}_{p,q}(\Omega)$  ( $\Omega \subset \mathbb{H}^n$ ) with its norm are defined via ([16])

$$\|u\|_{B^{\alpha}_{p,q}(\Omega)} = \|u\|_{L^p(\Omega)} + [u]_{B^{\alpha}_{p,q}(\Omega)} < \infty,$$

$$[u]_{B^{\alpha}_{p,q}(\Omega)} = \begin{cases} \left( \int_{\Omega} \left( \int_{\Omega} \frac{|\Delta_h u|^p}{|h|^{\alpha p}} dx \right)^{\frac{q}{p}} \frac{dh}{|h|^Q} \right)^{\frac{1}{q}} < \infty, & 1 \leq q < \infty, \\ \sup_{h \in \Omega} \left( \int_{\Omega} \frac{|\Delta_h u|^p}{|h|^{\alpha p}} dx \right)^{\frac{1}{p}} < \infty, & q = \infty. \end{cases}$$

In this article, we shall write  $\Delta_h u = u(x+h) - u(x)$  in short.

### 2.4. Basic Tools

For every  $\varepsilon > 0$ , there exists  $C(\varepsilon) > 0$  such that for all  $s, t \geq 0$ , there holds

$$st \leq \varepsilon s^p + C(\varepsilon)t^{p'}, \tag{2.1}$$

which is the classical Young inequality. Here  $\frac{1}{p} + \frac{1}{p'} = 1$ . In particular,

$$ab \leq \varepsilon a^2 + C(\varepsilon)b^2. \tag{2.2}$$

Let  $B_R \Subset \mathbb{H}^n$  be a CC-ball, and  $f$  an integrable function on  $B_R$ , we define the average of  $f$  over the CC-ball  $B_R$  as

$$(f)_{B_R} = \int_{B_R} f(x) dx = \frac{1}{|B_R|} \int_{B_R} f(x) dx \approx R^{-Q} \int_{B_R} f(x) dx. \tag{2.3}$$

We present the definition of weak solutions. If for any  $\varphi \in C_0^\infty(\Omega)$ , there holds

$$\int_{\Omega} A(x, Xu) \cdot X\varphi dx = \int_{\Omega} |F|^{p-2} F \cdot X\varphi dx, \tag{2.4}$$

then  $u \in HW_{loc}^{1,p}(\Omega)$  is a weak solution to (1.2). Here we call  $\varphi$  is a test function.

### 2.5. Reverse Hölder Type Inequality

The higher integrability estimates for Laplace and  $p$ -Laplace equations are well known (see [1] and [2]). In the Heisenberg group, we have the following two results for homogeneous and non-homogeneous situations, see [8].

**Lemma 2.1** *Let  $u \in HW^{1,p}(\Omega)$  with  $2 \leq p < 4$  be a weak solution to (1.1) under the hypotheses (A1)-(A4). There exists a constant  $c(n, p, \nu, k, L)$ , but otherwise independent of  $\mu$ , of the solution  $u$ , and of the vector field  $A(x, \nabla u)$ , such that the following inequalities hold for any CC-ball  $B_R \Subset \Omega$ :*

$$\sup_{\frac{B_R}{2}} |Xu| \leq c \left( \int_{B_R} (\mu + |Xu|)^p dx \right)^{\frac{1}{p}}. \tag{2.5}$$

**Lemma 2.2** *Let  $u \in HW^{1,p}(\Omega)$  with  $2 \leq p < 4$  be a weak solution to equation (1.2). Assume that (A1)-(A3) and (A5) hold. If  $F \in L_{loc}^q(\Omega)$ , then  $Xu \in L_{loc}^q(\Omega)$ , where  $q \in (p, \infty)$ . Moreover, there exists a positive constant  $C(n, p, \nu, L, q, a)$  such that*

$$\left( \int_{\frac{B_R}{2}} |Xu|^q dx \right)^{\frac{1}{q}} \leq C \left( \int_{B_R} (\mu + |Xu|)^p dx \right)^{\frac{1}{p}} + C \left( \int_{B_R} |F|^q dx \right)^{\frac{1}{q}} \tag{2.6}$$

for any CC-ball  $B_R \Subset \Omega$ .

### 3. Proofs of Theorem 1.1

In this section, we present the proofs of Theorem 1.1. Inspired by [13], for the vector field  $A(x, \xi)$  appeared in (1.2), we introduce

$$A_B(\xi) = \int_B A(x, \xi) dx \tag{3.1}$$

for  $\xi \in \mathbb{R}^{2n}$  and a CC-ball  $B \subset \Omega$ . Then we define

$$V(x, B) = \sup_{\xi \in \mathbb{R}^{2n}} \frac{|A(x, \xi) - A_B(\xi)|}{\left( \mu^2 + |\xi|^2 \right)^{\frac{p-1}{2}}}, \tag{3.2}$$

where  $B \subset \Omega$  is a CC-ball and  $x \in \Omega$ . It follows that if  $A: \Omega \times \mathbb{R}^{2n} \rightarrow \mathbb{R}^{2n}$  be a Carathéodory vector field such that (A1)-(A4) hold, then  $A$  is locally uniformly in VMO, that is,

$$\limsup_{R \rightarrow 0} \sup_{r(B) < R} \int_{c(B) \in K} V(x, B) dx = 0, \tag{3.3}$$

where  $K \subset \Omega$ ,  $c(B)$  and  $r(B)$  denote the center and the radius of the CC-ball  $B$ , respectively.

In order to prove Theorem 1.1, we mention that there exists a constant  $\hat{C} > 0$

such that

$$\hat{C}^{-1} \left( \mu^2 + |\xi|^2 + |\eta|^2 \right)^{\frac{p-2}{2}} \leq \frac{|V(\xi) - V(\eta)|^2}{|\xi - \eta|^2} \leq \hat{C} \left( \mu^2 + |\xi|^2 + |\eta|^2 \right)^{\frac{p-2}{2}} \tag{3.4}$$

for any  $\xi, \eta \in \mathbb{R}^{2n}$  and  $|\xi - \eta| \neq 0$ .

We are in a position to present the proof.

*Proof of Theorem 1.1.* We let  $B_{3R} \Subset \Omega$  and select a test function  $\varphi = \Delta_{-h}(\eta^2 \Delta_h u)$  to (1.1), where  $\eta \in C_0^\infty(B_{3R})$  is a cut-off function satisfying that

$$0 \leq \eta(x) \leq 1, \eta(x) \equiv 1 \text{ for } x \in B_{\frac{R}{2}}, \eta(x) \equiv 0 \text{ for } x \in B_{3R} \setminus B_R, \text{ and } |\mathfrak{X}\eta| \leq \frac{C}{R}.$$

One gets that

$$\begin{aligned} G_1 &= \int_{B_{2R}} \left[ A(x+h, \mathfrak{X}u(x+h)) - A(x+h, \mathfrak{X}u) \right] \cdot \eta^2 \Delta_h \mathfrak{X}u dx \\ &= \int_{B_{2R}} \left[ A(x, \mathfrak{X}u) - A(x+h, \mathfrak{X}u) \right] \cdot \eta^2 \Delta_h \mathfrak{X}u dx \\ &\quad + \int_{B_{2R}} \left[ A(x+h, \mathfrak{X}u) - A(x+h, \mathfrak{X}u(x+h)) \right] \cdot 2\eta \mathfrak{X}\eta \Delta_h u dx \\ &\quad + \int_{B_{2R}} \left[ A(x, \mathfrak{X}u) - A(x+h, \mathfrak{X}u) \right] \cdot 2\eta \mathfrak{X}\eta \Delta_h u dx \\ &= G_2 + G_3 + G_4. \end{aligned} \tag{3.5}$$

We estimate each  $G_i$  ( $1 \leq i \leq 4$ ) in (3.5). By (A1), it is clear that

$$G_1 \geq \nu \int_{B_{2R}} \left( \mu^2 + |\mathfrak{X}u(x+h)|^2 + |\mathfrak{X}u|^2 \right)^{\frac{p-2}{2}} |\Delta_h \mathfrak{X}u|^2 \eta^2 dx. \tag{3.6}$$

For  $G_2$ , according to (A4) and (2.2), we obtain that

$$\begin{aligned} G_2 &\leq \int_{B_{2R}} |h|^\alpha (g(x) + g(x+h)) \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p-1}{2}} |\Delta_h \mathfrak{X}u|^2 \eta^2 dx \\ &\leq \varepsilon \int_{B_{2R}} \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p-2}{2}} |\Delta_h \mathfrak{X}u|^2 \eta^2 dx \\ &\quad + C |h|^{2\alpha} \int_{B_{2R}} (g(x) + g(x+h))^2 \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p}{2}} dx \\ &\leq \varepsilon \int_{B_{2R}} \left( \mu^2 + |\mathfrak{X}u(x+h)|^2 + |\mathfrak{X}u|^2 \right)^{\frac{p-2}{2}} |\Delta_h \mathfrak{X}u|^2 \eta^2 dx \\ &\quad + C |h|^{2\alpha} \int_{B_{2R}} (g(x) + g(x+h))^2 \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p}{2}} dx. \end{aligned} \tag{3.7}$$

where  $\varepsilon > 0$  will be chosen later. By (A2) and (2.2), one deduces that

$$\begin{aligned} G_3 &\leq C \int_{B_{2R}} \left( \mu^2 + |\mathfrak{X}u|^2 + |\mathfrak{X}u(x+h)|^2 \right)^{\frac{p-2}{2}} |\Delta_h \mathfrak{X}u| \eta |\mathfrak{X}\eta| |\Delta_h u| dx \\ &\leq \varepsilon \int_{B_{2R}} \left( \mu^2 + |\mathfrak{X}u|^2 + |\mathfrak{X}u(x+h)|^2 \right)^{\frac{p-2}{2}} |\Delta_h \mathfrak{X}u|^2 \eta^2 dx \\ &\quad + C \int_{B_{2R}} \left( \mu^2 + |\mathfrak{X}u|^2 + |\mathfrak{X}u(x+h)|^2 \right)^{\frac{p-2}{2}} |\mathfrak{X}\eta|^2 |\Delta_h u|^2 dx. \end{aligned}$$

By applying Lagrange Mean Value Theorem, we obtain

$$\begin{aligned}
 & C \int_{B_{2R}} \left( \mu^2 + |\mathfrak{X}u|^2 + |\mathfrak{X}u(x+h)|^2 \right)^{\frac{p-2}{2}} |\mathfrak{X}\eta|^2 |\Delta_h u|^2 dx \\
 & \leq C |h|^2 \int_{B_{2R+|h|}} \left( \mu^2 + 2|\mathfrak{X}u|^2 \right)^{\frac{p-2}{2}} |\mathfrak{X}u|^2 dx \\
 & \leq C |h|^2 \int_{B_{2R+|h|}} (\mu + |\mathfrak{X}u|)^p dx.
 \end{aligned} \tag{3.8}$$

To estimate  $G_4$ , the hypothesis (A4) and (2.2) give us that

$$\begin{aligned}
 G_4 & \leq C \int_{B_{2R}} |h|^\alpha (g(x) + g(x+h)) \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p-1}{2}} \eta |\mathfrak{X}\eta| |\Delta_h u| dx \\
 & \leq \varepsilon \int_{B_{2R}} \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p-2}{2}} \eta^2 |\Delta_h u|^2 dx \\
 & \quad + C |h|^{2\alpha} \int_{B_{2R}} (g(x) + g(x+h))^2 \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p}{2}} dx.
 \end{aligned} \tag{3.9}$$

Here we notice that

$$\varepsilon \int_{B_{2R}} \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p-2}{2}} \eta^2 |\Delta_h u|^2 dx \leq C |h|^2 \int_{B_{2R+|h|}} (\mu + |\mathfrak{X}u|)^p dx.$$

Combining the estimates of  $G_i$  and choosing  $\varepsilon$  small enough, we obtain that

$$\begin{aligned}
 & \int_{B_{2R}} \left( \mu^2 + |\mathfrak{X}u(x+h)|^2 + |\mathfrak{X}u|^2 \right)^{\frac{p-2}{2}} |\Delta_h \mathfrak{X}u|^2 \eta^2 dx \\
 & \leq C |h|^{2\alpha} \int_{B_{2R}} (g(x) + g(x+h))^2 \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p}{2}} dx \\
 & \quad + C |h|^2 \int_{B_{2R+|h|}} (\mu + |\mathfrak{X}u|)^p dx.
 \end{aligned} \tag{3.10}$$

By the definition of  $V$ (1.3) and the property (3.4), one gets

$$\begin{aligned}
 |\Delta_h V(\mathfrak{X}u)|^2 & = \left| \left( \mu^2 + |\mathfrak{X}u(x+h)|^2 \right)^{\frac{p-2}{4}} \mathfrak{X}u(x+h) - \left( \mu^2 + |\mathfrak{X}u(x)|^2 \right)^{\frac{p-2}{4}} \mathfrak{X}u(x) \right|^2 \\
 & \leq C \left( \mu^2 + |\mathfrak{X}u(x+h)|^2 + |\mathfrak{X}u|^2 \right)^{\frac{p-2}{2}} |\Delta_h \mathfrak{X}u|^2.
 \end{aligned} \tag{3.11}$$

We integrate both sides of (3.11) on  $\frac{B_R}{2}$  and apply the properties of  $\eta$  to get

$$\begin{aligned}
 \int_{\frac{B_R}{2}} |\Delta_h V(\mathfrak{X}u)|^2 dx & \leq C \int_{\frac{B_R}{2}} \left( \mu^2 + |\mathfrak{X}u(x+h)|^2 + |\mathfrak{X}u|^2 \right)^{\frac{p-2}{2}} |\Delta_h \mathfrak{X}u|^2 \eta^2 dx \\
 & \leq C |h|^{2\alpha} \int_{B_{2R}} (g(x) + g(x+h))^2 \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p}{2}} dx \\
 & \quad + C |h|^2 \int_{B_{2R+|h|}} (\mu + |\mathfrak{X}u|)^p dx
 \end{aligned} \tag{3.12}$$

Dividing both sides of (3.12) by  $|h|^{2\alpha}$ , it follows that

$$\begin{aligned}
 \int_{\frac{B_R}{2}} \frac{|\Delta_h V(\mathfrak{X}u)|^2}{|h|^{2\alpha}} dx & \leq C \int_{B_{2R}} (g(x) + g(x+h))^2 \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p}{2}} dx \\
 & \quad + C |h|^{2-2\alpha} \int_{B_{2R+|h|}} (\mu + |\mathfrak{X}u|)^p dx \\
 & =: P_1 + P_2.
 \end{aligned} \tag{3.13}$$

Finally, we shall give the proof that  $P_i$  is bounded for each  $i$ . In view of Lemma 2.1, ones get  $|\mathfrak{X}u|^p \in L^t(\Omega)$  with  $t > 1$ . In particular,  $|\mathfrak{X}u|^p \in L^{\frac{Q}{Q-2\alpha}}(\Omega)$ . By choosing  $0 < |h| < \delta < R$  and (A4), we acquire

$$\begin{aligned}
 P_1 &\leq C \left( \int_{B_{2R}} (g(x) + g(x+h))^{\frac{Q}{\alpha}} dx \right)^{\frac{2\alpha}{Q}} \left( \int_{B_{2R}} \left[ (\mu^2 + |\mathfrak{X}u|^2)^{\frac{p}{2}} \right]^{\frac{Q}{Q-2\alpha}} dx \right)^{\frac{Q-2\alpha}{Q}} \\
 &\leq C \left( \int_{B_{2R+|h|}} g(x)^{\frac{Q}{\alpha}} dx \right)^{\frac{2\alpha}{Q}} \left( \int_{B_{2R}} \left[ (\mu^2 + |\mathfrak{X}u|^2)^{\frac{p}{2}} \right]^{\frac{Q}{Q-2\alpha}} dx \right)^{\frac{n-2\alpha}{Q}} < \infty.
 \end{aligned}$$

Because  $u \in HW_{loc}^{1,p}(\Omega)$ , we get  $P_2 < \infty$ . It follows that

$$\sup_{|h| < \delta} \int_{\frac{B_R}{2}} \left| \frac{\Delta_h V(\mathfrak{X}u)}{|h|^\alpha} \right|^2 dx < \infty \quad \text{with } \delta < R, \text{ that is, } V(\mathfrak{X}u) \in B_{2,\infty}^\alpha(\Omega) \text{ locally.}$$

### 4. Proofs of Theorem 1.2

For the non-homogeneous case, we need the following lemma.

**Lemma 4.1** *Let  $A: \Omega \times \mathbb{R}^{2n} \rightarrow \mathbb{R}^{2n}$  be a Carathéodory vector field such that (A1)-(A3) and (A5) hold. Then  $A$  is locally uniformly in VMO, that is,*

$$\lim_{R \rightarrow 0} \sup_{r(B) < R} \sup_{c(B) \in K} \int_B V(x, B) dx = 0, \tag{4.1}$$

where  $V(x, B)$  is given in (3.2),  $K \subset \Omega$ ,  $c(B)$  and  $r(B)$  denote the center and the radius of the CC-ball  $B$ , respectively.

*Proof.* Given a point  $x \in \Omega$ , we let  $A_k(x) = \{y \in \Omega : 2^{-k} \leq \text{dist}_{CC}(x, y) < 2^{-k+1}\}$ . Ones get

$$\begin{aligned}
 \int_B V(x, B) dx &\leq \int_B \sup_{\xi \in \mathbb{R}^{2n}} \int_B \frac{|A(x, \xi) - A(y, \xi)|}{(\mu^2 + |\xi|^2)^{\frac{p-1}{2}}} dy dx \\
 &= \int_B \sup_{\xi \in \mathbb{R}^{2n}} \frac{1}{|B|} \sum_k \int_{B \cap A_k(x)} \frac{|A(x, \xi) - A(y, \xi)|}{(\mu^2 + |\xi|^2)^{\frac{p-1}{2}}} dy dx \\
 &\leq \frac{1}{|B|^2} \sum_k \int_B \int_{B \cap A_k(x)} \text{dist}_{CC}(x, y)^\alpha (g_k(x) + g_k(y)) dy dx \\
 &\leq \left( \frac{1}{|B|^2} \sum_k \int_B \int_{B \cap A_k(x)} \text{dist}_{CC}(x, y)^{\frac{Q\alpha}{Q-2\alpha}} dy dx \right)^{\frac{Q-\alpha}{Q}} \\
 &\quad \times \left( \frac{1}{|B|^2} \sum_k \int_B \int_{B \cap A_k(x)} (g_k(x) + g_k(y))^\alpha dy dx \right)^{\frac{\alpha}{Q}} \\
 &\leq C(Q, \alpha) |B|^{\frac{\alpha}{Q}} \left( \frac{1}{|B|^2} \sum_k \int_B \int_{B \cap A_k(x)} (g_k(x) + g_k(y))^\alpha dy dx \right)^{\frac{\alpha}{Q}}.
 \end{aligned}$$

By Hölder inequality, we acquire that

$$\begin{aligned} & \left( \frac{1}{|B|^2} \sum_k \int_B \int_{B \cap A_k(x)} (g_k(x) + g_k(y))^{\frac{Q}{\alpha}} dy dx \right)^{\frac{\alpha}{Q}} \\ & \leq C \left( \frac{1}{|B|^2} \sum_k |B \cap A_k(x)| \int_B g_k(x)^{\frac{Q}{\alpha}} dx \right)^{\frac{\alpha}{Q}} \\ & \leq \frac{C}{|B|^{\frac{2}{q}}} \left( \sum_k \|g_k\|_{L^\alpha(B)}^q \right)^{\frac{1}{q}} \frac{1}{|B|^{\frac{2}{Q}(\frac{\alpha-1}{q})}} \left( \sum_k |B \cap A_k(x)|^{\frac{\alpha q}{\alpha q - Q}} \right)^{\frac{\alpha}{Q} \frac{\alpha q - Q}{\alpha Q}} \\ & \leq C(Q, \alpha, q) |B|^{-\frac{\alpha}{Q}} \left( \sum_k \|g_k\|_{L^\alpha(B)}^q \right)^{\frac{1}{q}}. \end{aligned}$$

We choose  $r > 0$  small enough and observe that  $x \rightarrow \|g_k\|_{L^\alpha(B_r(x))}^q$  is continuous on the set  $\{x \in \Omega : \text{dist}(x, \partial\Omega) > r\}$ . Therefore, there is a point  $x_r \in K$  for  $r > 0$  small enough such that

$$\sup_{x \in K} \|g_k\|_{L^\alpha(B_r(x))}^q = \|g_k\|_{L^\alpha(B_r(x_r))}^q.$$

We obtain that

$$\lim_{r \rightarrow 0} \|g_k\|_{L^\alpha(B_r(x_r))}^q = \left( \sum_k \lim_{r \rightarrow 0} \left( \int_{B_r(x_r)} g_k^{\frac{Q}{\alpha}} \right)^{\frac{q\alpha}{Q}} \right)^{\frac{1}{q}}.$$

Each of the limits on the right hand side equals to 0. Hence we complete the proof. □

With the help of preceding lemma, we have the following result.

*Proof of Theorem 1.2.* We assume that  $B_{3R+1} \Subset \Omega$ , and choose a test function  $\varphi = \Delta_{-h}(\eta^2 \Delta_h u)$  to (1.2), where  $\eta \in C_0^\infty(\Omega)$  is a cut-off function satisfying that

$$0 \leq \eta(x) \leq 1, \eta(x) \equiv 1 \text{ for } x \in B_{\frac{R}{2}}, \eta(x) \equiv 0 \text{ for } x \in B_{3R+1} \setminus B_R, \text{ and } |\mathfrak{X}\eta| \leq \frac{C}{R}.$$

According to the definition of weak solution and choice of test function, we obtain

$$\begin{aligned} G_1 &= \int_{B_{2R}} [A(x+h, \mathfrak{X}u(x+h)) - A(x+h, \mathfrak{X}u)] \cdot \eta^2 \Delta_h \mathfrak{X}u dx \\ &= \int_{B_{2R}} [A(x, \mathfrak{X}u) - A(x+h, \mathfrak{X}u)] \cdot \eta^2 \Delta_h \mathfrak{X}u dx \\ &\quad + \int_{B_{2R}} [A(x+h, \mathfrak{X}u) - A(x+h, \mathfrak{X}u(x+h))] \cdot 2\eta \mathfrak{X} \eta \Delta_h u dx \\ &\quad + \int_{B_{2R}} [A(x, \mathfrak{X}u) - A(x+h, \mathfrak{X}u)] \cdot 2\eta \mathfrak{X} \eta \Delta_h u dx \\ &\quad + \int_{B_{2R}} \Delta_h [|F|^{p-2} F] \cdot 2\eta \mathfrak{X} \eta \Delta_h u dx + \int_{B_{2R}} \Delta_h [|F|^{p-2} F] \cdot \eta^2 \Delta_h \mathfrak{X}u dx \\ &= G_2 + G_3 + G_4 + G_5 + G_6. \end{aligned} \tag{4.2}$$

We have estimated the terms  $G_1$  to  $G_4$  in the proof of Theorem 1.1. Thus it

remains to estimate  $G_5$  and  $G_6$ . We apply (2.2) to get

$$\begin{aligned} G_5 &\leq C \int_{B_{2R}} \left| \Delta_h \left[ |F|^{p-2} F \right] \right| |\Delta_h u| \eta dx \\ &\leq C |h|^{2\alpha} \int_{B_{2R}} \left| \frac{\Delta_h \left[ |F|^{p-2} F \right]}{|h|^\alpha} \right|^2 dx + C \int_{B_{2R}} |\Delta_h u|^2 \eta^2 dx. \end{aligned}$$

By applying the Lagrange Mean Value Theorem, the second term can be controlled by

$$\begin{aligned} C(\mu) \int_{B_{2R}} |\Delta_h u|^2 \eta^2 dx &\leq C \int_{B_{2R}} \frac{\mu^p}{\mu^2} |\Delta_h u|^2 \eta^2 dx \\ &\leq C |h|^2 \int_{B_{2R+|h|}} \frac{\left[ \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{1}{2}} \right]^p}{\left[ \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{1}{2}} \right]^2} |\mathfrak{X}u|^2 dx \\ &\leq C |h|^2 \int_{B_{2R+|h|}} (\mu + |\mathfrak{X}u|)^p dx. \end{aligned}$$

For the estimate of  $G_6$ , it is apparent that

$$\begin{aligned} G_6 &\leq \int_{B_{2R}} \left| \Delta_h \left[ |F|^{p-2} F \right] \right| |\Delta_h \mathfrak{X}u| \eta^2 dx \\ &\leq C |h|^{2\alpha} \int_{B_{2R}} \left| \frac{\Delta_h \left[ |F|^{p-2} F \right]}{|h|^\alpha} \right|^2 dx + \varepsilon \int_{B_{2R}} |\Delta_h \mathfrak{X}u|^2 \eta^2 dx. \end{aligned}$$

Similarly, one obtains that

$$\begin{aligned} \varepsilon \int_{B_{2R}} |\Delta_h \mathfrak{X}u|^2 \eta^2 dx &\leq \frac{\varepsilon}{\mu^{p-2}} \int_{B_{2R}} \mu^{p-2} |\Delta_h \mathfrak{X}u|^2 \eta^2 dx \\ &\leq \frac{\varepsilon}{\mu^{p-2}} \int_{B_{2R}} \left( \mu^2 + |\mathfrak{X}u(x+h)|^2 + |\mathfrak{X}u|^2 \right)^{\frac{p-2}{2}} |\Delta_h \mathfrak{X}u|^2 \eta^2 dx. \end{aligned}$$

Combining the estimates of  $G_i$ , we evidently have

$$\begin{aligned} &\left( \nu - 2\varepsilon - \frac{\varepsilon}{\mu^{p-2}} \right) \int_{B_{2R}} \left( \mu^2 + |\mathfrak{X}u(x+h)|^2 + |\mathfrak{X}u|^2 \right)^{\frac{p-2}{2}} |\Delta_h \mathfrak{X}u|^2 \eta^2 dx \\ &\leq C |h|^{2\alpha} \int_{B_{2R}} \left( g_k(x) + g_k(x+h) \right)^2 \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p}{2}} dx \tag{4.3} \\ &\quad + C |h|^2 \int_{B_{2R+|h|}} (\mu + |\mathfrak{X}u|)^p dx + C |h|^{2\alpha} \int_{B_{2R}} \left| \frac{\Delta_h \left[ |F|^{p-2} F \right]}{|h|^\alpha} \right|^2 dx. \end{aligned}$$

By choosing  $\varepsilon = \frac{\nu}{4 + \frac{2}{\mu^{p-2}}}$ , we obtain that

$$\begin{aligned} & \int_{B_{2R}} \left( \mu^2 + |\mathfrak{X}u(x+h)|^2 + |\mathfrak{X}u|^2 \right)^{\frac{p-2}{2}} |\Delta_h \mathfrak{X}u|^2 \eta^2 dx \\ & \leq C|h|^{2\alpha} \int_{B_{2R}} (g_k(x) + g_k(x+h))^2 \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p}{2}} dx \\ & \quad + C|h|^2 \int_{B_{2R+|h|}} (\mu + |\mathfrak{X}u|)^p dx + C|h|^{2\alpha} \int_{B_{2R}} \left| \frac{\Delta_h [ |F|^{p-2} F ]}{|h|^\alpha} \right|^2 dx. \end{aligned} \tag{4.4}$$

Using (1.3) and (3.4) again, we obtain that

$$|\Delta_h V(\mathfrak{X}u)|^2 \leq C \left( \mu^2 + |\mathfrak{X}u(x+h)|^2 + |\mathfrak{X}u|^2 \right)^{\frac{p-2}{2}} |\Delta_h \mathfrak{X}u|^2.$$

Using (4.4), it follows that

$$\begin{aligned} & \int_{\frac{B_R}{2}} |\Delta_h V(\mathfrak{X}u)|^2 dx \\ & \leq C|h|^2 \int_{B_{2R+|h|}} (\mu + |\mathfrak{X}u|)^p dx + C|h|^{2\alpha} \int_{B_{2R}} \left| \frac{\Delta_h [ |F|^{p-2} F ]}{|h|^\alpha} \right|^2 dx \\ & \quad + C|h|^{2\alpha} \int_{B_{2R}} (g_k(x) + g_k(x+h))^2 \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p}{2}} dx. \end{aligned} \tag{4.5}$$

Dividing both sides of (4.5) by  $|h|^{2\alpha}$  and applying the properties of  $\eta$ , one derives that

$$\begin{aligned} & \int_{\frac{B_R}{2}} \left| \frac{\Delta_h V(\mathfrak{X}u)}{|h|^\alpha} \right|^2 dx \leq C|h|^{2-2\alpha} \int_{B_{2R+|h|}} (\mu + |\mathfrak{X}u|)^p dx + C \int_{B_{2R}} \left| \frac{\Delta_h [ |F|^{p-2} F ]}{|h|^\alpha} \right|^2 dx \\ & \quad + C \int_{B_{2R}} (g_k(x) + g_k(x+h))^2 \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p}{2}} dx. \end{aligned} \tag{4.6}$$

By taking the power of  $\frac{1}{2}$ , one obtains

$$\begin{aligned} & \left( \int_{\frac{B_R}{2}} \left| \frac{\Delta_h V(\mathfrak{X}u)}{|h|^\alpha} \right|^2 dx \right)^{\frac{1}{2}} \leq C \left[ \int_{B_{2R}} (g_k(x) + g_k(x+h))^2 \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p}{2}} dx \right]^{\frac{1}{2}} \\ & \quad + C|h|^{1-\alpha} \left( \int_{B_{2R}} B_{2R+|h|} (\mu + |\mathfrak{X}u|)^p dx \right)^{\frac{1}{2}} \\ & \quad + C \left( \int_{B_{2R}} \left| \frac{\Delta_h [ |F|^{p-2} F ]}{|h|^\alpha} \right|^2 dx \right)^{\frac{1}{2}}. \end{aligned} \tag{4.7}$$

Restricting to  $B_\delta$  with  $0 < |h| < \delta$  and taking the  $L^q$  norm with respect to the measure  $\frac{dh}{|h|^Q}$ , it follows that

$$\begin{aligned}
 & \left( \int_{B_\delta} \left( \int_{B_{\frac{R}{2}}} \frac{|\Delta_h V(\mathfrak{X}u)|^2}{|h|^\alpha} dx \right)^{\frac{q}{2}} \frac{dh}{|h|^Q} \right)^{\frac{1}{q}} \\
 & \leq C \left( \int_{B_\delta} \left( \int_{B_{2R}} (g_k(x) + g_k(x+h))^2 (\mu^2 + |\mathfrak{X}u|^2)^{\frac{p}{2}} dx \right)^{\frac{q}{2}} \frac{dh}{|h|^Q} \right)^{\frac{1}{q}} \\
 & \quad + C \left( \int_{B_\delta} |h|^{(1-\alpha)q} \left( \int_{B_{2R+|h|}} (\mu + |\mathfrak{X}u|)^p dx \right)^{\frac{q}{2}} \frac{dh}{|h|^Q} \right)^{\frac{1}{q}} \tag{4.8} \\
 & \quad + C \left( \int_{B_\delta} \left( \int_{B_{2R}} \frac{|\Delta_h [ |F|^{p-2} F ]|^2}{|h|^\alpha} dx \right)^{\frac{q}{2}} \frac{dh}{|h|^Q} \right)^{\frac{1}{q}} \\
 & =: P_1 + P_2 + P_3.
 \end{aligned}$$

We shall show that each  $P_i$  ( $1 \leq i \leq 3$ ) is bounded. Since

$$B_{2,q}^\alpha(\Omega) \subset L^{\frac{2Q}{Q-2\alpha}}(\Omega) \text{ with } 1 \leq q < \frac{2Q}{Q-2\alpha}, \text{ one has } |F|^{p-2} F \in L^{\frac{2Q}{Q-2\alpha}}(\Omega). \text{ By}$$

Lemma 2.2, we get  $|\mathfrak{X}u|^{p-2} \mathfrak{X}u \in L^{\frac{2Q}{Q-2\alpha}}(\Omega)$ . That is,  $\mathfrak{X}u \in L^{\frac{2Q(p-1)}{Q-2\alpha}}(\Omega)$ . Since

$$\frac{2Q(p-1)}{Q-2\alpha} \geq \frac{Qp}{Q-2\alpha},$$

then we get  $|\mathfrak{X}u|^p \in L^{\frac{Q}{Q-2\alpha}}(\Omega)$ .

To estimate  $P_1$ , we write the  $L^q$  norm in polar coordinates. There is no harm in supposing that  $\delta = 1$ , so  $h \in B_1 \cap \mathbb{R}^{2n}$  is equivalent to  $h = r\xi$  for  $0 \leq r < 1$  and  $\xi$  in the unit sphere  $\mathbb{S}^{2n-1}$ . Let  $d\sigma(\xi)$  be the surface measure on  $\mathbb{S}^{2n-1}$ .

By letting  $r_k = \frac{1}{2^k}$ , we estimate  $P_1$  as

$$\begin{aligned}
 P_1 &= \int_0^1 \int_0^1 \int_{\mathbb{S}^{2n-1}} \left( \int_{B_{2R}} (g_k(x+r\xi) + g_k(x))^2 (\mu^2 + |\mathfrak{X}u|^2)^{\frac{p}{2}} dx \right)^{\frac{q}{2}} d\sigma(\xi) \frac{dr}{r} dt \\
 &= \int_0^1 \sum_{k=0}^\infty \int_{r_{k+1}}^{r_k} \int_{\mathbb{S}^{2n-1}} \left( \int_{B_{2R}} (g_k(x+r\xi) + g_k(x))^2 (\mu^2 + |\mathfrak{X}u|^2)^{\frac{p}{2}} dx \right)^{\frac{q}{2}} d\sigma(\xi) \frac{dr}{r} dt \\
 &\leq \int_0^1 \sum_{k=0}^\infty \int_{r_{k+1}}^{r_k} \int_{\mathbb{S}^{2n-1}} \left\| \left( \tau_{r\xi} g_k + g_k \right) \left( (\mu^2 + |\mathfrak{X}u|^2)^{\frac{p}{2}} \right)^{\frac{1}{2}} \right\|_{L^2(B_{2R})}^q d\sigma(\xi) \frac{dr}{r} dt.
 \end{aligned}$$

We note that  $\tau_{r\xi} g_k(x) = g_k(x+r\xi)$ . Since  $|\mathfrak{X}u|^p \in L^{\frac{Q}{Q-2\alpha}}(\Omega)$  and

$g_k \in L^{\frac{Q}{\alpha}}(\Omega)$ , one gets that

$$\begin{aligned} & \left\| \left( \tau_{r\xi} g_k + g_k \right) \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p}{2}} \right\|_{L^2(B_{2R})}^{\frac{1}{2}} \\ & \leq \left( \left[ \int_{B_{2R}} \left( \tau_{r\xi} g_k + g_k \right)^{\frac{2Q}{2\alpha}} dx \right]^{\frac{2\alpha}{Q}} \left[ \int_{B_{2R}} \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p}{2} \cdot \frac{Q}{Q-2\alpha}} dx \right]^{\frac{Q-2\alpha}{Q}} \right)^{\frac{1}{2}} \\ & = \left\| \tau_{r\xi} g_k + g_k \right\|_{L^{\frac{Q}{\alpha}}(B_{2R})} \left\| \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p}{2}} \right\|_{L^{\frac{Q}{Q-2\alpha}}(B_{2R})}^{\frac{1}{2}}. \end{aligned}$$

On the other hand, there holds

$$\left\| \tau_{r\xi} g_k + g_k \right\|_{L^{\frac{Q}{\alpha}}(B_{2R})} \leq \left\| g_k \right\|_{L^{\frac{Q}{\alpha}}((B_{2R})^{-r_k\xi})} + \left\| g_k \right\|_{L^{\frac{Q}{\alpha}}(B_{2R})} \leq 2 \left\| g_k \right\|_{L^{\frac{Q}{\alpha}}(\partial B_R)}$$

for each  $\xi \in \mathbb{S}^{2n-1}$  and  $r_{k+1} \leq r \leq r_k$ , where  $Q = 3 + \frac{1}{R}$ . Therefore one gets

$$P_1 \leq C \left\| \left( \mu^2 + |\mathfrak{X}u|^2 \right)^{\frac{p}{2}} \right\|_{L^{\frac{Q}{Q-2\alpha}}(B_{2R})}^{\frac{1}{2}} \left\| \{g_k\}_k \right\|_{l^q \left( L^{\frac{Q}{\alpha}}(\partial B_R) \right)} < \infty.$$

In the Heisenberg group, a direct calculation gives us that

$$\begin{aligned} \int_{B_\delta \cap \mathbb{H}^n} |h|^{(1-\alpha)q-Q} dx &= \int_{B_\delta \cap \mathbb{R}^{2n}} \left[ \int_{B_\delta \cap \mathbb{R}} (|z|^2 + t)^{\frac{(1-\alpha)q-Q}{2}} dt \right] dz \\ &= C(\alpha, q, Q) \int_{B_\delta \cap \mathbb{R}^{2n}} (|z|^2 + \delta^2)^{\frac{(1-\alpha)q-(2n+2)}{2}+1} dz \\ &= C(\alpha, q, Q) \omega_{2n-1} \int_0^\delta (\rho^2 + \delta^2)^{\frac{(1-\alpha)q-2n}{2}} \rho^{2n-1} d\rho \\ &\leq C(\alpha, q, Q) \omega_{2n-1} \int_0^\delta \rho^{(1-\alpha)q-1} d\rho < \infty. \end{aligned}$$

According to the fact that  $u \in HW^{1,p}(\Omega)$ , we deduce that

$$\begin{aligned} P_2 &\leq C \left( \int_{B_\delta} |h|^{(1-\alpha)q-Q} dx \right)^{\frac{1}{q}} \left( \int_{B_{2R+|h|}} (\mu + |\mathfrak{X}u|)^p dx \right)^{\frac{1}{2}} \\ &\leq C \left( \int_0^\delta \rho^{(1-\alpha)q-1} d\rho \right)^{\frac{1}{q}} \left( \int_{B_{2R+\delta}} (\mu + |\mathfrak{X}u|)^p dx \right)^{\frac{1}{2}} < \infty. \end{aligned}$$

Because  $|F|^{p-2} F \in B_{2,q}^\alpha(\Omega)$ , it follows that

$$P_3 = C \left\| \frac{\Delta_h \left[ |F|^{p-2} F \right]}{|h|^\alpha} \right\|_{L^q \left( \frac{dh}{|h|^Q}; L^2(B_{2R}) \right)} < \infty.$$

Therefore, we complete the proof of Theorem 1.2.

## Conflicts of Interest

The authors declare no conflicts of interest regarding the publication of this paper.

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