A NOTE TO THE REGULARITY OF SOLUTIONS FOR THE EVOLUTION P-LAPLACIAN EQUATIONS

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In this note we consider the following Cauchy problem:

(1)
$$\begin{cases} \frac{\partial u}{\partial t} = div(|\nabla u|^{p-2}\nabla u) \quad (x,t) \in Q_T = R^N \times (0,T) \\ u(x,0) = u_0(x) \quad x \in R^N. \end{cases}$$

where p > 2, $u_0 \in L^1_{loc}(\mathbb{R}^N)$ satisfies that there exist constants r > 0 and $\rho_0 > 0$ such that

(2)
$$|||u_0|||_{r,\rho_0} \equiv \sup_{x_0 \in \mathbb{R}^N} \int_{B_{\rho_0}(x_0)} |u_0(x)| dx < \infty, \quad B_{\rho}(x_0) = \{|x - x_0| < \rho\}.$$

It is well known that there exists a solution $u \in C^{\alpha}_{loc}(Q_T) \cap L^{\infty}_{loc}(Q_T)$, $\nabla u \in C^{\beta,\frac{\beta}{2}}_{loc}(Q_T)$ to (1) (see [C],[DF],[DH]). The proofs of $\nabla u \in C^{\beta,\frac{\beta}{2}}_{loc}(Q_T)$ are very complex and difficult. In this note we use another approach to prove the Hölder continuity of ∇u . We prove $u_t \in L^{\infty}_{loc}(Q_T)$, $\nabla u \in C^{\beta,\frac{\beta}{1+\beta}}_{loc}(Q_T)$, where the Hölder index to t is great than $\frac{\beta}{2}$.

DEFINITION. A function u(x,t) defined in Q_T is called a weak solution of (1), if $u \in C^{\alpha}_{loc}(Q_T) \cap L^p(0,T:W^{1,p}_{loc}(\mathbb{R}^N) \cap L^{\infty}(Q_T) \ \alpha \in (0,1)$ and for any $\phi(x,t) \in C^1(\overline{Q_T}) \ \phi = 0$ if |x| large enough,

(3)
$$\int_{\mathbb{R}^{N}} u(x,t)\phi(x,t)dx + \int_{0}^{t} \int_{\mathbb{R}^{N}} [-u\phi_{t} + |\nabla u|^{p-2}\nabla u \cdot \nabla \phi] dxdt$$
$$= \int_{\mathbb{R}^{N}} u_{0}(x)\phi(x,0)dx.$$

We obtain the following result.

THEOREM 1. Let $u_0 \ge 0$, $|||u_0(x)|||_{r,\rho_0} < \infty$ for some $\rho_0 > 0$. Then there exist constants C > 0 and $\beta \in (0, 1)$ such that the solution of (1) satisfies

(4)
$$\sup_{R^{N}} |u_{t}(x,t)| \leq Ct^{-\frac{N(p-1)+p}{\kappa}} ||u_{0}|||_{r,\rho}^{\frac{p}{\kappa}}, \quad \nabla u \in C^{\beta,\frac{\beta}{1+\beta}}(Q_{T}),$$

where $\kappa = N(p-2) + p$.

Proof. let u be the solution of (1). According to [WZYL], for $\forall \delta \in (0,T)$, $u(x,t+\delta)$ is the limit of the solutions of the following boundary value problems

(5)
$$\begin{cases} \frac{\partial v}{\partial t} = div((|\nabla v|^{p-2})\nabla v) & (x,t) \in B_n \times (0,T-\delta) \\ v(x,t) = u(x,\delta) & (x,t) \in \partial B_n \times (0,T-\delta) \\ v(x,0) = u(x,\delta) & x \in B_n \end{cases}$$

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where $B_n = \{|x| < n\}$. Let v_n be the solution of (5). Set

$$w_n(x,t) = \lambda^{\gamma} v_n(x,\lambda t), \ \lambda > 1, \ \gamma = \frac{1}{p-2}.$$

Then w_n satisfies

(6)
$$\begin{cases} \frac{\partial w}{\partial t} = div(|\nabla w|^{p-2}\nabla w) & (x,t) \in B_n \times (0, \frac{T-\delta}{\lambda}) \\ w(x,t) = \lambda^{\gamma} u(x,\delta) & (x,t) \in \partial B_n \times (0, \frac{T-\delta}{\lambda}) \\ w(x,0) = \lambda^{\gamma} u(x,\delta) & x \in B_n \end{cases}$$

Set $g_n = w_n - v_n$. By Comparison principle $g_n \ge 0$ and

(7)
$$\int_{B_n} g_n(x,t)\phi(x,t)dx - \int_0^t \int_{B_n} g_n\phi_t dx d\tau + \int_0^t \int_{B_n} (|\nabla w_n|^{p-2}\nabla w_n - |\nabla v_n|^{p-2}\nabla v_n) \cdot \nabla \phi dx d\tau = \int_{B_n} (\lambda^{\gamma} - 1)u(x,\delta)\phi(x,0)dx$$

where $\phi \in C^1(\overline{B_n \times (0,T)}) \ \phi = 0$ near ∂B_n . Notice that (see [DH])

 $||u(x,\delta)||_{L^{\infty}(\mathbb{R}^{N})} \leq C\delta^{-\frac{N}{\kappa}}|||u_{0}|||_{r,\rho_{0}}^{\frac{p}{\kappa}}.$

In (7), we take

$$\phi = (g_n - k)_+$$
 $k = (\lambda^{\gamma} - 1) ||u(x, \delta)||_{L^{\infty}(\mathbb{R}^N)}.$

Using Steklov averaging process, we get

$$\int_{B_n} (g_n - k)_+^2 dx$$

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$$\int_0^t \int_{B_n \cap \{w > k\}} (|\nabla w_n|^{p-2} \nabla w_n - |\nabla v_n|^{p-2} \nabla v_n) (\nabla w_n - \nabla v_n) dx d\tau = 0.$$

This implies $g_n \leq k$ a.e. on $B_n \times (0, \frac{T-\delta}{\lambda})$. Thus

(8)
$$0 \le \lambda^{\gamma} v_n(x, \lambda t) - v_n(x, t) \le (\lambda^{\gamma} - 1) \| u(x, \delta) \|_{L^{\infty}(\mathbb{R}^N)}.$$

Divided (8) by $\lambda - 1$ and let $\lambda \to 1^+$, we get

$$|\gamma v_n(x,t) + tv_{nt}(x,t)| \le \gamma ||u(x,\delta)||_{L^{\infty}(\mathbb{R}^N)}.$$

This inequality implies

$$|u_t(x,t+\delta)| \leq \frac{C |||u(x,\delta)|||_{L^{\infty}(\mathbb{R}^N)}}{t}.$$

Let $\delta \to t$, we get the first estimate of (4).

We now prove the second estimate of (4). Notice that for fixed $t \in (0,T)$ u(x,t) is a solution of the following elliptic equations

$$div(|\nabla u|^{p-2}\nabla u) = u_t(x,t) \quad x \in \mathbb{R}^N.$$

By [T], there exist constants $\beta \in (0,1)$, C > 0 dependent only on $|u_t|_{L^{\infty}}$, $|u|_{L^{\infty}}$ such that

(9)
$$|\nabla u(x_1,t) - \nabla u(x_2,t)| \le C|x_1 - x_2|^{\beta}.$$

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We now prove that ∇u is Hölder cotinuous to t. For convernience, we assume that u is a smooth solution, otherwise by uniqueness of solution we can consider the regularized problem. Take the x_j -derivative in (1) to obtain

(10)
$$\frac{\partial u_{x_j}}{\partial t} = (div(|\nabla u|^{p-2}\nabla u))_{x_j}$$

Let $x_0 \in \mathbb{R}^N$, $0 < t_1 \leq t_2$, $\Delta t = t_2 - t_1$, $B(\Delta t) = B_{(\Delta t)^{\delta}}(x_0)$. Integrating (10) over $B(\Delta t) \times (t_1, t_2)$ and by integrating by parts, we get

(11)

$$\begin{aligned}
\int_{B(\Delta t)} (u_{x_j}(x, t_2) - u_{x_j}(x, t_1)) dx \\
&= \int_{t_1}^{t_2} \int_{\partial B(\Delta t)} (div(|\nabla u|^{p-2} \nabla u))_{x_j} dx dt \\
&= \int_{t_1}^{t_2} \int_{\partial B(\Delta t)} div(|\nabla u|^{p-2} \nabla u) \nu_j d\sigma dt \\
&= \int_{t_1}^{t_2} \int_{\partial B(\Delta t)} u_t \nu_j d\sigma dt.
\end{aligned}$$

where $\nu = (\nu_1, \nu_2, ..., \nu_N)$ is the unit outward normal vector of $\partial B(\Delta t)$. By the mean value theorem, there exists $x^* \in B(\Delta t)$ such that

(12)
$$|u_{x_j}(x^*, t_2) - u_{x_j}(x^*, t_1)| \le C(\Delta t)^{1-\delta}.$$

Combining (9) and (12) and taking $\delta = \frac{1}{1+\beta}$, we get

$$\begin{aligned} |u_{x_j}(x_0, t_2) - u_{x_j}(x_0, t_1)| &\leq |u_{x_j}(x_0, t_2) - u_{x_j}(x^*, t_2)| \\ + |u_{x_j}(x^*, t_2) - u_{x_j}(x^*, t_1)| + |u_{x_j}(x^*, t_1) - u_{x_j}(x_0, t_1)| &\leq C(\Delta t)^{\frac{\beta}{1+\beta}}. \end{aligned}$$

Therefore $u_{x_j} \in C_{loc}^{\beta, \frac{\beta}{1+\beta}}(\mathbb{R}^N)$ and Theorem 1 is proved.

REMARK 1. If the initial value u_0 is bounded, Theorem 1 holds for u_0 of variable sign. In fact if u is a solution of (1), by the uniqueness of solution $v = u + ||u_0||_{L^{\infty}(\mathbb{R}^N)}$ is a nonnegative solution of (1) with initial value $u_0 + ||u_0||_{L^{\infty}(\mathbb{R}^N)}$. Thus Theorem 1 holds for v, so does u.

REMARK 2. For the first boundary value problem, similar theorem holds. Consider the following problem

(13)
$$\begin{cases} \frac{\partial u}{\partial t} = div(|\nabla u|^2 \nabla u) & (x,t) \in \Omega \times (0,T) \\ u(x,t) = \psi(x,t) & (x,t) \in \partial \Omega \times (0,T) \\ u(x,0) = u_0(x) & x \in \mathbb{R}^N \end{cases}$$

where $\Omega \in \mathbb{R}^N$ is a smooth bounded region.

THEOREM 2. Let $u_0 \in L^{\infty}(\mathbb{R}^N)$, $\psi, \psi_t \in L^{\infty}(\partial \Omega \times (0,T))$. Then the solution u of (13) satisfies

$$|u_t(x,t)| \leq \frac{C}{t}, \quad \nabla u \in C_{loc}^{\beta,\frac{\beta}{1+\beta}}(\Omega \times (0,T)).$$

Proof. Without loss of generality, we assume $u \ge 0$, and u large enough, otherwise replace u by u + C, $C > ||u||_{L^{\infty}}$. Set

$$v(x,t) = \lambda^{\gamma} u(x,\lambda t), \quad \lambda > 1, \quad \gamma = \frac{1}{p-2}.$$

Then v is the solution of (13) with

$$v(x,t) = \lambda^{\gamma}\psi(x,\lambda t) \ (x,t) \in \partial\Omega \times (0,T), \ v(x,0) = \lambda^{\gamma}u_0(x) \ x \in \mathbb{R}^N.$$

Notice that if $\lambda - 1$ is small enough, ψ large enough, we have

$$\begin{split} \lambda^{\gamma}\psi(x,\lambda t) - \psi(x,t) &= (\lambda^{\gamma} - 1)\psi(x,\lambda t) + \psi_t(x,\xi)(\lambda - 1)t\\ &= (\lambda - 1)(\frac{\lambda^{\gamma} - 1}{\lambda - 1}\psi(x,\lambda t) + t\psi_t(x,\xi)) > 0. \end{split}$$

By comparison principle $\lambda^{\gamma} u(x, \lambda t) \ge u(x, t)$. Hence similar to the proof in Theorem 1, we can prove Theorem 2.

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