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A new proof of Savin’s theorem on Allen–Cahn equations

Received November 1, 2014

Abstract. In this paper we establish an improvement of the tilt-excess decay estimate for the Allen–Cahn equation, and use this to give a new proof of Savin’s theorem on the uniform $C^{1,\alpha}$ regularity of flat level sets. This generalizes Allard’s ε -regularity theorem for stationary varifolds to the setting of Allen–Cahn equations. A new proof of Savin’s theorem on the one-dimensional symmetry of minimizers in \mathbb{R}^n for $n \leq 7$ is also given.

Keywords. Allen–Cahn equation, phase transition, improvement of tilt-excess decay, harmonic approximation, De Giorgi conjecture

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Mathematics Subject Classification (2010): 35B06, 35B08, 35B25, 35J91

1. Introduction

This paper is devoted to generalizing Allard's regularity theory in geometric measure theory to the setting of Allen–Cahn equations and discussing its application to the De Giorgi conjecture.

The Allen–Cahn equation

$$\Delta u = u^3 - u \quad (1.1)$$

is a typical model of phase transition. By now, it has been studied from various aspects. One particular feature of this equation is its close relation to minimal surface theory, through its singularly perturbed version

$$\varepsilon \Delta u_\varepsilon = \frac{1}{\varepsilon} (u_\varepsilon^3 - u_\varepsilon).$$

By this connection and in view of the Bernstein theorem for minimal hypersurfaces [23], De Giorgi made the following conjecture in [8]:

Let $u \in C^2(\mathbb{R}^{n+1})$ be a solution of (1.1) such that

$$|u| \leq 1, \quad \frac{\partial u}{\partial x_{n+1}} > 0 \quad \text{in } \mathbb{R}^{n+1}.$$

Then u depends only on one variable if $n \leq 7$.

This conjecture has been considered by many authors, including Ghoussoub and Gui [14], Ambrosio and Cabré [3] and Savin [20]. Counterexamples in \mathbb{R}^9 were also constructed by del Pino, Kowalczyk and Wei [10]. In particular, Savin proved an improvement-of-flatness result for minimizing solutions (i.e. minimizers of the energy functional). This result says that, given any $\theta_0 > 0$, for a minimizer u , if in a ball \mathcal{B}_l with l large, its zero level set is trapped in a strip $\{|x_{n+1}| < \theta\}$ with $\theta \geq \theta_0$, which is sufficiently narrow (i.e. θl^{-1} is small), then by shrinking the radius of the ball, possibly after a rotation of coordinates, the zero level set of u is trapped in a flatter strip.

By using this estimate, Savin proved

Theorem 1.1. *Let u be a minimizing solution of (1.1) defined on the entire space \mathbb{R}^{n+1} where $n \leq 6$. Then u is one-dimensional.*

For $n > 6$, if we add some further assumptions on level sets of u , e.g. the global Lipschitz regularity of $\{u = 0\}$, it is still possible to prove the one-dimensional symmetry of u . This theorem also implies the original De Giorgi conjecture, under an additional assumption that

$$\lim_{x_{n+1} \rightarrow \pm\infty} u(x, x_{n+1}) = \pm 1.$$

This type of improvement-of-flatness result appears in the partial regularity theory for various elliptic problems, although sometimes in rather different forms. One main ingredient to establish this improvement of flatness is the *blow up* (or *harmonic approximation*) technique, first introduced by De Giorgi in his work [7] on the almost everywhere regularity of minimal hypersurfaces.

Although the statement of Savin's improvement-of-flatness result bears many similarities with the De Giorgi theorem, the proof in [20] employs some new ideas. Indeed, it is based on Caffarelli–Córdoba's proof of the De Giorgi theorem in [5]. This approach uses the “viscosity” side of the problem, and relies heavily on a Krylov–Safonov type argument. In particular, Savin first obtained a Harnack inequality (hence some kind of uniform Hölder continuity) and then used it to prove that the blow up sequence converges uniformly to a harmonic function.

Savin's approach can be applied to many other problems, even without variational structure—see for example [25, 21, 22]. However, it seems that the maximum principle and Harnack inequality are crucial in this approach. At present it is still not clear how to get this kind of improvement-of-flatness result for elliptic systems, where the Harnack inequality may fail. Thus, in view of the connection between Allen–Cahn equations and minimal hypersurfaces, in this paper we intend to explore the *variational* side of improvement of flatness and establish some results paralleling classical regularity theories in geometric measure theory. As in Allard's regularity theory [2] (see also [16, Section 6.5] for an account), we use the following *excess* (for more details, see Sections 2 and 3)

$$\int_{C_1(0)} [1 - (v_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon|^2,$$

where $C_1(0)$ is the cylinder $B_1(0) \times (-1, 1) \subset \mathbb{R}^{n+1}$ and $v_\varepsilon = \nabla u_\varepsilon / |\nabla u_\varepsilon|$ is the unit normal vector to level sets of u_ε . This quantity was first used by Hutchinson–Tonegawa [15] to derive the integer multiplicity of the limit varifold arising from general critical points in the Allen–Cahn problem.

This quantity can be used to measure the flatness of level sets of u_ε (see Lemma 4.6 below). Similar to Allard's ε -regularity theorem, if the excess in a ball is small, then after shrinking the radius of the ball and possibly rotating the vector e_{n+1} a little, the excess becomes smaller. This *improvement of tilt-excess* is the main step in the proof of Allard's ε -regularity theorem, and also in our argument. In contrast to the quantity used in Savin's improvement-of-flatness result, the excess is an energy type quantity. Indeed, if all the level sets $\{u_\varepsilon = t\}$ can be represented by graphs along the $(n + 1)$ -th direction, in the form $\{x_{n+1} = h(x, t)\}$, then the excess can be written as

$$\begin{aligned} & \int_{C_1(0)} [1 - (v_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon|^2 \\ &= \int_{-1}^1 \left(\int_{B_1(0)} \frac{|\nabla_x h(x, t)|^2}{1 + |\nabla_x h(x, t)|^2} \varepsilon |\nabla u_\varepsilon(x, h(x, t))| dx \right) dt, \end{aligned}$$

which is almost a weighted Dirichlet energy, provided $\sup |\nabla_x h(x, t)|$ is small.

Thus the problem can be approximated by harmonic functions (corresponding to critical points of the Dirichlet energy) if $|\nabla_x h(x, t)|$ is small. (We will see that just the smallness of the excess is sufficient for this purpose.) This is exactly the content of *harmonic approximation* technique. Using the excess allows us to work in Sobolev spaces and apply standard compact Sobolev embedding results to get the blow up limit, while in Savin's

version the main difficulty lies in the compactness for the blow up sequence where his Harnack inequality enters.

We also note that this type of tilt-excess decay result was known to Tonegawa [24], who he showed that this result implies the uniform $C^{1,\alpha}$ regularity of intermediate transition layers in dimension 2.

However, in this tilt-excess decay estimate we need one more assumption:

$$\int_{C_1} [1 - (v_\varepsilon \cdot e)^2] \varepsilon |\nabla u_\varepsilon|^2 \gg \varepsilon^2. \quad (1.2)$$

Compared to Allard's ε -regularity theorem, this condition is not so satisfactory. It prevents us from applying this improvement of decay directly to deduce the uniform $C^{1,\alpha}$ regularity of intermediate transition layers. (This obstruction was also observed by Tonegawa [24].) One reason for the appearance of the condition (1.2) is that the energy, although mostly concentrated on the transition part, is still distributed on a layer of width ε . Note that this phenomenon does not appear in minimal surface theory.

In Savin's version of improvement of flatness, an assumption similar to (1.2) is also needed. Using our terminology, it is equivalent to requiring that the excess is not of the order $o(\varepsilon^2)$. Note that this is weaker than (1.2). This weaker assumption is perhaps due to the fact that in Savin's approach only a single level set is considered, while our improvement of flatness involves a family of level sets.

By exploiting the fact that u_ε is close to a one-dimensional solution up to $O(\varepsilon)$ scales, an iteration of the improvement of tilt-excess decay estimate gives a Morrey type bound on level sets of u_ε , which then implies that these level sets are graphs. Here, once again due to the obstruction (1.2), this Morrey type bound does not imply the $C^{1,\alpha}$ regularity of $\{u_\varepsilon = 0\}$, but only a Lipschitz one. However, under the condition that $\{u_\varepsilon = 0\}$ is a Lipschitz graph, Caffarelli and Córdoba [6] have shown that transition layers are uniformly bounded in $C^{1,\alpha}$ for some $\alpha \in (0, 1)$. Thus we get a full analogue of Allard's ε -regularity theorem in the Allen–Cahn setting (see Theorem 9.1).

In this paper we do not fully avoid the use of the maximum principle. For example, it seems that the Modica inequality is indispensable in our argument, because we need it to derive a monotonicity formula with the correct exponent. We also need to apply the moving plane (or sliding) method (as in Farina [12]) to deduce the one-dimensional symmetry of some entire solutions. There a distance type function is used to control the behavior of u far from the transition part. This function behaves like a distance function, which follows from the Modica inequality. However, we do avoid the use of any Harnack inequality. It may be possible to remove the above mentioned deficiency by strengthening the tilt-excess decay estimate, but as explained above, the current version of Theorem 3.3 is already sufficient for proving Theorem 1.1 (see Section 11).

The above approach was first used by the author in [26], where we consider a De Giorgi type conjecture for the elliptic system

$$\Delta u = uv^2, \quad \Delta v = vu^2, \quad u, v > 0 \quad \text{in } \mathbb{R}^n.$$

For the corresponding singularly perturbed system

$$\begin{cases} \Delta u_\kappa = \kappa u_\kappa v_\kappa^2, \\ \Delta v_\kappa = \kappa v_\kappa u_\kappa^2, \end{cases}$$

an improvement-of-flatness result was established by using the quantity

$$\int_{B_1} |\nabla(u_\kappa - v_\kappa - e \cdot x)|^2 dx.$$

These two proofs are similar in spirit. In particular, in order to show that the blow up limit is a harmonic function, we mainly use the *stationary condition* associated to the equation, not the equation itself. This is more apparent in the current setting, because the stationary condition for the singularly perturbed Allen–Cahn equation is directly linked to the corresponding one in the limit problem, the stationary condition for varifolds (in the sense of Allard [2]; see also [15]). Furthermore, since the excess is a kind of H^1 norm, to prove strong convergence in H^1 , we implicitly use a Caccioppoli type inequality, which is again deduced from the stationary condition by choosing a suitable test function (see Remark 4.7 below).

Finally, although in our improvement of tilt-excess decay (Theorem 3.3) and the ε -regularity result (Theorem 9.1), we do not assume that the solution is a minimizer, the multiplicity one property of transition layers is still needed here. (This is associated to the unit density property of the limit varifold.) Thus our results do not remove the no folding assumption in Savin's result. However, we feel that a generalization of our technique to the case with multiple transition layers is possible, which should be of more interest.

The organization of this paper can be seen from the table of contents. Part I is devoted to proving the tilt-excess decay estimate (Theorem 3.3). In Part II, we establish an Allard type ε -regularity theorem, the uniform $C^{1,\alpha}$ regularity of intermediate layers (Theorem 9.1). In the proof of this theorem, a De Giorgi type conjecture for a class of entire solutions (Theorem 11.1) is also obtained, which includes Theorem 1.1 as a special case.

2. Settings and notation

We shall work in the following settings. Consider the Allen–Cahn equation in the general form as

$$\Delta u = W'(u), \tag{2.1}$$

where W is a double well potential, that is, $W \in C^3(\mathbb{R})$ satisfying

- $W \geq 0$, $W(\pm 1) = 0$ and $W > 0$ in $(-1, 1)$;
- for some $\gamma \in (0, 1)$, $W' < 0$ on $(\gamma, 1)$ and $W' > 0$ on $(-1, -\gamma)$;
- $W'' \geq \kappa > 0$ for all $|x| \geq \gamma$.

A typical example is $W(u) = (1 - u^2)^2/4$, which gives (1.1).

Through a scaling $u_\varepsilon(X) := u(\varepsilon^{-1}X)$, we get the singularly perturbed version of the Allen–Cahn equation:

$$\varepsilon \Delta u_\varepsilon = \frac{1}{\varepsilon} W'(u_\varepsilon). \quad (2.2)$$

This equation arises as the Euler–Lagrange equation of the energy functional (after adding suitable boundary conditions)

$$E_\varepsilon(u_\varepsilon) = \int \left(\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right). \quad (2.3)$$

We say u_ε is a *minimizer* (or a *minimizing solution*) if for every ball \mathcal{B} in the definition domain of u_ε ,

$$\int_{\mathcal{B}} \left(\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right) \leq \int_{\mathcal{B}} \left(\frac{\varepsilon}{2} |\nabla v|^2 + \frac{1}{\varepsilon} W(v) \right)$$

for any $v \in H^1(\mathcal{B})$ satisfying $v = u_\varepsilon$ on $\partial\mathcal{B}$.

We will always assume $|u_\varepsilon| \leq 1$, and that it satisfies the *Modica inequality*

$$\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 \leq \frac{1}{\varepsilon} W(u_\varepsilon). \quad (2.4)$$

This inequality (in the exact form as above) may not be essential in the argument, but we prefer to assume it to make the arguments clean. (These estimates can be relaxed, cf. [15].) By standard elliptic estimates, there exists a universal constant C such that

$$\varepsilon |\nabla u_\varepsilon| + \varepsilon^2 |\nabla^2 u_\varepsilon| \leq C. \quad (2.5)$$

In particular, u_ε is a classical solution.

For any smooth vector field Y with compact support, by considering the domain variation in the form

$$u_\varepsilon^t(X) := u_\varepsilon(X + tY(X)) \quad \text{for } |t| \text{ small,}$$

from the definition of critical points we get

$$\frac{d}{dt} \int \left(\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right) \Big|_{t=0} = 0.$$

After some integration by parts, we obtain the *stationary condition* for u_ε :

$$\int \left[\left(\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right) \operatorname{div} Y - \varepsilon DY(\nabla u_\varepsilon, \nabla u_\varepsilon) \right] = 0. \quad (2.6)$$

Finally, by the assumption on W , there exists a one-dimensional solution $g(t)$ defined on $t \in (-\infty, \infty)$, satisfying

$$g''(t) = W'(g(t)), \quad \lim_{t \rightarrow \pm\infty} g(t) = \pm 1, \quad (2.7)$$

where the convergence rate is exponential.

The first integral for (2.7) can be written as

$$g'(t) = \sqrt{2W(g(t))} > 0. \tag{2.8}$$

For any $\varepsilon > 0$, we denote $g_\varepsilon(t) = g(\varepsilon^{-1}t)$, which satisfies

$$\varepsilon g''_\varepsilon(t) = \frac{1}{\varepsilon} W'(g_\varepsilon(t)). \tag{2.9}$$

Throughout, σ_0 denotes the constant defined by

$$\sigma_0 := \int_{-\infty}^{\infty} g'(t)^2 dt = \int_{-\infty}^{\infty} \left(\frac{1}{2} g'(t)^2 + W(g(t)) \right) dt. \tag{2.10}$$

In this paper we adopt the following notation.

- A point in \mathbb{R}^{n+1} will be denoted by $X = (x, x_{n+1}) \in \mathbb{R}^n \times \mathbb{R}$.
- $\mathcal{B}_r(X)$ denotes an open ball in \mathbb{R}^{n+1} and $B_r(x)$ an open ball in \mathbb{R}^n . If the center is the origin 0, we write \mathcal{B}_r (or B_r).
- $\mathcal{C}_r(x) = B_r(x) \times (-1, 1) \subset \mathbb{R}^{n+1}$, the finite cylinder over $B_r(x) \subset \mathbb{R}^n$.
- $e_i, 1 \leq i \leq n + 1$, is the standard basis in \mathbb{R}^{n+1} .
- P denotes a hyperplane in \mathbb{R}^{n+1} and Π_P (or simply P) the orthogonal projection onto it. If $P = \mathbb{R}^n$, we use Π .
- $G(n)$ denotes the Grassmann manifold of unoriented n -dimensional hyperplanes in \mathbb{R}^{n+1} .
- A varifold V is a Radon measure on $\mathbb{R}^{n+1} \times G(n)$. We use $\|V\|$ to denote the weighted measure of V , that is, for any measurable set $A \subset \mathbb{R}^{n+1}$,

$$\|V\|(A) = V(A \times G(n)).$$

- For a measure μ , $\text{spt } \mu$ denotes its support.
- $\nu_\varepsilon(X) = \nabla u_\varepsilon(X)/|\nabla u_\varepsilon(X)|$ if $\nabla u_\varepsilon(X) \neq 0$, otherwise we take it to be an arbitrary unit vector.
- $\mu_\varepsilon := \varepsilon |\nabla u_\varepsilon|^2 dX$.
- \mathcal{H}^s denotes the s -dimensional Hausdorff measure.
- ω_n denotes the volume of the unit ball B_1 in \mathbb{R}^n .
- H^1 is the Sobolev space with the norm $(\int (|\nabla u|^2 + |u|^2))^{1/2}$.
- dist_H is the Hausdorff distance between sets in \mathbb{R}^{n+1} .
- Unless otherwise stated, universal constants C, C_i and K_i (large) and c_i (small) depend only on the dimension n and the potential function W .

Throughout, u_ε always denotes a solution of (2.2). We use ε to denote a sequence of parameters converging to 0, which should be written as ε_i if we want to be precise.

Part I. Tilt-excess decay

3. Statement

The following quantity will play an important role in our analysis.

Definition 3.1 (Excess). Let P be an n -dimensional hyperplane in \mathbb{R}^{n+1} and e one of its unit normal vectors, $B_r(x) \subset P$ an open ball and $\mathcal{C}_r(x) = B_r(x) \times (-1, 1)$ the cylinder over $B_r(x)$. The excess of u_ε in $\mathcal{C}_r(x)$ with respect to P is

$$E(r; x, u_\varepsilon, P) := r^{-n} \int_{\mathcal{C}_r(x)} [1 - (v_\varepsilon \cdot e)^2] \varepsilon |\nabla u_\varepsilon|^2 dX. \quad (3.1)$$

If $P = \mathbb{R}^n$ and $e = e_{n+1}$, the excess equals

$$E(r; x, u_\varepsilon) = r^{-n} \int_{\mathcal{C}_r(x)} \varepsilon \sum_{i=1}^n \left(\frac{\partial u_\varepsilon}{\partial x_i} \right)^2 dX.$$

Remark 3.2. For any unit vectors v and e , we have

$$|v - e| |v + e| \geq \sqrt{2} \min\{|v - e|, |v + e|\}.$$

Therefore

$$\begin{aligned} 1 - (v \cdot e)^2 &= (1 - v \cdot e)(1 + v \cdot e) = \frac{1}{4} |v - e|^2 |v + e|^2 \\ &\geq \frac{1}{2} \min\{|v - e|^2, |v + e|^2\}. \end{aligned}$$

By projecting the unit sphere \mathbb{S}^n to the real projective space $\mathbb{R}P^n$ (both with the standard metric), we get

$$1 - (v \cdot e)^2 \geq c \operatorname{dist}_{\mathbb{R}P^n}(v, e)^2,$$

for some universal constant c .

Our main objective in Part I is to prove the following decay estimate.

Theorem 3.3 (Tilt-excess decay). *Given a constant $b \in (0, 1)$, there exist five universal constants $\delta_0, \tau_0, \varepsilon_0 > 0$, $\theta \in (0, 1/4)$ and K_0 large such that the following holds. Let u_ε be a solution of (2.2) with $\varepsilon \leq \varepsilon_0$ in \mathcal{B}_4 , satisfying the Modica inequality (2.4), $|u_\varepsilon(0)| \leq 1 - b$, and*

$$4^{-n} \int_{\mathcal{B}_4} \left(\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right) \leq (1 + \tau_0) \sigma_0 \omega_n. \quad (3.2)$$

Suppose the excess with respect to \mathbb{R}^n satisfies

$$\delta_\varepsilon^2 := E(2; 0, u_\varepsilon, \mathbb{R}^n) \leq \delta_0^2, \quad (3.3)$$

where $\delta_\varepsilon \geq K_0 \varepsilon$. Then there exists another plane P such that

$$E(\theta; 0, u_\varepsilon, P) \leq \frac{\theta}{2} E(2; 0, u_\varepsilon, \mathbb{R}^n). \quad (3.4)$$

Moreover, there exists a universal constant C such that

$$\|e - e_{n+1}\| \leq C E(2; 0, u_\varepsilon, \mathbb{R}^n)^{1/2},$$

where e is the upward pointing unit normal vector to P .

Roughly speaking, this theorem says that if the excess (with respect to some hyperplane) in a ball is small enough, then after shrinking the radius of the ball and perhaps tilting the

hyperplane a little, the excess becomes smaller. This decay estimate will be used in Part II to prove the uniform Lipschitz regularity of intermediate layers.

The condition (3.2) says there is only a single transition layer, which corresponds to the unit density assumption in Allard’s ε -regularity theorem. In the next section we shall see that (3.3) always holds (with respect to a suitable hyperplane), provided that (3.2) is satisfied with τ_0 sufficiently small (depending on δ_0). However, the assumption that $\delta_\varepsilon \gg \varepsilon$ is crucial here, which is not so satisfactory compared to Allard’s and Savin’s version.

We shall prove this theorem indirectly. So assume there exists a sequence ε_i (for simplicity the subscript i will be dropped) and a sequence of solutions u_ε satisfying all of the assumptions in Theorem 3.3, that is,

- there exists a sequence $\tau_\varepsilon \rightarrow 0$ such that

$$4^{-n} \int_{B_4} \left(\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right) \leq (1 + \tau_\varepsilon) \sigma_0 \omega_n, \tag{3.5}$$

- the excess satisfies

$$\delta_\varepsilon^2 := E(2; 0, u_\varepsilon, \mathbb{R}^n) \rightarrow 0, \tag{3.6}$$

where

$$\delta_\varepsilon / \varepsilon \rightarrow \infty \quad \text{as } \varepsilon \rightarrow 0, \tag{3.7}$$

but for any unit vector e with

$$\|e - e_{n+1}\| \leq CE(2; 0, u_\varepsilon, \mathbb{R}^n)^{1/2}, \tag{3.8}$$

where the constant C will be determined below (by the constant in (8.1)), we have

$$E(\theta; 0, u_\varepsilon, P) \geq \frac{\theta}{2} E(2; 0, u_\varepsilon, \mathbb{R}^n). \tag{3.9}$$

Here P is the hyperplane orthogonal to e and θ is also a constant to be determined later (see (8.11) and (8.16)).

The remaining part, up to and including Section 8, will be devoted to deriving a contradiction from the assumptions (3.5)–(3.9). The proof is divided into four steps:

- Step 1.** It is shown that $\{u_\varepsilon = t\}$ (for $t \in (-1+b, 1-b)$) can be represented by Lipschitz graphs over \mathbb{R}^n , $x_{n+1} = h_\varepsilon^t(x)$, except a bad set of small measure (controlled by $E(2; 0, u_\varepsilon, \mathbb{R}^n)$). This is achieved by the weak L^1 estimate for Hardy–Littlewood maximal functions.
- Step 2.** By writing the excess using the (x, t) coordinates (t as in Step 1), $h_\varepsilon^t / \delta_\varepsilon$ are uniformly bounded in $H^1_{\text{loc}}(B_1)$. Then we can assume that they converge weakly to a limit h_∞ . Here we need the assumption $\delta_\varepsilon \gg \varepsilon$ to guarantee the limit is independent of t .
- Step 3.** By choosing the vector field $Y = \varphi \psi e_{n+1}$ in the stationary condition (2.6), where $\varphi \in C^\infty_0(B_1)$ and $\psi \in C^\infty_0((-1, 1))$, and then passing to the limit, it is shown that h_∞ is harmonic in B_1 .

Step 4. By choosing the vector field $Y = \varphi \psi x_{n+1} e_{n+1}$ in the stationary condition (2.6) and then passing to the limit, it is shown that (roughly speaking) $h_\varepsilon^t / \delta_\varepsilon$ converges strongly in $H_{\text{loc}}^1(B_1)$. The tilt-excess decay estimate then follows from some basic estimates on harmonic functions.

After establishing some preliminary results in the next section, Steps 1–4 will be done in Sections 5–8 respectively.

4. Compactness results

In this section, we study the convergence of various quantities associated to u_ε and establish some preliminary results for the proof of Theorem 3.3.

Recall that we have assumed the Modica inequality (2.4). An important consequence of this inequality is the following monotonicity formula (see for example [19]).

Proposition 4.1 (Monotonicity formula). *For any $X \in \mathcal{B}_3$,*

$$r^{-n} \int_{\mathcal{B}_r(X)} \left(\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right)$$

is non-decreasing in $r \in (0, 1)$.

By combining Proposition 4.1 with (3.5), we get

Corollary 4.2. *For any $\mathcal{B}_r(X) \subset \mathcal{B}_3$, we have*

$$\int_{\mathcal{B}_r(X)} \left(\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right) \leq 8^n \sigma_0 \omega_n r^n. \tag{4.1}$$

We use the main result in Hutchinson–Tonegawa [15] to study the convergence of u_ε . Define the varifold V_ε by

$$\langle V_\varepsilon, \Phi(X, S) \rangle = \int \Phi(X, I - \nu_\varepsilon \otimes \nu_\varepsilon) \varepsilon |\nabla u_\varepsilon|^2 dX, \quad \forall \Phi \in C_0^\infty(\mathcal{C}_2 \times G(n)).$$

Hutchinson and Tonegawa proved:

1. As $\varepsilon \rightarrow 0$, V_ε converges in the sense of varifolds to a stationary, rectifiable varifold V with integer density (modulo division by the constant σ_0).
2. The measures μ_ε converge to $\|V\|$ weakly.
3. The discrepancy quantity satisfies

$$\frac{1}{\varepsilon} W(u_\varepsilon) - \frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 \rightarrow 0 \quad \text{in } L_{\text{loc}}^1. \tag{4.2}$$

4. For any $t \in (-1, 1)$ fixed, $\{u_\varepsilon = t\}$ converges to $\text{spt } \|V\|$ in the Hausdorff distance.

The last statement implies $0 \in \text{spt } \|V\|$, because $0 \in \{|u_\varepsilon| \leq 1 - b\}$ (b as in Theorem 3.3).

With the help of the bound (3.5), we can give a description of the limit varifold.

Proposition 4.3 (Limit varifold). *The limit measure satisfies $\|V\| = \sigma_0 \mathcal{H}^n \llcorner_{\mathbb{R}^n}$.*

Proof. By taking the limit in (3.5) and using the integer multiplicity of V , we get

$$4^{-n} \|V\|(\mathcal{B}_4) = \sigma_0 \omega_n.$$

On the other hand, the integer multiplicity of V implies

$$\lim_{r \rightarrow 0} r^{-n} \|V\| \geq \sigma_0 \omega_n.$$

By the monotonicity formula for stationary varifolds [16, Theorem 6.3.2], we deduce that V is a cone.

Recall that V is a rectifiable, stationary varifold with integer multiplicity. What we have shown says that V has density one at the origin. Hence Allard’s ε -regularity theorem implies that $\text{spt } \|V\|$ is a smooth hypersurface in a neighborhood of the origin.

Combining the cone property with this smooth regularity, we see that V is the standard varifold associated to a hyperplane with unit density. \square

Now we show that away from \mathbb{R}^n , u_ε is exponentially close to ± 1 .

Proposition 4.4. *For any $h > 0$, if ε is sufficiently small, we have*

$$(1 - u_\varepsilon^2) + |\nabla u_\varepsilon| \leq C(h) e^{-\frac{|x_{n+1}|}{C(h)\varepsilon}} \quad \text{in } \mathcal{C}_2 \setminus \{|x_{n+1}| \leq h\}.$$

In particular, $\{u_\varepsilon = 0\} \cap \mathcal{C}_2$ lies in the h -neighborhood of $\mathbb{R}^n \cap \mathcal{C}_2$.

Proof. By [15], u_ε^2 converges to 1 uniformly on any compact set outside $\text{spt } \|V\| = \mathbb{R}^n$. In particular, for all ε small,

$$u_\varepsilon^2 \geq \gamma \quad \text{in } \mathcal{C}_3 \setminus \{|x_{n+1}| \geq h/2\}.$$

By a direct calculation, there exists a universal constant c such that

$$\Delta(1 - u_\varepsilon^2) \geq \frac{c}{\varepsilon^2} (1 - u_\varepsilon^2) \quad \text{in } \mathcal{C}_3 \setminus \{|x_{n+1}| \geq h/2\}.$$

Hence we can apply Lemma B.1 to get the exponential decay of $1 - u_\varepsilon^2$ in $\{|x_{n+1}| > h\}$. The estimate for $|\nabla u_\varepsilon|$ follows from standard interior gradient estimates. \square

Remark 4.5. If u_ε converges to 1 (or -1) on both sides of \mathbb{R}^n , the multiplicity of V will be greater than 1 (see [15, Theorem 1, (4)]). This contradicts Proposition 4.3.

Thus u_ε converges to 1 locally uniformly on one side of $\{x_{n+1} = 0\}$, say in $\mathcal{C}_2 \cap \{x_{n+1} > 0\}$, and to -1 locally uniformly in $\mathcal{C}_2 \cap \{x_{n+1} < 0\}$. Together with the previous proposition, this implies

$$\text{dist}_H(\{u_\varepsilon = 0\} \cap \mathcal{C}_1, \mathbb{R}^n \cap \mathcal{C}_1) \rightarrow 0.$$

The following lemma says that (3.6) is a consequence of (3.5).

Lemma 4.6. *Let u_ε be a sequence of solutions satisfying (3.5) and the Modica inequality (2.4) in \mathcal{B}_4 . Then the excess with respect to \mathbb{R}^n satisfies*

$$\lim_{\varepsilon \rightarrow 0} E(2; 0, u_\varepsilon) = 0.$$

Proof. For any $\eta \in C_0^\infty(\mathcal{C}_2)$, take the vector field $Y = (0, \dots, 0, \eta x_{n+1})$ and substitute it into the stationary condition (2.6). This leads to

$$0 = \int_{\mathcal{C}_2} \left(\left(\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right) \left(\eta + \frac{\partial \eta}{\partial x_{n+1}} x_{n+1} \right) - \eta v_{\varepsilon, n+1}^2 \varepsilon |\nabla u_\varepsilon|^2 - x_{n+1} \sum_{i=1}^{n+1} \frac{\partial \eta}{\partial x_i} v_{\varepsilon, i} v_{\varepsilon, n+1} \varepsilon |\nabla u_\varepsilon|^2 \right). \tag{4.3}$$

By (4.2) and our assumptions on u_ε , both the measures

$$\left(\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right) dX, \quad v_{\varepsilon, i} v_{\varepsilon, n+1} \varepsilon |\nabla u_\varepsilon|^2 dX$$

converge to some measures supported on \mathbb{R}^n . Thus

$$\lim_{\varepsilon \rightarrow 0} \int_{\mathcal{C}_2} \left(\left(\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right) \frac{\partial \eta}{\partial x_{n+1}} x_{n+1} - x_{n+1} \sum_{i=1}^{n+1} \frac{\partial \eta}{\partial x_i} v_{\varepsilon, i} v_{\varepsilon, n+1} \varepsilon |\nabla u_\varepsilon|^2 \right) = 0.$$

Inserting this into (4.3) and applying the Modica inequality (2.4) finishes the proof. \square

Remark 4.7. Although we will not use the Caccioppoli type inequality explicitly, here we show how to use the stationary condition (2.6) to derive it.

Take a $\psi \in C_0^\infty((-1, 1))$ satisfying $0 \leq \psi \leq 1$, $\psi \equiv 1$ in $(-1/2, 1/2)$, $|\psi'| \leq 3$. For any $\phi \in C_0^\infty(B_1)$, take $\eta(x, x_{n+1}) = \phi(x)^2 \psi(x_{n+1})^2$ and replace x_{n+1} by $x_{n+1} - \lambda$ in (4.3), where $\lambda \in (-1, 1)$ is an arbitrary constant. By this choice we get

$$0 = \int_{\mathcal{C}_1} \left(\left[\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right] [\phi^2 \psi^2 + 2\phi^2 \psi \psi' (x_{n+1} - \lambda)] - \phi^2 \psi^2 v_{\varepsilon, n+1}^2 \varepsilon |\nabla u_\varepsilon|^2 - (x_{n+1} - \lambda) \sum_{i=1}^n 2\phi \psi^2 \frac{\partial \phi}{\partial x_i} v_{\varepsilon, i} v_{\varepsilon, n+1} \varepsilon |\nabla u_\varepsilon|^2 - (x_{n+1} - \lambda) 2\phi^2 \psi \psi' v_{\varepsilon, n+1}^2 \varepsilon |\nabla u_\varepsilon|^2 \right). \tag{4.4}$$

First consider those terms containing $\psi'(x_{n+1})$. Since $\psi' \equiv 0$ in $B_1 \times \{|x_{n+1}| < 1/2\}$, with the help of Proposition 4.4 we get

$$\int_{\mathcal{C}_1} \left(\left[\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right] 2\phi^2 \psi \psi' (x_{n+1} - \lambda) - (x_{n+1} - \lambda) 2\phi^2 \psi \psi' v_{\varepsilon, n+1}^2 \varepsilon |\nabla u_\varepsilon|^2 \right) = O(e^{-c\varepsilon^{-1}}).$$

Substituting this into (4.4) leads to

$$\begin{aligned} & \int_{C_1} \left[\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 - v_{\varepsilon, n+1}^2 \varepsilon |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right] \phi^2 \psi^2 \\ &= \int_{C_1} (x_{n+1} - \lambda) \sum_{i=1}^n 2\phi \psi^2 \frac{\partial \phi}{\partial x_i} v_{\varepsilon, i} v_{\varepsilon, n+1} \varepsilon |\nabla u_\varepsilon|^2 + O(e^{-c/\varepsilon}). \end{aligned} \tag{4.5}$$

By the Cauchy inequality,

$$\begin{aligned} & \int_{C_1} (x_{n+1} - \lambda) \sum_{i=1}^n 2\phi \psi^2 \frac{\partial \phi}{\partial x_i} v_{\varepsilon, i} v_{\varepsilon, n+1} \varepsilon |\nabla u_\varepsilon|^2 \\ & \leq \frac{1}{4} \int_{C_1} \phi^2 \psi^2 \sum_{i=1}^n v_{\varepsilon, i}^2 \varepsilon |\nabla u_\varepsilon|^2 + 64 \int_{C_1} |\nabla \phi|^2 \psi^2 (x_{n+1} - \lambda)^2 \varepsilon |\nabla u_\varepsilon|^2. \end{aligned}$$

Substituting this into (4.5), by noting that

$$\sum_{i=1}^n v_{\varepsilon, i}^2 = 1 - (v_\varepsilon \cdot e_{n+1})^2,$$

and

$$\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 - v_{\varepsilon, n+1}^2 \varepsilon |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \geq [1 - (v_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon|^2,$$

we obtain the following Caccioppoli type inequality:

$$\int_{C_1} \phi^2 \psi^2 [1 - (v_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon|^2 \leq 2^8 \int_{C_1} |\nabla \phi|^2 \psi^2 (x_{n+1} - \lambda)^2 \varepsilon |\nabla u_\varepsilon|^2 + C e^{-c\varepsilon^{-1}}. \tag{4.6}$$

Remark 4.8. Since we only have control on $1 - (v_\varepsilon \cdot e_{n+1})^2$, in view of Remark 3.2, v_ε may be close to e_{n+1} or $-e_{n+1}$. To exclude one of these two possibilities, we need to use the unit density assumption (3.5). A subtle point here is that, without such an assumption, we cannot say that $1 - v_\varepsilon \cdot e_{n+1}$ (or $1 + v_\varepsilon \cdot e_{n+1}$) is small everywhere. This is related to the possible interface foliation (and consequently the higher multiplicity of the limit varifold V)—see the examples constructed by del Pino–Kowalczyk–Wei–Yang [9].

5. Lipschitz approximation

Let

$$f_\varepsilon(x) = \int_{-1}^1 [1 - (v_\varepsilon(x, x_{n+1}) \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon(x, x_{n+1})|^2 dx_{n+1}.$$

By Lemma 4.6, $f_\varepsilon \rightarrow 0$ in $L^1(B_1)$. Consider the Hardy–Littlewood maximal function

$$Mf_\varepsilon(x) := \sup_{r \in (0, 1)} r^{-n} \int_{B_r(x)} f_\varepsilon(y) dy.$$

For any $l > 0$, by the weak L^1 estimate, there exists a universal constant C such that

$$\mathcal{H}^n(\{Mf_\varepsilon \geq l\} \cap B_1) \leq \frac{C}{l} \|f_\varepsilon\|_{L^1(B_1)} = C \delta_\varepsilon^2 / l. \tag{5.1}$$

Denote the set $B_1 \setminus \{Mf_\varepsilon \geq l\}$ by W_ε . (Its dependence on the constant l will not be indicated explicitly.) Note that since the integrand in the definition of f_ε and hence $f_\varepsilon(x)$ are continuous functions, W_ε is an open set.

Given $b \in (0, 1)$ and $l > 0$, we say a point $X \in \{|u_\varepsilon| < 1 - b\} \cap \mathcal{C}_1$ is good if

$$\sup_{0 < r < 1} r^{-n} \int_{\mathcal{B}_r(X)} [1 - (v_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon|^2 < l.$$

The good points form a set A_ε and we let $B_\varepsilon = (\{|u_\varepsilon| < 1 - b\} \cap \mathcal{C}_1) \setminus A_\varepsilon$ be the set of bad points. Note that since $[1 - (v_\varepsilon(x, x_{n+1}) \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon(x, x_{n+1})|^2$ is continuous, A_ε is an open set and B_ε is relatively closed in $\{|u_\varepsilon| < 1 - b\} \cap \mathcal{C}_1$. Clearly $W_\varepsilon \subset \Pi(A_\varepsilon)$.

Similar to the weak L^1 estimate for the Hardy–Littlewood maximal function, B_ε is small in the following sense.

Lemma 5.1. *There exists a universal constant C such that*

$$\mu_\varepsilon(B_\varepsilon) \leq C \delta_\varepsilon^2 / l.$$

Proof. For any $X \in B_\varepsilon$, by definition there exists an $r_X \in (0, 1)$ satisfying

$$r_X^n \leq \frac{1}{l} \int_{\mathcal{B}_{r_X}(X)} [1 - (v_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon|^2.$$

By the Vitali covering lemma, choose a countable set of $X_i \in B_\varepsilon$ such that $\mathcal{B}_{r_i}(X_i)$ (here $r_i := r_{X_i}$) are disjoint, and

$$B_\varepsilon \subset \bigcup_i \mathcal{B}_{5r_i}(X_i).$$

Then

$$\begin{aligned} \mu_\varepsilon(B_\varepsilon) &\leq \sum_i \mu_\varepsilon(\mathcal{B}_{5r_i}(X_i)) \leq C \sum_i r_i^n \quad (\text{by (4.1)}) \\ &\leq Cl^{-1} \int_{\mathcal{B}_{r_i}(X_i)} [1 - (v_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon|^2 dX \leq Cl^{-1} \delta_\varepsilon^2. \quad \square \end{aligned}$$

Another fact about B_ε is

Lemma 5.2. *There exists a universal constant C such that $\mathcal{H}^n(\Pi(B_\varepsilon)) \leq Cl^{-1} \delta_\varepsilon^2$.*

Proof. This is because $\Pi(B_\varepsilon) \subset B_1 \setminus W_\varepsilon$. Hence (5.1) applies. □

Next we show that in A_ε , level sets of u_ε are essentially Lipschitz graphs.

Lemma 5.3. *Given $b \in (0, 1)$, if l is small enough, then for any $t \in (-1 + b, 1 - b)$, the set $\{u_\varepsilon = t\} \cap A_\varepsilon$ can be locally represented by a Lipschitz graph $\{x_{n+1} = h_\varepsilon^t(x)\}$. The Lipschitz constant of h_ε^t is controlled by a constant $c_0(b, l)$ depending on b and l , which satisfies $\lim_{l \rightarrow 0} c_0(b, l) = 0$.*

Proof. Fix $X_0 \in A_\varepsilon$ with $u_\varepsilon(X_0) = t$. After rescaling

$$v(X) = u_\varepsilon(X_0 + \varepsilon X),$$

we are in the situation that

$$\Delta v = W'(v) \quad \text{in } \mathcal{B}_{\varepsilon^{-1}}, \tag{5.2}$$

$$\int_{\mathcal{B}_R(0)} \left(\frac{1}{2} |\nabla v|^2 + W(v) \right) \leq CR^n, \quad \forall R \in (0, \varepsilon^{-1}), \tag{5.3}$$

$$\int_{\mathcal{B}_1(0)} \sum_{i=1}^n \left(\frac{\partial v}{\partial x_i} \right)^2 \leq l. \tag{5.4}$$

We claim that there exists an l_0 small such that for all $l \leq l_0$, there exist two constants $c_1(b, l) \in (0, 1/2)$ and $c_2(b)$ such that

$$\left| \frac{\partial v}{\partial x_{n+1}} \right| \geq (1 - c_1(b, l)) |\nabla v| \geq c_2(b) \quad \text{in } \mathcal{B}_1. \tag{5.5}$$

Assume to the contrary that there exists a sequence of v_i satisfying all the conditions (5.2)–(5.4) with l replaced by l_i , which goes to 0 as $i \rightarrow \infty$. By standard elliptic estimates and the Arzelà–Ascoli theorem, v_i converges to a function v in $C_{\text{loc}}^2(\mathbb{R}^{n+1})$. Now, v is still a solution of (5.2) in \mathbb{R}^{n+1} . Because $|v| \leq 1$ and

$$|v(0)| = \lim_{i \rightarrow \infty} |v_i(0)| \leq 1 - b,$$

by the strong maximum principle, $|v| < 1$ in \mathbb{R}^{n+1} . After passing to the limit in (5.4) (where l is replaced by l_i) and (5.3), we see $v(X) \equiv g(x_{n+1} + t)$ for some $t \in \mathbb{R}$. (For more details, see the proof of Lemma B.2.) Then by (2.8),

$$\left| \frac{\partial v}{\partial x_{n+1}}(X) \right| = |\nabla v(X)| = \sqrt{2W(v(X))} \geq c(b) \quad \text{in } \mathcal{B}_1.$$

Thus for all i large, v_i satisfies (5.5). This also implies that $c_1(b, l)$ converges to 0 as $l \rightarrow 0$.

By (5.5), the level set $\{v = v(0)\} \cap \mathcal{B}_1(0)$ is locally a Lipschitz graph of the form $\{x_{n+1} = h(x)\}$, with Lipschitz constant $c_0(b, l) \leq 2c_1(b, l)$. Coming back to u_ε we finish the proof. □

By Lemma B.2 and [15, Proposition 5.6], for any $L > 0$ and $X = (x, x_{n+1}) \in A_\varepsilon$, if we have chosen l sufficiently small, then

$$\Pi^{-1}(x) \cap \{u_\varepsilon = u_\varepsilon(X)\} \cap \mathcal{B}_{L\varepsilon}(X) = \{X\}. \tag{5.6}$$

The above results only provide a clear picture of $\{u_\varepsilon = t\} \cap A_\varepsilon$ at $O(\varepsilon)$ scales. By the unit density assumption (3.5), we can further claim:

Lemma 5.4. *Given $b \in (0, 1)$, for every $t \in (-1+b, 1-b)$ and $x \in \Pi(A_\varepsilon)$, in $\Pi^{-1}(x) \cap \{u_\varepsilon = t\}$ there exists exactly one point, $(x, h_\varepsilon^t(x))$ (as in Lemma 5.3). Moreover, h_ε^t is Lipschitz on $\Pi(A_\varepsilon)$.*

This lemma is a consequence of the following lemma, provided that we have chosen first R_0 large in the following lemma and then l sufficiently small in the definition of A_ε . The proof of Lemma 5.4 will be completed after Remark 5.6.

Lemma 5.5. *For any $b \in (0, 1)$ and $\delta > 0$, there exist three constants, R_0 large and τ_1, l_2 small, such that the following holds. Suppose that u_ε is a solution of (2.2) in \mathcal{B}_{R_0} , where $\varepsilon \leq 1$, satisfying $|u_\varepsilon(0)| \leq 1 - b$, the Modica inequality (2.4), and*

$$R_0^{-n} \int_{\mathcal{B}_{R_0}} \left(\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right) \leq (1 + \tau_1) \sigma_0 \omega_n,$$

$$R_0^{-n} \int_{\mathcal{B}_{R_0}} [1 - (v_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon|^2 \leq l_2.$$

Then $\{u_\varepsilon = u_\varepsilon(0)\} \cap \mathcal{B}_1$ is contained in the δ -neighborhood of $\mathbb{R}^n \cap \mathcal{B}_1$.

This result can be seen as a quantitative version of the multiplicity one property for the limit varifold V .

Proof of Lemma 5.5. Assume that there exists a sequence of solutions u_k satisfying the assumptions in this lemma, with ε replaced by $\varepsilon_k \in (0, 1]$,

$$R_0^{-n} \int_{\mathcal{B}_{R_0}} \left(\frac{\varepsilon_k}{2} |\nabla u_k|^2 + \frac{1}{\varepsilon_k} W(u_{\varepsilon_k}) \right) \leq (1 + \tau_k) \sigma_0 \omega_n, \tag{5.7}$$

where $\tau_k \rightarrow 0$, and

$$R_0^{-n} \int_{\mathcal{B}_{R_0}} \varepsilon_k \sum_{i=1}^n \left(\frac{\partial u_k}{\partial x_i} \right)^2 \rightarrow 0, \tag{5.8}$$

but there exists $X_k = (x_k, x_{n+1,k}) \in \{u_k = u_k(0)\} \cap \mathcal{B}_1$ with $|x_{n+1,k}| \geq \delta$. The constant R_0 will be determined below. Without loss of generality, assume that X_k converges to some point $X_\infty = (x_\infty, x_{n+1,\infty}) \in \mathcal{B}_1$ with $|x_{n+1,\infty}| \geq \delta$.

The proof is divided into two cases.

Case 1: ε_k converges to some $\varepsilon_0 > 0$ (after subtracting a subsequence). By standard elliptic estimates and the Arzelà–Ascoli theorem, u_k converges to a function u_∞ in $C^2(\mathcal{B}_{R_0-1})$. Because $|u_k| < 1$, $|u_\infty| \leq 1$ in \mathcal{B}_{R_0-1} . Further, u_∞ is a solution of (2.2) with ε replaced by ε_0 . Since $|u_\infty(0)| \leq 1 - b < 1$, by the strong maximum principle, $|u_\infty| < 1$ strictly in \mathcal{B}_{R_0-1} . Passing to the limit in (5.7) leads to

$$\int_{\mathcal{B}_{R_0-1}} \left(\frac{\varepsilon_0}{2} |\nabla u_\infty|^2 + \frac{1}{\varepsilon_0} W(u_\infty) \right) \leq \sigma_0 \omega_n (R_0 - 1)^n. \tag{5.9}$$

Since $\varepsilon_0 \leq 1$, we cannot have $u_\infty \equiv u_\infty(0)$, because otherwise

$$\int_{\mathcal{B}_{R_0-1}} \left(\frac{\varepsilon_0}{2} |\nabla u_\infty|^2 + \frac{1}{\varepsilon_0} W(u_\infty) \right) \geq \frac{1}{\varepsilon_0} W(u_\infty(0)) \omega_{n+1} (R_0 - 1)^{n+1} > \sigma_0 \omega_n (R_0 - 1)^n,$$

if we choose R_0 large to fulfill the last inequality. (It depends only on b , the dimension n and the potential W .)

By passing to the limit in (5.8) we obtain

$$R_0^{-n} \int_{\mathcal{B}_{R_0}} \varepsilon_0 \sum_{i=1}^n \left(\frac{\partial u_\infty}{\partial x_i} \right)^2 = 0.$$

Thus $u_\infty(X) \equiv \tilde{u}(x_{n+1})$.

Now, \tilde{u} is a one-dimensional solution. By (5.9), we have

$$\int_{-R_0/2}^{R_0/2} \left(\frac{\varepsilon_0}{2} \left| \frac{d\tilde{u}}{dt} \right|^2 + \frac{1}{\varepsilon_0} W(\tilde{u}) \right) dt \leq C\sigma_0, \tag{5.10}$$

for some universal constant C independent of R_0 . Since $\varepsilon_0 \leq 1$, we claim that if R_0 is sufficiently large, then

$$\frac{\partial u_\infty}{\partial x_{n+1}}(X) \neq 0 \quad \text{for } x_{n+1} \in (-1, 1). \tag{5.11}$$

This can be proved by a contradiction argument, using the following fact: Except the heteroclinic solution g , all the other solutions of (2.1) in \mathbb{R}^1 are periodic, hence their energy on \mathbb{R} is infinite.

By (5.11), $u_\infty \neq u_\infty(0)$ in $\mathcal{B}_1 \setminus \mathbb{R}^n$. However, by the convergence of X_k and uniform convergence of u_k , $u_\infty(X_\infty) = u_\infty(0)$. Because $X_\infty \in \mathcal{B}_1 \setminus \mathbb{R}^n$, this is a contradiction.

Case 2: $\varepsilon_k \rightarrow 0$. Let V_k be the varifold associated to u_k as defined in Section 4. For any $\eta \in C_0^\infty(\mathcal{B}_{R_0})$, let

$$\Phi(X, S) = \eta(X) \langle S e_{n+1}, e_{n+1} \rangle \in C_0^\infty(\mathcal{B}_{R_0} \times G(n)).$$

By (5.8),

$$\langle V_k, \Phi \rangle = \int_{\mathcal{B}_{R_0}} \eta(X) \varepsilon_k \sum_{i=1}^n \left(\frac{\partial u_k}{\partial x_i} \right)^2 dX \rightarrow 0.$$

Let V_∞ be the limit varifold of V_k , which is stationary rectifiable with unit density by the Hutchinson–Tonegawa theorem. Then

$$0 = \langle V, \Phi \rangle = \int \eta(X) \langle T e_{n+1}, e_{n+1} \rangle d\|V_\infty\|,$$

where T is the weak tangent plane of V at X . Hence $T = \mathbb{R}^n$ $\|V_\infty\|$ -a.e. and $V_\infty = \sigma_0 \sum_j i(T_j)$ in $\mathcal{B}_{R_0/2} \times (-R_0/2, R_0/2)$, where $T_j = \mathbb{R}^n \times \{(0, t_j)\}$ for some j and $i(T_j)$ is the standard varifold associated to it with unit density. By our assumptions, there are at least two components, say T_0 and T_1 , containing the points 0 and X_∞ respectively.

However, passing to the limit in (5.7) gives

$$\|V\|(\mathcal{B}_{R_0}) \leq \sigma_0 \omega_n R_0^n = \sigma_0 \|T_0\|(\mathcal{B}_{R_0}).$$

Thus we cannot have any more components other than T_0 . This also leads to a contradiction. □

Remark 5.6. It will be useful to write the dependence of δ and l_2 reversely as $\delta = c_2(l_2)$. This function is a modulus of continuity, i.e. a non-decreasing function satisfying $\lim_{l_2 \rightarrow 0} c_2(l_2) = 0$.

For any $X_0 = (x_0, x_{0,n+1}) \in A_\varepsilon$ and $r \in (\varepsilon, 1/R_0)$, applying the previous lemma to

$$\tilde{u}_{\varepsilon,r}(X) = u_\varepsilon(X_0 + rX)$$

gives

$$\{u_\varepsilon = u_\varepsilon(X_0)\} \cap (\mathcal{B}_{1/2}(X_0) \setminus \mathcal{B}_\varepsilon(X_0)) \subset \{|x_{n+1} - x_{0,n+1}| \leq c_2(l)|x - x_0|\}. \quad (5.12)$$

Together with (5.6), this implies that for every $t \in (-1 + b, 1 - b)$ and $x \in \Pi(A_\varepsilon)$, there exists at most one point in $\Pi^{-1}(x) \cap \{u_\varepsilon = t\}$.

On the other hand, by Remark 4.5, for each $x \in B_1$,

$$u_\varepsilon(x, 1) > 1 - b, \quad u_\varepsilon(x, -1) < -1 + b.$$

Thus, by continuity of u_ε , there must exist one $x_{n+1} \in (-1, 1)$ satisfying $u_\varepsilon(x, x_{n+1}) = t$.

In conclusion, for any $x \in \Pi(A_\varepsilon)$, there exists a unique point $(x, x_{n+1}) \in \Pi^{-1}(x) \cap \{u_\varepsilon = t\}$. Combining (5.6) with (5.12), it can be seen that h_ε^t is Lipschitz on $\Pi(A_\varepsilon)$. This completes the proof of Lemma 5.4.

Recall that we have assumed $u_\varepsilon > 0$ in $\mathcal{C}_1 \cap \{x_{n+1} > h\}$ and $u_\varepsilon < 0$ in $\mathcal{C}_1 \cap \{x_{n+1} < -h\}$ for some $h > 0$ —see Remark 4.5. (This h can be made arbitrarily small as $\varepsilon \rightarrow 0$.) Hence for any $r \in (\varepsilon, 1/R_0)$, by continuous dependence on r , (5.12) can be improved to

$$\{x_{n+1} - x_{0,n+1} > c_2(l)|x - x_0|\} \cap (\mathcal{B}_{1/2}(X_0) \setminus \mathcal{B}_\varepsilon(X_0)) \subset \{u_\varepsilon > u_\varepsilon(X_0)\}. \quad (5.13)$$

When $r = \varepsilon$, combining this with Lemma 5.6, we obtain

$$\frac{\partial u_\varepsilon}{\partial x_{n+1}}(X) \geq (1 - c_1(b, l))|\nabla u_\varepsilon(X)| \geq \frac{c(b)}{\varepsilon}, \quad \forall X \in A_\varepsilon. \quad (5.14)$$

In the following, for $t \in (-1 + b, 1 - b)$, we denote the Lipschitz functions by h_ε^t . By (5.6), the definition domains of h_ε^t can be made to be a common one, $\Pi(A_\varepsilon)$. By (5.14), h_ε^t is strictly increasing in $t \in (-1 + b, 1 - b)$.

In the above construction, h_ε^t is only defined on a subset of B_1 , but we can extend it to B_1 without increasing its Lipschitz constant by letting (see for example [16, Theorem 3.1.3])

$$h_\varepsilon^t(x) := \inf_{y \in \Pi(A_\varepsilon)} (h_\varepsilon^t(y) + c_3(b, l)|y - x|), \quad \forall x \in B_1. \quad (5.15)$$

Here $c_3(b, l) = \max\{c_0(b, l), c_2(l)\}$. This extension preserves the monotonicity of h_ε^t in t .

In Sections 7 and 8, b and hence l may be decreased further. Thus it is worth noting the dependence of these Lipschitz functions on b and l .

Remark 5.7. If l decreases, the definition domain of h_ε^t also decreases. But on the common part, these two constructions give the same function. If we define two families by choosing two $0 < b_1 < b_2 < 1$, these two families also coincide on $(-1 + b_2, 1 - b_2)$.

Notation: $D_\varepsilon = \Pi(A_\varepsilon)$.

In the following it will be useful to keep in mind that, on $\{u_\varepsilon = t\} \cap A_\varepsilon$,

$$\frac{\partial u_\varepsilon}{\partial x_{n+1}} = \left(\frac{\partial h_\varepsilon^t}{\partial t}\right)^{-1}, \quad \frac{\partial u_\varepsilon}{\partial x_i} = -\left(\frac{\partial h_\varepsilon^t}{\partial t}\right)^{-1} \frac{\partial h_\varepsilon^t}{\partial x_i}, \quad 1 \leq i \leq n. \tag{5.16}$$

6. Estimates on h_ε^t

First we give an H^1 bound.

Lemma 6.1. *There exists a constant $C(b)$ independent of ε such that*

$$\int_{-1+b}^{1-b} \int_{B_1} |\nabla h_\varepsilon^t|^2 dx dt \leq C(b)\delta_\varepsilon^2.$$

Proof. By Lemma 5.2, $\mathcal{H}^n(B_1 \setminus D_\varepsilon) \leq C\delta_\varepsilon^2$. The construction in the previous section implies that $|\nabla h_\varepsilon^t| \leq c_3(b, l)$ in B_1 for all $t \in (-1 + b, 1 - b)$. Hence

$$\int_{-1+b}^{1-b} \int_{B_1 \setminus D_\varepsilon} |\nabla h_\varepsilon^t|^2 dx dt \leq C\delta_\varepsilon^2. \tag{6.1}$$

Next, by noting that $\varepsilon |\nabla u_\varepsilon| \geq c(b)$ on A_ε (see (5.5)), we have

$$\begin{aligned} \delta_\varepsilon^2 &\geq \int_{A_\varepsilon} [1 - (v_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon|^2 dX \\ &= \int_{-1+b}^{1-b} \left[\int_{\{u_\varepsilon=t\} \cap A_\varepsilon} (1 - (v_\varepsilon \cdot e_{n+1})^2) \varepsilon |\nabla u_\varepsilon| d\mathcal{H}^n \right] dt \quad (\text{by the coarea formula}) \\ &\geq c(b) \int_{-1+b}^{1-b} \left(\int_{D_\varepsilon} \left[1 - \frac{1}{1 + |\nabla h_\varepsilon^t|^2} \right] \sqrt{1 + |\nabla h_\varepsilon^t|^2} dx \right) dt \quad (\text{by (5.16)}) \\ &\geq c(b) \int_{-1+b}^{1-b} \left(\int_{D_\varepsilon} |\nabla h_\varepsilon^t|^2 dx \right) dt, \end{aligned}$$

if we choose l so small that the Lipschitz constants of h_ε^t satisfy $c_3(b, l) \leq 1/2$. □

With this lemma in hand, we first choose a $t_\varepsilon \in (-1 + b, 1 - b)$ such that

$$\int_{B_1} |\nabla h_\varepsilon^{t_\varepsilon}|^2 dx \leq C(b)\delta_\varepsilon^2,$$

and then take a λ_ε so that the function defined by

$$\bar{h}_\varepsilon := \frac{1}{\delta_\varepsilon} h_\varepsilon^{t_\varepsilon} - \lambda_\varepsilon \tag{6.2}$$

satisfies $\int_{B_1} \bar{h}_\varepsilon = 0$. By this choice and the Poincaré inequality,

$$\int_{B_1} \bar{h}_\varepsilon(x)^2 dx \leq C \int_{B_1} |\nabla h_\varepsilon(x)|^2 dx \leq C(b). \tag{6.3}$$

Thus we can assume, after passing to a subsequence of $\varepsilon \rightarrow 0$, that \bar{h}_ε converges to a function \bar{h} weakly in $H^1(B_1)$ and strongly in $L^2(B_1)$.

Let

$$\bar{h}_\varepsilon^t := \frac{1}{\delta_\varepsilon} h_\varepsilon^t - \lambda_\varepsilon.$$

In D_ε ,

$$0 \leq \frac{\partial h_\varepsilon^t}{\partial t} = \left(\frac{\partial u_\varepsilon}{\partial x_{n+1}} \right)^{-1} \leq C(b)\varepsilon, \tag{6.4}$$

with a constant $C(b)$ depending only on b . Hence

$$0 \leq h_\varepsilon^{1-b} - h_\varepsilon^{-1+b} \leq C(b)\varepsilon \quad \text{in } D_\varepsilon. \tag{6.5}$$

This also holds for $x \in B_1 \setminus D_\varepsilon$ by (5.15).

Hence for any $-1 + b < t_1 < t_2 < 1 - b$,

$$\int_{B_1} (h_\varepsilon^{t_1} - h_\varepsilon^{t_2})^2 \leq C(b)\varepsilon^2. \tag{6.6}$$

Because $\delta_\varepsilon \gg \varepsilon$, for any sequence $\tilde{t}_\varepsilon \in (-1 + b, 1 - b)$, $\bar{h}_\varepsilon^{\tilde{t}_\varepsilon}$ still converges to \bar{h} in $L^2(B_1)$.

Since $\delta_\varepsilon^{-1} \nabla h_\varepsilon^t$ is uniformly bounded in $L^2(B_1 \times (-1 + b, 1 - b), \mathbb{R}^n)$, it can be assumed to converge weakly to some limit in $L^2(B_1 \times (-1 + b, 1 - b), \mathbb{R}^n)$. By the above discussion, this limit must be $\nabla \bar{h}$.

By Remark 5.7, \bar{h} is independent of the choice of b . Hence we have a universal constant C , independent of b and l , such that

$$\int_{B_1} (|\nabla \bar{h}|^2 + \bar{h}^2) \leq C. \tag{6.7}$$

Concerning the size of λ_ε , we have

Lemma 6.2. $\lim_{\varepsilon \rightarrow 0} |\lambda_\varepsilon \delta_\varepsilon| = 0$.

Proof. Note that

$$\lambda_\varepsilon \delta_\varepsilon = \int_{B_1} h_\varepsilon^{t_\varepsilon}. \tag{6.8}$$

By Proposition 4.4,

$$\lim_{\varepsilon \rightarrow 0} \sup_{C_1 \cap \{|u_\varepsilon| \leq 1-b\}} |x_{n+1}| = 0.$$

Thus

$$\lim_{\varepsilon \rightarrow 0} \sup_{t \in (-1+b, 1-b)} \sup_{x \in D_\varepsilon} |h_\varepsilon^t(x)| = 0. \tag{6.9}$$

For any $x \in B_1 \setminus D_\varepsilon$, by Lemma 5.2,

$$\text{dist}(x, D_\varepsilon) \leq Cl^{-1/n} \delta_\varepsilon^{2/n}.$$

Because the Lipschitz constant of h_ε^t is smaller than $c_3(b, l) \leq 1$, we obtain

$$\sup_{t \in (-1+b, 1-b)} \sup_{x \in B_1 \setminus D_\varepsilon} |h_\varepsilon^t(x)| \leq \sup_{t \in (-1+b, 1-b)} \sup_{x \in D_\varepsilon} |h_\varepsilon^t(x)| + C(l)\delta_\varepsilon^{2/n}.$$

Combining this with (6.9) we see

$$\lim_{\varepsilon \rightarrow 0} \sup_{t \in (-1+b, 1-b)} \sup_{x \in B_1} |h_\varepsilon^t(x)| = 0.$$

Substituting this into (6.8) we finish the proof. \square

Next we establish a bound for the height excess

$$\int_{C_{3/4}} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \varepsilon |\nabla u_\varepsilon|^2.$$

This can be viewed as a Poincaré inequality on the varifold V_ε . (The Caccioppoli type inequality in Remark 4.7 is a reverse Poincaré inequality.)

Lemma 6.3. *There exists a universal constant C such that*

$$\int_{C_{3/4}} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \varepsilon |\nabla u_\varepsilon|^2 \leq C \delta_\varepsilon^2. \tag{6.10}$$

Proof. The proof is divided into two steps. In the following we shall fix two numbers $0 < b_2 < b_1 < 1$ so that $W'' \geq \kappa$ in $(-1, -1 + b_1) \cup (1 - b_1, 1)$.

Step 1. Here we give an estimate in the part $\{|u_\varepsilon| < 1 - b_2\} \cap C_1$:

$$\int_{\{|u_\varepsilon| < 1 - b_2\} \cap C_1} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \varepsilon |\nabla u_\varepsilon|^2 \leq C \delta_\varepsilon^2. \tag{6.11}$$

First, by (6.2) and (6.6),

$$\int_{-1+b_2}^{1-b_2} \int_{B_1} (h_\varepsilon^t - \lambda_\varepsilon \delta_\varepsilon)^2 dx dt \leq C \delta_\varepsilon^2. \tag{6.12}$$

Then by a change of variable, the gradient bound (2.5) and the Lipschitz bound on h_ε^t , we obtain

$$\begin{aligned} \int_{A_\varepsilon} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \varepsilon |\nabla u_\varepsilon|^2 &= \int_{-1+b_2}^{1-b_2} \int_{D_\varepsilon} (h_\varepsilon^t - \lambda_\varepsilon \delta_\varepsilon)^2 (1 + |\nabla h_\varepsilon^t|^2) \varepsilon \frac{\partial u_\varepsilon}{\partial x_{n+1}} dx dt \\ &\leq C \int_{-1+b_2}^{1-b_2} \int_{D_\varepsilon} (h_\varepsilon^t - \lambda_\varepsilon \delta_\varepsilon)^2 dx dt \leq C \delta_\varepsilon^2. \end{aligned} \tag{6.13}$$

In B_ε , by Lemmas 5.1 and 6.2,

$$\int_{B_\varepsilon} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \varepsilon |\nabla u_\varepsilon|^2 \leq C \left[\sup_{\{|u_\varepsilon| < 1-b\}} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \right] \mu_\varepsilon(B_\varepsilon) \leq C \delta_\varepsilon^2. \tag{6.14}$$

Combining (6.13) and (6.14) we get (6.11).

Step 2. We claim that in $\{|u_\varepsilon| > 1 - b_2\} \cap C_{3/4}$,

$$\int_{\{|u_\varepsilon| > 1 - b_2\} \cap C_{3/4}} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \varepsilon |\nabla u_\varepsilon|^2 \leq C \delta_\varepsilon^2. \tag{6.15}$$

Choose a function $\zeta \in C^\infty(\mathbb{R})$ satisfying

$$\begin{cases} \zeta(t) \equiv 1 & \text{in } \{|t| > 1 - b_2\}, \\ \zeta(t) \equiv 0 & \text{in } \{|t| < 1 - b_1\}, \\ |\zeta'| \leq \frac{2}{b_1 - b_2}, \quad |\zeta''| \leq \frac{8}{(b_1 - b_2)^2} & \text{in } \{1 - b_1 \leq |t| \leq 1 - b_2\}. \end{cases}$$

We also fix $\eta \in C_0^\infty(B_1 \times \{|x_{n+1}| < 4/3\})$ such that $0 \leq \eta \leq 1$ and $\eta \equiv 1$ in $C_{3/4}$. It can be directly checked that

$$\Delta(\varepsilon|\nabla u_\varepsilon|^2) \geq \frac{\kappa}{\varepsilon^2}(\varepsilon|\nabla u_\varepsilon|^2) \quad \text{in } \{|u_\varepsilon| > 1 - b_1\}. \tag{6.16}$$

Multiplying this equation by $(x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \eta \zeta(u_\varepsilon)$ and integrating by parts, we obtain

$$\begin{aligned} & \int_{B_2} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \eta \zeta(u_\varepsilon) \varepsilon |\nabla u_\varepsilon|^2 \\ & \leq \frac{\varepsilon^2}{\kappa} \int_{B_2} \Delta[(x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \eta] \zeta(u_\varepsilon) \varepsilon |\nabla u_\varepsilon|^2 \\ & \quad + \frac{\varepsilon^2}{\kappa} \int_{B_2} 4(x_{n+1} - \lambda_\varepsilon \delta_\varepsilon) \frac{\partial u_\varepsilon}{\partial x_{n+1}} \eta \zeta'(u_\varepsilon) \varepsilon |\nabla u_\varepsilon|^2 \\ & \quad + \frac{\varepsilon^2}{\kappa} \int_{B_2} 2(x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 (\nabla \eta \cdot \nabla u_\varepsilon) \zeta'(u_\varepsilon) \varepsilon |\nabla u_\varepsilon|^2 \\ & \quad + \frac{\varepsilon^2}{\kappa} \int_{B_2} (\zeta''(u_\varepsilon) |\nabla u_\varepsilon|^2 + \zeta'(u_\varepsilon) \Delta u_\varepsilon) (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \eta \varepsilon |\nabla u_\varepsilon|^2. \end{aligned} \tag{6.17}$$

On the right hand side, the first term is bounded by

$$\frac{\varepsilon^2}{\kappa} \int_{B_2} \Delta[(x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \eta] \zeta(u_\varepsilon) \varepsilon |\nabla u_\varepsilon|^2 \leq C\varepsilon^2, \tag{6.18}$$

because both $\Delta[(x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \eta]$ and $\zeta(u_\varepsilon)$ are bounded by a universal constant.

Note that the supports of $\zeta'(u_\varepsilon)$ and $\zeta''(u_\varepsilon)$ are contained in $\{|u_\varepsilon| < 1 - b_2\}$. By the Cauchy inequality, the second term is bounded by

$$\begin{aligned} & \frac{\varepsilon^2}{\kappa} \int_{B_2} 4(x_{n+1} - \lambda_\varepsilon \delta_\varepsilon) \frac{\partial u_\varepsilon}{\partial x_{n+1}} \eta \zeta'(u_\varepsilon) \varepsilon |\nabla u_\varepsilon|^2 \\ & \leq C\varepsilon \left[\int_{\{|u_\varepsilon| < 1 - b_2\} \cap B_2} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \eta^2 \varepsilon |\nabla u_\varepsilon|^2 \right]^{1/2} \\ & \quad \times \left[\int_{\{|u_\varepsilon| < 1 - b_2\} \cap B_2} \left(\varepsilon \frac{\partial u_\varepsilon}{\partial x_{n+1}} \right)^2 \varepsilon |\nabla u_\varepsilon|^2 \right]^{1/2} \\ & \leq C\varepsilon \delta_\varepsilon. \end{aligned} \tag{6.19}$$

Here we have used Proposition 4.4, (6.11) and the fact that $\varepsilon \left| \frac{\partial u_\varepsilon}{\partial x_{n+1}} \right| \leq C$.

Similarly, the third term can be controlled as

$$\begin{aligned} & \frac{\varepsilon^2}{\kappa} \int_{\mathcal{B}_2} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 (\nabla \eta \cdot \nabla u_\varepsilon) \zeta'(u_\varepsilon) \varepsilon |\nabla u_\varepsilon|^2 \\ & \leq C (\sup |\nabla \eta|) (\sup \varepsilon |\nabla u_\varepsilon|) \varepsilon \int_{\{|u_\varepsilon| < 1-b_2\} \cap (B_1 \times (-4/3, 4/3))} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \varepsilon |\nabla u_\varepsilon|^2 \\ & \leq C \varepsilon \delta_\varepsilon^2. \end{aligned} \tag{6.20}$$

Finally, in the last term, by employing (2.5), we obtain

$$\begin{aligned} & \frac{\varepsilon^2}{\kappa} \int_{\mathcal{B}_2} (\zeta''(u_\varepsilon) |\nabla u_\varepsilon|^2 + \zeta'(u_\varepsilon) \Delta u_\varepsilon) (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \eta \varepsilon |\nabla u_\varepsilon|^2 \\ & \leq C \int_{\{|u_\varepsilon| < 1-b_2\} \cap \mathcal{B}_2} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \eta \varepsilon |\nabla u_\varepsilon|^2 \leq C \delta_\varepsilon^2. \end{aligned} \tag{6.21}$$

Substituting (6.18)–(6.21) into (6.17), and noting that $\delta_\varepsilon \gg \varepsilon$, we obtain (6.15). Combining (6.11) and (6.15) finishes the proof. \square

Once we have this bound, we can further sharpen several estimates in the above proof to show that

Corollary 6.4. *For any $\sigma > 0$, there exists a constant $b > 0$ such that*

$$\int_{\{|u_\varepsilon| > 1-b\} \cap \mathcal{C}_{3/4}} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \varepsilon |\nabla u_\varepsilon|^2 \leq \sigma \delta_\varepsilon^2 + C \varepsilon^2.$$

Proof. The starting point is the estimate (6.17), where ξ is now assumed to have its support in $(-1+b, 1-b)$, and satisfies $\xi \equiv 1$ in $(-1+2b, 1-2b)$, and $|\zeta'|^2 + |\zeta''| \leq 64b^{-2}$. The constant b will be determined later.

We only need to get a better control in (6.21). Estimates in (6.18)–(6.20) will be kept. By using the Cauchy inequality, they can be bounded by $\sigma \delta_\varepsilon^2 + C \varepsilon^2$.

Replace (6.21) by

$$\begin{aligned} & \frac{\varepsilon^2}{\kappa} \int_{\mathcal{B}_2} (\zeta''(u_\varepsilon) |\nabla u_\varepsilon|^2 + \zeta'(u_\varepsilon) \Delta u_\varepsilon) (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \eta \varepsilon |\nabla u_\varepsilon|^2 \\ & \leq C \int_{\{1-2b < |u_\varepsilon| < 1-b\} \cap \mathcal{B}_2} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \eta \varepsilon |\nabla u_\varepsilon|^2. \end{aligned} \tag{6.22}$$

Here the constant C is independent of b . This is because, instead of using the bound (2.5) as in the proof of the previous lemma, we can use

$$\varepsilon^2 |\nabla u_\varepsilon|^2 \leq 2W(u_\varepsilon), \quad \varepsilon^2 |\Delta u_\varepsilon| \leq |W'(u_\varepsilon)|,$$

which follow from the Modica inequality and (2.2). Thus $\varepsilon^2 (\zeta''(u_\varepsilon) |\nabla u_\varepsilon|^2 + \zeta'(u_\varepsilon) \Delta u_\varepsilon)$ is bounded independent of $b \in (0, 1)$.

In view of this, to complete the proof we only need to prove that, for any σ , there exists a constant $b \in (0, 1)$ such that

$$\int_{\{1-2b < |u_\varepsilon| < 1-b\} \cap \mathcal{B}_2} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \varepsilon |\nabla u_\varepsilon|^2 \leq \sigma \int_{\{|u_\varepsilon| < 1-b\} \cap \mathcal{B}_2} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \varepsilon |\nabla u_\varepsilon|^2. \tag{6.23}$$

To this end, first note that, because (see Proposition 4.4)

$$\lim_{\varepsilon \rightarrow 0} \sup_{\{|u_\varepsilon| < 1-b\}} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 = 0,$$

(6.14) can be improved to

$$\int_{B_\varepsilon} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \varepsilon |\nabla u_\varepsilon|^2 \leq \frac{\sigma}{2} \delta_\varepsilon^2, \quad \forall \varepsilon \text{ small.} \tag{6.24}$$

Next, by (6.6), (6.13) can be rewritten as

$$\begin{aligned} & \int_{A_\varepsilon} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \varepsilon |\nabla u_\varepsilon|^2 \\ &= \int_{-1+b}^{1-b} \int_{D_\varepsilon} (h_\varepsilon^t - \lambda_\varepsilon \delta_\varepsilon)^2 (1 + |\nabla h_\varepsilon^t|^2) \varepsilon \frac{\partial u_\varepsilon}{\partial x_{n+1}} dx dt \\ &= \left[\int_{D_\varepsilon} (h_\varepsilon^{t_\varepsilon} - \lambda_\varepsilon \delta_\varepsilon)^2 \right] \left[\int_{-1+b}^{1-b} \int_{D_\varepsilon} (1 + |\nabla h_\varepsilon^t|^2) \varepsilon \frac{\partial u_\varepsilon}{\partial x_{n+1}} dx dt \right] + O(\varepsilon^2) \\ &\geq c \left[\int_{D_\varepsilon} (h_\varepsilon^{t_\varepsilon} - \lambda_\varepsilon \delta_\varepsilon)^2 \right] + O(\varepsilon^2). \end{aligned} \tag{6.25}$$

In the last step we have used the fact that $\varepsilon \frac{\partial u_\varepsilon}{\partial x_{n+1}} \geq c$ in $A_\varepsilon \cap \{|u_\varepsilon| < 1/2\}$.

Now consider the integral on $(1 - 2b, 1 - b)$. By noting that $\varepsilon \frac{\partial u_\varepsilon}{\partial x_{n+1}}$ is small in $\{|u_\varepsilon| > 1 - 2b\}$ (using the Modica inequality (2.4)), we obtain

$$\begin{aligned} & \int_{A_\varepsilon \cap \{1-2b < |u_\varepsilon| < 1-b\}} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \varepsilon |\nabla u_\varepsilon|^2 \\ &= \left[\int_{D_\varepsilon} (h_\varepsilon^{t_\varepsilon} - \lambda_\varepsilon \delta_\varepsilon)^2 \right] \left[\int_{1-2b < |t| < 1-b} \int_{D_\varepsilon} (1 + |\nabla h_\varepsilon^t|^2) \varepsilon \frac{\partial u_\varepsilon}{\partial x_{n+1}} dx dt \right] + O(\varepsilon^2) \\ &= o_b(1) \left[\int_{D_\varepsilon} (h_\varepsilon^{t_\varepsilon} - \lambda_\varepsilon \delta_\varepsilon)^2 \right] + O(\varepsilon^2). \end{aligned} \tag{6.26}$$

Combining (6.25) and (6.26) we get

$$\int_{A_\varepsilon \cap \{1-2b < |u_\varepsilon| < 1-b\}} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \varepsilon |\nabla u_\varepsilon|^2 = o_b(1) \int_{A_\varepsilon} (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)^2 \varepsilon |\nabla u_\varepsilon|^2 + O(\varepsilon^2).$$

With (6.24) this implies (6.23), if we have chosen b small enough. □

Finally, we give a uniform estimate on $\partial h_\varepsilon^t / \partial t$ in a good set.

Lemma 6.5. *There exists a set $E_\varepsilon \subset D_\varepsilon$ with $\mathcal{H}^n(D_\varepsilon \setminus E_\varepsilon) \leq C\delta_\varepsilon$ such that for any $t \in (-1 + b, 1 - b)$ and $X_\varepsilon \in \Pi^{-1}(E_\varepsilon) \cap A_\varepsilon$ with $u_\varepsilon(X_\varepsilon) = t$,*

$$\varepsilon \left[\frac{\partial h_\varepsilon^t}{\partial t}(X_\varepsilon) \right]^{-1} = g'(g^{-1}(t)) + o_\varepsilon(1).$$

Here $o_\varepsilon(1)$ means a quantity converging to 0 as $\varepsilon \rightarrow 0$, independent of X_ε and t .

Proof. Let $E_\varepsilon = D_\varepsilon \cap \{Mf_\varepsilon < \delta_\varepsilon\}$. By (5.1),

$$\mathcal{H}^n(D_\varepsilon \setminus E_\varepsilon) \leq \mathcal{H}^n(B_1 \setminus \{Mf_\varepsilon \geq \delta_\varepsilon\}) \leq C\delta_\varepsilon \rightarrow 0.$$

For any $X_\varepsilon \in \Pi^{-1}(E_\varepsilon) \cap A_\varepsilon$, consider

$$v_\varepsilon(X) := u_\varepsilon(X_\varepsilon + \varepsilon X) \quad \text{for } X \in \mathcal{B}_{\varepsilon^{-1/2}}.$$

Then v_ε is a solution of (2.1). By definition, $v_\varepsilon(0) = u_\varepsilon(X_\varepsilon) = t \in (-1 + b, 1 - b)$ because $X_\varepsilon \in A_\varepsilon$. As usual assume v_ε converges to a function v_∞ in $C_{\text{loc}}^2(\mathbb{R}^{n+1})$, which is also a solution of (2.1) on \mathbb{R}^{n+1} .

By the definition of the Hardy–Littlewood maximal function and our choice of E_ε ,

$$\sup_{0 < r < \varepsilon^{-1/2}} r^{-n} \int_{\mathcal{B}_r} \sum_{i=1}^n \left(\frac{\partial v_\varepsilon}{\partial x_i} \right)^2 \leq \delta_\varepsilon \rightarrow 0.$$

After passing to the limit, we see v_∞ depends only on x_{n+1} . Then by (4.1), we have the energy bound

$$\int_{\mathcal{B}_r} \left(\frac{1}{2} |\nabla v_\infty|^2 + W(v_\infty) \right) \leq 8^n \sigma_0 \omega_n r^n, \quad \forall r > 0.$$

From this we deduce that $v_\infty(X) \equiv g(x_{n+1} + g^{-1}(t))$ (see again the proof of Lemma B.1).

By definition and the C_{loc}^1 convergence of v_ε ,

$$\varepsilon \frac{\partial u_\varepsilon}{\partial x_{n+1}}(X_\varepsilon) = \frac{\partial v_\varepsilon}{\partial x_{n+1}}(0) \rightarrow \frac{\partial v_\infty}{\partial x_{n+1}}(0) = g'(g^{-1}(t)).$$

The claim then follows from (5.16). □

7. The blow up limit

This section is devoted to proving

Proposition 7.1. *\bar{h} is harmonic in B_1 .*

Fix a $\psi \in C_0^\infty((-1, 1))$ such that $0 \leq \psi \leq 1$, $\psi \equiv 1$ in $(-1/2, 1/2)$ and $|\psi'| \leq 4$. For any $\varphi \in C_0^\infty(B_1)$, let $X(x, x_{n+1}) = \varphi(x)\psi(x_{n+1})e_{n+1}$, which is a smooth vector field with compact support in \mathcal{C}_1 .

To prove Proposition 7.1, we substitute this vector field into the stationary condition (2.6). Roughly speaking, if we view the level set of u_ε as the graph of a function h , because h almost satisfies an elliptic equation, this procedure amounts to multiplying the equation of h by a C_0^∞ function and then integrating by parts, which of course is a standard method in elliptic equation theory.

Note that

$$\begin{aligned} DX(x, x_{n+1}) &= \psi(x_{n+1})\nabla\varphi(x) \otimes e_{n+1} + \varphi(x)\psi'(x_{n+1})e_{n+1} \otimes e_{n+1}, \\ \operatorname{div} X(x, x_{n+1}) &= \varphi(x)\psi'(x_{n+1}). \end{aligned}$$

Since $\operatorname{div} X$ vanishes in $B_1 \times (-1/2, 1/2)$, by Proposition 4.4,

$$\int_{C_1} \left[\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right] \operatorname{div} X = O(e^{-c/\varepsilon}). \tag{7.1}$$

Similarly,

$$\int_{C_1} \varphi(x)\psi'(x_{n+1})\varepsilon \left(\frac{\partial u_\varepsilon}{\partial x_{n+1}} \right)^2 = O(e^{-c/\varepsilon}). \tag{7.2}$$

Thus from the stationary condition (2.6) we deduce that

$$\int_{C_1} \varepsilon \psi \left(\sum_{i=1}^n \frac{\partial u_\varepsilon}{\partial x_i} \frac{\partial \varphi}{\partial x_i} \right) \frac{\partial u_\varepsilon}{\partial x_{n+1}} = O(e^{-c/\varepsilon}) = o(\delta_\varepsilon), \tag{7.3}$$

where in the last equality we have used the assumption (3.7). First note that

$$\begin{aligned} &\int_{C_1 \cap \{|u_\varepsilon| \geq 1-b\}} \varepsilon \psi \left(\sum_{i=1}^n \frac{\partial u_\varepsilon}{\partial x_i} \frac{\partial \varphi}{\partial x_i} \right) \frac{\partial u_\varepsilon}{\partial x_{n+1}} dx dx_{n+1} \\ &\leq C \left(\sup_{B_1} |\nabla \varphi| \right) \left[\int_{C_1 \cap \{|u_\varepsilon| \geq 1-b\}} \varepsilon \left(\sum_{i=1}^n \frac{\partial u_\varepsilon}{\partial x_i} \right)^2 \right]^{1/2} \left[\int_{C_1 \cap \{|u_\varepsilon| \geq 1-b\}} \varepsilon \left(\frac{\partial u_\varepsilon}{\partial x_{n+1}} \right)^2 \right]^{1/2} \\ &\leq C(\varphi) o_b(1) \delta_\varepsilon, \end{aligned} \tag{7.4}$$

where $o_b(1)$ converges to 0 as $b \rightarrow 0$ (by Lemma B.3).

Next in B_ε ,

$$\begin{aligned} &\int_{B_\varepsilon} \varepsilon \psi \left(\sum_{i=1}^n \frac{\partial u_\varepsilon}{\partial x_i} \frac{\partial \varphi}{\partial x_i} \right) \frac{\partial u_\varepsilon}{\partial x_{n+1}} dx dx_{n+1} \\ &\leq C \left(\sup_{B_1} |\nabla \varphi| \right) \left[\int_{B_\varepsilon} \varepsilon \left(\sum_{i=1}^n \frac{\partial u_\varepsilon}{\partial x_i} \right)^2 \right]^{1/2} \left[\int_{B_\varepsilon} \varepsilon \left(\frac{\partial u_\varepsilon}{\partial x_{n+1}} \right)^2 \right]^{1/2} \\ &\leq C(\varphi) \delta_\varepsilon \mu_\varepsilon(B_\varepsilon)^{1/2} \leq C(\varphi) \delta_\varepsilon^2 \quad (\text{by Lemma 5.1}). \end{aligned} \tag{7.5}$$

Substituting (7.4) and (7.5) into (7.3) and noting that $\psi \equiv 1$ on A_ε (recall that $A_\varepsilon \subset B_1 \times \{|x_{n+1}| < 1/2\}$), we see that

$$\int_{A_\varepsilon} \varepsilon \left(\sum_{i=1}^n \frac{\partial u_\varepsilon}{\partial x_i} \frac{\partial \varphi}{\partial x_i} \right) \frac{\partial u_\varepsilon}{\partial x_{n+1}} dx dx_{n+1} = o(\delta_\varepsilon) + o_b(1) \delta_\varepsilon. \tag{7.6}$$

By using the transformation $(x, x_{n+1}) = (x, h_\varepsilon^t(x))$ and (5.16), this integral can be transformed into

$$\int_{-1+b}^{1-b} \int_{D_\varepsilon} \varepsilon \left(\frac{\partial h_\varepsilon^t}{\partial t} \right)^{-1} \sum_{i=1}^n \frac{\partial h_\varepsilon^t}{\partial x_i} \frac{\partial \varphi}{\partial x_i} dx dt = o(\delta_\varepsilon) + o_b(1)\delta_\varepsilon. \tag{7.7}$$

We need to further divide D_ε into two parts, using the set E_ε introduced in Lemma 6.5.

In the first part $D_\varepsilon \setminus E_\varepsilon$, by (2.5), (5.16), and Lemmas 6.1 and 6.5,

$$\begin{aligned} & \int_{-1+b}^{1-b} \int_{D_\varepsilon \setminus E_\varepsilon} \varepsilon \left(\frac{\partial h_\varepsilon^t}{\partial x_{n+1}} \right)^{-1} \sum_{i=1}^n \frac{\partial h_\varepsilon^t}{\partial x_i} \frac{\partial \varphi}{\partial x_i} dx dt \\ & \leq \left(\sup_{A_\varepsilon} \left| \varepsilon \left(\frac{\partial h_\varepsilon^t}{\partial t} \right)^{-1} \right| \right) \left(\sup_{B_1} |\nabla \varphi| \right) \\ & \quad \times \left[\int_{-1+b}^{1-b} \int_{D_\varepsilon \setminus E_\varepsilon} \sum_{i=1}^n \left(\frac{\partial h_\varepsilon^t}{\partial x_i} \right)^2 dx dt \right]^{1/2} \mathcal{H}^n(D_\varepsilon \setminus E_\varepsilon)^{1/2} \\ & \leq C(\varphi)\delta_\varepsilon^{3/2} = o(\delta_\varepsilon). \end{aligned}$$

In E_ε ,

$$\begin{aligned} & \int_{-1+b}^{1-b} \int_{E_\varepsilon} \varepsilon \left(\frac{\partial h_\varepsilon^t}{\partial t} \right)^{-1} \sum_{i=1}^n \frac{\partial h_\varepsilon^t}{\partial x_i} \frac{\partial \varphi}{\partial x_i} dx dt \\ & = \int_{-1+b}^{1-b} \int_{E_\varepsilon} g'(g^{-1}(t)) \sum_{i=1}^n \frac{\partial h_\varepsilon^t}{\partial x_i} \frac{\partial \varphi}{\partial x_i} dx dt + o(\delta_\varepsilon), \end{aligned}$$

where in the last equality we have used

$$\sup_{E_\varepsilon} \left| \varepsilon \left(\frac{\partial h_\varepsilon^t}{\partial t} \right)^{-1} - g'(g^{-1}(t)) \right| = o_\varepsilon(1) \rightarrow 0,$$

and the bound

$$\begin{aligned} & \int_{-1+b}^{1-b} \int_{E_\varepsilon} \sum_{i=1}^n \frac{\partial h_\varepsilon^t}{\partial x_i} \frac{\partial \varphi}{\partial x_i} dx dt \\ & \leq \left[\int_{-1+b}^{1-b} \int_{B_1} |\nabla h_\varepsilon^t|^2 dx dt \right]^{1/2} \left[\int_{-1+b}^{1-b} \int_{B_1} |\nabla \varphi|^2 dx dt \right]^{1/2} \\ & \leq C(\varphi)\delta_\varepsilon \quad (\text{by Lemma 6.1}). \end{aligned}$$

By the Cauchy inequality we also have

$$\begin{aligned} & \int_{-1+b}^{1-b} \int_{B_1 \setminus E_\varepsilon} g'(g^{-1}(t)) \sum_{i=1}^n \frac{\partial h_\varepsilon^t}{\partial x_i} \frac{\partial \varphi}{\partial x_i} dx dt \\ & \leq C \left(\sup_{B_1} |\nabla \varphi| \right) \left[\int_{-1+b}^{1-b} \int_{B_1} |\nabla h_\varepsilon^t|^2 dx dt \right]^{1/2} \mathcal{H}^n(B_1 \setminus E_\varepsilon)^{1/2} \leq C(\varphi)\delta_\varepsilon^{3/2} = o(\delta_\varepsilon), \end{aligned}$$

where we have used Lemmas 6.1, 5.2 and 6.5.

Putting these three integrals together, by (7.7) we get

$$\int_{-1+b}^{1-b} \int_{B_1} g'(g^{-1}(t)) \sum_{i=1}^n \frac{\partial h_\varepsilon^t}{\partial x_i} \frac{\partial \varphi}{\partial x_i} dx dt = o_b(1)\delta_\varepsilon + o(\delta_\varepsilon).$$

By the weak convergence of $\delta_\varepsilon^{-1} \nabla h_\varepsilon^t$ to $\nabla \bar{h}$ in $L^2(B_1 \times (-1+b, 1-b))$, we can let $\varepsilon \rightarrow 0$ to obtain

$$\left[\int_{-1+b}^{1-b} g'(g^{-1}(t)) dt \right] \left[\int_{B_1} \sum_{i=1}^n \frac{\partial \bar{h}}{\partial x_i} \frac{\partial \varphi}{\partial x_i} dx \right] = o_b(1). \tag{7.8}$$

For $b \in (0, 1/2)$,

$$\int_{-1+b}^{1-b} g'(g^{-1}(t)) dt = \int_{g^{-1}(-1+b)}^{g^{-1}(1-b)} g'(s)^2 ds \geq c\sigma_0.$$

At the first step, we can choose a smaller \tilde{b} and get another family \tilde{h}_ε^t for $t \in (-1+\tilde{b}, 1-\tilde{b})$. Assume its limit is \tilde{h} . By Remark 5.7, $\tilde{h}_\varepsilon^t = h_\varepsilon^t$ for $t \in (-1+b, 1-b)$. Then by (6.6), $\tilde{h} = \bar{h}$. In other words, the limit \bar{h} does not depend on b .

After taking $b \rightarrow 0$ in (7.8), we get

$$\int_{B_1} \sum_{i=1}^n \frac{\partial \bar{h}}{\partial x_i} \frac{\partial \varphi}{\partial x_i} dx = 0.$$

Since $\varphi \in C_0^\infty(B_1)$ can be arbitrary and $\bar{h} \in H^1(B_1)$, standard harmonic function theory implies that \bar{h} is harmonic in B_1 , and the proof of Proposition 7.1 is finished.

8. Proof of the tilt-excess decay

Recall that \bar{h} is a harmonic function satisfying (see (6.7))

$$\int_{B_1} (|\nabla \bar{h}|^2 + \bar{h}^2) \leq C.$$

By standard interior gradient estimates for harmonic functions we get

$$|\nabla \bar{h}(0)| \leq C, \quad \sup_{B_r} |\nabla \bar{h} - \nabla \bar{h}(0)| \leq Cr, \quad \forall r \in (0, 1/2). \tag{8.1}$$

Thus

$$\int_{B_r} |\nabla \bar{h} - \nabla \bar{h}(0)|^2 \leq Cr^{n+2}, \quad \forall r \in (0, 1/2). \tag{8.2}$$

In this section we complete the proof of Theorem 3.3. We first consider the special case when $\nabla \bar{h}(0) = 0$, and then reduce the general case to this one.

8.1. The case $\nabla \bar{h}(0) = 0$

Take a $\psi \in C_0^\infty((-1, 1))$ satisfying $0 \leq \psi \leq 1$, $\psi \equiv 1$ in $(-1/2, 1/2)$, $|\psi'| \leq 3$. For any $r \in (0, 1/4)$, choose a $\phi \in C_0^\infty(B_{2r})$ such that $0 \leq \phi \leq 1$, $\phi \equiv 1$ in B_r . In the stationary condition (2.6), take the vector field

$$Y = \phi(x)^2 \psi(x_{n+1})^2 (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon) e_{n+1},$$

where λ_ε is the constant appearing in (6.2).

As in Section 7, by viewing the level set of u_ε as the graph of a function h , because h almost satisfies an elliptic equation, taking such a vector field as a test function corresponds to the procedure of multiplying the equation of h by $h\phi^2$ and then integrating by parts, which is again a standard method in elliptic equation theory. (It is used to derive the Caccioppoli inequality.)

By this choice of Y we get

$$\begin{aligned} 0 = & \int_{\mathcal{C}_1} \left(\left[\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right] [\phi^2 \psi^2 + 2\phi^2 \psi \psi' (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon)] \right. \\ & - \phi^2 \psi^2 v_{\varepsilon, n+1}^2 \varepsilon |\nabla u_\varepsilon|^2 - (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon) \sum_{i=1}^n 2\phi \psi^2 \frac{\partial \phi}{\partial x_i} v_{\varepsilon, i} v_{\varepsilon, n+1} \varepsilon |\nabla u_\varepsilon|^2 \\ & \left. - (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon) 2\phi^2 \psi \psi' v_{\varepsilon, n+1}^2 \varepsilon |\nabla u_\varepsilon|^2 \right). \end{aligned} \tag{8.3}$$

As in the proof of the Caccioppoli inequality (4.6), those terms containing ψ' are bounded by $O(e^{-1/(C\varepsilon)})$. By the Modica inequality (2.4), (8.3) can be transformed to

$$\begin{aligned} & \int_{\mathcal{C}_1} \phi^2 \psi^2 [1 - (v_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon|^2 \\ & \leq \int_{\mathcal{C}_1} 2\phi \psi^2 (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon) \sum_{i=1}^n \frac{\partial \phi}{\partial x_i} v_{\varepsilon, i} v_{\varepsilon, n+1} \varepsilon |\nabla u_\varepsilon|^2 + O(e^{-1/(C\varepsilon)}). \end{aligned}$$

Since $1 - \psi^2 \equiv 0$ in $\{|x_{n+1}| \leq 1/2\}$, as before we have

$$\int_{\mathcal{C}_1} \phi^2 (1 - \psi^2) [1 - (v_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon|^2 = O(e^{-1/(C\varepsilon)}).$$

Thus we obtain

$$\begin{aligned} & \int_{\mathcal{C}_1} \phi^2 [1 - (v_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon|^2 \\ & \leq \int_{\mathcal{C}_1} 2\phi \psi^2 (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon) \sum_{i=1}^n \frac{\partial \phi}{\partial x_i} v_{\varepsilon, i} v_{\varepsilon, n+1} \varepsilon |\nabla u_\varepsilon|^2 + O(e^{-1/(C\varepsilon)}). \end{aligned} \tag{8.4}$$

Now we consider the convergence of the integral on the right hand side of (8.4).

Lemma 8.1. *We have*

$$\begin{aligned} \lim_{\varepsilon \rightarrow 0} \delta_\varepsilon^{-2} \int_{\mathcal{C}_1} 2\phi\psi^2(x_{n+1} - \lambda_\varepsilon\delta_\varepsilon) \sum_{i=1}^n \frac{\partial\phi}{\partial x_i} v_{\varepsilon,i} v_{\varepsilon,n+1} \varepsilon |\nabla u_\varepsilon|^2 \\ = \left[\int_{-1}^1 g'(g^{-1}(t)) dt \right] \left[\int_{B_1} \phi^2 |\nabla \bar{h}(x)|^2 dx \right]. \end{aligned}$$

Proof. In $\{|u_\varepsilon| \geq 1 - b\}$,

$$\begin{aligned} \left| \int_{\{|u_\varepsilon| \geq 1-b\} \cap \mathcal{C}_1} 2\phi\psi^2(x_{n+1} - \lambda_\varepsilon\delta_\varepsilon) \sum_{i=1}^n \frac{\partial\phi}{\partial x_i} v_{\varepsilon,i} v_{\varepsilon,n+1} \varepsilon |\nabla u_\varepsilon|^2 \right| \\ \leq C \left(\sup_{B_1} |\phi\psi^2 \nabla \phi| \right) \left[\int_{\{|u_\varepsilon| \geq 1-b\}} \sum_{i=1}^n v_{\varepsilon,i}^2 \varepsilon |\nabla u_\varepsilon|^2 \right]^{1/2} \\ \times \left[\int_{\{|u_\varepsilon| \geq 1-b\}} (x_{n+1} - \lambda_\varepsilon\delta_\varepsilon)^2 \varepsilon |\nabla u_\varepsilon|^2 \right]^{1/2} \\ = o_b(1) \delta_\varepsilon^2 \quad (\text{by the definition of } \delta_\varepsilon \text{ and Corollary 6.4}). \end{aligned}$$

In B_ε ,

$$\begin{aligned} \left| \int_{B_\varepsilon} 2\phi\psi^2(x_{n+1} - \lambda_\varepsilon\delta_\varepsilon) \sum_{i=1}^n \frac{\partial\phi}{\partial x_i} v_{\varepsilon,i} v_{\varepsilon,n+1} \varepsilon |\nabla u_\varepsilon|^2 \right| \\ \leq C \left(\sup_{\{|u_\varepsilon| \leq 1-b\}} |x_{n+1} - \lambda_\varepsilon\delta_\varepsilon| \right) \left(\sup_{B_1} |\phi\psi^2 \nabla \phi| \right) \left[\int_{B_\varepsilon} \sum_{i=1}^n v_{\varepsilon,i}^2 \varepsilon |\nabla u_\varepsilon|^2 \right]^{1/2} \\ \times \left[\int_{B_\varepsilon} \varepsilon |\nabla u_\varepsilon|^2 \right]^{1/2} \\ = o(\delta_\varepsilon^2), \end{aligned}$$

where we have used the definition of excess, Lemma 5.1 and the fact that $\{|u_\varepsilon| \leq 1 - b\}$ is contained in a small neighborhood of $\{x_{n+1} = 0\}$ (see Proposition 4.4), which together with Lemma 6.2 implies that

$$\lim_{\varepsilon \rightarrow 0} \sup_{\{|u_\varepsilon| \leq 1-b\}} |x_{n+1} - \lambda_\varepsilon\delta_\varepsilon| = 0. \tag{8.5}$$

Because $A_\varepsilon \subset \{|x_{n+1}| \leq 1/2\}$, we have $\psi(x_{n+1}) \equiv 1$ in A_ε . Hence, by using the (x, t) coordinates,

$$\begin{aligned} \int_{A_\varepsilon} 2\phi\psi^2(x_{n+1} - \lambda_\varepsilon\delta_\varepsilon) \sum_{i=1}^n \frac{\partial\phi}{\partial x_i} v_{\varepsilon,i} v_{\varepsilon,n+1} \varepsilon |\nabla u_\varepsilon|^2 \\ = - \int_{-1+b}^{1-b} \int_{D_\varepsilon} 2\phi(\nabla\phi \cdot \nabla h_\varepsilon^t) (h_\varepsilon^t - \lambda_\varepsilon\delta_\varepsilon) \varepsilon \left(\frac{\partial h_\varepsilon^t}{\partial t} \right)^{-1} dx dt. \end{aligned} \tag{8.6}$$

In A_ε , by (5.16) and (2.5),

$$\varepsilon \left(\frac{\partial h_\varepsilon^t}{\partial t} \right)^{-1} = \varepsilon \frac{\partial u_\varepsilon}{\partial x_{n+1}} \leq C. \tag{8.7}$$

Let E_ε be the set defined in Lemma 6.5. By the Cauchy inequality, Lemma 6.1, (8.7), (6.2), (6.6) and the Sobolev inequality,

$$\begin{aligned} & \int_{-1+b}^{1-b} \int_{D_\varepsilon \setminus E_\varepsilon} 2\phi (\nabla\phi \cdot \nabla h_\varepsilon^t)(h_\varepsilon^t - \lambda_\varepsilon \delta_\varepsilon) \varepsilon \left(\frac{\partial h_\varepsilon^t}{\partial t}\right)^{-1} dx dt \\ & \leq C \left[\int_{-1+b}^{1-b} \int_{D_\varepsilon \setminus E_\varepsilon} (\nabla\phi \cdot \nabla h_\varepsilon^t)^2 dx dt \right]^{1/2} \left[\int_{-1+b}^{1-b} \int_{D_\varepsilon \setminus E_\varepsilon} (h_\varepsilon^t - \lambda_\varepsilon \delta_\varepsilon)^2 \phi^2 dx dt \right]^{1/2} \\ & \leq C \delta_\varepsilon \mathcal{H}^n(D_\varepsilon \setminus E_\varepsilon)^{\frac{p-1}{2p}} \left[\int_{-1+b}^{1-b} \left(\int_{B_1} (h_\varepsilon^t - \lambda_\varepsilon \delta_\varepsilon)^{2p} \phi^{2p} dx \right)^{1/p} dt \right]^{1/2} \\ & \leq C \delta_\varepsilon \mathcal{H}^n(D_\varepsilon \setminus E_\varepsilon)^{\frac{p-1}{2p}} \left[\int_{-1+b}^{1-b} \int_{B_1} |\nabla(h_\varepsilon^t - \lambda_\varepsilon \delta_\varepsilon)\phi|^2 dx dt + O(\varepsilon^2) \right]^{1/2} \\ & \leq C \mathcal{H}^n(D_\varepsilon \setminus E_\varepsilon)^{\frac{p-1}{2p}} \delta_\varepsilon^2 = o(\delta_\varepsilon^2). \end{aligned}$$

In the above, $p > 1$ is a constant depending only on the dimension n . This estimate gives

$$\int_{-1+b}^{1-b} \int_{D_\varepsilon \setminus E_\varepsilon} 2\phi (\nabla\phi \cdot \nabla h_\varepsilon^t)(h_\varepsilon^t - \lambda_\varepsilon \delta_\varepsilon) \varepsilon \left(\frac{\partial h_\varepsilon^t}{\partial t}\right)^{-1} dx dt = o(\delta_\varepsilon^2). \tag{8.8}$$

Hence by (5.16),

$$\begin{aligned} & \delta_\varepsilon^{-2} \int_{C_1} 2\phi \psi^2 (x_{n+1} - \lambda_\varepsilon \delta_\varepsilon) \sum_{i=1}^n \frac{\partial \phi}{\partial x_i} \nu_{\varepsilon,i} \nu_{\varepsilon,n+1} \varepsilon |\nabla u_\varepsilon|^2 \\ & = -\delta_\varepsilon^{-2} \int_{-1+b}^{1-b} \int_{E_\varepsilon} 2\phi (\nabla\phi \cdot \nabla h_\varepsilon^t)(h_\varepsilon^t - \lambda_\varepsilon \delta_\varepsilon) \varepsilon \left(\frac{\partial h_\varepsilon^t}{\partial t}\right)^{-1} dx dt + o_b(1) + o_\varepsilon(1). \end{aligned} \tag{8.9}$$

In E_ε , by Lemma 6.1, (6.2)–(6.6) and the Cauchy inequality, we have

$$\left| \int_{-1+b}^{1-b} \int_{E_\varepsilon} 2\phi (\nabla\phi \cdot \nabla h_\varepsilon^t)(h_\varepsilon^t - \lambda_\varepsilon \delta_\varepsilon) dx dt \right| \leq C \delta_\varepsilon^2.$$

Then by Lemma 6.5,

$$\begin{aligned} & \int_{-1+b}^{1-b} \int_{E_\varepsilon} 2\phi (\nabla\phi \cdot \nabla h_\varepsilon^t)(h_\varepsilon^t - \lambda_\varepsilon \delta_\varepsilon) \varepsilon \left(\frac{\partial h_\varepsilon^t}{\partial t}\right)^{-1} dx dt \\ & = \int_{-1+b}^{1-b} \int_{E_\varepsilon} 2\phi (\nabla\phi \cdot \nabla h_\varepsilon^t)(h_\varepsilon^t - \lambda_\varepsilon \delta_\varepsilon) g'(g^{-1}(t)) dx dt + o(\delta_\varepsilon^2). \end{aligned}$$

Finally, similar to (8.8), we have

$$\int_{-1+b}^{1-b} \int_{B_1 \setminus E_\varepsilon} 2\phi (\nabla\phi \cdot \nabla h_\varepsilon^t)(h_\varepsilon^t - \lambda_\varepsilon \delta_\varepsilon) g'(g^{-1}(t)) dx dt = o(\delta_\varepsilon^2). \tag{8.10}$$

This, combined with Lemma 6.5, implies that

$$\begin{aligned} \delta_\varepsilon^{-2} \int_{\mathcal{C}_1} 2\phi\psi^2 (x_{n+1} - \lambda_\varepsilon\delta_\varepsilon)(\nabla\phi \cdot v_\varepsilon)v_{\varepsilon,n+1}\varepsilon|\nabla u_\varepsilon|^2 \\ = -\delta_\varepsilon^{-2} \int_{-1+b}^{1-b} \int_{B_1} 2\phi (\nabla\phi \cdot \nabla h_\varepsilon^t)(h_\varepsilon^t - \lambda_\varepsilon\delta_\varepsilon)g'(g^{-1}(t)) dx dt + o_b(1) + o_\varepsilon(1). \end{aligned}$$

By the Rellich compactness embedding theorem, Lemma 6.1 and (6.2)–(6.6), it can be directly checked that

$$\begin{aligned} \lim_{\varepsilon \rightarrow 0} \delta_\varepsilon^{-2} \int_{-1+b}^{1-b} \int_{B_1} 2\phi (\nabla\phi \cdot \nabla h_\varepsilon^t)[h_\varepsilon^t - \lambda_\varepsilon\delta_\varepsilon]g'(g^{-1}(t)) dx dt \\ = \left[\int_{-1+b}^{1-b} g'(g^{-1}(t)) dt \right] \left[\int_{B_1} 2\phi (\nabla\phi \cdot \nabla \bar{h})\bar{h} dx \right]. \end{aligned}$$

Since \bar{h} is a harmonic function (see Proposition 7.1), an integration by parts gives

$$\int_{B_1} 2\phi (\nabla\phi \cdot \nabla \bar{h})\bar{h} dx = - \int_{B_1} \phi^2 |\nabla \bar{h}|^2 dx.$$

Now we have proved that

$$\begin{aligned} \lim_{\varepsilon \rightarrow 0} \delta_\varepsilon^{-2} \int_{\mathcal{C}_1} 2\phi\psi^2 (x_{n+1} - \lambda_\varepsilon\delta_\varepsilon) \sum_{i=1}^n \frac{\partial\phi}{\partial x_i} v_{\varepsilon,i} v_{\varepsilon,n+1} \varepsilon |\nabla u_\varepsilon|^2 \\ = \left[\int_{-1+b}^{1-b} g'(g^{-1}(t)) dt \right] \left[\int_{B_1} \phi^2 |\nabla \bar{h}|^2 dx \right] + o_b(1). \end{aligned}$$

As in the proof of Proposition 7.1, we can let $b \rightarrow 0$ to finish the proof. □

Note that

$$\int_{-1}^1 g'(g^{-1}(t)) dt = \int_{-\infty}^{\infty} g'(s)^2 ds = \sigma_0.$$

By (8.2), we can choose a $\theta \in (0, 1/2)$ such that

$$\theta^{-n} \int_{B_{2\theta}} |\nabla \bar{h}|^2 \leq C\theta^2 \leq \frac{\theta}{4 \max\{\sigma_0, 1\}}. \tag{8.11}$$

Then by choosing $r = 2\theta$ in the definition of ϕ , (8.4) and Lemma 8.1 give, for all ε small,

$$\theta^{-n} \int_{\mathcal{C}_\theta} [1 - (v_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon|^2 \leq \frac{\theta}{3} \delta_\varepsilon^2,$$

which contradicts the initial assumption (3.9). This completes the proof of Theorem 3.3 in the special case $\nabla \bar{h}(0) = 0$.

8.2. The general case

In general $\nabla \bar{h}(0)$ may not be 0, and we only have an estimate as in (8.1). Here we show how to reduce this problem to the special case treated in the previous subsection.

For each ε , take a rotation $T_\varepsilon \in \text{SO}(n + 1)$ such that

$$T_\varepsilon e_{n+1} = e_\varepsilon := \frac{e_{n+1} + \delta_\varepsilon \nabla \bar{h}(0)}{(1 + \delta_\varepsilon^2 |\nabla \bar{h}(0)|^2)^{1/2}}. \tag{8.12}$$

Next define $\tilde{u}_\varepsilon(X) := u_\varepsilon(T_\varepsilon X)$, which is still a solution of (2.2) in \mathcal{B}_4 .

By (8.1),

$$|e_\varepsilon - e_{n+1}| \leq C\delta_\varepsilon. \tag{8.13}$$

We can also choose T_ε so that it satisfies the following estimates.

Lemma 8.2.

$$\|T_\varepsilon - I\| \leq C\delta_\varepsilon, \quad \|\Pi \circ T_\varepsilon - I_{\mathbb{R}^n}\| \leq C\delta_\varepsilon^2. \tag{8.14}$$

Proof. Choose a basis in \mathbb{R}^n so that $\nabla \bar{h}(0) = |\nabla \bar{h}(0)|e_n$. We have defined $T_\varepsilon e_{n+1}$. Now take

$$T_\varepsilon e_i = e_i \quad \text{for } 1 \leq i \leq n - 1, \quad T_\varepsilon e_n = \frac{e_n - \delta_\varepsilon |\nabla \bar{h}(0)|e_{n+1}}{(1 + \delta_\varepsilon^2 |\nabla \bar{h}(0)|^2)^{1/2}}.$$

In particular, T_ε is only a rotation in the (e_n, e_{n+1}) -plane.

Since $\delta_\varepsilon |\nabla \bar{h}(0)| \leq 1/2$ (recall that δ_ε converges to 0 and we have a universal bound on $|\nabla \bar{h}(0)|$), the first inequality in (8.14) can be verified directly. For the second, we have

$$\begin{aligned} |\Pi \circ T_\varepsilon e_n - e_n| &= \left| \frac{e_n}{(1 + \delta_\varepsilon^2 |\nabla \bar{h}(0)|^2)^{1/2}} - e_n \right| = 1 - \frac{1}{(1 + \delta_\varepsilon^2 |\nabla \bar{h}(0)|^2)^{1/2}} \\ &\leq C\delta_\varepsilon^2 |\nabla \bar{h}(0)|^2, \end{aligned}$$

and $\Pi \circ T_\varepsilon e_i = e_i$ for $1 \leq i \leq n - 1$. This finishes the proof. □

Similar to v_ε , define the unit normal vector \tilde{v}_ε associated to \tilde{u}_ε as in Section 2.

Lemma 8.3. *There exists a universal constant C such that*

$$\int_{\mathcal{C}_{3/4}} [1 - (\tilde{v}_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla \tilde{u}_\varepsilon|^2 \leq C\delta_\varepsilon^2.$$

Proof. First by noting (8.14) and a change of variables, we have

$$\begin{aligned} &\int_{\mathcal{C}_{3/4}} [1 - (\tilde{v}_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla \tilde{u}_\varepsilon|^2 \\ &= \int_{T_\varepsilon^{-1}(\mathcal{B}_{3/4} \times \{|x_{n+1}| < 1/2\})} [1 - (v_\varepsilon \cdot e_\varepsilon)^2] \varepsilon |\nabla u_\varepsilon|^2 + O(e^{-c/\varepsilon}) \\ &\leq \int_{\mathcal{C}_1} [1 - (v_\varepsilon \cdot e_\varepsilon)^2] \varepsilon |\nabla u_\varepsilon|^2 + O(e^{-c/\varepsilon}), \end{aligned} \tag{8.15}$$

where $O(e^{-c/\varepsilon})$ represents the contribution from the part near $B_1 \times \{\pm 1\}$ where Proposition 4.4 applies.

By (8.12),

$$1 - (v_\varepsilon \cdot e_\varepsilon)^2 \leq 1 - (v_\varepsilon \cdot e_{n+1})^2 + 2(v_\varepsilon \cdot e_{n+1})^2 \left(1 - \frac{1}{(1 + \delta_\varepsilon^2 |\nabla \bar{h}(0)|^2)^{1/2}}\right) + 2\delta_\varepsilon |v_\varepsilon \cdot e_{n+1}| |v_\varepsilon \cdot \nabla \bar{h}(0)|.$$

By definition,

$$\int_{\mathcal{C}_1} [1 - (v_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon|^2 = \delta_\varepsilon^2.$$

Next, by (8.1),

$$2(v_\varepsilon \cdot e_{n+1})^2 \left(1 - \frac{1}{(1 + \delta_\varepsilon^2 |\nabla \bar{h}(0)|^2)^{1/2}}\right) \leq C\delta_\varepsilon^2.$$

Finally, by noting that

$$|v_\varepsilon \cdot \nabla \bar{h}(0)| \leq |\nabla \bar{h}(0)| \left(\sum_{i=1}^n v_{\varepsilon,i}^2\right)^{1/2} \leq C[1 - (v_\varepsilon \cdot e_{n+1})^2]^{1/2},$$

we can use the Cauchy inequality to derive that

$$\begin{aligned} \delta_\varepsilon \int_{\mathcal{C}_1} |v_\varepsilon \cdot e_{n+1}| |v_\varepsilon \cdot \nabla \bar{h}(0)| \varepsilon |\nabla u_\varepsilon|^2 \\ \leq C\delta_\varepsilon \left(\int_{\mathcal{C}_1} |v_\varepsilon \cdot e_{n+1}|^2 \varepsilon |\nabla u_\varepsilon|^2\right)^{1/2} \left(\int_{\mathcal{C}_1} [1 - (v_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon|^2\right)^{1/2} \leq C\delta_\varepsilon^2. \end{aligned}$$

Putting these together we get

$$\int_{\mathcal{C}_1} [1 - (v_\varepsilon \cdot e_\varepsilon)^2] \varepsilon |\nabla u_\varepsilon|^2 \leq C\delta_\varepsilon^2.$$

Substituting this into (8.15) and noting (3.7) finishes the proof. □

With this lemma in hand, we can proceed as before to construct the Lipschitz functions \tilde{h}_ε^t , and prove that $\delta_\varepsilon^{-1}(\tilde{h}_\varepsilon^t - \tilde{\lambda}_\varepsilon \delta_\varepsilon)$ converge to a harmonic function \tilde{h} (the constant $\tilde{\lambda}_\varepsilon$ is defined as λ_ε), weakly in $H^1(B_{3/4})$ and strongly in $L^2(B_{3/4})$.

However by the definition of \tilde{u}_ε , the graph of \tilde{h}_ε^t is only a rotation of the one of h_ε^t . More precisely, for any $x \in B_{3/4}$ and $t \in (-1 + b, 1 - b)$,

$$\frac{\tilde{h}_\varepsilon^t(x) + \delta_\varepsilon \nabla \bar{h}(0) \cdot x}{(1 + \delta_\varepsilon^2 |\nabla \bar{h}(0)|^2)^{1/2}} = h_\varepsilon^t(\Pi \circ T_\varepsilon(x, \tilde{h}_\varepsilon^t(x))).$$

In fact, because $\tilde{u}_\varepsilon(X) = t$ if and only if $T_\varepsilon X \in u_\varepsilon^{-1}(t)$, $x_{n+1} = \tilde{h}_\varepsilon^t(x)$ if and only if

$$(T_\varepsilon X)_{n+1} = h_\varepsilon^t(\Pi \circ T_\varepsilon X),$$

which can be written as

$$\frac{x_{n+1} + \delta_\varepsilon \nabla \bar{h}(0) \cdot x}{(1 + \delta_\varepsilon^2 |\nabla \bar{h}(0)|^2)^{1/2}} = h_\varepsilon^t\left(x_1, \dots, x_{n-1}, \frac{x_n - \delta_\varepsilon |\nabla \bar{h}(0)| x_{n+1}}{(1 + \delta_\varepsilon^2 |\nabla \bar{h}(0)|^2)^{1/2}}\right).$$

From this we deduce that

$$\begin{aligned} \tilde{h}_\varepsilon^t(x) &= h_\varepsilon^t(x_1, \dots, x_{n-1}, x_n - \delta_\varepsilon |\nabla \bar{h}(0)| \tilde{h}_\varepsilon^t(x) + O(\delta_\varepsilon^2)) - \delta_\varepsilon \nabla \bar{h}(0) \cdot x + O(\delta_\varepsilon^2) \\ &= h_\varepsilon^t(x) - \delta_\varepsilon \nabla \bar{h}(0) \cdot x + o(\delta_\varepsilon). \end{aligned}$$

Here we have used the facts that the Lipschitz constant of h_ε^t is smaller than $1/2$ (by its construction), and the sup bound of \tilde{h}_ε^t goes to 0 as $\varepsilon \rightarrow 0$ (by Proposition 4.4).

Hence $\tilde{\lambda}_\varepsilon - \lambda_\varepsilon = o_\varepsilon(1)$, and

$$\tilde{h}(x) = \lim_{\varepsilon \rightarrow 0} [\tilde{h}_\varepsilon^t / \delta_\varepsilon - \tilde{\lambda}_\varepsilon] = \lim_{\varepsilon \rightarrow 0} [h_\varepsilon^t / \delta_\varepsilon - \lambda_\varepsilon - \nabla \bar{h}(0) \cdot x] = \bar{h}(x) - \nabla \bar{h}(0) \cdot x.$$

Combined with Proposition 7.1, this implies that \tilde{h} is a harmonic function in $B_{3/4}$ satisfying $\nabla \tilde{h}(0) = 0$. Then we can proceed as in the previous subsection. By choosing a smaller θ to incorporate the constant C appearing in Lemma 8.3, for all ε small,

$$\theta^{-n} \int_{C_\theta} [1 - (\tilde{v}_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla \tilde{u}_\varepsilon|^2 \leq \frac{\theta}{2C} \delta_\varepsilon^2. \tag{8.16}$$

Here C is the constant appearing in Lemma 8.3, due to a change of variable associated to the rotation T_ε . After rotating back, this contradicts (3.9) and finishes the proof of Theorem 3.3.

Part II. Uniform $C^{1,\alpha}$ regularity of intermediate layers

9. Statement

In this part we prove the following local uniform $C^{1,\alpha}$ regularity for intermediate layers. This parallels Allard’s ε -regularity theorem for stationary varifolds.

Theorem 9.1. *For any $b \in (0, 1)$, there exist five universal constants $\varepsilon_A, \tau_A, \alpha_A \in (0, 1)$ and R_A, K_A such that the following holds. Let u_ε be a solution of (2.2) with $\varepsilon \leq \varepsilon_A$, defined in B_{R_A} , satisfying $|u_\varepsilon(0)| \leq 1 - b$ and*

$$R_A^{-n} \int_{B_{R_A}} \left(\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right) \leq (1 + \tau_A) \omega_n \sigma_0. \tag{9.1}$$

Then there exists a hyperplane, say \mathbb{R}^n (after a suitable rotation), such that for any $t \in (-1 + b, 1 - b)$, the set $\{u_\varepsilon = t\} \cap C_1$ is a C^{1,α_A} hypersurface represented by the graph of a function $x_{n+1} = h_\varepsilon^t(x)$ with

$$\|h_\varepsilon^t\|_{C^{1,\alpha_A}(B_1)} \leq K_A.$$

Assume the limit varifold V of u_ε satisfies the assumptions in Allard’s ε -regularity theorem at the origin 0. Hence it is a smooth minimal hypersurface with unit density near 0.

By enlarging this minimal hypersurface around 0, the assumptions in this theorem are fulfilled and this theorem applies, so that, in a neighborhood of 0, intermediate layers of u_ε are hypersurfaces with uniformly C^{1,α_A} bound and they converge to the minimal hypersurface in a C^{1,α_A} manner.

To prove this theorem, we first use Theorem 3.3 to obtain a Morrey type bound. As explained in Section 1, due to the assumption $\delta_\varepsilon \geq K_0\varepsilon$ in Theorem 3.3, this Morrey type bound does not give the required C^{1,α_A} regularity. It only says that at every scale up to $O(\varepsilon)$, $\{u_\varepsilon = t\}$ is close to a fixed hyperplane, i.e. a kind of Lipschitz regularity for $\{u_\varepsilon = t\}$ up to $O(\varepsilon)$ scales. This is already sufficient for the proof of Theorem 1.1, which is given in Section 11. The proof of Theorem 9.1 will be completed in Section 12, and it uses the intermediate results established in Section 11.

10. A Morrey type bound

In this section, u_ε denotes a fixed solution satisfying all the assumptions in Theorem 9.1. Here we prove

Lemma 10.1. *There exist two universal constants K_1 and K_2 such that for any $X_0 \in \{|u_\varepsilon| \leq 1 - b\} \cap \mathcal{B}_1$ and any ball $\mathcal{B}_r(X_0)$ with $r \in (K_1\varepsilon, \theta)$, we can find a unit vector $e_r(X_0)$ such that*

$$r^{-n} \int_{\mathcal{B}_r(X_0)} [1 - (v_\varepsilon \cdot e_r(X_0))^2] \varepsilon |\nabla u_\varepsilon|^2 \leq K_2^2 \max\{\varepsilon^2 r^{-2}, \delta_0^2 r^\alpha\}. \tag{10.1}$$

Here $\alpha = |\log(\theta/2)|/|\log \theta| \in (1, 2)$.

For convenience, we shall replace the cylinders \mathcal{C}_2 and \mathcal{C}_θ in Theorem 3.3 by balls \mathcal{B}_1 and \mathcal{B}_θ respectively. This may change the constants in that theorem by a factor, which however only depends on the dimension n and does not affect our argument too much.

By the monotonicity formula (Proposition 4.1) and (9.1), if R_A is sufficiently large, then for any $X \in \mathcal{B}_1$ and $r \in (0, R_A - 1)$,

$$r^{-n} \int_{\mathcal{B}_r(X)} \left(\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right) \leq (1 + 2\tau_A) \omega_n \sigma_0. \tag{10.2}$$

If τ_A is sufficiently small, we can apply Proposition 4.4 to $u_\varepsilon(rX)$, which gives

Lemma 10.2. *For any $\delta > 0$, there exists a $K(\delta)$ such that for any $X \in \{|u_\varepsilon| \leq 1 - b\} \cap \mathcal{B}_1$ and $r \in (K(\delta)\varepsilon, 1)$, there exists a hyperplane $P_r(X)$ such that*

$$\text{dist}_H(\{u_\varepsilon = u_\varepsilon(X)\} \cap \mathcal{B}_r(X), P_r(X) \cap \mathcal{B}_r(X)) \leq \delta r.$$

By Lemma 4.6, if $r \geq K_1\varepsilon$ (with K_1 the constant determined by Lemma 4.6) and τ_A is sufficiently small, the excess with respect to $P_r(X)$ (with unit normal vector $e_r(X)$) satisfies

$$E(r; X, u_\varepsilon, P_r(X)) \leq \delta_0^2, \tag{10.3}$$

with δ_0 as in Theorem 3.3. Note that in (10.3) it is integrated on $\mathcal{B}_r(X)$, not on a cylinder.

Now Theorem 3.3 applies. In the current setting it reads:

Lemma 10.3. *If $E(r; X, u_\varepsilon, P_r(X)) \geq K_0^2 r^{-2} \varepsilon^2$, then there exists another hyperplane $\tilde{P}_r(X)$ such that*

$$E(\theta r; X, u_\varepsilon, \tilde{P}_r(X)) \leq \frac{\theta}{2} E(r; X, u_\varepsilon, P_r(X)).$$

Here $\tilde{e}_r(X)$, one of the unit normal vectors to $\tilde{P}_r(X)$, satisfies

$$\|\tilde{e}_r(X) - e_r(X)\| \leq C E(r; X, u_\varepsilon, P_r(X))^{1/2}.$$

The constant θ may be different from the one in Theorem 3.3, but we still have $\theta < 1$.

With this lemma in hand we can prove Lemma 10.1. The following proof is similar to the one of [26, Theorem 2.3].

Proof of Lemma 10.1. Assume $X_0 = 0$. For $k \geq 0$, let $r_k = \theta^k$. Define

$$E_k := \min_{e \in \mathbb{S}^n} \varepsilon^{-2} r_k^{2-n} \int_{\mathcal{B}_{r_k}} [1 - (v_\varepsilon \cdot e)^2] \varepsilon |\nabla u_\varepsilon|^2.$$

Take a unit vector \bar{e}_k attaining this minimum.

As in (10.3), for all $r_k \geq K_1 \varepsilon$,

$$E_k \leq \delta_0^2 \varepsilon^{-2} r_k^2. \tag{10.4}$$

Lemma 10.3 implies that, once $E_k \geq K_0^2$, then

$$E_{k+1} \leq \frac{\theta^3}{2} E_k. \tag{10.5}$$

Moreover, by the definition of E_k , we always have

$$E_{k+1} \leq \theta^{2-n} E_k. \tag{10.6}$$

Let $k_1 \in \mathbb{N}$ be the unique number satisfying $\theta^{k_1} \in [K_1 \varepsilon, K_1 \theta^{-1} \varepsilon)$.

Now we derive the claimed bound on E_k from (10.4)–(10.6), for $k \leq k_1$. Let k_0 be the smallest number such that, for all $k > k_0$,

$$E_k \leq K_0^2 \theta^{2-n}. \tag{10.7}$$

As we will see below, this is well defined.

If $k_0 = 0$, then for any $0 \leq k \leq k_1$,

$$\int_{\mathcal{B}_{r_k}} [1 - (v_\varepsilon \cdot \bar{e}_k)^2] \varepsilon |\nabla u_\varepsilon|^2 \leq K_0^2 \theta^{2-n} \varepsilon^2 r_k^{n-2}. \tag{10.8}$$

This can be extended to those $r \in [K_1 \varepsilon, \theta)$ by choosing a (unique) k so that $r \in [r_{k+1}, r_k)$.

Next we assume there exists a $\tilde{k} > 0$ such that $E_{\tilde{k}} \geq K_0^2 \theta^{2-n}$. By (10.6), $E_{\tilde{k}-1} \geq K_0^2$. Then (10.5) applies, which says

$$E_{\tilde{k}-1} \geq \frac{2}{\theta^3} E_{\tilde{k}}.$$

In particular,

$$E_{\tilde{k}-1} \geq E_{\tilde{k}} \geq K_0 \theta^{2-n}.$$

With this estimate we can repeat the above procedure to deduce that, for all $i \in [0, \tilde{k})$,

$$E_i \geq \frac{2}{\theta^3} E_{i+1} \geq K_0^2 \theta^{2-n}.$$

From this we see k_0 is well defined.

The above decay estimate implies that, for all $i \leq k_0$,

$$E_i \leq \left(\frac{\theta^3}{2}\right)^i E_0,$$

in other words,

$$\int_{\mathcal{B}_{r_i}} [1 - (v_\varepsilon \cdot \bar{e}_i)^2] \varepsilon |\nabla u_\varepsilon| \leq \delta_0^2 r_i^{n+\alpha}. \tag{10.9}$$

This estimate can also be extended to those $r \in [r_{k_0}, \theta)$ by choosing an i so that $r \in [r_{i+1}, r_i)$.

In conclusion, for $r \in [r_{k_0}, \theta)$, we have the estimate (10.9), and for $r \in (K_1\varepsilon, r_{k_0})$ (10.8) applies. By choosing a suitable universal constant K_2 , (10.1) follows from these two estimates. \square

Next we show that $e_r(X_0)$ can be replaced by a fixed unit vector (independent of r).

Lemma 10.4. *For any $\sigma > 0$, there exist constants $K_3 := K_3(\sigma)$ and K_4 (with K_4 universal, independent of σ) such that for any $X_0 \in \{|u_\varepsilon| \leq 1 - b\} \cap \mathcal{B}_1$ and any ball $\mathcal{B}_r(X_0)$ with $r \in (K_3\varepsilon, \theta)$, there exists a unit vector $e(X_0)$ such that*

$$r^{-n} \int_{\mathcal{B}_r(X_0)} [1 - (v_\varepsilon \cdot e(X_0))^2] \varepsilon |\nabla u_\varepsilon|^2 \leq \sigma + K_4 \delta_0 r^{\alpha/2}. \tag{10.10}$$

Here $e(X_0)$ is independent of $r \in (K_3\varepsilon, \theta)$.

Proof. Keep notation as in the proof of Lemma 10.1. For any $r \in (K_1\varepsilon, \theta)$, combining Remark 3.2 and Lemma B.5, we get

$$\begin{aligned} & \int_{\mathcal{B}_{2r}(X_0)} [1 - (v_\varepsilon \cdot e_{2r}(X_0))^2] \varepsilon |\nabla u_\varepsilon|^2 + \int_{\mathcal{B}_r(X_0)} [1 - (v_\varepsilon \cdot e_r(X_0))^2] \varepsilon |\nabla u_\varepsilon|^2 \\ & \geq c \int_{\mathcal{B}_r(X_0)} [\text{dist}_{\mathbb{R}P^n}(v_\varepsilon, e_r(X_0))^2 + \text{dist}_{\mathbb{R}P^n}(v_\varepsilon, e_{2r}(X_0))^2] \varepsilon |\nabla u_\varepsilon|^2 \\ & \geq c \text{dist}_{\mathbb{R}P^n}(e_{2r}(X_0), e_r(X_0))^2 \int_{\mathcal{B}_r(X_0)} \varepsilon |\nabla u_\varepsilon|^2 \geq c \text{dist}_{\mathbb{R}P^n}(e_{2r}(X_0), e_r(X_0))^2 r^n. \end{aligned}$$

For $k < k_0$, by Lemma 10.1 this gives

$$\text{dist}_{\mathbb{R}P^n}(e_{k+1}(X_0), e_k(X_0)) \leq K_2 \delta_0 r_k^{\alpha/2} = K_2 \delta_0 \theta^{\alpha k/2}.$$

Summing in i from k to k_0 , we see

$$\text{dist}_{\mathbb{R}P^n}(e_{k_0}(X_0), e_k(X_0)) \leq \frac{K_2}{1 - \theta^{\alpha/2}} \delta_0 \theta^{\alpha k/2} = \frac{K_2}{1 - \theta^{\alpha/2}} \delta_0 r_k^{\alpha/2}, \quad \forall k < k_0. \tag{10.11}$$

For $k \in [k_0, k_1)$, we have

$$\text{dist}_{\mathbb{R}^n}(e_{k+1}(X_0), e_k(X_0)) \leq K_2 \varepsilon r_k^{-1} = K_2 \varepsilon \theta^{-k}. \tag{10.12}$$

Let $k_2 \leq k_1$ be the largest number satisfying

$$\frac{K_2}{\theta^{-1} - 1} \varepsilon \theta^{-k_2-1} + K_2^2 \varepsilon^2 \theta^{-2k_2-2} \leq \frac{\theta^n}{4} \sigma. \tag{10.13}$$

Note that there exists a constant $K_3(\sigma)$ such that $r_{k_2} = \theta^{k_2} \leq K_3(\sigma) \varepsilon$. Summing (10.12) from k to k_2 , we get

$$\text{dist}_{\mathbb{R}^n}(e_{k_2}(X_0), e_k(X_0)) \leq \varepsilon \frac{K_2}{\theta^{-1} - 1} \theta^{-k_2-1} \leq \frac{\theta^n}{4} \sigma, \quad \forall k_0 \leq k \leq k_2. \tag{10.14}$$

In particular,

$$\text{dist}_{\mathbb{R}^n}(e_{k_2}(X_0), e_{k_0}(X_0)) \leq \frac{\theta^n}{4} \sigma. \tag{10.15}$$

Let $e(X_0) = e_{k_2}(X_0)$. By (10.11)–(10.15) we obtain, for any $k \in (0, k_2)$,

$$\text{dist}_{\mathbb{R}^n}(e_k(X_0), e(X_0)) \leq \frac{\theta^n}{4} \sigma + \frac{K_2}{1 - \theta^{\alpha/2}} \delta_0 r_k^{\alpha/2}.$$

For any $k \geq 0$, similar to Remark 3.2, we have

$$1 - (v_\varepsilon \cdot e(X_0))^2 \leq [1 - (v_\varepsilon \cdot e_k)^2] + 2 \text{dist}_{\mathbb{R}^n}(e_k, e(X_0)).$$

Together with (10.1) and (10.13), this gives

$$r_k^{-n} \int_{\mathcal{B}_{r_k}} [1 - (v_\varepsilon \cdot e(X_0))^2] \varepsilon |\nabla u_\varepsilon|^2 \leq \frac{3\theta^n}{4} \sigma + \left(\frac{2K_2}{1 - \theta^{\alpha/2}} + K_2^2 \right) \delta_0 r_k^{\alpha/2}.$$

For any $r \in (K_3 \varepsilon, \theta)$, by choosing a k so that $r \in (r_k, r_{k+1}]$, we obtain

$$r^{-n} \int_{\mathcal{B}_r} [1 - (v_\varepsilon \cdot e(X_0))^2] \varepsilon |\nabla u_\varepsilon|^2 \leq \sigma + \theta^{-n} \left(\frac{2K_2}{1 - \theta^{\alpha/2}} + K_2^2 \right) \delta_0 r_k^{\alpha/2}. \tag{10.16}$$

By taking

$$K_4 := \theta^{-n} \left(\frac{2K_2}{1 - \theta^{\alpha/2}} + K_2^2 \right),$$

which is indeed a universal constant and does not depend on σ , we get (10.10). □

The following result will be used in the proof of Lipschitz regularity of $\{u_\varepsilon = 0\}$.

Corollary 10.5. *For any $X_0 \in \{u_\varepsilon = 0\} \cap \mathcal{B}_1$,*

$$|e(X_0) - e_{n+1}| \leq C(\sigma^{1/2} + \delta_0^{1/2}).$$

Proof. By taking $r = \theta$ in (10.10), we have

$$\theta^{-n} \int_{\mathcal{B}_\theta(X_0)} [1 - (v_\varepsilon \cdot e(X_0))^2] \varepsilon |\nabla u_\varepsilon|^2 \leq \sigma + K_4 \delta_0.$$

On the other hand, by (9.1) and Lemma 4.6, we also have

$$\theta^{-n} \int_{\mathcal{B}_\theta(X_0)} [1 - (v_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon|^2 \leq C \delta_0^2.$$

Similar to the proof of the previous lemma, combining these two and using Lemma B.5, we get

$$\begin{aligned} & \text{dist}_{\mathbb{R}\mathbb{P}^n}(e(X_0), e_{n+1})^2 \\ & \leq \theta^{-n} \int_{\mathcal{B}_{1/4}(X_0)} [1 - (v_\varepsilon \cdot e(X_0))^2] \varepsilon |\nabla u_\varepsilon|^2 + \theta^{-n} \int_{\mathcal{B}_{1/4}(X_0)} [1 - (v_\varepsilon \cdot e_{n+1})^2] \varepsilon |\nabla u_\varepsilon|^2 \\ & \leq C(\sigma + \delta_0). \end{aligned}$$

Finally, we can fix $e(X_0)$ so that it points upwards. Thus the estimate on the distance in $\mathbb{R}\mathbb{P}^n$ can be lifted to an estimate in \mathbb{S}^n . \square

What we have proved can be roughly stated as follows: level sets of u_ε are Lipschitz graphs in the form of $x_{n+1} = h_\varepsilon(x)$ up to the scale $K_3\varepsilon$. However, this may break down for smaller scales, because in Lemma 10.4, K_3 depends on σ . To obtain further control on the scale smaller than $K_3\varepsilon$, we first give a direct proof of Theorem 1.1 and then use this to prove the full regularity of level sets of u_ε .

11. A direct proof of Theorem 1.1

This section is devoted to a direct proof of Theorem 1.1. In fact, we prove something more.

Theorem 11.1. *Suppose that u is a smooth solution of (2.1) on \mathbb{R}^{n+1} satisfying*

$$\lim_{R \rightarrow \infty} R^{-n} \int_{\mathcal{B}_R} \left(\frac{1}{2} |\nabla u|^2 + W(u) \right) \leq (1 + \tau_A) \omega_n \sigma_0. \quad (11.1)$$

Then there exists a unit vector e and a constant $t \in \mathbb{R}$ such that $u(X) \equiv g(e \cdot X + t)$.

In the following we will show that if u is a minimizing solution of (2.1) on \mathbb{R}^{n+1} , where $n \leq 6$, then (11.1) is satisfied. Thus Theorem 1.1 is a corollary of this theorem.

Since u is an entire solution, by the main result of [17], u satisfies the Modica inequality and hence the monotonicity formula of Proposition 4.1 for any $X \in \mathbb{R}^{n+1}$ and $r > 0$. This monotonicity ensures the existence of the limit in (11.1). It also implies that, for any ball $\mathcal{B}_R(X) \subset \mathbb{R}^{n+1}$,

$$R^{-n} \int_{\mathcal{B}_R(X)} \left(\frac{1}{2} |\nabla u|^2 + W(u) \right) \leq (1 + \tau_A) \omega_n \sigma_0.$$

With this bound, we can study the asymptotic behavior of u through the scaling

$$u_\varepsilon(X) := u(\varepsilon^{-1}X).$$

As before, by Hutchinson–Tonegawa theory, the varifolds V_ε associated to u_ε converge to a stationary varifold V with integer multiplicity.

Furthermore, we claim:

Proposition 11.2. *V is a cone with respect to the origin 0.*

Proof. This is because for any $R > 0$, by the convergence of $\|V_\varepsilon\|$ and (4.2),

$$\begin{aligned} R^{-n}\|V\|(\mathcal{B}_R) &= \lim_{\varepsilon \rightarrow 0} R^{-n}\|V_\varepsilon\|(\mathcal{B}_R) \\ &= \lim_{\varepsilon \rightarrow 0} R^{-n} \int_{\mathcal{B}_R} \left(\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right) \quad (\text{by the definition of } V_\varepsilon) \\ &= \lim_{\varepsilon \rightarrow 0} (\varepsilon^{-1}R)^{-n} \int_{\mathcal{B}_{\varepsilon^{-1}R}} \left(\frac{1}{2} |\nabla u|^2 + W(u) \right) \quad (\text{by the definition of } u_\varepsilon). \end{aligned} \tag{11.2}$$

In the last line, the existence of the limit follows from the energy bound (11.1) and the monotonicity formula of Proposition 4.1. Note that this limit is independent of R . Then by the monotonicity formula for stationary varifolds [16, Theorem 6.3.2], we deduce that V is a cone with respect to the origin. \square

By (11.1) and (11.2),

$$\|V\|(\mathcal{B}_1) \leq (1 + \tau_A)\omega_n\sigma_0.$$

Hence we can apply Allard’s ε -regularity theorem to deduce that $\text{spt } \|V\|$ is a smooth hypersurface in a neighborhood of the origin. Then by the previous proposition, $\text{spt } \|V\|$ must be a hyperplane and V is the standard varifold associated to this plane with unit density.

Let

$$\Phi_\varepsilon := g_\varepsilon^{-1} \circ u_\varepsilon$$

be the distance type function (see Appendix A). Combining this blowing down analysis and Proposition A.2, we get

Proposition 11.3. *As $\varepsilon \rightarrow 0$, Φ_ε converges (up to a subsequence of $\varepsilon \rightarrow 0$) to a linear function of the form $e \cdot X$ in $C_{\text{loc}}(\mathbb{R}^{n+1})$, where e is a unit vector.*

However, this argument does not give the uniqueness of this limit. Different subsequences of $\varepsilon \rightarrow 0$ may lead to different limits. To obtain the uniqueness of the blowing down limit, we use the following lemma.

Lemma 11.4. *There exists a universal constant C such that for any ball $\mathcal{B}_R(X)$ with $R \geq 1$, we can find a unit vector e_R satisfying*

$$\int_{\mathcal{B}_R(X)} [1 - (v \cdot e_R)^2] |\nabla u|^2 \leq CR^{n-2}. \tag{11.3}$$

The proof is similar to the one of Lemma 10.1 (see also the proof of [26, Theorem 2.3]).

Note that e_R in this theorem may not be unique. In the following we assume that for each $R > 1$, such a vector e_R has been fixed.

If $n = 1$, then as $R \rightarrow \infty$, since e_R are unit vectors, we can take a subsequence of $R_i \rightarrow \infty$ such that $e_{R_i} \rightarrow e_\infty \in \mathbb{S}^1$. Assume $e_\infty = e_2$. Then by taking the limit in (11.3), we get

$$\int_{\mathcal{B}_R(X)} \left(\frac{\partial u}{\partial x_1} \right)^2 = 0, \quad \forall R > 0.$$

Thus $u(x_1, x_2) \equiv u(x_2)$.

Now consider the case $n \geq 2$. Similar to Lemma 10.4, we also have

Lemma 11.5. *There exists a unit vector e_∞ and a universal constant C such that*

$$\int_{\mathcal{B}_R(X)} [1 - (v \cdot e_\infty)^2] |\nabla u|^2 \leq CR^{n-2}, \quad \forall R > 1. \tag{11.4}$$

For the blowing down sequence u_ε , (11.4) implies that

$$\int_{\mathcal{B}_1} [1 - (v_\varepsilon \cdot e_\infty)^2] \varepsilon |\nabla u_\varepsilon|^2 \leq C\varepsilon^2. \tag{11.5}$$

Note that this estimate just says that the assumption $\delta_\varepsilon \gg \varepsilon$ in Theorem 3.3 is not satisfied.

For any $\eta \in C_0^\infty(\mathbb{R}^{n+1})$, let $\Phi(X, S) = \eta(X)^2 \langle Se_\infty, e_\infty \rangle \in C_0^\infty(\mathbb{R}^{n+1} \times G(n))$. Passing to the limit in (11.5) gives

$$0 = \lim_{\varepsilon \rightarrow 0} \langle V_\varepsilon, \Phi \rangle = \langle V, \Phi \rangle.$$

Thus for $\|V\|$ -a.a. X , the tangent plane of V at X is the hyperplane orthogonal to e_∞ . It can be directly checked that V must be the standard varifold associated to this hyperplane. (This can also be seen by noting that we have proved that $\text{spt} \|V\|$ is a hyperplane.)

The uniqueness of V also implies that the limit of Φ_ε in Proposition 11.3 is independent of the choice of subsequences of $\varepsilon \rightarrow 0$, i.e.,

$$\Phi_\varepsilon \rightarrow e_\infty \cdot X \quad \text{in } C_{\text{loc}}(\mathbb{R}^{n+1}).$$

Without loss of generality, assume $e_\infty = e_{n+1}$.

Then by Theorem A.4, for any $\delta > 0$,

$$\nabla \Phi_\varepsilon \rightarrow e_{n+1} \quad \text{uniformly on } \mathcal{B}_1 \cap \{|x_{n+1}| > \delta\}.$$

By compactness, this still holds true if the base point is replaced by any $X_0 \in \{u = 0\}$. Thus we arrive at

Lemma 11.6. *For any $\delta > 0$, there exists an $L(\delta)$ such that, for any $X \in \{|\Phi| \geq L(\delta)\}$,*

$$|\nabla \Phi(X) - e_{n+1}| \leq \delta.$$

In particular, in $\{|\Phi| > L(\delta)\}$, u is increasing along directions in the cone $\{e : e \cdot e_{n+1} \geq \delta\}$. Then we can proceed as in [12] to deduce that u is increasing along directions in this cone

everywhere in \mathbb{R}^{n+1} . After letting $\delta \rightarrow 0$, we deduce that for any unit vector e orthogonal to e_{n+1} ,

$$e \cdot \nabla u \geq 0, \quad -e \cdot \nabla u \geq 0, \quad \text{in } \mathbb{R}^{n+1}.$$

Thus $\frac{\partial u}{\partial x_i} \equiv 0$ in \mathbb{R}^{n+1} for all $1 \leq i \leq n$. This then implies that u depends only on x_{n+1} .

Finally, by using (11.1), it can be checked directly that $u(X) \equiv g(x_{n+1} + t)$ for some $t \in \mathbb{R}$ (see again the proof of Lemma B.2).

Next we prove Theorem 1.1. Let u be a minimizing solution of (2.1) on \mathbb{R}^{n+1} , where $n \leq 6$. First we can use standard comparison functions to deduce an energy bound.

Lemma 11.7. *There exists a universal constant C such that*

$$\int_{\mathcal{B}_R(X)} \left(\frac{1}{2} |\nabla u|^2 + W(u) \right) \leq CR^n \tag{11.6}$$

for any ball $\mathcal{B}_R(X)$.

As before, consider the blowing down sequence u_ε and the associated varifold V_ε . By [15, Theorem 2], its limit varifold V has unit density. In fact, in this case $\text{spt} \|V\| = \partial\Omega$, where Ω has minimizing perimeter [18].

Moreover, by Proposition 11.2, $\partial\Omega$ is a cone. Because $n \leq 6$, $\partial\Omega$ must be a hyperplane [23]. Then (11.2) gives

$$\lim_{R \rightarrow \infty} R^{-n} \int_{\mathcal{B}_R} \left(\frac{1}{2} |\nabla u|^2 + W(u) \right) = \|V\|(\mathcal{B}_1) = \omega_n \sigma_0.$$

Hence u satisfies all of the assumptions in Theorem 11.1. By applying Theorem 11.1 we get Theorem 1.1.

12. The Lipschitz regularity of intermediate layers

Now we continue the proof of Theorem 9.1. In this section we first prove that $\{u_\varepsilon = t\}$ can be represented by a Lipschitz graph in the x_{n+1} direction. This is a consequence of Corollary 10.5 and Lemma 12.2 below.

Before coming to Lemma 12.2, we need the following lemma, which is an easy consequence of Theorem 11.1.

Lemma 12.1. *Let v be a solution of (2.1) in \mathbb{R}^{n+1} . Assume there exists a constant σ small such that for all r large,*

$$\int_{\mathcal{B}_r} [1 - (v \cdot e_{n+1})^2] |\nabla v|^2 \leq \sigma^2 r^n, \tag{12.1}$$

and

$$\lim_{r \rightarrow \infty} r^{-n} \int_{\mathcal{B}_r} \left(\frac{1}{2} |\nabla v|^2 + W(v) \right) \leq (1 + \tau_A) \sigma_0 \omega_n. \tag{12.2}$$

Then there exists a constant $t \in \mathbb{R}$ and a unit vector e satisfying

$$|e - e_{n+1}| \leq C\sigma, \tag{12.3}$$

such that $v(X) \equiv g(e \cdot X + t)$.

Proof. The only thing we need to check is that (12.1) implies (12.3). This can be directly verified by substituting $u(X) \equiv g(e \cdot X + t)$ into (12.1). \square

Lemma 12.2. *For any $b \in (0, 1)$, $R > 1$ and $\sigma > 0$ small, there exists $\bar{R} > R$ such that the following holds. Let v be a solution of (2.1) in $\mathcal{B}_{\bar{R}}$, satisfying $|v(0)| \leq 1 - b$, the Modica inequality (2.4) and*

$$\bar{R}^{-n} \int_{\mathcal{B}_{\bar{R}}} \left(\frac{1}{2} |\nabla v|^2 + W(v) \right) \leq (1 + \tau_A) \sigma_0 \omega_n.$$

Suppose that for any $r \in (R, \bar{R})$,

$$\int_{\mathcal{B}_r} [1 - (v \cdot e_{n+1})^2] |\nabla v|^2 \leq \sigma^2 r^n.$$

Assume that $v > 0$ when $x_{n+1} \gg 0$. Then for $\Phi := g^{-1} \circ v$,

$$\sup_{\mathcal{B}_R} |\nabla \Phi - e_{n+1}| \leq 1/4.$$

Proof. Assume that, on the contrary, there exists an $R > 0$, a sequence of $R_i \rightarrow \infty$ and a sequence of solutions v_i to (2.1) defined on \mathcal{B}_{R_i} , satisfying $|v_i(0)| \leq 1 - b$, the Modica inequality (2.4),

$$R_i^{-n} \int_{\mathcal{B}_{R_i}} \left(\frac{1}{2} |\nabla v_i|^2 + W(v_i) \right) \leq (1 + \tau_A) \sigma_0 \omega_n, \tag{12.4}$$

and

$$\int_{\mathcal{B}_r} [1 - (v_i \cdot e_{n+1})^2] |\nabla v_i|^2 \leq \sigma^2 r^n, \quad \forall r \in (R, R_i). \tag{12.5}$$

But

$$\sup_{\mathcal{B}_R} |\nabla \Phi_i - e_{n+1}| > 1/4. \tag{12.6}$$

Then we can assume v_i converges to a smooth solution v_∞ on any compact set of \mathbb{R}^{n+1} . By the monotonicity formula and (12.4), for any $r > 0$,

$$r^{-n} \int_{\mathcal{B}_r} \left(\frac{1}{2} |\nabla v_\infty|^2 + W(v_\infty) \right) \leq (1 + \tau_A) \sigma_0 \omega_n.$$

Passing to the limit in (12.5) we also have

$$\int_{\mathcal{B}_r} [1 - (v_\infty \cdot e_{n+1})^2] |\nabla v_\infty|^2 \leq \sigma^2 r^n, \quad \forall r > R.$$

Then by the previous lemma (noting that $v_\infty(0) = \lim_{i \rightarrow \infty} v_i(0)$ and $v_\infty > \gamma$ in the part far above \mathbb{R}^n), $v_\infty(X) \equiv g(e \cdot X + g^{-1}(v_\infty(0)))$ for some unit vector e satisfying

$$|e - e_{n+1}| \leq 1/8.$$

Consequently,

$$\Phi_i(X) := g^{-1} \circ v_i(X) \rightarrow e \cdot X \quad \text{in } C^1(\mathcal{B}_R).$$

In particular, for all i large,

$$\sup_{\mathcal{B}_R} |\nabla \Phi_i - e| \leq 1/4.$$

This contradicts (12.6) and finishes the proof. \square

We can apply this lemma to $v(X) := u_\varepsilon(X_0 + \varepsilon X)$, where u_ε is as in Theorem 9.1 and $X_0 \in \{u_\varepsilon = u_\varepsilon(0)\} \cap \mathcal{B}_1$. Combined with Corollary 10.5 (provided σ , and then ε , are sufficiently small), this results in

Lemma 12.3. *For any $X_0 \in \{u_\varepsilon = u_\varepsilon(0)\} \cap \mathcal{B}_1$, $\nabla u_\varepsilon \neq 0$ in $\mathcal{B}_{K_3\varepsilon}(X_0)$ and*

$$|v_\varepsilon - e_{n+1}| \leq 1/2 \quad \text{in } \mathcal{B}_{K_3\varepsilon}(X_0).$$

Here we only need to note that at the beginning we have assumed that $u_\varepsilon > u_\varepsilon(0)$ in $\{x_{n+1} > 1/2\} \cap \mathcal{B}_1$. Then by Lemma 10.2, $u_\varepsilon < u_\varepsilon(0)$ in $\{x_{n+1} < -1/2\} \cap \mathcal{B}_1$.

Next by combining Lemmas 10.2 and 10.4, for any $r \geq K_3\varepsilon$,

$$\{(X - X_0) \cdot e(X_0) \geq r/2\} \cap \mathcal{B}_r(X_0) \subset \{u_\varepsilon > u_\varepsilon(0)\}, \tag{12.7}$$

thanks to the continuous dependence on r .

By (12.7), for any $x \in \mathcal{B}_1$, there exists a unique $x_{n+1} \in (-1, 1)$ such that $(x, x_{n+1}) \in \{u_\varepsilon = u_\varepsilon(0)\}$. Combined with the previous lemma, this then implies that

$$\{u_\varepsilon = u_\varepsilon(0)\} \cap \mathcal{B}_1 = \{x_{n+1} = h_\varepsilon(x)\}, \quad x \in \mathcal{B}_1.$$

Here h_ε is a function with Lipschitz constant bounded by 4. (This constant can be made as small as we wish by decreasing ε , τ_A and σ .)

To complete the proof of Theorem 9.1, we directly apply the main result in [6]. Note that instead of the minimizing condition assumed in that paper, with our assumption (9.1) the argument still goes through.

Appendix A. A distance type function

In this appendix, u_ε always denotes a solution of (2.3) satisfying the Modica inequality (2.4). Here we introduce a distance type function associated to u_ε and study its convergence as $\varepsilon \rightarrow 0$. This is perhaps well known (see for example [11] for the parabolic Allen–Cahn case). However, we have not found an exact reference, so we include some details.

Recall that $g_\varepsilon(t) := g(\varepsilon^{-1}t)$ is a one-dimensional solution of (2.2). Define

$$\Phi_\varepsilon(X) = g_\varepsilon^{-1}(u_\varepsilon(X)).$$

Then

$$-\varepsilon \Delta \Phi_\varepsilon = f(\varepsilon^{-1} \Phi_\varepsilon)(1 - |\nabla \Phi_\varepsilon|^2), \tag{A.1}$$

where $f(t) := -W'(g(t))/\sqrt{2W(g(t))} \in C^2(\mathbb{R})$. Note that

$$\lim_{t \rightarrow \pm\infty} f(t) = \pm\sqrt{W''(\pm 1)},$$

where the convergence rate is exponential.

The following result is a consequence of the Modica inequality.

Proposition A.1. $|\nabla\Phi_\varepsilon| \leq 1$.

Proof. Since $u_\varepsilon = g_\varepsilon(\Phi_\varepsilon)$, we have

$$|\nabla u_\varepsilon| = g'_\varepsilon(\Phi_\varepsilon)|\nabla\Phi_\varepsilon|.$$

Thus $|\nabla\Phi_\varepsilon| \leq 1$ is equivalent to

$$|\nabla u_\varepsilon|^2 \leq g'_\varepsilon(\Phi_\varepsilon)^2.$$

The first integral for g_ε is

$$\frac{\varepsilon}{2}(g'_\varepsilon)^2 = \frac{1}{\varepsilon}W(g_\varepsilon).$$

Then the final equivalent statement is exactly the Modica inequality for u_ε . \square

By using (A.1), the limit of Φ_ε , say Φ_0 , can be characterized as a viscosity solution of the eikonal equation: In $\{\Phi_0 > 0\}$, Φ_0 is a viscosity solution of

$$|\nabla\Phi_0|^2 - 1 = 0.$$

In $\{\Phi_0 < 0\}$, Φ_0 is a viscosity solution of

$$1 - |\nabla\Phi_0|^2 = 0.$$

This is similar to the *vanishing viscosity* method (see for example Fleming–Souganidis [13]). However, here we would like to give a direct proof in our special setting.

Proposition A.2. *For any $\delta > 0$, there exist constants $\varepsilon_\sharp, \tau_\sharp, R_\sharp > 0$ such that the following holds. Let u_ε satisfy all of the assumptions in Theorem 9.1 (with R_A, ε_A and τ_A replaced by $R_\sharp, \varepsilon_\sharp$ and τ_\sharp respectively). Then there exists a set $\Omega \subset \mathcal{B}_1$ with $0 \in \partial\Omega$ and $\partial\Omega$ being a smooth minimal hypersurface such that*

$$\sup_{\mathcal{B}_1} |\Phi_\varepsilon - d_{\partial\Omega}| \leq \delta. \tag{A.2}$$

Here $d_{\partial\Omega}$ is the signed distance function to $\partial\Omega$, which is positive in Ω .

Proof. By Hutchinson–Tonegawa [15], the varifolds V_ε converge to a stationary rectifiable varifold V with integer multiplicity. Moreover, (9.1) and the monotonicity formula imply that

$$2^{-n} \|V\|(\mathcal{B}_2(X)) \leq (1 + 2\tau_\#)\sigma_0\omega_n, \quad \forall X \in \mathcal{B}_2,$$

provided $R_\#$ has been chosen large enough.

If $\tau_\#$ is sufficiently small, Allard’s ε -regularity theorem implies that $\text{spt} \|V\| \cap \mathcal{B}_2$ is a smooth hypersurface and $V \cap \mathcal{B}_2$ is the standard varifold associated to this hypersurface with unit density. This hypersurface divides \mathcal{B}_1 into two parts (see Remark 4.5), say Ω and $\mathcal{B}_1 \setminus \Omega$. As in Remark 4.5, u_ε converges to 1 uniformly in any compact subset of Ω , and to -1 uniformly in any compact subset of Ω^c .

Thus if $\varepsilon_\#$ is small enough, we can assume that there exists a set Ω with $0 \in \partial\Omega$ and $\partial\Omega$ being a smooth minimal hypersurface, such that

$$\text{dist}_H(\{u_\varepsilon > 0\} \cap \mathcal{B}_1, \Omega \cap \mathcal{B}_1) \leq \delta/8.$$

In particular,

$$\sup_{\mathcal{B}_1} |\text{dist}_{\{u_\varepsilon=0\}} - d_{\partial\Omega}| \leq \delta/8.$$

By Proposition A.1, in $\{u_\varepsilon > 0\} \cap \mathcal{B}_1$,

$$\Phi_\varepsilon(X) \leq \text{dist}_{\{u_\varepsilon=0\}}(X) \leq \text{dist}_{\partial\Omega}(X) + \delta.$$

Similarly, in $\{X : |\text{dist}_{\partial\Omega}(X)| \leq \delta/4\}$, we have $|\Phi_\varepsilon| \leq \delta/2$. Thus in this part,

$$|\Phi_\varepsilon - d_{\partial\Omega}| \leq |\Phi_\varepsilon| + |d_{\partial\Omega}| \leq \delta.$$

In order to prove (A.2), it remains to show that if $X \in \Omega \cap \{X : \text{dist}_{\partial\Omega}(X) \geq \delta/4\}$, where $\text{dist}_{\{u_\varepsilon=0\}} \geq \delta/8$, then

$$\Phi_\varepsilon(X) \geq \text{dist}_{\{u_\varepsilon=0\}}(X) - \delta/16.$$

However, if we have chosen $\varepsilon_\#$ sufficiently small (compared to δ), this can be proved directly by constructing a comparison function in the ball $\mathcal{B}_{\text{dist}_{\{u_\varepsilon=0\}}(X) - \delta/16}(X)$, by noting that u_ε is close to 1 in this ball. □

In the following we assume that as $\varepsilon \rightarrow 0$, Φ_ε converges to a distance function Φ_0 uniformly. Now we present a fact about the C^1 convergence of Φ_ε near a C^1 point of Φ_0 .

First we establish the uniform semiconcavity of Φ_ε .

Lemma A.3. *Let Φ_ε satisfy (A.1) in \mathcal{B}_1 . Assume $\Phi_\varepsilon > 1/2$ and $|\nabla\Phi_\varepsilon| \leq 1$ in \mathcal{B}_1 . Then*

$$\nabla^2\Phi_\varepsilon(0) \leq C,$$

where C is a constant depending only on the dimension n .

The constant $1/2$ is not essential here. It can be replaced by any positive constant.

Proof. We shall work in the setting where $\varepsilon = 1$ and the ball is \mathcal{B}_R , where $R = \varepsilon^{-1}$. For simplicity, all subscripts will be dropped.

Take a unit vector ξ . By directly differentiating (A.1) in the direction ξ , we get

$$\begin{aligned} -\Delta\Phi_\xi &= f'(\Phi)(1 - |\nabla\Phi|^2)\Phi_\xi - 2f(\Phi)\sum_{k=1}^{n+1}\Phi_k\Phi_{\xi k}, \\ -\Delta\Phi_{\xi\xi} &= f'(\Phi)(1 - |\nabla\Phi|^2)\Phi_{\xi\xi} + f''(\Phi)(1 - |\nabla\Phi|^2)\Phi_\xi^2 \\ &\quad - 4f'(\Phi)\sum_{k=1}^{n+1}\Phi_k\Phi_{\xi k}\Phi_\xi - 2f(\Phi)\sum_{k=1}^{n+1}\Phi_k\Phi_{\xi\xi k} - 2f(\Phi)\sum_{k=1}^{n+1}\Phi_{\xi k}^2. \end{aligned}$$

Take an $\eta \in C_0^\infty(\mathcal{B}_{R/2})$ such that $\eta \equiv 1$ in $\mathcal{B}_{R/4}$, $0 \leq \eta \leq 1$, $|\nabla\eta| \leq 8R^{-1}$ and $\eta^{-1}|\nabla\eta|^2 + |\Delta\eta| \leq 100R^{-2}$. Denote $w := \eta\Phi_{\xi\xi}$. Since w is 0 on $\partial\mathcal{B}_{R/2}$, it attains its maximum at an interior point X_0 , where

$$\nabla w = \eta\nabla\Phi_{\xi\xi} + \Phi_{\xi\xi}\nabla\eta = 0, \tag{A.3}$$

and

$$\begin{aligned} 0 \geq \Delta w &= \Delta\Phi_{\xi\xi}\eta + 2\nabla\Phi_{\xi\xi}\nabla\eta + \Phi_{\xi\xi}\Delta\eta \\ &\geq -f'(\Phi)(1 - |\nabla\Phi|^2)w - f''(\Phi)(1 - |\nabla\Phi|^2)\Phi_\xi^2\eta \\ &\quad + 4f'(\Phi)\sum_{k=1}^{n+1}\Phi_k\Phi_{\xi k}\Phi_\xi\eta + 2f(\Phi)\sum_{k=1}^{n+1}\Phi_k\Phi_{\xi\xi k}\eta + 2f(\Phi)\eta\sum_{k=1}^{n+1}\Phi_{\xi k}^2 \\ &\quad + 2\nabla\Phi_{\xi\xi}\nabla\eta + w\eta^{-1}\Delta\eta. \end{aligned}$$

Substituting (A.3) into this, and applying the Cauchy inequality to the third term, we obtain

$$\begin{aligned} &4\frac{f'(\Phi)^2}{f(\Phi)}|\nabla\Phi|^2\Phi_\xi^2\eta + f''(\Phi)(1 - |\nabla\Phi|^2)\Phi_\xi^2\eta \\ &\geq -f'(\Phi)(1 - |\nabla\Phi|^2)w - 2f(\Phi)\nabla\Phi\nabla\eta\eta^{-1}w + f(\Phi)\eta^{-1}w^2 + w\eta^{-1}\Delta\eta - 2w\eta^{-2}|\nabla\eta|^2. \end{aligned}$$

This can be written as

$$Aw(X_0)^2 + Bw(X_0) \leq D,$$

where $A > 0$, B and D are constants. From this we deduce that

$$w(X_0) \leq |B|/A + \sqrt{|D|/A}.$$

More precisely,

$$\begin{aligned} w(X_0) &\leq \frac{|f'(\Phi)|}{f(\Phi)}(1 - |\nabla\Phi|^2)\eta + 2|\nabla\Phi||\nabla\eta| + \frac{1}{f(\Phi)}|\Delta\eta| + \frac{2}{f(\Phi)}\eta^{-1}|\nabla\eta|^2 \\ &\quad + \frac{1}{\sqrt{f(\Phi)}}\left(4\frac{f'(\Phi)^2}{f(\Phi)}|\nabla\Phi|^2\Phi_\xi^2\eta + f''(\Phi)(1 - |\nabla\Phi|^2)\Phi_\xi^2\eta\right)^{1/2}. \tag{A.4} \end{aligned}$$

Since $\Phi \geq R/2$ in $\mathcal{B}_{R/2}$, by the definition of f and some standard estimates on $g(t)$,

$$f(\Phi) > c \quad \text{in } \mathcal{B}_{R/2}, \quad |f'(\Phi)| + |f''(\Phi)| \leq Ce^{-cR} \quad \text{in } \mathcal{B}_{R/2}.$$

Substituting these into (A.4), by using the condition $|\nabla\Phi| \leq 1$ and our assumptions on η , we obtain

$$\sup_{\mathcal{B}_{R/4}} \Phi_{\xi\xi} \leq w(x_0) \leq CR^{-1}.$$

Rescaling back we get the claimed estimate. □

Theorem A.4. *Assume that Φ_ε converges to Φ_0 in $C^0(\Omega)$, where $\Omega \subset \mathbb{R}^{n+1}$ is an open set and $\Phi_0 > 0$ in Ω . If $\Phi_0 \in C^1(\Omega)$, then Φ_ε converges to Φ_0 in $C^1_{\text{loc}}(\Omega)$.*

Proof. Fix an open set $\Omega_0 \subset\subset \Omega$. Take an arbitrary sequence $X_\varepsilon \in \Omega_0$ such that $X_\varepsilon \rightarrow X_0 \in \Omega_0$ as $\varepsilon \rightarrow 0$. By the uniform semiconcavity of Φ_ε in Ω_0 , there exists a constant $C(\Omega_0)$ such that, for all $\varepsilon > 0$,

$$\tilde{\Phi}_\varepsilon(X) := \Phi_\varepsilon(X) - C(\Omega_0)|X - X_\varepsilon|^2$$

is concave in Ω_0 . In particular, for any unit vector e and $h < \text{dist}(\Omega_0, \partial\Omega)$,

$$\tilde{\Phi}_\varepsilon(X_\varepsilon + he) \leq \tilde{\Phi}_\varepsilon(X_\varepsilon) + h\nabla\tilde{\Phi}_\varepsilon(X_\varepsilon)e. \tag{A.5}$$

Because $|\nabla\Phi_\varepsilon(X_\varepsilon)| \leq 1$, assume $\nabla\Phi_\varepsilon(X_\varepsilon)$ converges to a vector ξ . By the uniform convergence of Φ_ε in Ω , passing to the limit in (A.5) leads to

$$\Phi_0(X_0 + he) \leq \Phi_0(X_0) + h(\xi \cdot e) + C(\Omega_0)h^2/2, \quad \forall h > 0.$$

Since Φ_0 is differentiable at X_0 , letting $h \rightarrow 0$ gives $\xi = \nabla\Phi_0(X_0)$. From this argument we get the uniform convergence of $\nabla\Phi_\varepsilon$ in Ω_0 . □

Appendix B. Several technical results

Here we collect some technical results used in this paper.

The first one is an exponential decay estimate. It has been used in many places and can be proved by various methods (see for example [6, Section 2]), so here we only state the result.

Lemma B.1. *If in the ball $\mathcal{B}_{2R}(0)$, $u \in C^2$ satisfies*

$$\Delta u \geq Mu, \quad 0 \leq u \leq 1, \tag{B.1}$$

then

$$\sup_{\mathcal{B}_R(0)} u \leq Ce^{-cRM^{1/2}}.$$

The next one gives a control of the discrepancy using the excess.

Lemma B.2. *Given M, L and $\tau > 0$, there exist constants $\delta > 0$ and $R(M, L, \tau) > 2L$ such that the following holds. Suppose that u is a solution of (2.1) in \mathcal{B}_R with $R \geq R(M, L, \tau)$, satisfying*

$$R^{-n} \int_{\mathcal{B}_R} \left(\frac{1}{2} |\nabla u|^2 + W(u) \right) \leq M, \quad (2L)^{-n} \int_{\mathcal{B}_{2L}} [1 - (v \cdot e_{n+1})^2] |\nabla u|^2 \leq \delta.$$

Then

$$L^{-n} \int_{\mathcal{B}_L} \left| W(u) - \frac{1}{2} |\nabla u|^2 \right| \leq \tau.$$

Proof. Assume that, on the contrary, there exist constants M and τ , and a sequence of solutions u_i , defined in \mathcal{B}_{R_i} with $R_i \rightarrow \infty$, satisfying

$$R_i^{-n} \int_{\mathcal{B}_{R_i}} \left(\frac{1}{2} |\nabla u_i|^2 + W(u_i) \right) \leq M, \tag{B.2}$$

$$(2L)^{-n} \int_{\mathcal{B}_{2L}} [1 - (v_i \cdot e_{n+1})^2] |\nabla u_i|^2 \rightarrow 0, \tag{B.3}$$

but

$$L^{-n} \int_{\mathcal{B}_L} \left| W(u_i) - \frac{1}{2} |\nabla u_i|^2 \right| \geq \tau. \tag{B.4}$$

Denote the limit of u_i by u_∞ . By passing to the limit in (B.3) and the unique continuation principle, u_∞ depends only on the x_{n+1} variable. By the monotonicity formula, for any $R \in (0, R_i)$,

$$R^{-n} \int_{\mathcal{B}_R} \left(\frac{1}{2} |\nabla u_i|^2 + W(u_i) \right) \leq M.$$

This also holds for u_∞ by passing to the limit. Because u_∞ is one-dimensional, this implies

$$\int_{-\infty}^{\infty} \left(\frac{1}{2} \left| \frac{du_\infty}{dx_{n+1}} \right|^2 + W(u_\infty) \right) \leq M.$$

Note that except the heteroclinic solution g , all the other solutions of (2.1) in \mathbb{R}^1 are periodic, and hence their energy on \mathbb{R} is infinite. From this fact we deduce that $u_\infty \equiv g(x_{n+1} + t)$ for some constant $t \in \mathbb{R}$. Hence

$$W(u_\infty) \equiv \frac{1}{2} \left| \frac{du_\infty}{dx_{n+1}} \right|^2.$$

Consequently,

$$\lim_{i \rightarrow \infty} \int_{\mathcal{B}_L} \left| W(u_i) - \frac{1}{2} |\nabla u_i|^2 \right| = 0.$$

However, this contradicts (B.4). □

The following result says the energy $\varepsilon |\nabla u_\varepsilon|^2$ is mostly concentrated on the transition part $\{|u_\varepsilon| \leq 1 - b\}$.

Lemma B.3. *Let u_ε be a solution of (2.2) defined in \mathcal{B}_2 , satisfying the Modica inequality and*

$$\int_{\mathcal{B}_2} \left(\frac{\varepsilon}{2} |\nabla u_\varepsilon|^2 + \frac{1}{\varepsilon} W(u_\varepsilon) \right) \leq M.$$

For any $\delta > 0$, there exists a constant $b \in (0, 1)$ such that

$$\int_{\{|u_\varepsilon| > 1-b\} \cap \mathcal{B}_1} \varepsilon |\nabla u_\varepsilon|^2 \leq \delta.$$

This is essentially [15, Proposition 5.1]. We just need to note that by the Modica inequality, we can bound $\varepsilon |\nabla u_\varepsilon|^2$ by $\varepsilon^{-1} W(u_\varepsilon)$.

Here we give a different proof. More precisely, we prove

Lemma B.4. *Let u_ε be as in the previous lemma. For any $1 \leq i \leq n + 1$ and $\delta > 0$, there exists a constant $b \in (0, 1)$ such that*

$$\int_{\{|u_\varepsilon| > 1-b\} \cap \mathcal{B}_1} \varepsilon \left(\frac{\partial u_\varepsilon}{\partial x_i} \right)^2 \leq \delta \int_{\{|u_\varepsilon| < 1-b\} \cap \mathcal{B}_2} \varepsilon \left(\frac{\partial u_\varepsilon}{\partial x_i} \right)^2.$$

Proof. For simplicity, denote $\xi := \varepsilon \left(\frac{\partial u_\varepsilon}{\partial x_i} \right)^2$, which satisfies

$$\Delta \xi \geq \frac{c}{\varepsilon^2} \xi \quad \text{in } \{|u_\varepsilon| > \gamma\}. \tag{B.5}$$

By the gradient bound on the distance type function Φ_ε , we know that for any $M > 0$ there exists $0 < b < 1$ such that

$$|X_1 - X_2| \geq M\varepsilon, \quad \forall X_1 \in \{|u_\varepsilon| < 1 - 2b\}, X_2 \in \{|u_\varepsilon| > 1 - b\}.$$

In other words, for any $X \in \{|u_\varepsilon| > 1 - b\}$, $B_{M\varepsilon}(X) \subset \{|u_\varepsilon| > 1 - 2b\}$.

By (B.5), if $1 - 2b > \gamma$, then for any $X \in \{|u_\varepsilon| > 1 - b\}$,

- because ξ is subharmonic,

$$\sup_{B_{M\varepsilon/2}(X)} \xi \leq CM^{-n-1} \varepsilon^{-n-1} \int_{B_{M\varepsilon}(X)} \xi(Y) dY;$$

- by Lemma B.1,

$$\xi(X) \leq Ce^{-cM} \sup_{B_{M\varepsilon/2}(X)} \xi.$$

Thus

$$\xi(X) \leq Ce^{-cM} M^{-n-1} \varepsilon^{-n-1} \int_{B_{M\varepsilon}(X)} \xi(Y) dY.$$

Integrating this on $\{|u_\varepsilon| > 1 - b\}$ and then using the Fubini theorem, we obtain

$$\begin{aligned} \int_{\{|u_\varepsilon| > 1-b\} \cap \mathcal{B}_1} \xi(X) dX &\leq C e^{-cM} M^{-n-1} \varepsilon^{-n-1} \int_{\{|u_\varepsilon| > 1-b\} \cap \mathcal{B}_1} \int_{B_{M\varepsilon}(0)} \xi(X + Y) dY dX \\ &= C e^{-cM} M^{-n-1} \varepsilon^{-n-1} \int_{B_{M\varepsilon}(0)} \int_{\{|u_\varepsilon| > 1-b\} \cap \mathcal{B}_1} \xi(X + Y) dX dY \\ &\leq C e^{-cM} M^{-n-1} \varepsilon^{-n-1} \int_{B_{M\varepsilon}(0)} \int_{\{|u_\varepsilon| > 1-2b\} \cap \mathcal{B}_2} \xi(X) dX dY \\ &\leq C e^{-cM} \int_{\{|u_\varepsilon| > 1-2b\} \cap \mathcal{B}_1} \xi(X) dX. \end{aligned}$$

Hence by choosing b small enough, which implies that M is sufficiently large, we get the claimed estimate. \square

Finally, we give a lower bound of the energy in balls.

Lemma B.5. *For any $b \in (0, 1)$ and $M > 0$, there exist constants $c(M, b)$ and $R(M, b)$ such that the following holds. Assume u is a solution of (2.1) in \mathcal{B}_R where $R \geq 2R(M, b)$, satisfying $|u(0)| \leq 1 - b$, the Modica inequality and the energy bound*

$$\int_{\mathcal{B}_R} \left(\frac{1}{2} |\nabla u|^2 + W(u) \right) \leq MR^n.$$

Then for any $r \in [1, R/2]$,

$$\int_{\mathcal{B}_r} |\nabla u|^2 \geq c(M, b)r^n. \tag{B.6}$$

By the monotonicity formula, it is easy to get a constant $c(b)$ such that

$$\int_{\mathcal{B}_r} \left(\frac{1}{2} |\nabla u|^2 + W(u) \right) \geq c(b)r^n, \quad \forall 1 < r < R. \tag{B.7}$$

However, this is weaker than our statement.

Proof of Lemma B.5. We first prove that, under the assumptions of this lemma (with a different constant $R_1(M, b)$),

$$\int_{\mathcal{B}_{R/2}} |\nabla u|^2 \geq c(M, b)R^n \tag{B.8}$$

if $R \geq R_1(M, b)$.

Assume this is not true, that is, the claimed $R_1(M, b)$ does not exist. Then there exists an $M > 0$ and a sequence of u_i , which are solutions of (2.2) in \mathcal{B}_{R_i} where $R_i \rightarrow \infty$, satisfying $|u_i(0)| \leq 1 - b$, the Modica inequality and the energy bound

$$\int_{\mathcal{B}_{R_i}} \left(\frac{1}{2} |\nabla u_i|^2 + W(u_i) \right) \leq MR_i^n,$$

but

$$R_i^{-n} \int_{\mathcal{B}_{R_i/2}} |\nabla u|^2 \rightarrow 0. \tag{B.9}$$

Let $\varepsilon_i = R_i^{-1}$ and $u_{\varepsilon_i}(X) := u_i(R_i X)$. Then

$$\int_{\mathcal{B}_1} \left(\frac{\varepsilon_i}{2} |\nabla u_{\varepsilon_i}|^2 + \frac{1}{\varepsilon_i} W(u_{\varepsilon_i}) \right) \leq M,$$

and

$$\int_{\mathcal{B}_{1/2}} \varepsilon_i |\nabla u_{\varepsilon_i}|^2 \rightarrow 0. \tag{B.10}$$

By the main result in [15], $\varepsilon_i |\nabla u_i|^2 dX \rightharpoonup \mu$ as measures, where μ is a positive Radon measure (in fact, the weight measure associated to the limit varifold, as in Section 4). Moreover, $u_{\varepsilon_i} \rightarrow \pm 1$ locally uniformly outside $\text{spt } \mu$. However, (B.10) obviously implies that $\mu(\mathcal{B}_{1/2}) = 0$. Thus for all i large, $|u_{\varepsilon_i}| > 1 - b$ in $\mathcal{B}_{1/2}$. This contradicts our assumption that $|u_{\varepsilon_i}(0)| \leq 1 - b$, and proves (B.8).

By the monotonicity formula (recall that we have assumed the Modica inequality), for any $r \in (1, R)$,

$$\int_{\mathcal{B}_r} \left(\frac{1}{2} |\nabla u|^2 + W(u) \right) \leq Mr^n. \tag{B.11}$$

Thus the above discussion covers the case $r \in [R_1(M, b), R]$ in (B.6), that is, (B.8) holds for every $r \in [R_1(M, b), R]$.

For the remaining case, we only need to note that it is impossible to have $u \equiv u(0)$, because otherwise

$$\int_{\mathcal{B}_r} \left(\frac{1}{2} |\nabla u|^2 + W(u) \right) = \omega_{n+1} W(u(0)) r^{n+1} \geq Mr^n,$$

provided $r \geq M/\omega_{n+1}(\inf_{s \in [-1+b, 1-b]} W(s))$. Then it can be directly verified that

$$\int_{\mathcal{B}_1} |\nabla u|^2 \geq c(M),$$

by using (B.11) with $r = M/\omega_{n+1}(\inf_{s \in [-1+b, 1-b]} W(s))$.

Choosing $R(M, b) = \max\{R_1(M, b), M/\omega_{n+1}(\inf_{s \in [-1+b, 1-b]} W(s))\}$ we finish the proof. □

Acknowledgments. The author is grateful to the referees for their careful reading and useful suggestions. This work was supported by NSFC No. 11301522.

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