

Regularity of Solutions of Degenerate Parabolic Non-linear Equations and Removability of Solutions

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Abstract

In this paper we prove regularity of solutions of degenerate parabolic nonlinear equations. We also the proof of a removability theorem for solutions to degenerate parabolic nonlinear equations.

Keywords: Degenerate; Nonlinear parabolic equations; Regularity; Removability

Introduction

Let we are considered in cylindrical domains $Q_T = \Omega \times (0, T)$, where $\Omega \subset \mathbb{R}^n$, $n \geq 2$ is a bounded Lipschitz domain, $T > 0$, degenerate non-linear parabolic equations

$$u_t - \operatorname{div}(\omega(x)|Du|^{p-2}Du) = 0 \quad (1.1)$$

$$u|_{\Gamma(Q_T)} = h, \quad (1.2)$$

where $\Gamma(Q_T) = (\Omega^- \times \{0\}) \cup (\partial\Omega \times [0, T])$ denote the parabolic boundary of Q_T , $h : Q_T \rightarrow \mathbb{R}$ continuous function, $\omega(x)$ -Makexhoupt weight function [1].

To regularity of solutions to the degenerate parabolic non-linear operator introduced by DiBenedetto et al. [2,3]. Let $C_w^\alpha(Q_T)$ weighted space, where norm following:

$$\|f\|_{C_w^\alpha(Q_T)} = \sup_{z_1, z_2 \in Q_T} \frac{|f(z_1)w(x_1) - f(z_2)w(x_2)|}{\|z_1 - z_2\|^\alpha} < \infty$$

where the parabolic metric is defined as

$$\|(x_1, t_1) - (x_2, t_2)\|_\alpha = \max\{|x_1 - x_2|, |t_1 - t_2|^{\frac{1}{p-\alpha(p-2)}}\}, 0 < \alpha < 1$$

Main Results

We are now ready to state our result which concerns regularity for solutions to the problem (1.1), (1.2).

Theorem 2.1

Let's consider problem (1.1), (1.2) and let $u(x, t)$ solve this problem. Let $Q_T^0 \subset Q_T$ be a bounded space time cylinder such that (interior regularity)

$$Q_T^0 \cap \Gamma(Q_T) = \emptyset. \text{ Then } u \in C_w^\alpha(Q_T^0) \text{ and}$$

$$\|u(x, t)\|_{u \in C_w^\alpha(Q_T^0)} \leq c(n, p, w(x), Q_T, Q_T^0, |h(x) \in C_w^\alpha(\Omega), \operatorname{osu}(x, t)|) \quad (2.1)$$

Theorem 2.1 concerns optimal interior regularity. We also establish optimal regularity up to initial state. In particular, in this case we prove $C_w^\alpha(Q_T)$ estimates on $Q_T = \Omega \times (0, T)$ for every $\Omega' \subset \Omega$. We doing remark that in this case Q_T is not a compact subset of Q_T .

In this context hold following result [1-12].

Theorem 2.2

Let $u(x, t)$ solve problem (1.1), (1.2) and (Initial time regularity)

$$h(x) \in C_w^\alpha(\Omega), \Omega' \subset \Omega, Q_T' = \Omega' \times (0, T), u \in C_w^\alpha(Q_T')$$

And

$$\|u(x, t)\|_{u \in C_w^\alpha(Q_T')} \leq c(n, p, w(x), Q_T, Q_T', |h(x) \in C_w^\alpha(\Omega), \operatorname{osu}(x, t)|) \quad (2.2)$$

We also can be is considered obstacle problem similarly to problem (1.1), (1.2). In the case of linear uniformly parabolic equations [4]. Optimal regularity problem of the solution is considered [5].

We are study weak solutions from $L^p(t_1, t_2, W_{w(x)}^{1,p}(Q_T))$ space. In the space

$W_{w(x)}^{1,p}(\Omega)$ the norm denote the space of equivalence classes of functions f with distributional gradient Df , both of which are p^{th} power integral on Q_T . Let

$$\|f\|_{W_{w(x)}^{1,p}(\Omega)} = \|w(x)f(x)\|_{L^p(\Omega)} + \|w(x)\| \|Df\|_{L^p(\Omega)}$$

be the norm in $W_{w(x)}^{1,p}(\Omega)$.

Given $t_1 < t_2$ we denote by $L^p(t_1, t_2, W_{w(x)}^{1,p}(Q_T))$ the space of functions such that for almost every t , $t_1 \leq t \leq t_2$ the function

$$x \rightarrow u(x, t) \text{ belongs to } W_{w(x)}^{1,p}(\Omega) \text{ and } \|u\|_{L^p(t_1, t_2, W_{w(x)}^{1,p}(Q_T))} = \left(\int_{t_1}^{t_2} \int_{\Omega} (w(x)|u(x, t)|^p + w(x)|Du(x, t)|^p) dx dt \right)^{\frac{1}{p}} \leq \infty$$

We say that a function $u(x, t)$ is a weak solution to (1.1), (1.2) in an open set

$Q_T \subset \mathbb{R}^{n+1}$ if whenever $Q_T^0 = \Omega^0 \times (t_1, t_2) \subset Q_T$ with $\Omega^0 \subset \Omega \subset \mathbb{R}^n$ and $t_1 < t_2$ then $u \in L^p(t_1, t_2, W_{w(x)}^{1,p}(\Omega))$ and

$$\int_{Q_T^0} (w(x)|Du|^{p-2} Du D\varphi - u\varphi_t) dx dt = 0 \quad (2.3)$$

for all nonnegative $\varphi \in C_0^\infty(Q_T^0)$.

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Using Theorem 2.1 we are able to establish sharp removability conditions for compact sets. We of cylinders introduced

$$Q_r^\lambda(x_0, t_0) = \left\{ (x, t) \in \mathbb{R}^{n+1} : |x_0 - x| < r, |t_0 - t| < \lambda^{2-p} r^p \right\}$$

And a concave modulus of continuity $\psi(\cdot)$. We let $\psi: \mathbb{R}_+ \rightarrow \mathbb{R}_+$ be a concave modulus of continuity, i.e., concave non-decreasing function such that $\psi(1)=1$ and $\psi(0)=\lim_{r \rightarrow 0} \psi(r)=0$. We also define Hausdorff measure as follows. We let for fixed $\delta, 0 < \delta < r_0$ and $E \subset \mathbb{R}^{n+1}$, $L(\delta, \psi(\cdot); E) = \{Q_{r_i}^{\psi(r_i)}(x_i, t_i)\}$ be a family of cylinders such that $E \subset \cup Q_{r_i}^{\psi(r_i)}(x_i, t_i)$ and $0 < r_i < \delta$ for $i=1, 2, \dots$

Using this notation we let

$$H^{\psi(\cdot)}(E) = \lim_{\delta \downarrow 0} \inf_{L(\delta, \psi(\cdot); E)} \left\{ \sum r_i^n \psi(r_i) : E \subset \cup Q_{r_i}^{\psi(r_i)}(x_i, t_i) \right\}$$

where the infimum is taken with respect to all possible coverings $L(\delta, \psi(\cdot); E)$ of E .

Theorem 2.3

Let Q_T be a cylindrical domain and let $E \subset Q_T$ be a closed set. Let $u(x, t)$ is a weak solution to eqn. (1.1) in $Q_T \setminus E$ and that $u(x, t) \in C_{w(x)}^\alpha(Q_T)$

Assume also that $H^{\psi(\cdot)}(E)=0$. Then the set E is removable, i.e., $u(x, t)$ can be extended to be a weak solution in Q_T .

Similarly result the fundamental work [6], under assumption Holder continuity of the solution can be found [7-12].

Proof of theorem 2.1

We assume $Q_{r^+} \subset Q_T$ such that $Q_{r^+} \cap \Gamma(Q_T) = \emptyset$.

We define function

$$\overset{osc}{\Omega \lambda^{[0, \infty]}} \bar{h} = \overset{osc}{\Omega \lambda^{[0, T]}} h$$

Then $\overset{osc}{\Omega \lambda^{[0, \infty]}} \bar{h} = \overset{osc}{\Omega \lambda^{[0, T]}} h$. Let \bar{u} be the unique solution to

$$\bar{u}_t - \text{div}(w(x) |D\bar{u}|^{p-2} D\bar{u}) = 0 \text{ in } \Omega \times (0, \infty)$$

$\bar{u}^-(x, t) = h^-(x, t)$ on $\Gamma(\Omega \times (0, \infty))$.

By the uniqueness $\bar{u}^- = u$ in $\Omega \times [0, T]$ and hence \bar{u}^- is an extension of u . Let

$R = \max\{1, \text{diam} \Omega, T^{1/2}\}$. As clearly

$$T \leq (\psi(R))^{2-p} R^p \leq R^{2-p}$$

Whenever $R \geq 1$. By maximum and minimum principle implies that

$$\overset{osc}{Q_r} \leq \overset{osc}{Q_r} \leq \bar{c}(\Omega, T, \overset{osc}{Q_r}) \quad (2.4)$$

We may assume that $Q_{T, r}^* \subset \Omega^*(x, T)$, where $\Omega^* \subset \Omega$ and $\tau > 0$. We let R be

a number subject to the restrictions

$$R \leq \text{dist}(\Omega^*, \partial \Omega), \tau \geq R^p \max\{\text{osch}, \psi(R), s \cdot R\}^{2-p}.$$

Q_T

As so $\psi(1)=1$, we see that these conditions are satisfied if we take

$$R \leq \text{dist}(\Omega^*, \partial(\Omega^*, \partial \Omega)), \max \left\{ T^{\frac{1}{p}} (\Omega, T, \overset{osc}{Q_T})^{\frac{p-2}{p}}, \tau^{\frac{1}{p}}, \tau^{\frac{1}{p}}, \tau^{\frac{1}{p}}, S^{\frac{p-2}{p}} \right\}$$

Taking correspondingly λ it follows that $Q_R^{\lambda \psi(R)}(z) \subset Q_T$ whenever $z \in Q_{T, r}^*$

Now we prove that the following holds whenever $z \in Q_T^*$

$$\overset{osc}{Q_r^{\lambda \psi(r)}(z)} u \leq \overset{osc}{Q_T} = \frac{\overset{osc}{Q_T}}{\psi(R)} \leq \frac{\overset{osc}{Q_T}}{\psi(\frac{R}{2})} \leq 2 \lambda \psi(r)$$

This completes the proof of Theorem 2.1.

Proof of theorem 2.2

After extending $u(x, t)$ as in the above we choose

$R = \text{dist}(\Omega^*, \partial \Omega)$ and define

$$\lambda = \max \left(\bar{c} / \psi(R), |b|_{C_{w(x)}(\Omega)}, s \cdot R / \psi(R) \right) \text{ where } \bar{c} = \bar{c}(\Omega, T, \overset{osc}{Q_r})$$

We let $Z = \Omega^* \times (0)$ then

$$\overset{osc}{Q_r^{\lambda \psi(r)}(z)} u \leq c \lambda \psi(r) \text{ for every } r \in (0, R),$$

$$Q \lambda \psi r(r)(z) \cap Q_0 T.$$

Whenever $z \in Z$. Consider $z_1 \in (Q_T^* \cap (\bar{\Omega}^* \setminus X(0)))$ and define

$$\bar{r} = \bar{r}(z_1) = \sup \{ r \leq R : Q_r^{\lambda \psi(r)}(z_1) \cap Z = \emptyset \} \text{ If } r > R/2, \text{ then}$$

$$\overset{osc}{Q_r^{\lambda \psi(r)}(z_1)} u \leq c \lambda \psi(r) \text{ for every } r \in (0, R).$$

In the final

$$\lambda^- = \max \{ 4 \lambda \psi^-(\bar{r}), s \cdot r / \psi^-(\bar{r}) \} 4 \max \{ \lambda, s R / \psi(R) \} = c \cdot \lambda,$$

implies that

$$\overset{osc}{Q_r^{\lambda \psi(r)}(z_1)} u \leq c \lambda \psi(r) \text{ for every } r \in [0, \bar{r}].$$

Whenever $z_1 \in (Q_T^* \cap (\bar{\Omega}^* \setminus X(0)))$.

This completes the proof of Theorem 2.2.

Proof of theorem 2.3

Let $u(x, t)$ weakly solve of eqn. (1.1) in $Q_T \setminus E$ and assume that $u(x, t) \in C_{w(x), \text{loc}}^\alpha(Q_T)$ and $H^{\psi(\cdot)}(E)=0$. $Q_T^* \subset Q_T^1 \subset Q_T$ be arbitrary space-time smooth cylinders. Our only need to prove the conclusion in Q_T^1 since the one of being a weak solution is a local property. By the assumption

$u(x, t) \in C_{w(x), \text{loc}}^\alpha(Q_T)$ there exists $M > 0$ such that

$$\overset{osc}{Q_r^*} u(x, t) \leq M \text{ and } \overset{osc}{Q_r^{\psi(r)} \cap Q_T^*} u(x, t) \leq M \psi(r) \quad (2.5)$$

If we using the existence result, then see that there exist a unique solution $v(x, t)$ of problem

$$u_t - \text{div}(w(x) |Dv|^{p-2} Dv) = 0 \quad (2.6)$$

$$v|_{\Gamma(Q_T^1)} = u$$

Let μ be the nonnegative Riesz measure associated to $v(x, t)$. Note that from existence μ follows $v(x, t)$ is a supersolution [7]. Let $F = \{(x, t) \in Q_T^1 : v(x, t) = u(x, t)\}$. Now prove that the support of μ is contained in $F \cap E$. For these is sufficient to show that $v(x, t)$ is a weak solution to (2.6) in $Q_T^1 \setminus (F \cup E)$. We already know that (2.6) satisfy in $Q_T^1 \setminus F$ and it therefore remains to show that (2.6) satisfy in $Q_T^1 \setminus E$. To this aim, we show that if $Q_T^* \subset Q_T^*$ is a cylinder and $\alpha \in C^0(Q_T^*)$ is a weak solution to $\alpha_t - (w(x) |D\alpha|^{p-2} D\alpha)$ with $\alpha = u$ on $\Gamma(Q_T^*)$, then actually v must coincide with $\alpha(x, t)$ in the (Q_T^*) . Note that such a unique solution $\alpha(x, t)$ exists. We immediately see by the comparison principle that $v \geq \alpha$ in Q_T^* , because $v(x, t)$ is a weak supersolution. To show that $v \leq \alpha$ we

instead argue as follows: since $u(x,t) \leq v(x,t)$, we also have $u(x,t) \leq \alpha(x,t)$ on Γ_{Q_T} and as $u(x,t)$ solves eqn. (1.1) in Q_T , the comparison principle holds $u(x,t) \leq \alpha(x,t)$ in Q_T . We thus conclude that $v(x,t) \leq \alpha(x,t)$ on $\Gamma(Q_T^*) \cup F$. Therefore $v(x,t) = \alpha(x,t)$ and consequently also eqn. (2.6) yields in Q_T^* . This completes the proof that support of μ is contained in $F \cap E$.

Later using Theorem 2.1 and a covering argument we can conclude that there exists C depending only on $n, p, v, L, M, \psi(\cdot), Q_T^1, Q_T^2$, such that

$$\sup_{Q_T^1 \cap Q_T^2} u(x,t) \leq M \psi(r) \quad (2.7)$$

Whenever $\sup_{Q_T^1} u(x,t) \leq M$. Consider concentric cylinders $\sup_{Q_T^1} u(x,t) \leq M \psi(r)$. In the following we will use the short notation $\bar{Q}_T = Q_T^1 \setminus E$. Let $\bar{Q}_T = Q_T^1 \setminus E$ be such 0 and $\phi \equiv 1$ on Q_T^* . Let $k = \sup v(x,t)$. Using eqn. (2.6) we have

$$\begin{aligned} & Q_T^* \\ & 0 \leq \mu(\bar{Q}_T) \leq \int_{Q_T^*} \phi^p d\mu = \\ & \int_{Q_T^*} \left[-(\phi^p)_t + (w(x)|Dv|^{p-2} Dv) D\phi^p \right] dx dt \leq \\ & c \int_{Q_T^*} w(x) |Dv|^{p-1} |D\phi| \phi^{p-1} dx dt + \int_{Q_T^*} (\phi^p)_t v dx dt \leq \\ & c \left(\int_{Q_T^*} w(x) |Dv|^p \phi^p dx dt \right)^{\frac{p-1}{p}} \left(\int_{Q_T^*} w(x) |D\phi|^p \phi^p dx dt \right)^{\frac{1}{p}} + \\ & \int_{Q_T^*} (\phi^p)_t v dx dt \end{aligned} \quad (2.8)$$

For the nonnegative weak sub solution $k - v(x,t)$ we see that

$$c \int_{Q_T^*} [w(x)(k-v)^p |D\phi|^{p-1} + |k-v|^2 |(\phi^p)_t| + S^p \phi^p] dx dt$$

for some const $c = c(n, p, v, L) \geq 1$. By eqn. (2.7)

$$\sup_{Q_T^*} |k-v| \leq \sup_{Q_T^1} u(x,t) \leq C \psi(r)$$

and putting the estimates (2.8) we obtain that

$$\begin{aligned} \mu(Q_T) & \leq c \left[(\psi^2(\tau) \tau^n + s^p \psi^{2-p}(\tau) \tau^{2-p}) \right]^{\frac{p-1}{p}} \left[|\psi(\tau)|^{2-p} \tau^n \right]^{\frac{1}{p}} \\ c \psi(\tau) \tau^n & \leq c(1+s)^{p-1} \psi(\tau) \tau^n \end{aligned} \quad (2.9)$$

Here we also used the estimate $|\psi(\tau)|^{2-p} \leq \tau^{2-p}$ for $\tau \leq 1$. Now we consider cylinder $Q_T^3 \subset Q_T^2$. We will prove that $\mu(Q_T^3) = 0$. We first note using eqn. (2.9) we have

$$\mu(Q_T^3) \leq c \tau^n \psi(\tau) \quad (2.10)$$

Whenever $Q_T^3 \subset Q_T^2$. Since $H^{\psi(\cdot)}(E) = 0$ we obtain for $\varepsilon > 0$ and $\delta > 0$ given (to be taken smaller that $\text{dist}(\Gamma(Q_T^3), Q_T^2)/4$), then there exists a countable family

$$\{Q_{\tau_i}^{\psi(\tau_i)}\} = \{Q_{\tau_i}^{\psi(\tau_i)}(x_i, t_i)\}$$

of cylinders with $0 < \tau_i < \delta, i=1,2,\dots$, such that $Q_{\tau_i}^{\psi(2\tau_i)} \subset Q_{\tau_i}^2$ and

$$E \cap Q_T^3 \subset \bigcup_i [Q_{\tau_i}^{\psi(\tau_i)} \text{ and } X_{\tau_i} \psi(\tau_i) < \varepsilon. \quad (2.11)$$

Later using eqn. (2.10) we is obtain

$$\mu[F \cap (E \cap Q_T^3)] \leq \sum_i \mu(Q_{\tau_i}^{\psi(\tau_i)}) \leq \sum_i \tau_i^n \psi(\tau_i) < C. \in \quad (2.12)$$

proving that $\mu[F \cap (E \cap Q_T^3)] = 0$. The fact that both Q_T^2 and Q_T^3 are arbitrary, we can conclude that $\mu(Q_T^1) = 0$. Thus $v(x,t)$ is a solution in Q_T^1 . Finally applying the above argument with $u(x,t)$ replaced by $-u(x,t)$ we

deduce that there exist two solutions $v_1(x,t)$ and $v_2(x,t)$ i.e., eqn. (2.6) for v_1 equal to eqn. (2.6) for v_2 . Such that $v_1(x,t) \leq u(x,t) \leq v_2(x,t)$ and $v_1(x,t) = v_2(x,t)$ on $\Gamma(Q_T^1)$. It follows that $v_1 = v_2 = u$. Theorem is proof.

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