

Regularity of the p -Gauss Curvature Flow with Flat Sides*

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Abstract The authors study the regularity of the p -Gauss curvature flow with flat sides. In their previous paper [Huang, G. G., Wang, X.-J. and Zhou, Y., Long time regularity of the p -Gauss curvature flow with flat side, <https://arxiv.org/abs/2403.12292>], they obtained the regularity of the interface, namely the boundary of the flat part. In this paper, they study the regularity of the convex hypersurface near the interface.

Keywords Gauss curvature flow, Parabolic Monge-Ampère equation, Interface, Regularity

2020 MR Subject Classification 53E40, 35K96, 35R35, 35B65

1 Introduction

Let \mathcal{M}_0 be a closed convex hypersurface in \mathbb{R}^{n+1} , parametrized by $X_0(\omega)$, $\omega \in \mathbb{S}^n$. In this paper we study the Gauss curvature flow with power $p > 0$,

$$\begin{aligned} \frac{\partial X}{\partial t}(\omega, t) &= -K^p(\omega, t)\gamma(\omega, t), \\ X(\omega, 0) &= X_0(\omega), \end{aligned} \tag{1.1}$$

where K is the Gauss curvature of $\mathcal{M}_t = X(\omega, t)$, γ is the outer unit normal of \mathcal{M}_t at $X(\omega, t)$.

The Gauss curvature flow has been extensively studied if the initial hypersurface \mathcal{M}_0 is strictly convex (see [1, 3–4, 6, 9]). Here we are concerned with the regularity in the case when the initial hypersurface \mathcal{M}_0 contains a flat side, a question first studied by Hamilton [12]. In this case, the solution will become strictly convex instantly when $t > 0$ if $p \leq \frac{1}{n}$ (see [2, 6]), but the flat side will persist for a while before \mathcal{M}_t becomes strictly convex if $p > \frac{1}{n}$ (see [5, 12]). In the latter case, the local C^∞ regularity of the strictly convex part of \mathcal{M}_t was proved in

Manuscript received July 2, 2024. Revised January 18, 2025.

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*This work was supported by the Key Project of National Natural Science Foundation of China (No. 12131010), the National Natural Science Foundation of China (No. 12141105), the Australian Research Council (Nos. DP200101084, DP230100499), Zheng Ge Ru Foundation, Hong Kong Research Grants Council (Nos. CUHK-14301421, CUHK-14300819, CUHK-14302819, CUHK-14300917) and GS Charity Foundation Limited-Fundamental Mathematics Talent Development of IMS.

[6, 19], and the $C^{1,\alpha}$ regularity across the interface Γ_t were obtained in [11], where Γ_t denotes the boundary of the flat side $F_t \subset \mathcal{M}_t$.

When $p = 1$, the regularity of Γ_t was obtained in [8] for small time $t > 0$, and the long time regularity of Γ_t in the case $n = 2$ was obtained in [10], under certain non-degenerate conditions on the initial hypersurface \mathcal{M}_0 . The results in [10] were extended to $p \in (\frac{1}{2}, 1]$ in [16] when $n = 2$. For general $n \geq 2$ and $p > \frac{1}{n}$, the long time regularity of Γ_t was recently obtained by the authors (see [14]). We proved that the interface Γ_t is smooth until it disappears.

In this paper, we study the regularity of the strictly convex part of \mathcal{M}_t near the interface Γ_t . The regularity of \mathcal{M}_t near Γ_t does not follow directly from the regularity theory of parabolic equations, as the flow (1.1) is strongly degenerate near Γ_t , even though the regularity of Γ_t has been obtained (see [14]). For simplicity we assume that \mathcal{M}_0 has only one flat part. Choosing the coordinates properly, we may assume that $\mathcal{M}_t \subset \{y_{n+1} \geq 0\}$ and the flat side lies on the plane $\{y_{n+1} = 0\}$. Then, locally \mathcal{M}_t can be represented as the graph of a nonnegative function v ,

$$y_{n+1} = v(y_1, \dots, y_n, t)$$

over a bounded domain Ω_t , such that Γ_t is strictly contained in Ω_t , $|Dv| \rightarrow \infty$ near $\partial\Omega_t$, and v satisfies the equation

$$v_t(y, t) = \frac{(\det D^2 v(y, t))^p}{(1 + |Dv|^2)^{\frac{(n+2)p-1}{2}}}, \quad y \in \Omega_t, \quad t > 0. \quad (1.2)$$

By the $C^{1,\alpha}$ regularity (see [11]), we have $|Dv(y, t)| \rightarrow 0$ as $y \rightarrow \Gamma_t$.

For the short time smoothness of the interface Γ_t , it is necessary to assume certain non-degeneracy conditions on the initial hypersurface \mathcal{M}_0 (see [7–8, 10]). Denote

$$g = \left(\frac{\sigma_p + 1}{\sigma_p} v \right)^{\frac{\sigma_p}{\sigma_p + 1}}, \quad \sigma_p = n - \frac{1}{p}. \quad (1.3)$$

The following non-degeneracy conditions were introduced in [7–8, 10].

(I1) The level set $\{v(y, 0) = \varepsilon\}$ is uniformly convex for $\varepsilon \geq 0$ small, i.e., its principal curvatures have positive upper and lower bounds.

(I2) There exists a constant $\lambda_0 \in (0, 1)$ such that

$$\lambda_0 \leq |Dg(y, 0)| \leq \lambda_0^{-1} \quad \text{on } \Gamma_0.$$

Note that condition (I2) implies that

$$v(y, 0) \approx \text{dist}(y, \Gamma_0)^{\frac{\sigma_p + 1}{\sigma_p}}.$$

We also assume the following (I3).

(I3) \mathcal{M}_0 is locally uniformly convex and smooth away from the flat region, and

$$g(y, 0) \in C_\mu^{2+\alpha}(\overline{\{v > 0\}}),$$

where $C_\mu^{2+\alpha}$ will be introduced in (1.9) below.

We have the following regularity for the function g near the interface Γ_t .

Theorem 1.1 *Assume conditions (I1)–(I3). Then if $p > \frac{1}{n}$, we have $g(\cdot, t) \in C_\mu^{2+\beta}(\overline{\{v > 0\}})$ on $0 < t < T^*$ for some $\beta \in (0, 1)$. Moreover,*

- (1) *if $\frac{2}{\sigma_p} \in \mathbb{Z}^+$, g is C^∞ -smooth up to Γ_t for $0 < t < T^*$;*
- (2) *if $\frac{2}{\sigma_p} \notin \mathbb{Z}^+$, $g \in C_\mu^{[\frac{2}{\sigma_p}], 2+\beta_0}(\overline{\{g > 0\}})$ for $0 < t < T^*$, where $\beta_0 = \min\{1, \frac{4}{\sigma_p} - 2[\frac{2}{\sigma_p}]\}$.*

We remark that the regularity for g in Theorem 1.1 is optimal, due to the term $g(y, t)^{\frac{2}{\sigma_p}} \approx \text{dist}(y, \Gamma_t)^{\frac{2}{\sigma_p}}$ in the equation (3.3). As usual we use $[a]$ to denote the greatest integer less than a .

From Theorem 1.1, it follows the regularity of the height function v .

Corollary 1.1 *Assume conditions (I1)–(I3) and assume $p > \frac{1}{n}$.*

- (1) *If $\frac{1}{\sigma_p} \in \mathbb{Z}^+$, v is C^∞ -smooth up to Γ_t for $0 < t < T^*$;*
- (2) *if $\frac{1}{\sigma_p} \notin \mathbb{Z}^+$, $v \in C^{1+[\frac{1}{\sigma_p}], \frac{1}{\sigma_p} - [\frac{1}{\sigma_p}]}(\overline{\{v > 0\}})$ for $0 < t < T^*$.*

Moreover, we have the following intermediate estimate:

$$\sup_{t \in [\sigma, T]} \sup_{y, \tilde{y} \in \{0 < v(\cdot, t) < 1\}} d_{y, \tilde{y}}(t)^{1+\frac{1}{\sigma_p}} \frac{|D_y^{k_0+2}v(y, t) - D_{\tilde{y}}^{k_0+2}v(\tilde{y}, t)|}{|y - \tilde{y}|^{\frac{2}{\sigma_p} - k_0}} \leq C \quad (1.4)$$

for all $0 < \sigma < T < T^*$, where $d_{y, \tilde{y}}(t) := \min\{\text{dist}(y, \Gamma_t), \text{dist}(\tilde{y}, \Gamma_t)\}$, k_0 is the greatest integer strictly less than $\frac{2}{\sigma_p}$ and C is a positive constant depending only on $\mathcal{M}_0, n, p, \sigma, T$.

For intermediate estimate to uniformly elliptic and parabolic equations, we refer the readers to [17, Chapter IV].

To prove Theorem 1.1, we introduce the Hodograph transformation h , given in (3.4), which satisfies the evolution equation

$$h_t = \frac{(\det \tilde{H})^p}{(h_{n+1}^2 + y_{n+1}^{\frac{2}{\sigma_p}}(1 + h_1^2 + \cdots + h_{n-1}^2))^{\frac{(n+2)p-1}{2}}} \quad \text{in } \{y_{n+1} > 0\}, \quad (1.5)$$

where the matrix \tilde{H} is given in (3.8). Note that equation (1.5) is a degenerate fully nonlinear parabolic equation without the concavity condition, and the coefficient $y_{n+1}^{\frac{2}{\sigma_p}}$ is only Hölder continuous when $p > \frac{1}{n-2}$. Hence the regularity theories, such as [15, 17], do not apply. Here we make use of some estimates in [13].

The paper is organized as follows. In Section 2, we recall the short time regularity and some basic estimates. We then derive the equations for g, h and prove the regularity (Theorem 1.1) in Section 3.

Notation 1.1 Given two positive quantities a and b , we denote $a \lesssim b$ if there is a constant $C > 0$, depending only on \mathcal{M}_0, n, p, T , such that $a \leq Cb$, where $T \in (0, T^*)$ is any given constant. We also denote $a \approx b$ if $a \lesssim b$ and $b \lesssim a$.

Let $k \geq 0$ be an integer and $\alpha \in (0, 1]$. Let Ω be a domain in \mathbb{R}^n . As usual, we define the norm $\|\cdot\|_{C^{k,\alpha}(\overline{\Omega})}$ by

$$\|U\|_{C^{k,\alpha}(\overline{\Omega})} = \sup_{|\gamma| \leq k} |D^\gamma U(x)| + \sup_{\substack{|\gamma|=k \\ x, y \in \Omega}} \frac{|D^\gamma U(x) - D^\gamma U(y)|}{|x - y|^\alpha}. \quad (1.6)$$

In the parabolic case, we denote

$$\begin{aligned} & \|U\|_{C_{x,t}^{k+\alpha, \frac{k+\alpha}{2}}(\overline{Q})} \\ &= \sup_{\substack{|\gamma|+2s \leq k \\ (x,t) \in \overline{Q}}} |D_x^\gamma D_t^s U(x, t)| + \sup_{\substack{|\gamma|+2s=k \\ (x,t), (y,t') \in \overline{Q}}} \frac{|D_x^\gamma D_t^s U(x, t) - D_x^\gamma D_t^s U(y, t')|}{(|x - y|^2 + |t - t'|)^{\frac{\alpha}{2}}}, \end{aligned} \quad (1.7)$$

where Q is a domain in $\mathbb{R}^n \times \mathbb{R}^1$. If $\alpha \in (0, 1)$, we will write $\|\cdot\|_{C_{x,t}^{k+\alpha, \frac{k+\alpha}{2}}(\overline{Q})}$ as $\|\cdot\|_{C^{k+\alpha}(\overline{Q})}$ for brevity.

To study the regularity of g , we introduce Hölder spaces with respect to the metric μ in $\mathbb{R}^{n-1} \times \mathbb{R}^+ \times \mathbb{R}$ as in [8, 10],

$$\mu[(x, t), (y, s)] = |x' - y'| + |\sqrt{x_n} - \sqrt{y_n}| + \sqrt{|t - s|}.$$

Let Q be a domain in $\mathbb{R}^{n,+} \times \mathbb{R}$, where $\mathbb{R}^{n,+} := \mathbb{R}^{n-1} \times \mathbb{R}^+ = \{x \in \mathbb{R}^n \mid x_n > 0\}$. We denote

$$\|U\|_{C_\mu^{0,\alpha}(\overline{Q})} = \sup_{p \in \overline{Q}} |U(p)| + \sup_{p_1, p_2 \in \overline{Q}} \frac{|U(p_1) - U(p_2)|}{\mu[p_1, p_2]^\alpha}, \quad (1.8)$$

$$\begin{aligned} \|U\|_{C_\mu^{2+\alpha}(\overline{Q})} &= \|x_n U_{nn}\|_{C_\mu^{0,\alpha}(\overline{Q})} + \sum_{i=1}^{n-1} \|\sqrt{x_n} U_{ni}\|_{C_\mu^{0,\alpha}(\overline{Q})} + \sum_{i,j=1}^{n-1} \|U_{ij}\|_{C_\mu^{0,\alpha}(\overline{Q})} \\ &\quad + \sum_{i=1}^n \|U_i\|_{C_\mu^{0,\alpha}(\overline{Q})} + \|U_t\|_{C_\mu^{0,\alpha}(\overline{Q})} + \|U\|_{C_\mu^{0,\alpha}(\overline{Q})} \end{aligned} \quad (1.9)$$

and

$$\|U\|_{C_\mu^{m,2+\alpha}(\overline{Q})} = \sum_{|\gamma|+2s \leq m} \|D_x^\gamma D_t^s U\|_{C_\mu^{2+\alpha}(\overline{Q})}. \quad (1.10)$$

2 Some Estimates

First we recall the short time existence and regularity in [8], where Daskalopoulos and Hamilton proved the following result.

Proposition 2.1 (see [8, Theorem 9.1]) *Assume conditions (I1)–(I3). Then, there exists a time $T_0 > 0$ such that (1.1) admits a solution \mathcal{M}_t for $0 < t \leq T_0$, and at any given time $t \in (0, T_0]$, \mathcal{M}_t satisfies the conditions (I1)–(I3).*

Remark 2.1 Proposition 2.1 is proved in [8] for $n = 2$. The proof also holds for high dimension case $n \geq 3$. Moreover, for $0 < t \leq T_0$, the proof also implies the following condition (see [8, Theorem 9.2]):

(I4) $g_{ij}\tau_i g_j \in L^\infty(\{v > 0\})$, where $\tau = (\tau_1, \dots, \tau_n)$ is any tangent vector field of the level set of g , i.e., $\tau \cdot \nabla g = 0$.

Therefore, choosing a sufficiently small $t_0 > 0$ as the initial time, we may assume that (I4) holds at $t = 0$.

To prove Theorem 1.1, we then tap into some estimates obtained in previous work [14].

Let $u(\cdot, t)$ be the Legendre transformation of $v(\cdot, t)$, i.e.,

$$u(x, t) = \sup\{y \cdot x - v(y, t) \mid y \in \Omega_t\}, \quad x \in D_y v(\Omega_t) = \mathbb{R}^n. \quad (2.1)$$

Then $u(x, t)$ satisfies the equation

$$\det D^2 u = \frac{1}{(-u_t)^{\frac{1}{p}}(1 + |x|^2)^{\frac{(n+2)p-1}{2p}}} + c_t \delta_0, \quad (2.2)$$

where c_t is the volume of the flat part. Hence $c_t > 0$ for $t \in [0, T^*)$. Without loss of generality, we assume that the origin is an interior point of the convex set $\{v(\cdot, t) = 0\}$ for all $t \in [0, T^*)$. Then for any given $T \in (0, T^*)$, there is a positive constant ρ_0 such that

$$B_{\rho_0}(0) \subset \subset \{y \in \mathbb{R}^n \mid v(y, t) = 0\}, \quad \forall t \in [0, T]. \quad (2.3)$$

Lemma 2.1 (see [14]) *Assume conditions (I1)–(I4). Then*

$$\begin{aligned} -u_t(x, t) &\approx |x|, \\ u_{rr}(x, t) &\approx |x|^{n-1-\frac{1}{p}}, \\ u_{\xi\xi}(x, t) &\approx |x|^{-1} \end{aligned} \quad (2.4)$$

for any $x \in B_1(0) \setminus \{0\}$, $t \in [0, T]$ and any unit vector $\xi \perp \vec{\partial x}$, where $u_{rr}(x, t) := \frac{1}{|x|^2} x_i x_j u_{ij}(x, t)$.

Denote $r = |x|$. Let

$$\zeta(\theta, s, t) = \frac{u(\theta, r, t)}{r}, \quad s = r^{\frac{\sigma_p}{2}}, \quad (2.5)$$

where (θ, r) is the spherical coordinates for x . Then ζ satisfies the parabolic Monge-Ampère type equation (see [14]):

$$-\zeta_t \det \begin{pmatrix} \zeta_{ss} + \frac{2+\sigma_p}{\sigma_p} \frac{\zeta_s}{s} & \zeta_{s\theta_1} & \cdots & \zeta_{s\theta_{n-1}} \\ \zeta_{s\theta_1} & \zeta_{\theta_1\theta_1} + \zeta + \frac{\sigma_p}{2} s \zeta_s & \cdots & \zeta_{\theta_1\theta_{n-1}} \\ \cdots & \cdots & \cdots & \cdots \\ \zeta_{s\theta_{n-1}} & \zeta_{\theta_1\theta_{n-1}} & \cdots & \zeta_{\theta_{n-1}\theta_{n-1}} + \zeta + \frac{\sigma_p}{2} s \zeta_s \end{pmatrix}^p = \overline{F}(s), \quad (2.6)$$

in $\{s > 0\}$, where $\overline{F}(s) = 4^p \sigma_p^{-2p} (1 + s^{\frac{4}{\sigma_p}})^{-\frac{(n+2)p-1}{2}}$.

Lemma 2.2 (see [14, Theorem 6.3]) *Assume the conditions (I1)–(I4). We have*

$$\|\zeta\|_{C^{2+\alpha_0}(\mathbb{S}^{n-1} \times [0,1] \times [\sigma,T])} \leq C, \quad \forall 0 < \sigma < T < T^*, \quad (2.7)$$

where the constants $\alpha_0 \in (0,1)$ and $C > 0$ depend only on $\mathcal{M}_0, n, p, \sigma, T$.

Next we quote the C^α and $C^{2,\alpha}$ estimates for degenerate linear parabolic equations which are needed later. Given a point $p_0 = (x_0, t_0) = (x'_0, x_{0,n}, t_0) \in \mathbb{R}^{n,+} \times \mathbb{R}$, denote

$$Q_\rho^*(p_0) = \{(x, t) \mid x_n > 0, |x' - x'_0| < \rho, |x_n - x_{0,n}| < \rho^2, t_0 - \rho^2 < t \leq t_0\}, \quad (2.8)$$

which is a cylinder in $\mathbb{R}^{n,+} \times \mathbb{R}$. When $p_0 = (0, 0)$, we simply write $Q_\rho^* = Q_\rho^*(p_0)$.

Consider the following linear degenerate operator

$$L_+U := -U_t + a_{nn}x_n\partial_{nn}U + \sum_{i=1}^{n-1} 2a_{in}\sqrt{x_n}\partial_{in}U + \sum_{i,j=1}^{n-1} a_{ij}\partial_{ij}U + \sum_{i=1}^n b_i\partial_iU \quad (2.9)$$

with variable coefficients a_{ij}, b_i defined in the cylinder Q_ρ^* .

Lemma 2.3 *Assume that the coefficients a_{ij}, b_i are measurable and satisfy*

$$\begin{aligned} a_{ij}\xi_i\xi_j &\geq \lambda|\xi|^2, \quad \forall \xi \in \mathbb{R}^n, \\ |a_{ij}|, |b_i| &\leq \lambda^{-1} \end{aligned}$$

and

$$\frac{2b_n}{a_{nn}} \geq \nu$$

for some constants $\lambda, \nu \in (0, 1)$. Let $U \in C^2(\overline{Q_\rho})$ be the solution to $L_+U = f$. Then there exists $\alpha \in (0, 1)$ such that for any $\rho' \in (0, \rho)$, it holds

$$\|U\|_{C_\mu^\alpha(Q_{\rho'}^*)} \leq C \left(\sup_{Q_\rho^*} |U| + \left(\int_{Q_\rho^*} |f|^{n+1} x_n^{\frac{\nu}{2}-1} dx dt \right)^{\frac{1}{n+1}} \right), \quad (2.10)$$

where the positive constant C depends only on n, ρ, ρ', λ and ν .

For the proof of Lemma 2.3, we refer the readers to [9, Theorem 3.1] or [18, Theorem 3.3].

Lemma 2.4 (Schauder estimate) (see [8]) *Assume that the coefficients $a_{ij}, b_i \in C_\mu^\alpha(\overline{Q_\rho^*})$ for some $\alpha \in (0, 1)$ and satisfy*

$$\begin{aligned} a_{ij}\xi_i\xi_j &\geq \lambda|\xi|^2, \quad \forall \xi \in \mathbb{R}^n, \\ \|a_{ij}\|_{C_\mu^\alpha(\overline{Q_\rho^*})}, \|b_i\|_{C_\mu^\alpha(\overline{Q_\rho^*})} &\leq \lambda^{-1} \end{aligned}$$

and

$$b_n \geq \lambda \quad \text{at } \{x_n = 0\}$$

for some constant $\lambda \in (0, 1)$. Let $U \in C_\mu^{2+\alpha}(\overline{Q_\rho^*})$ be the solution to $L_+U = f$. Then for any given $\rho' \in (0, \rho)$, it holds

$$\|U\|_{C_\mu^{2+\alpha}(\overline{Q_{\rho'}^*})} \leq C(\|U\|_{L^\infty(\overline{Q_\rho^*})} + \|f\|_{C_\mu^\alpha(\overline{Q_\rho^*})}), \quad (2.11)$$

where the positive constant C depends only on n, α, ρ, ρ' and λ .

3 The Regularity for the Graph

In this section, we will first derive the evolution equations of g and h . Then, we utilize the a priori estimates of u and ζ to obtain the $C_\mu^{2+\beta}$ regularity of g and h , which allows us to prove Theorem 1.1 and Corollary 1.1.

3.1 Derivation of equations

Recall that the function v satisfies equation (1.2) and g is defined in (1.3). A direct computation yields that, for $1 \leq i, j \leq n$,

$$v_i = g^{\frac{1}{\sigma_p}} g_i, \quad v_t = g^{\frac{1}{\sigma_p}} g_t \quad (3.1)$$

and

$$v_{ij} = g^{\frac{1}{\sigma_p}} g_{ij} + \frac{1}{\sigma_p} g^{\frac{1}{\sigma_p}-1} g_i g_j. \quad (3.2)$$

Then, g satisfies

$$g_t = \frac{\left(g \det \left(D^2 g + \frac{1}{\sigma_p} g^{-1} Dg \otimes Dg\right)\right)^p}{(1 + g^{\frac{2}{\sigma_p}} |Dg|^2)^{\frac{(n+2)p-1}{2}}}, \quad (3.3)$$

where $Dg \otimes Dg$ is a matrix with (i, j) -entries $g_i g_j$.

Then, we perform the following Hodograph transformation mentioned in Section 1. Let $\bar{p}_0 = (\bar{y}_0, \bar{t}_0)$ be a point on the interface $\Gamma_{\bar{t}_0}$ with $0 < \bar{t}_0 < T^*$. By a rotation of the coordinates, we may assume that $e_n = (0, \dots, 0, 1)$ is the unit outer normal of the flat part $\{v(y, \bar{t}_0) = 0\}$ at \bar{p}_0 , so that at the point, we have

$$g_i(\bar{p}_0) = 0, \quad i = 1, \dots, n-1, \quad g_n(\bar{p}_0) > 0.$$

The above condition can be guaranteed by the initial conditions on $g(y, 0)$ and later by the a priori estimates on $|Dg|$ (see (3.12) below). Hence, we can solve the equation $y_{n+1} = g(y_1, \dots, y_n, t)$ with respect to y_n around the point \bar{p}_0 and yield a map

$$y_n = -h(y_1, \dots, y_{n-1}, y_{n+1}, t), \quad (3.4)$$

defined for all $(y_1, \dots, y_{n-1}, y_{n+1}, t)$ sufficiently close to $\bar{q}_0 = (\bar{y}_{0,1}, \dots, \bar{y}_{0,n-1}, 0, \bar{t}_0)$. Then, direct computations give that

$$Dg = -\frac{1}{h_{n+1}}(h_1, \dots, h_{n-1}, 1), \quad g_t = -\frac{h_t}{h_{n+1}} \quad (3.5)$$

and for $1 \leq i, j \leq n-1$,

$$g_{ij} = -\frac{1}{h_{n+1}} \left(h_{ij} - h_{i,n+1} \frac{h_j}{h_{n+1}} - h_{j,n+1} \frac{h_i}{h_{n+1}} + h_{n+1,n+1} \frac{h_i h_j}{h_{n+1}^2} \right),$$

$$g_{in} = \frac{1}{h_{n+1}^2} \left(h_{i,n+1} - h_{n+1,n+1} \frac{h_i}{h_{n+1}} \right)$$

and

$$g_{nn} = -\frac{1}{h_{n+1}^3} h_{n+1,n+1}.$$

According to (3.3), h satisfies

$$h_t = \frac{(y_{n+1} \det H)^p}{(h_{n+1}^2 + y_{n+1}^{\frac{2}{\sigma_p}} (1 + h_1^2 + \cdots + h_{n-1}^2))^{\frac{(n+2)p-1}{2}}}, \quad (3.6)$$

where H is an $n \times n$ matrix with entries

$$H_{ij} = h_{ij} - h_{i,n+1} \frac{h_j}{h_{n+1}} - h_{j,n+1} \frac{h_i}{h_{n+1}} + h_{n+1,n+1} \frac{h_i h_j}{h_{n+1}^2} - \frac{\sigma_p^{-1} h_i h_j}{y_{n+1} h_{n+1}},$$

$$H_{i,n+1} = h_{i,n+1} - h_{n+1,n+1} \frac{h_i}{h_{n+1}} + \frac{\sigma_p^{-1} h_i}{y_{n+1}}$$

and

$$H_{n+1,n+1} = h_{n+1,n+1} - \frac{\sigma_p^{-1} h_{n+1}}{y_{n+1}}.$$

By the elementary properties of determinants, equation (3.6) can be transformed into

$$h_t = \frac{(\det \tilde{H})^p}{(h_{n+1}^2 + y_{n+1}^{\frac{2}{\sigma_p}} (1 + |D_{y'} h|^2))^{\frac{(n+2)p-1}{2}}}, \quad (3.7)$$

where

$$\tilde{H} = \begin{pmatrix} h_{11} & \cdots & h_{1,n-1} & \sqrt{y_{n+1}} h_{1,n+1} \\ \cdots & \cdots & \cdots & \cdots \\ h_{1,n-1} & \cdots & h_{n-1,n-1} & \sqrt{y_{n+1}} h_{n-1,n+1} \\ \sqrt{y_{n+1}} h_{1,n+1} & \cdots & \sqrt{y_{n+1}} h_{n-1,n+1} & y_{n+1} h_{n+1,n+1} - \sigma_p^{-1} h_{n+1} \end{pmatrix}. \quad (3.8)$$

One can calculate that the linearized operator of (3.7),

$$\mathcal{L} := -\frac{1}{h_t} \partial_t + \sum_{i,j=1}^{n-1} p \tilde{H}^{ij} \partial_{y_i y_j} + 2 \sum_{i=1}^{n-1} p \tilde{H}^{i,n+1} \sqrt{y_{n+1}} \partial_{y_i y_{n+1}} + p y_{n+1} \tilde{H}^{n+1,n+1} \partial_{y_{n+1} y_{n+1}}$$

$$+ \hat{b} \partial_{y_{n+1}} - \sum_{i=1}^{n-1} \frac{[(n+2)p-1] y_{n+1}^{\frac{2}{\sigma_p}}}{h_{n+1}^2 + y_{n+1}^{\frac{2}{\sigma_p}} (1 + |D_{y'} h|^2)} h_i \partial_{y_i}, \quad (3.9)$$

where $\tilde{H}^{ij}, \tilde{H}^{i,n+1}, \tilde{H}^{n+1,n+1}$, $i, j = 1, \dots, n-1$ are the elements of the inverse matrix of \tilde{H} and

$$\hat{b}(y', y_{n+1}, t) := -\left(\frac{[(n+2)p-1] h_{n+1}}{h_{n+1}^2 + y_{n+1}^{\frac{2}{\sigma_p}} (1 + |D_{y'} h|^2)} + \frac{p}{\sigma_p} \tilde{H}^{n+1,n+1} \right). \quad (3.10)$$

3.2 Regularity for g and h

Lemma 3.1 *Assume the conditions (II)–(I4). Then for some $\beta \in (0, 1)$, it holds that*

$$\max_{t \in [\sigma, T]} \|g(\cdot, t)\|_{C_\mu^{2+\beta}(\{0 < g(\cdot, t) < 1\})} \leq C(\mathcal{M}_0, n, p, \sigma, T) \quad (3.11)$$

for all $0 < \sigma < T < T^*$.

Proof Step 1 First order derivative estimates.

By (2.1) and (2.4), we have

$$\begin{aligned} v &= x \cdot Du - u = ru_r - u \\ &= \int_0^r (\rho u_\rho - u)_\rho d\rho = \int_0^r \rho u_{\rho\rho} d\rho \approx r^{\sigma_p+1}. \end{aligned}$$

Hence $g \approx r^{\sigma_p}$. It follows from (3.1) and Lemma 2.1 that

$$g_t \approx 1, \quad |Dg| \approx 1, \quad (3.12)$$

uniformly near the interface Γ_t for $t \in (0, T]$. Note that estimate (3.12) allows us to perform the local coordinate transform (3.4).

Fix a point $\bar{p}_0 = (\bar{y}_0, \bar{t}_0)$ on the interface $\Gamma_{\bar{t}_0}$, where $\bar{t}_0 \in (0, T]$. By a rotation of the coordinates, we may assume that the unit outer normal of the flat part $\{v(y, \bar{t}_0) = 0\}$ at \bar{p}_0 is $e_n = (0, \dots, 0, 1)$, i.e., $\frac{Dg(\bar{p}_0)}{|Dg(\bar{p}_0)|} = e_n$. By [10, Lemmas 4.7–4.8], there exist positive constants $\eta > 0$ and $\gamma_0 > 0$, depending only on the initial data and ρ_0 , such that

$$e_n \cdot \frac{Dg(p)}{|Dg(p)|} \geq \gamma_0, \quad \forall p = (y, t) \text{ with } g(p) > 0 \text{ and } |p - \bar{p}_0| < \eta, \quad t \in (0, \bar{t}_0]. \quad (3.13)$$

From (3.5) and (3.12)–(3.13), one knows, for a small constant $\eta > 0$,

$$h_t \approx 1, \quad -h_{n+1} \approx \sqrt{1 + |D_{y'} h|^2} \approx 1, \quad \forall (y', y_{n+1}, t) \in Q_\eta^*(\bar{q}_0), \quad (3.14)$$

where the cylinder Q_η^* is defined in (2.8).

Step 2 Second order derivative estimates.

Now, we fix a point $(y_0, t_0) \in \{(y, t) \mid g(y, t) > 0, |(y, t) - (\bar{y}_0, \bar{t}_0)| < \eta, \bar{t}_0 - \eta^2 < t \leq \bar{t}_0\}$ for small constant $\eta > 0$. Let $\xi^{(1)}, \dots, \xi^{(n-1)}, \xi^{(n)} = \frac{Dg}{|Dg|}$ be n vectors at the point (y_0, t_0) with $\xi^{(i)} = \frac{g_n e_i - g_i e_n}{|g_n e_i - g_i e_n|}$, $i = 1, \dots, n-1$. Note that $\xi^{(i)} \perp \xi^{(n)}$ for $i = 1, \dots, n-1$. From (3.13), one gets

$$\det(\xi^{(1)}, \dots, \xi^{(n-1)}, \xi^{(n)}) \geq \left(\frac{g_n}{|Dg|}\right)^{n-2} \approx 1. \quad (3.15)$$

At point (y_0, t_0) , consider the following matrix

$$G = \begin{pmatrix} g_{\xi^{(1)}\xi^{(1)}} & \cdots & g_{\xi^{(1)}\xi^{(n-1)}} & \sqrt{g}g_{\xi^{(1)}\xi^{(n)}} \\ g_{\xi^{(2)}\xi^{(1)}} & \cdots & g_{\xi^{(2)}\xi^{(n-1)}} & \sqrt{g}g_{\xi^{(2)}\xi^{(n)}} \\ \vdots & \vdots & \vdots & \vdots \\ \sqrt{g}g_{\xi^{(n)}\xi^{(1)}} & \cdots & \sqrt{g}g_{\xi^{(n)}\xi^{(n-1)}} & gg_{\xi^{(n)}\xi^{(n)}} + \frac{1}{\sigma_p}|Dg|^2 \end{pmatrix}. \quad (3.16)$$

Then, (3.15) gives that

$$\begin{aligned}\det G &= g \det \left(D^2 g + \frac{1}{\sigma_p} g^{-1} Dg \otimes Dg \right) (\det(\xi^{(1)}, \dots, \xi^{(n-1)}, \xi^{(n)}))^2 \\ &\approx g \det \left(D^2 g + \frac{1}{\sigma_p} g^{-1} Dg \otimes Dg \right).\end{aligned}\quad (3.17)$$

The first aim in this part is to show that

$$G \approx I_{n \times n}, \quad (3.18)$$

where $I_{n \times n}$ is the identity matrix. For this, let ν be the unit eigenvector which corresponds to the smallest eigenvalue of $D^2 u$. Recall that $x_0 = D_y v(y_0, t_0)$. Then $r = |x_0|$ can be arbitrary small if we take $\eta > 0$ small.

$$\text{Claim: } |\xi^{(n)} \cdot \nu - 1| \lesssim r^{\sigma_p}, \quad |\xi^{(i)} \cdot \nu| \lesssim r^{\frac{\sigma_p}{2}}, \quad i = 1, \dots, n-1.$$

By estimate (2.4) and

$$\xi^{(n)} = \frac{Dg(y_0, t_0)}{|Dg(y_0, t_0)|} = \frac{Dv(y_0, t_0)}{|Dv(y_0, t_0)|} = \frac{x_0}{|x_0|} = \frac{x_0}{r},$$

we have $u_{\xi^{(n)}\xi^{(n)}} = u_{rr} \approx r^{\sigma_p-1}$ at the point (x_0, t_0) (see [14]). Suppose the first part of the Claim fails, i.e., $|\xi^{(n)} \cdot \nu - 1| \gg r^{\sigma_p}$. Denote

$$\xi^{(n)} = \tau_1 \nu + \tau_2 \bar{\xi} \quad \text{for some unit vector } \bar{\xi} \perp \nu,$$

where $\tau_1 = \xi^{(n)} \cdot \nu$ and $\tau_2 = \xi^{(n)} \cdot \bar{\xi}$. Then, it holds

$$||\tau_1| - 1| \gg r^{\sigma_p}, \quad \tau_2 \gg r^{\frac{\sigma_p}{2}},$$

which yields

$$\begin{aligned}r^{\sigma_p-1} &\approx u_{\xi^{(n)}\xi^{(n)}} = \tau_1^2 u_{\nu\nu} + 2\tau_1\tau_2 u_{\nu\bar{\xi}} + \tau_2^2 u_{\bar{\xi}\bar{\xi}} \\ &\geq (\tau_2 \sqrt{u_{\bar{\xi}\bar{\xi}}} - |\tau_1| \sqrt{u_{\nu\nu}})^2 \\ &\gg r^{\sigma_p-1}.\end{aligned}$$

This contradiction proves the first part of the Claim.

It then follows that

$$|\xi^{(n)} - \nu|^2 = 2|\xi^{(n)} \cdot \nu - 1| \lesssim r^{\sigma_p}.$$

Hence

$$|\xi^{(i)} \cdot \nu| = |\xi^{(i)} \cdot (\xi^{(n)} - \nu)| \lesssim r^{\frac{\sigma_p}{2}}, \quad i = 1, \dots, n-1,$$

which proves the second part of the Claim.

By the above Claim and Lemma 2.1, for $\bar{\xi} \perp \nu$, we get

$$\begin{aligned} g_{\xi^{(i)}\xi^{(i)}} &= \left(\frac{1 + \sigma_p}{\sigma_p} v \right)^{-\frac{1}{1+\sigma_p}} v_{\xi^{(i)}\xi^{(i)}} \approx r^{-1} u^{\xi^{(i)}\xi^{(i)}} \\ &= r^{-1} (u^{\bar{\xi}\bar{\xi}} (\bar{\xi} \cdot \xi^{(i)})^2 + 2u^{\bar{\xi}\nu} (\bar{\xi} \cdot \xi^{(i)}) (\nu \cdot \xi^{(i)}) + u^{\nu\nu} (\nu \cdot \xi^{(i)})^2) \\ &\lesssim r^{-1} (r + r^{1-\frac{\sigma_p}{2}} \cdot r^{\frac{\sigma_p}{2}} + r^{1-\sigma_p} r^{\sigma_p}) \lesssim 1 \end{aligned}$$

for $i = 1, \dots, n-1$, and

$$\begin{aligned} gg_{\xi^{(n)}\xi^{(n)}} + \frac{1}{\sigma_p} |Dg|^2 &= g \left(\frac{1 + \sigma_p}{\sigma_p} v \right)^{-\frac{1}{1+\sigma_p}} v_{\xi^{(n)}\xi^{(n)}} \\ &\approx r^{\sigma_p-1} u^{\xi^{(n)}\xi^{(n)}} \\ &\lesssim r^{\sigma_p-1} r^{1-\sigma_p} \approx 1. \end{aligned}$$

Then from equation (3.3) and estimates (3.12), (3.17), one knows $G \approx I_{n \times n}$.

We next claim that the matrix \tilde{H} , defined in (3.8), satisfies

$$\tilde{H} \approx I_{n \times n} \quad \text{in } Q_\eta^*(\bar{q}_0), \quad (3.19)$$

where $\bar{q}_0 = (\bar{y}'_0, 0, \bar{t}_0)$. Indeed, by the definition of h , one has

$$\begin{aligned} \xi^{(i)} &= \frac{e_i - h_i e_n}{\sqrt{1 + h_i^2}}, \quad i = 1, \dots, n-1, \\ \xi^{(n)} &= \frac{(D_{y'} h, 1)}{\sqrt{1 + |D_{y'} h|^2}} \end{aligned}$$

at the point $(y'_0, g(y_0, t_0), t_0)$. Then a direct computation implies

$$\begin{aligned} g_{\xi^{(i)}\xi^{(j)}} &= -\frac{h_{ij}}{h_{n+1} \sqrt{(1 + h_i^2)(1 + h_j^2)}}, \quad 1 \leq i, j \leq n-1, \\ g_{\xi^{(i)}\xi^{(n)}} &= \frac{1}{\sqrt{(1 + h_i^2)(1 + |D_{y'} h|^2)}} \left(-\frac{h_k h_{ik}}{h_{n+1}} + \frac{1 + |D_{y'} h|^2}{h_{n+1}^2} h_{i,n+1} \right), \quad 1 \leq i \leq n-1, \quad (3.20) \\ g_{\xi^{(n)}\xi^{(n)}} &= -\frac{h_k h_l h_{kl}}{h_{n+1}(1 + |D_{y'} h|^2)} + \frac{2h_l h_{l,n+1}}{h_{n+1}^2} - \frac{(1 + |D_{y'} h|^2) h_{n+1,n+1}}{h_{n+1}^3}. \end{aligned}$$

Here the subscripts k, l obey the Einstein summation convention from 1 to $n-1$. From (3.14), (3.18) and (3.20), it follows that

$$\sum_{i,j=1}^{n-1} (|h_{ij}| + |\sqrt{y_{n+1}} h_{i,n+1}|) + |y_{n+1} h_{n+1,n+1}| \lesssim 1, \quad (3.21)$$

which gives (3.19) by (3.7) and the arbitrariness of (y_0, t_0) .

Step 3 $C_\mu^{2+\beta}$ -estimate.

Now we refine the estimates of $gg_{\xi^{(n)}\xi^{(n)}}$ and $\sqrt{g}g_{\xi^{(i)}\xi^{(n)}}$ according to the regularity of ζ . By Lemma 2.2, $\zeta(\theta, s, t) \in C^{2+\alpha_0}(\mathbb{S}^{n-1} \times [0, 1] \times (0, T])$. At the point $(x_0, t_0) = (D_y v(y_0, t_0), t_0)$,

where (y_0, t_0) is a fixed point in $\{(y, t) \mid g(y, t) > 0, |(y, t) - (\bar{y}_0, \bar{t}_0)| < \eta, \bar{t}_0 - \eta^2 < t \leq \bar{t}_0\}$ for small constant $\eta > 0$, one knows that

$$\begin{aligned} u_{\xi^{(n)}\xi^{(n)}} &= r^{\sigma_p-1}(a_0 + O(r^{\frac{\alpha_0\sigma_p}{2}})), \\ |u_{\bar{\xi}^{(i)}\xi^{(n)}}| &\lesssim r^{\sigma_p-1}, \quad i = 1, \dots, n-1, \end{aligned} \quad (3.22)$$

where $\bar{\xi}^{(n)} := \xi^{(n)}$, $\{\bar{\xi}^{(i)}\}_{i=1}^n$ is an orthonormal basis of \mathbb{R}^n and

$$a_0 := \lim_{\rho \rightarrow 0^+} \frac{u_{\rho\rho}\left(\frac{\rho x_0}{|x_0|}, t_0\right)}{\rho^{\sigma_p-1}}.$$

Then, by Lemma 2.1 and (3.22), we get

$$\begin{aligned} u^{\xi^{(n)}\xi^{(n)}} &= \frac{U^{\xi^{(n)}\xi^{(n)}}}{\det D^2u} = \frac{U^{\xi^{(n)}\xi^{(n)}}}{u_{\xi^{(n)}\xi^{(n)}}U^{\xi^{(n)}\xi^{(n)}} + O(u_{\bar{\xi}^{(i)}\xi^{(n)}}u_{\bar{\xi}^{(j)}\xi^{(n)}}r^{-(n-2)})} \\ &= \frac{1}{u_{\xi^{(n)}\xi^{(n)}}} \left[1 + O\left(\frac{u_{\bar{\xi}^{(i)}\xi^{(n)}}u_{\bar{\xi}^{(j)}\xi^{(n)}}r^{-(n-2)}}{u_{\xi^{(n)}\xi^{(n)}}U^{\xi^{(n)}\xi^{(n)}}}\right) \right]^{-1} \\ &= \frac{1}{u_{\xi^{(n)}\xi^{(n)}}} \left[1 + O\left(\frac{r^{2\sigma_p-n}}{u_{\xi^{(n)}\xi^{(n)}}u^{\xi^{(n)}\xi^{(n)}}\det D^2u}\right) \right]^{-1}. \end{aligned} \quad (3.23)$$

Here we denote by $U^{\bar{\xi}^{(i)}\bar{\xi}^{(j)}}$ the elements of the adjoint matrix of $\{u_{\bar{\xi}^{(i)}\bar{\xi}^{(j)}}\}_{i,j=1}^n$.

Since

$$\begin{aligned} \det D^2u &\approx (-u_t)^{-\frac{1}{p}} \approx r^{-\frac{1}{p}}, \\ u_{\xi^{(n)}\xi^{(n)}} &\geq \frac{1}{u^{\xi^{(n)}\xi^{(n)}}}, \end{aligned}$$

(3.23) implies

$$u^{\xi^{(n)}\xi^{(n)}} = \frac{1}{u_{\xi^{(n)}\xi^{(n)}}}(1 + O(r^{\sigma_p})). \quad (3.24)$$

As a result, by (3.1)–(3.2), (3.22) and (3.24), we have

$$\begin{aligned} gg_{\xi^{(n)}\xi^{(n)}} &= g\left(\frac{1+\sigma_p}{\sigma_p}v\right)^{-\frac{1}{1+\sigma_p}}v_{\xi^{(n)}\xi^{(n)}} - \frac{1}{\sigma_p}g_{\xi^{(n)}}^2 \\ &= \frac{1}{\sigma_p}\left(\frac{1+\sigma_p}{\sigma_p}v\right)^{-\frac{2}{1+\sigma_p}}((\sigma_p+1)(ru_r - u)u^{\xi^{(n)}\xi^{(n)}} - r^2) \\ &= \frac{r^2}{\sigma_p}\left(\frac{1+\sigma_p}{\sigma_p}v\right)^{-\frac{2}{1+\sigma_p}}\left((\sigma_p+1)\frac{(ru_r - u)}{r^2u_{\xi^{(n)}\xi^{(n)}}}(1 + O(r^{\sigma_p})) - 1\right) \\ &= \frac{r^2}{\sigma_p}\left(\frac{1+\sigma_p}{\sigma_p}v\right)^{-\frac{2}{1+\sigma_p}}\left(\frac{(\sigma_p+1)\int_0^r \rho u_{\rho\rho}d\rho}{r^{\sigma_p+1}(a_0 + O(r^{\frac{\alpha_0\sigma_p}{2}}))}(1 + O(r^{\sigma_p})) - 1\right) \\ &\approx \left(\frac{(\sigma_p+1)\int_0^r \rho u_{\rho\rho}d\rho}{a_0r^{\sigma_p+1}}(1 + O(r^{\frac{\alpha_0\sigma_p}{2}})) - 1\right) \lesssim r^{\frac{\alpha_0\sigma_p}{2}} \end{aligned} \quad (3.25)$$

and for $j = 1, \dots, n-1$,

$$\begin{aligned} |\sqrt{g}g_{\bar{\xi}^{(j)}\xi^{(n)}}| &= \sqrt{g}\left(\frac{1+\sigma_p}{\sigma_p}v\right)^{-\frac{1}{1+\sigma_p}}|v_{\bar{\xi}^{(j)}\xi^{(n)}}|\lesssim r^{\frac{\sigma_p}{2}-1}|u^{\bar{\xi}^{(j)}\xi^{(n)}}| \\ &\lesssim r^{\frac{\sigma_p}{2}-1}\frac{|U^{\bar{\xi}^{(j)}\xi^{(n)}}|}{\det D^2u}\lesssim \sum_{i=1}^{n-1}r^{\frac{\sigma_p}{2}-1}\frac{|u_{\bar{\xi}^{(i)}\xi^{(n)}}|r^{-(n-2)}}{r^{-1/p}} \\ &\lesssim r^{\frac{\sigma_p}{2}}. \end{aligned} \quad (3.26)$$

According to estimates (3.14) and (3.19), by scaling, we can apply interior estimates for uniformly parabolic equations (see [17]) to get

$$|h_{t,n+1}(y', y_{n+1}, t)| \lesssim y_{n+1}^{-1}, \quad \forall (y', y_{n+1}, t) \in Q_\eta^*(\bar{q}_0), \quad \bar{q}_0 = (\bar{y}'_0, 0, \bar{t}_0). \quad (3.27)$$

By the relationship between D^2h and D^2g in (3.20), the refined estimates (3.25) and (3.26) give that

$$y_{n+1}h_{n+1,n+1} \lesssim y_{n+1}^{\frac{\alpha_0}{2}}, \quad |h_{i,n+1}| \lesssim 1, \quad i = 1, \dots, n-1 \quad \text{in } Q_\eta^*(\bar{q}_0). \quad (3.28)$$

We claim that (3.27) and (3.28) imply $h_{n+1} \in C_\mu^\beta(\overline{Q_\eta^*(\bar{q}_0)})$ for some $\beta \in (0, \frac{\alpha_0}{8})$. In fact, for all $(y', y_{n+1}, t), (\tilde{y}', \tilde{y}_{n+1}, \tilde{t}) \in Q_\eta^*(\bar{q}_0)$, one has

$$\begin{aligned} |h_{n+1}(y', y_{n+1}, t) - h_{n+1}(y', \tilde{y}_{n+1}, t)| &\leq \left| \int_{\tilde{y}_{n+1}}^{y_{n+1}} h_{n+1,n+1}(y', \lambda, t) d\lambda \right| \\ &\lesssim |\tilde{y}_{n+1} - y_{n+1}|^{\frac{\alpha_0}{2}} \lesssim |\sqrt{\tilde{y}_{n+1}} - \sqrt{y_{n+1}}|^{\frac{\alpha_0}{2}} \end{aligned}$$

and

$$|h_{n+1}(y', y_{n+1}, t) - h_{n+1}(\tilde{y}', y_{n+1}, t)| \lesssim |\tilde{y}' - y'|.$$

Also for $|t - \tilde{t}| \leq y_{n+1}^2$,

$$|h_{n+1}(y', y_{n+1}, t) - h_{n+1}(y', y_{n+1}, \tilde{t})| \lesssim |t - \tilde{t}|y_{n+1}^{-1} \leq |t - \tilde{t}|^{\frac{1}{2}},$$

for $|t - \tilde{t}| \geq y_{n+1}^2$,

$$\begin{aligned} &|h_{n+1}(y', y_{n+1}, t) - h_{n+1}(y', y_{n+1}, \tilde{t})| \\ &\leq |h_{n+1}(y', |t - \tilde{t}|^{\frac{1}{4}}, t) - h_{n+1}(y', y_{n+1}, t)| \\ &\quad + |h_{n+1}(y', |t - \tilde{t}|^{\frac{1}{4}}, t) - h_{n+1}(y', |t - \tilde{t}|^{\frac{1}{4}}, \tilde{t})| \\ &\quad + |h_{n+1}(y', |t - \tilde{t}|^{\frac{1}{4}}, \tilde{t}) - h_{n+1}(y', y_{n+1}, \tilde{t})| \\ &\lesssim ||t - \tilde{t}|^{\frac{1}{4}} - y_{n+1}|^{\frac{\alpha_0}{2}} + |t - \tilde{t}|^{\frac{3}{4}} \\ &\lesssim |t - \tilde{t}|^{\frac{\alpha_0}{8}}. \end{aligned}$$

The above estimates conclude that $h_{n+1} \in C_\mu^\beta(\overline{Q_\eta^*(\bar{q}_0)})$.

Moreover, the estimate (3.28) also gives that

$$\begin{aligned}\widehat{b}(y', 0, t) &= -\left(\frac{[(n+2)p-1]h_{n+1}}{h_{n+1}^2 + y_{n+1}^{\frac{2}{\sigma_p}}(1 + |D_{y'}h|^2)} + \frac{p}{\sigma_p}\widetilde{H}^{n+1, n+1}\right)\Big|_{y_{n+1}=0} \\ &= -\frac{(n+1)p-1}{h_{n+1}} \gtrsim 1,\end{aligned}$$

which yields that the coefficient of $\partial_{y_{n+1}}$,

$$\widehat{b}(y', y_{n+1}, t) \gtrsim 1, \quad \forall (y', y_{n+1}, t) \in Q_\eta^*(\overline{q}_0). \quad (3.29)$$

By (3.14), (3.19) and (3.28), there holds

$$\widehat{b}/(p\widetilde{H}^{n+1, n+1}) \gtrsim 1 \quad \text{in } Q_\eta^*(\overline{q}_0).$$

Hence, by Lemma 2.3, we obtain $h_1, \dots, h_{n-1}, h_t \in C_\mu^\beta(\overline{Q_{\frac{\eta}{2}}^*(\overline{q}_0)})$ for some $\beta \in (0, 1)$.

Consequently, by the proof in [14, Lemma 4.4] or the argument in [10, Section 6], we obtain $h \in C_\mu^{2+\beta}(\overline{Q_{\frac{\eta}{2}}^*(\overline{q}_0)})$. Therefore the coefficients of the operator \mathcal{L} belong to $C_\mu^\beta(\overline{Q_{\frac{\eta}{2}}^*(\overline{q}_0)})$, for a small positive constant η depending only on \mathcal{M}_0, n, p, T . By (3.12),

$$g(y, t) \approx \text{dist}(y, \partial\Gamma_t) \quad (3.30)$$

near the interface Γ_t for $t \in (0, T]$. Hence g is $C_\mu^{2+\beta}$ -smooth up to the interface $\Gamma_{\overline{t}_0}$, and the desired a priori estimate (3.11) follows.

Proof of Theorem 1.1 We still consider equation (3.7) in $Q_\eta^*(\overline{q}_0)$ with $\overline{q}_0 = (\overline{y}'_0, 0, \overline{t}_0)$, where $\overline{y}_0 = (\overline{y}'_0, \overline{y}_{0,n}) \in \Gamma_{\overline{t}_0}$, $t_0 \in (0, T^*)$. Differentiating the equation with respect to t gives

$$\mathcal{L}(h_t) = 0,$$

where \mathcal{L} is the linearized operator in (3.9). Since the coefficients of the operator \mathcal{L} all belong to $C_\mu^\beta(\overline{Q_{\frac{\eta}{2}}^*(\overline{q}_0)})$ and $\widehat{b} \gtrsim 1$ in $Q_{\frac{\eta}{2}}^*(\overline{q}_0)$, by Lemma 2.4, one gets $h_t \in C_\mu^{2+\beta}(\overline{Q_{\frac{\eta}{2}}^*(\overline{q}_0)})$. Similarly, differentiating equation (3.7) in y_i , $i = 1, \dots, n-1$, we have $h_{y_i} \in C_\mu^{2+\beta}(\overline{Q_{\frac{\eta}{2}}^*(\overline{q}_0)})$. It follows by the Schauder estimate that $D_{t, y'}^k h \in C_\mu^{2+\beta}(\overline{Q_{\frac{\eta}{2}}^*(\overline{q}_0)})$ for each $k \in \mathbb{N}^+$, after differentiating equation (3.7) with respect to t, y_i up to k times.

As for the regularity of h in y_{n+1} , we need to take care of the term $y_{n+1}^{\frac{2}{\sigma_p}}$ in equation (3.7), which is not smooth if $\frac{2}{\sigma_p}$ is not an integer.

Case 1 $\frac{2}{\sigma_p} \in \mathbb{N}^+$. Then $y_{n+1}^{\frac{2}{\sigma_p}}$ is smooth. In this case, one can differentiate equation (3.7) in y_{n+1} to obtain higher regularity as above.

Case 2a $\frac{2}{\sigma_p} \notin \mathbb{Z}^+$ and $\frac{2}{\sigma_p} < 1$. Let

$$z_1 = y_1, \dots, z_{n-1} = y_{n-1}, z_n = 2\sqrt{y_{n+1}},$$

then $h(z, t), h_{z_i}(z, t), h_t(z, t) \in C^{2+\beta}(\overline{Q_\eta(\overline{q}_0)})$, $i = 1, \dots, n-1$. Here $Q_\eta(\overline{q}_0)$, $\overline{q}_0 = (\overline{y}'_0, 0, \overline{t}_0)$, is the cylinder given by

$$Q_\eta(\overline{q}_0) = \{(z, t) \in \mathbb{R}^{n,+} \times \mathbb{R} \mid z_n > 0, |z - (\overline{y}'_0, 0)| < \eta, \overline{t}_0 - \eta^2 < t \leq \overline{t}_0\}. \quad (3.31)$$

Hence, one can rewrite equation (3.7) in coordinates (z, t) as

$$h_{z_n z_n} - \frac{\sigma_p + 2}{\sigma_p} \frac{h_{z_n}}{z_n} = \tilde{f}\left(z_n^{\frac{4}{\sigma_p}}, h_t, D_{z'} h, \frac{h_{z_n}}{z_n}, D_{z'} D_z h\right), \quad (3.32)$$

where \tilde{f} is $C^{1+\beta}$ smooth in its all arguments. Moreover, by (3.29),

$$-\frac{\partial \tilde{f}}{\partial\left(\frac{h_{z_n}}{z_n}\right)} - \frac{\sigma_p + 2}{\sigma_p} \gtrsim 1 \quad \text{in } \overline{Q_\eta(\bar{q}_0)}.$$

To prove the regularity of $h_{z_n z_n}$ in z_n , we take a fixed point $(z_0, t_0) = (z'_0, 0, t_0) \in \overline{Q_\eta(\bar{q}_0)}$, and denote

$$\varrho(z_n) = (\varrho_1(z_n), \varrho_2(z_n)) = \left(z_n^{\frac{4}{\sigma_p}}, \frac{h_{z_n}}{z_n}\right)\Big|_{(z'_0, z_n, t_0)} \quad \text{with } (z'_0, z_n, t_0) \in \overline{Q_\eta(\bar{q}_0)}$$

and

$$\bar{f}(\varrho(z_n)) = \bar{f}(\varrho_1(z_n), \varrho_2(z_n)) = \tilde{f}\left(z_n^{\frac{4}{\sigma_p}}, h_t, D_{z'} h, \frac{h_{z_n}}{z_n}, D_{z'} D_z h\right)\Big|_{(z'_0, z_n, t_0)}.$$

We also define two constants:

$$\kappa_0 = \frac{h_{z_n}}{z_n}\Big|_{(z_0, t_0)}, \quad b_0 = -\frac{\partial \bar{f}}{\partial \varrho_2}\Big|_{\varrho=(0, \kappa_0)} - \frac{\sigma_p + 2}{\sigma_p} > 0,$$

which are well-defined as $h(z, t) \in C^{2+\beta}(\overline{Q_\eta(\bar{q}_0)})$. Then, equation (3.32) can be regarded as an ODE of the variable z_n and rewritten as

$$h_{z_n z_n}\Big|_{(z'_0, z_n, t_0)} + b_0 \frac{h_{z_n}}{z_n}\Big|_{(z'_0, z_n, t_0)} = \bar{f}(\varrho(z_n)) - \bar{f}_{\varrho_2}(0, \kappa_0) \varrho_2(z_n) =: \check{f}(\varrho(z_n)), \quad (3.33)$$

which yields that

$$h_{z_n}\Big|_{(z'_0, z_n, t_0)} = z_n^{-b_0} \int_0^{z_n} \rho^{b_0} \check{f}(\varrho(\rho)) d\rho$$

and

$$\frac{h_{z_n}}{z_n}\Big|_{(z'_0, \lambda, t_0)} = \lambda^{-b_0-1} \int_0^\lambda \rho^{b_0} \check{f}(\varrho(\rho)) d\rho = \int_0^1 \rho^{b_0} \check{f}(\varrho(\lambda\rho)) d\rho.$$

Note that $\partial \varrho_2 \check{f}(\varrho(0)) = 0$. Then, for $(z'_0, \lambda, t_0), (z'_0, \tilde{\lambda}, t_0) \in \overline{Q_\eta(\bar{q}_0)}$, we get

$$\begin{aligned} & \left| \frac{h_{z_n}}{z_n}\Big|_{(z'_0, \lambda, t_0)} - \frac{h_{z_n}}{z_n}\Big|_{(z'_0, \tilde{\lambda}, t_0)} \right| \leq \int_0^1 \rho^{b_0} |\check{f}(\varrho(\lambda\rho)) - \check{f}(\varrho(\tilde{\lambda}\rho))| d\rho \\ & \leq \int_0^1 |\check{f}(\varrho_1(\lambda\rho), \varrho_2(\lambda\rho)) - \check{f}(\varrho_1(\tilde{\lambda}\rho), \varrho_2(\lambda\rho))| d\rho \\ & \quad + \int_0^1 \rho^{b_0} |\check{f}(\varrho_1(\tilde{\lambda}\rho), \varrho_2(\lambda\rho)) - \check{f}(\varrho_1(\tilde{\lambda}\rho), \varrho_2(\tilde{\lambda}\rho))| d\rho \\ & \leq \|D\tilde{f}\|_{L^\infty} \cdot |\lambda^{\frac{4}{\sigma_p}} - \tilde{\lambda}^{\frac{4}{\sigma_p}}| + o_\eta(1) \|\tilde{f}\|_{C^{1,\beta}} \cdot \sup_{\rho \in [0,1]} \left| \frac{h_{z_n}}{z_n}\Big|_{(z'_0, \lambda\rho, t_0)} - \frac{h_{z_n}}{z_n}\Big|_{(z'_0, \tilde{\lambda}\rho, t_0)} \right|, \end{aligned} \quad (3.34)$$

where $o_\eta(1) \leq O(\eta^{\beta \min\{1, \frac{4}{\sigma_p}\}}) \rightarrow 0$ as $\eta \rightarrow 0$. Therefore, for $\eta > 0$ small, one gets

$$\left| \frac{h_{z_n}}{z_n} \Big|_{(z'_0, \lambda, t_0)} - \frac{h_{z_n}}{z_n} \Big|_{(z'_0, \tilde{\lambda}, t_0)} \right| \lesssim |\lambda - \tilde{\lambda}|^{\min\{1, \frac{4}{\sigma_p}\}}. \quad (3.35)$$

This implies $\frac{h_{z_n}}{z_n}$ is $C^{0, \min\{1, \frac{4}{\sigma_p}\}}$ -smooth with respect to z_n , so is $h_{z_n z_n}$ from (3.32). Recall that $y_{n+1} = \frac{1}{4} z_n^2$, we obtain $h(y', y_{n+1}, t) \in C_\mu^{2+\min\{1, \frac{4}{\sigma_p}\}}(\overline{Q_{\frac{\eta}{4}}^*(\bar{q}_0)})$.

Case 2b $\frac{2}{\sigma_p} \notin \mathbb{Z}^+$ and $\frac{2}{\sigma_p} > 1$. Differentiating equation (3.7) in y_{n+1} up to $k_0 = [\frac{2}{\sigma_p}]$ times, one gets

$$V := D_{y_{n+1}}^{k_0} h(y', y_{n+1}, t) \in C_\mu^{2+\beta}(\overline{Q_{\frac{\eta}{2}}^*(\bar{q}_0)})$$

by Lemma 2.4. Similarly, $V_t, V_{y_i} \in C_\mu^{2+\beta}(\overline{Q_{\frac{\eta}{2}}^*(\bar{q}_0)})$, $i = 1, \dots, n-1$.

Let

$$z_1 = y_1, \dots, z_{n-1} = y_{n-1}, z_n = 2\sqrt{y_{n+1}},$$

then $V, V_{z_i}, V_t \in C^{2+\beta}(\overline{Q_\eta(\bar{q}_0)})$ as a function in (z, t) for $i = 1, \dots, n-1$. Consider the equation for V in coordinates (z, t) as

$$V_{z_n z_n} - \frac{\sigma_p + 2}{\sigma_p} \frac{V_{z_n}}{z_n} = \hat{f}\left(z_n^{\frac{4}{\sigma_p} - 2k_0}, V_t, D_{z'} V, \frac{V_{z_n}}{z_n}, D_{z'} D_z V\right), \quad (3.36)$$

where \hat{f} is a $C^{1+\beta}$ smooth function of all its arguments. Hence, one obtains $V(y', y_{n+1}, t) \in C_\mu^{2+\min\{1, \frac{4}{\sigma_p} - 2k_0\}}(\overline{Q_{\frac{\eta}{4}}^*(\bar{q}_0)})$ by the same argument as in Case 2a.

From the arbitrariness of \bar{q}_0 , we obtain Theorem 1.1.

Proof of Corollary 1.1 Fix a point $\bar{p}_0 = (\bar{y}_0, \bar{t}_0)$ on the interface $\Gamma_{\bar{t}_0}$, $\bar{t}_0 \in (0, T]$. By a rotation of the coordinates, we may assume that the unit outer normal of the flat part $\{v(y, \bar{t}_0) = 0\}$ at \bar{p}_0 is $e_n = (0, \dots, 0, 1)$.

If $\frac{1}{\sigma_p} \in \mathbb{Z}^+$, by Theorem 1.1, g is C^∞ -smooth up to the interface Γ_t for $0 < t < T^*$. Hence $v = \frac{\sigma_p}{\sigma_p + 1} g^{1 + \frac{1}{\sigma_p}}$ is also C^∞ smooth.

Next we consider the case $\frac{1}{\sigma_p} \notin \mathbb{Z}^+$.

If $\frac{1}{\sigma_p} \in (0, \frac{1}{2}]$, then $\frac{2}{\sigma_p} \in (0, 1]$ and $k_0 = 0$, where k_0 is the greatest integer strictly less than $\frac{2}{\sigma_p}$. By Theorem 1.1, we have $g \in C_\mu^{2+\beta_0}(\overline{\{v > 0\}})$, where $\beta_0 := \min\{1, \frac{4}{\sigma_p} - 2k_0\}$. Hence $g \in C^{0,1}(\overline{\{v > 0\}})$ and $D_y g \in C^{0, \frac{1}{\sigma_p}}(\overline{\{v > 0\}})$ as $\frac{1}{\sigma_p} \leq \frac{1}{2}\beta_0$. Hence,

$$D_y v = g^{\frac{1}{\sigma_p}} D_y g \in C^{0, \frac{1}{\sigma_p}}(\overline{\{v > 0\}}), \quad (3.37)$$

which yields $v \in C^{1, \frac{1}{\sigma_p}}(\overline{\{v > 0\}})$.

If $\frac{1}{\sigma_p} \in (\frac{1}{2}, 1)$, then $\frac{2}{\sigma_p} \in (1, 2)$ and $k_0 = 1$. By Theorem 1.1, $g \in C_\mu^{1, 2+\beta_0}(\overline{\{v > 0\}})$, and so $g, D_y g \in C^{0,1}(\overline{\{v > 0\}})$. Hence, (3.37) gives $v \in C^{1, \frac{1}{\sigma_p}}(\overline{\{v > 0\}})$.

If $\frac{1}{\sigma_p} > 1$. Denote $l_0 := [\frac{1}{\sigma_p}]$, then $\frac{2}{\sigma_p} > 2l_0 \geq 2$. In this case, by Theorem 1.1, g is at least of class $C_\mu^{2l_0, 2+\varepsilon}(\overline{\{v > 0\}})$ for some small $\varepsilon > 0$. Hence $g, D_y g, D_y^2 g, \dots, D_y^{l_0+1} g \in C^{0,1}(\overline{\{v > 0\}})$ as $l_0 + 1 \leq 2l_0$. Differentiating $D_y v = g^{\frac{1}{\sigma_p}} D_y g$ l_0 times in space variables y , we get $D_y^{l_0+1} v \in C^{0, \frac{1}{\sigma_p} - l_0}(\overline{\{v > 0\}})$. It follows that $v \in C^{1+l_0, \frac{1}{\sigma_p} - l_0}(\overline{\{v > 0\}})$.

As for the estimate (1.4), we fix $\bar{t}_0 \in [\sigma, T]$ and take $(y, \bar{t}_0), (\tilde{y}, \bar{t}_0) \in \overline{\{0 < v(\cdot, \bar{t}_0) < 1\}}$ with $d_{y, \tilde{y}}(\bar{t}_0) := \min\{\text{dist}(y, \Gamma_{\bar{t}_0}), \text{dist}(\tilde{y}, \Gamma_{\bar{t}_0})\} = \text{dist}(\tilde{y}, \Gamma_{\bar{t}_0})$.

If $\frac{2}{\sigma_p} \leq 1$, then $k_0 = 0$. By Theorem 1.1 and (3.2), it holds

$$g^{1-\frac{1}{\sigma_p}} v_{ij} = gg_{ij} + \frac{1}{\sigma_p} g_i g_j \in C_{\mu}^{0, \frac{2}{\sigma_p}}(\overline{\{v > 0\}}), \quad 1 \leq i, j \leq n. \quad (3.38)$$

In the case $|y - \tilde{y}| \geq \text{dist}(\tilde{y}, \Gamma_{\bar{t}_0})$, (3.30) and (3.38) give that

$$d_{y, \tilde{y}}(\bar{t}_0)^{1+\frac{1}{\sigma_p}} \frac{|v_{ij}(y, \bar{t}_0) - v_{ij}(\tilde{y}, \bar{t}_0)|}{|y - \tilde{y}|^{\frac{2}{\sigma_p}}} \leq C \text{dist}(\tilde{y}, \Gamma_{\bar{t}_0})^{1-\frac{1}{\sigma_p}} |v_{ij}(y, \bar{t}_0) - v_{ij}(\tilde{y}, \bar{t}_0)| \leq C. \quad (3.39)$$

In the case $|y - \tilde{y}| \leq \text{dist}(\tilde{y}, \Gamma_{\bar{t}_0})$, by (3.12), (3.30) and (3.38), we have

$$\begin{aligned} & d_{y, \tilde{y}}(\bar{t}_0)^{1+\frac{1}{\sigma_p}} \frac{|v_{ij}(y, \bar{t}_0) - v_{ij}(\tilde{y}, \bar{t}_0)|}{|y - \tilde{y}|^{\frac{2}{\sigma_p}}} \\ & \leq C d_{y, \tilde{y}}(\bar{t}_0)^{\frac{2}{\sigma_p}} \frac{|g(y, \bar{t}_0)^{1-\frac{1}{\sigma_p}} v_{ij}(y, \bar{t}_0) - g(y, \bar{t}_0)^{1-\frac{1}{\sigma_p}} v_{ij}(\tilde{y}, \bar{t}_0)|}{|y - \tilde{y}|^{\frac{2}{\sigma_p}}} \\ & \leq C d_{y, \tilde{y}}(\bar{t}_0)^{\frac{2}{\sigma_p}} \frac{|g(y, \bar{t}_0)^{1-\frac{1}{\sigma_p}} v_{ij}(y, \bar{t}_0) - g(\tilde{y}, \bar{t}_0)^{1-\frac{1}{\sigma_p}} v_{ij}(\tilde{y}, \bar{t}_0)|}{\mu[(y, \bar{t}_0), (\tilde{y}, \bar{t}_0)]^{\frac{2}{\sigma_p}} \cdot |\sqrt{y_n} + \sqrt{\tilde{y}_n}|^{\frac{2}{\sigma_p}}} \\ & \quad + C d_{y, \tilde{y}}(\bar{t}_0)^{\frac{2}{\sigma_p}} \frac{v_{ij}(\tilde{y}, \bar{t}_0) |g(y, \bar{t}_0)^{1-\frac{1}{\sigma_p}} - g(\tilde{y}, \bar{t}_0)^{1-\frac{1}{\sigma_p}}|}{|y - \tilde{y}|^{\frac{2}{\sigma_p}}} \\ & \leq C + C d_{y, \tilde{y}}(\bar{t}_0)^{\frac{2}{\sigma_p}} v_{ij}(\tilde{y}, \bar{t}_0) \cdot (g_n g^{-\frac{1}{\sigma_p}})|_{(\lambda y + (1-\lambda)\tilde{y}, \bar{t}_0)} \cdot |y - \tilde{y}|^{1-\frac{2}{\sigma_p}} \quad (\lambda \in [0, 1]) \\ & \leq C + C \text{dist}(\tilde{y}, \Gamma_{\bar{t}_0})^{1-\frac{1}{\sigma_p}} v_{ij}(\tilde{y}, \bar{t}_0) \leq C. \end{aligned} \quad (3.40)$$

Hence, (1.4) holds when $\frac{2}{\sigma_p} \leq 1$.

If $\frac{2}{\sigma_p} > 1$, then $k_0 \geq 1$. By differentiating equation $D_y v = g^{\frac{1}{\sigma_p}} D_y g$ with respect to y $k_0 + 1$ times and by Theorem 1.1, we have

$$g^{k_0+1-\frac{1}{\sigma_p}} D_y^{k_0+2} v \in C_{\mu}^{0, \frac{2}{\sigma_p}-k_0}(\overline{\{v > 0\}}).$$

Therefore, by similar computations as in (3.39)–(3.40), it follows that

$$d_{y, \tilde{y}}(\bar{t}_0)^{1+\frac{1}{\sigma_p}} \frac{|D_y^{k_0+2} v(y, \bar{t}_0) - D_y^{k_0+2} v(\tilde{y}, \bar{t}_0)|}{|y - \tilde{y}|^{\frac{2}{\sigma_p}-k_0}} \leq C.$$

As a result, (1.4) follows.

Declarations

Conflicts of interest The authors declare no conflicts of interest.

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