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ON SOME SINGULAR SYSTEMS OF PARABOLIC FUNCTIONAL EQUATIONS

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Abstract. We will prove existence of weak solutions of a system, containing non-local terms $u,\,w.$

Keywords: parabolic functional equation, singular system, monotone type operator $MSC\ 2010:\ 35\text{R10}$

1. INTRODUCTION

We will consider initial-boundary value problems for the system

(1.1)
$$D_t u - \sum_{i=1}^n D_i[a_i(t, x, u(t, x), Du(t, x) + g(w(t, x))Dw(t, x); u, w)] + a_0(t, x, u(t, x), Du(t, x) + g(w(t, x))Dw(t, x); u, w) = G,$$

(1.2)
$$D_t w = F(t, x; u, w) \text{ in } Q_T = (0, T) \times \Omega \subset \mathbb{R}^{n+1}, \ T \in (0, \infty)$$

where the functions

$$a_i: Q_T \times \mathbb{R}^{n+1} \times L^{p_1}(0,T;V_1) \times L^2(Q_T) \to \mathbb{R}$$

(with a closed linear subspace V_1 of the Sobolev space $W^{1,p_1}(\Omega)$, $2 \leq p_1 < \infty$) satisfy conditions which are generalizations of the usual conditions for quasilinear parabolic differential equations considered when using the theory of monotone type operators. Further,

$$F: Q_T \times L^{p_1}(0,T;V_1) \times L^2(Q_T) \to \mathbb{R}$$

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satisfies a Lipschitz condition. In the second part of the paper the case g = 0 and in the third part the general case will be considered.

Such problems with g = 0 arise, e.g., when considering diffusion and transport in porous media with variable porosity, see [4], [6]. In [6] a nonlinear system was numerically studied which consisted of a parabolic, an elliptic and an ordinary DE, describing the reaction-mineralogy-porosity changes in porous media. System (1.1), (1.2) is the case when the pressure is assumed to be constant. The case of general g was motivated by non-Fickian diffusion in viscoelastic polymers and by spread of morphogens (see [7], [8]). In [2], [5] similar degenerate systems of parabolic differential equations were considered without functional dependence and with more special differential equations, by using other methods.

2. Case
$$g = 0$$

Let $\Omega \subset \mathbb{R}^n$ be a bounded domain having the uniform C^1 regularity property (see [1]) and let $p_1 \ge 2$ be a real number. Denote by $W^{1,p_1}(\Omega)$ the usual Sobolev space of real valued functions with the norm

$$||u|| = \left[\int_{\Omega} (|Du|^{p_1} + |u|^{p_1})\right]^{1/p_1}$$

Let $V_1 \subset W^{1,p_1}(\Omega)$ be a closed linear subspace containing $C_0^{\infty}(\Omega)$. Denote by $L^{p_1}(0,T;V_1)$ the Banach space of the set of measurable functions $u: (0,T) \to V_1$ such that $\|u\|_{V_1}^p$ is integrable, and define the norm by

$$\|u\|_{L^{p_1}(0,T;V_1)}^{p_1} = \int_0^T \|u(t)\|_{V_1}^{p_1} \,\mathrm{d}t.$$

For the sake of brevity we denote $L^{p_1}(0,T;V_1)$ by X_1^T . The dual space of X_1^T is $L^{q_1}(0,T;V_1^*)$ where $1/p_1 + 1/q_1 = 1$ and V_1^* is the dual space of V_1 (see, e.g., [10], [11]). Further, let $X^T = X_1^T \times L^2(Q_T)$.

On functions a_i we assume:

(A₁) The functions $a_i: Q_T \times \mathbb{R}^{n+1} \times X^T \to \mathbb{R}$ satisfy the Carathéodory conditions for arbitrary fixed $(u, w) \in X_T$ (i = 0, 1, ..., n).

(A₂) There exist bounded (nonlinear) operators $g_1 \colon X^T \to \mathbb{R}^+$ and $k_1 \colon X^T \to L^{q_1}(Q_T)$ such that

$$|a_i(t, x, \zeta_0, \zeta; u, w)| \leq g_1(u, w)[|\zeta_0|^{p_1 - 1} + |\zeta|^{p_1 - 1}] + [k_1(u, w)](t, x), \quad i = 0, 1, \dots, n$$

for a.e. $(t, x) \in Q_T$, every $(\zeta_0, \zeta) \in \mathbb{R}^{n+1}$ and $(u, w) \in X^T$.

(A₃)

$$\sum_{i=1}^{n} [a_i(t, x, \zeta_0, \zeta; u, w) - a_i(t, x, \zeta_0, \zeta^*; u, w)](\zeta_i - \zeta_i^*)$$

$$\geq [g_2(u)](t)|\zeta - \zeta^*|^{p_1}, \quad t \in (0, T]$$

where

(2.1)
$$[g_2(u)](t) \ge \frac{c_2}{1 + \|u\|_{X_1^1}^{\sigma}}$$

with some constants $c_2 > 0, 0 \leq \sigma < p_1 - 1$.

(A₄) There exists a (nonlinear) operator $k_2 \colon X^T \to L^1(Q_T)$ such that

$$\sum_{i=0}^{n} a_i(t, x, \zeta_0, \zeta; u, w) \zeta_i \ge [g_2(u)](t)[|\zeta_0|^{p_1} + |\zeta|^{p_1}] - [k_2(u, w)](t, x)$$

for a.e. $(t,x) \in Q_T$, all $(\zeta_0,\zeta) \in \mathbb{R}^{n+1}$, $(u,w) \in X^T$ and

(2.2)
$$\|k_2(u,w)\|_{L^1(Q_T)} \leq c_3 \left[\|u\|^{\lambda} + \|w\|^{\mu} + 1 \right]$$

with some nonnegative constants $\lambda < p_1 - \sigma, \mu < 2$.

(A₅) There exists $\delta \in (0, 1]$ such that if $(u_k) \to u$ in $L^{p_1}(0, T; W^{1-\delta, p_1}(\Omega))$, a.e. in $Q_T, (\zeta_0^k) \to \zeta_0, (w_k) \to w$ weakly in $L^2(Q_T)$ then for $i = 0, 1, \ldots, n$, a.e. $(t, x) \in Q_T$, and all $\zeta \in \mathbb{R}^n$ we have

$$a_i(t, x, \zeta_0^k, \zeta; u_k, w_k) - a_i(t, x, \zeta_0, \zeta; u_k, w) \to 0, \ k_1(u_k, w_k) \to k_1(u, w) \ \text{in } L^1(Q_T).$$

(See (A₁).) Further, if conditions $(\zeta^k) \to \zeta$, $(w_k) \to w$ a.e. in Q_T are satisfied, too, then

$$a_i(t, x, \zeta_0^k, \zeta^k; u_k, w_k) \to a_i(t, x, \zeta_0, \zeta; u, w), \quad i = 1, \dots, n$$

for a.e. $(t, x) \in Q_T$ and

$$a_0(t, x, \zeta_0^k, \zeta^k; u_k, w_k) \to a_0(t, x, \zeta_0, \zeta; u, w)$$

for a.e. $(t, x) \in Q_T$, in the last case assuming also that $(Du_k) \to Du$ a.e. in Q_T . Assumptions on $F: Q_T \times \mathbb{R} \times X^T \to \mathbb{R}$:

(F₁) For each fixed $(u, w) \in X^T$, $F(\cdot, u; u, w) \in L^2(Q_T)$.

(F₂) F satisfies the following (global) Lipschitz condition: there exists a constant K such that for each $t \in (0, T], (u, \tilde{w}), (u, \tilde{w}^*) \in X^T$ we have

(2.3)
$$\int_{Q_t} e^{-2c\tau} |F(\tau, x, \tilde{w}(\tau, x)e^{c\tau}; u, \tilde{w}e^{ct}) - F(\tau, x, \tilde{w}^{\star}(\tau, x)e^{c\tau}; u, \tilde{w}^{\star}e^{ct})|^2 d\tau dx$$
$$\leq K \int_{Q_t} |\tilde{w}(\tau, x) - \tilde{w}^{\star}(\tau, x)|^2 d\tau dx$$

for each positive number c. Further, there is a constant K_0 such that

$$\int_{Q_T} |F(t, x, 0; u, 0)|^2 \, \mathrm{d}t \, \mathrm{d}x \leqslant K_0(\|u\|_{L^{p_1}(0, T; W^{1-\delta, p_1}(\Omega))}^{\lambda} + 1).$$

(F₃) If $(u_k) \to u$ in $L^{p_1}(0,T; W^{1-\delta,p_1}(\Omega))$, a.e. in Q_T , $(\eta_k) \to \eta$ and $(w_k) \to w$ in $L^2(Q_T)$, a.e. in Q_T , then for a.e. $(t,x) \in Q_T$

$$F(t, x, \eta_k; u_k, w_k) \to F(t, x, \eta; u, w).$$

Remark. A sufficient condition for (2.3) to hold is the following inequality:

$$\int_{\Omega} |F(\tau, x, w(\tau, x); u, w) - F(\tau, x, w^{\star}(\tau, x); u, w^{\star})|^2 dx$$

$$\leqslant K_1 \int_{Q_{\tau}} |w(s, x) - w^{\star}(s, x)|^2 ds dx$$

$$+ K_2 \int_{\Omega} |w(\gamma(\tau), x) - w^{\star}(\gamma(\tau), x)|^2 dx, \ \tau \in (0, T)$$

with some constants K_1 , K_2 and a function $\gamma \in C^1$ satisfying $\gamma' > 0$, $0 \leq \gamma(\tau) \leq \tau$.

Definition. We define an operator $A = (A_1, A_2): X^T \to (X^T)^*$ by

$$\begin{split} [A(u,w),(v,z)] &= [A_1(u,w),v] + [A_2(u,w),z],\\ [A_1(u,w),v] &= \int_{Q_T} \sum_{i=1}^n a_i(t,x,u(t,x),Du(t,x);u,w)D_iv\,\mathrm{d}t\,\mathrm{d}x\\ &+ \int_{Q_T} a_0(t,x,u(t,x),Du(t,x);u,w)v\,\mathrm{d}t\,\mathrm{d}x,\\ [A_2(u,w),z] &= \int_{Q_T} F(t,x,w(t,x);u,w)z\,\mathrm{d}t\,\mathrm{d}x, \end{split}$$

 $(u, w), (v, z) \in X^T$, where the brackets $[\cdot, \cdot]$ mean the dualities in spaces $(X^T)^*, X^T, (X_1^T)^*, X_1^T, [L^2(Q_T)]^*, [L^2(Q_T)]$, respectively.

Theorem 2.1. Assume $(A_1)-(A_5)$ and $(F_1)-(F_3)$. Then for any $G \in (X_1^T)^*$, $H \in L^2(Q_T)$ there exists $(u, w) \in X^T$ such that $D_t u \in (X_1^T)^*$, $D_t w \in L^2(Q_T)$,

(2.4)
$$D_t u + A_1(u, w) = G, \quad u(0) = 0,$$

(2.5)
$$D_t w + A_2(u, w) = H, \quad w(0) = 0.$$

Sketch of the proof. Define a new unknown function \tilde{w} (instead of w) by

$$\tilde{w}(t,x) = w(t,x)e^{-ct}$$
, i.e. $w(t,x) = \tilde{w}(t,x)e^{ct}$

with constant c > 0. Further, define a function \widetilde{F} and operators $\widetilde{A}_1, \widetilde{A}_2$ by

$$\widetilde{F}(t, x, \eta; u, \widetilde{w}) = e^{-ct} F(t, x, \eta e^{ct}; u, \widetilde{w} e^{ct}) + c\eta,$$

$$[\widetilde{A}_1(u, \widetilde{w}), v] = [A_1(u, w), v] = \int_{Q_T} \sum_{i=1}^n a_i(t, x, u(t, x), Du(t, x); u, w) D_i v \, \mathrm{d}t \, \mathrm{d}x + \int_{Q_T} a_0(t, x, u(t, x), Du(t, x); u, w) v \, \mathrm{d}t \, \mathrm{d}x,$$

$$\begin{split} [\widetilde{A}_2(u, \widetilde{w}), z] &= \int_{Q_T} \widetilde{F}(t, x, \widetilde{w}(t, x); u, \widetilde{w}) z \, \mathrm{d}t \, \mathrm{d}x \\ &= \int_{Q_T} \mathrm{e}^{-ct} F(t, x, \widetilde{w}(t, x) \mathrm{e}^{ct}; u, \widetilde{w} \mathrm{e}^{ct}) z \, \mathrm{d}t \, \mathrm{d}x + c \int_{Q_T} \widetilde{w} z \, \mathrm{d}t \, \mathrm{d}x. \end{split}$$

Clearly, (u, w) is a solution of (2.4), (2.5) if and only if (u, \tilde{w}) satisfies

(2.6)
$$D_t u + \widetilde{A}_1(u, \tilde{w}) = G, \quad u(0) = 0,$$

(2.7)
$$D_t \tilde{w} + \tilde{A}_2(u, \tilde{w}) = e^{-ct} H = \tilde{H}, \quad \tilde{w}(0) = 0.$$

By (A₁)–(A₅), (F₁), (F₂) the operator $\widetilde{A}: X^T \to (X^T)^*$ is bounded and demicontinuous (see [10], [11]).

By (F₂), \tilde{A}_2 is monotone for sufficiently large c > 0), thus, by using (A₁)–(A₅), one can show that \tilde{A} is pseudomonotone with respect to the domain of $L = D_t$:

$$D(L) = \{ (u, \tilde{w}) \in X^T \colon (D_t u, D_t \tilde{w}) \in (X^T)^*, \quad u(0) = 0, \quad \tilde{w}(0) = 0 \},\$$

i.e.

(2.8)
$$(u_k, \tilde{w}_k) \to (u, \tilde{w}) \text{ weakly in } X^T,$$
$$(Lu_k, L\tilde{w}_k) \to (Lu, L\tilde{w}) \text{ weakly in } (X^T)^*,$$

and

(2.9)
$$\limsup_{k \to \infty} [\widetilde{A}(u_k, \widetilde{w}_k), (u_k, \widetilde{w}_k) - (u, \widetilde{w})] \leq 0$$

imply

(2.10)
$$\lim_{k \to \infty} [\widetilde{A}(u_k, \widetilde{w}_k), (u_k, \widetilde{w}_k) - (u, \widetilde{w})] = 0$$

and

(2.11)
$$\widetilde{A}(u_k, \tilde{w}_k) \to \widetilde{A}(u, \tilde{w})$$
 weakly in $(X^T)^*$.

Because, by (2.8)

(2.12)
$$(u_k) \to u \text{ in } L^p(0,T;W^{1-\delta,p}(\Omega)) \text{ and a.e. in } Q_T$$

for a subsequence (again denoted by (u_k) , for simplicity), see, e.g., [10]. We may choose the number c > 0 such that c > K (see (F₂)). We have

(2.13)
$$[\widetilde{A}_2(u_k, \tilde{w}_k), \tilde{w}_k - \tilde{w}] = [\widetilde{A}_2(u_k, \tilde{w}_k) - \widetilde{A}_2(u_k, \tilde{w}), \tilde{w}_k - \tilde{w}]$$
$$+ [\widetilde{A}_2(u_k, \tilde{w}) - \widetilde{A}_2(u, \tilde{w}), \tilde{w}_k - \tilde{w}] + [\widetilde{A}_2(u, \tilde{w}), \tilde{w}_k - \tilde{w}]$$

where by c > K, (F₂) the first term on the right hand side is nonnegative, the second term tends to 0 by (2.12), (F₂), (F₃), Vitali's theorem, and Cauchy-Schwarz inequality, while, finally, the third term converges to 0 by (2.8). Thus (2.9), (2.13) imply (for a subsequence)

(2.14)
$$\limsup_{k \to \infty} [\widetilde{A}_1(u_k, \widetilde{w}_k), u_k - u] \leqslant 0.$$

By using (A_2) , (A_3) , (A_5) , Vitali's theorem and Hölder's inequality, one obtains from (2.8), (2.14)

(2.15)
$$\lim_{k \to \infty} [\widetilde{A}_1(u_k, \widetilde{w}_k), u_k - u)] = 0,$$

hence by (A_3) one obtains for a subsequence

(2.16)
$$\lim_{k \to \infty} \int_{Q_T} |Du_k - Du|^{p_1} \, \mathrm{d}t \, \mathrm{d}x = 0, \text{ thus } (Du_k) \to Du \text{ a.e. in } Q_T.$$

Further, by (2.15), (2.9), (2.13)

(2.17)
$$\lim_{k \to \infty} [\widetilde{A}_2(u_k, \widetilde{w}_k), \widetilde{w}_k - \widetilde{w})] = 0,$$

thus by assumption (F₂) and due to c > K (for a subsequence)

(2.18)
$$\lim_{k \to \infty} \int_{Q_T} |\tilde{w}_k - \tilde{w}|^2 \, \mathrm{d}t \, \mathrm{d}x \text{ and so } (\tilde{w}_k) \to \tilde{w} \text{ a.e. in } Q_T.$$

Consequently, from (A_5) , (2.12), (2.16) one obtains (by using Vitali's theorem)

(2.19)
$$\widetilde{A}_1(u_k, \tilde{w}_k) \to \widetilde{A}_1(u, \tilde{w})$$
 weakly in $L^q(0, T; V_1^{\star})$

Similarly, (2.18), (F_2) , (F_3) imply

(2.20)
$$\widetilde{A}_2(u_k, \tilde{w}_k) \to \widetilde{A}_2(u, \tilde{w})$$
 weakly in $L^2(Q_T)$.

Thus (2.19), (2.20) imply (2.11) for a subsequence. Finally, (2.15), (2.17) imply (2.10) (for a subsequence). One can prove in the standard way that the last facts imply (2.10), (2.11) for the original sequence.

Finally, by (A₄), (F₂) (for sufficiently large c > 0), \widetilde{A} is coercive:

$$\lim_{\|(u,\tilde{w})\|_{X^T} \to \infty} \frac{[A(u,\tilde{w}), (u,\tilde{w})]}{\|u\| + \|\tilde{w}\|} = +\infty.$$

Since $\widetilde{A}: X^T \to (X^T)^*$ is bounded, demicontinuous, pseudomonotone with respect to D(L) and coercive, we obtain the existence of a solution (u, \tilde{w}) of (2.6), (2.7) and thus the existence of a solution (u, w) of (2.4), (2.5). (See, e.g. [3], [10].)

E x a m ple. Conditions (A_1) - (A_5) are satisfied if e.g.

$$a_i(t, x, \zeta_i, \zeta; u, w) = b(H(u))\zeta_i |\zeta|^{p_1 - 2}, \quad i = 1, 2, \dots, n,$$

$$a_0(t, x, \zeta_i, \zeta; u, w) = b(H(u))\zeta_0 |\zeta_0|^{p_1 - 2} + b_0(F_0(u)) + b_1(F_1(w))$$

where b, b_0, b_1 are continuous functions satisfying with some positive constants c_3, c_4, c_5 the inequalities

$$\begin{split} b(\theta) &\ge \frac{c_3}{1+|\theta|^{\sigma}} \quad (0 \le \sigma < p_1 - 1), \\ |b_0(\theta)| &\le c_4(|\theta|^{\lambda - 1} + 1) \text{ where } 1 \le \lambda < p_1 - \sigma, \\ |b_1(\theta)| &\le c_5(|\theta|^{\mu_1 - 1} + 1) \text{ where } 0 \le \mu_1 < 2 - 2/p_1 \end{split}$$

and

$$H: L^{p_1}(0,T; W^{1-\delta,p_1}(\Omega)) \to C(\overline{Q_T}),$$

$$F_0: L^{p_1}(0,T; W^{1-\delta,p_1}(\Omega)) \to L^{p_1}(Q_T), \quad F_1: L^2(Q_T) \to \mathbb{R}$$

are linear continuous operators. If b is between two positive constants, H may be the same as F_0 .

Conditions $(F_1)-(F_3)$ are satisfied if e.g.

$$F(t, x, \eta; u, w) = \beta(\eta)\gamma_1(H_1(u)) + \gamma_2(H_2(u))\delta(G(w)) + \gamma_3(H_3(u))$$

where β, δ are globally Lipschitz functions, γ_1, γ_2 are continuous and bounded, γ_3 is continuous and satisfies

$$|\gamma_3(\theta)| \leqslant c_5 |\theta|^{\lambda/2} + c_6$$

with some constants c_5, c_6 , and

$$G: L^{2}(Q_{T}) \to L^{2}(Q_{T}), \quad H_{1}, H_{2}: L^{p_{1}}(0, T; W^{1-\delta, p_{1}}(\Omega)) \to L^{p_{1}}(Q_{T}),$$
$$H_{3}: L^{p_{1}}(0, T; W^{1-\delta, p_{1}}(\Omega)) \to L^{2}(Q_{T})$$

are continuous linear operators such that G satisfies for all $w \in L^2(Q_T)$

$$\int_{\Omega} |[G(w)](\tau, x)|^2 \, \mathrm{d}x \leqslant K_1 \int_{Q_{\tau}} |w(s, x)|^2 \, \mathrm{d}s \, \mathrm{d}x + K_2 \int_{\Omega} |w(\gamma(s), x)|^2 \, \mathrm{d}x$$

where $\gamma \in C^1$, $\gamma' > 0$, $\gamma(s) \leq s$.

3. Case
$$g \neq 0$$

Now we shall consider equations (1.1), (1.2) with a bounded, continuous function g. This problem will be transformed to the case g = 0, considered in Theorem 2.1. Let $f = \int g$, f(0) = 0, $p_1 = p > 2$.

Define

$$\widetilde{X}^T = L^p(0,T;W^{1,p}(\Omega)) \times L^p(0,T;W^{1,p}(\Omega))$$

and an operator $A_1 \colon \widetilde{X}_T \to (X_1^T)^*$ for $(u, w) \in \widetilde{X}^T, v \in X_1^T$ by

$$[A_1(u,w),v] = \int_{Q_T} \left\{ \sum_{i=1}^n a_i(t,x,u,Du+g(w)Dw;u,w)D_iv \right\} dt dx + \int_{Q_T} a_0(t,x,u(t,x),Du(t,x)+g(w(t,x))Dw(t,x);u,w)v dt dx.$$

Further, assume

(F₄) F has the form $F(t, x; u, w) = F_1(t, x, [h(u)](t, x), w(t, x))$ where F_1 is continuously differentiable with respect to the last three variables, the partial derivatives are bounded and either h(u) = u or $h: L^p(Q_T) \to L^p(0, T; W^{1,p}(\Omega))$ is a continuous linear operator such that $h(u) \in L^p(0, T; C^1(\overline{\Omega}))$ for all $u \in L^p(Q_T)$ and the following estimate holds for any $\tau \in [0, T]$ with a suitable constant:

$$\int_{\Omega} |[h(u)](\tau, x)|^2 \, \mathrm{d}x \leqslant \text{const} \ \int_{Q_{\tau}} |u(s, x)|^2 \, \mathrm{d}s \, \mathrm{d}x.$$

Further, there exists a constant $c_0 > 0$ such that

$$F_1(t, x, \zeta_0, \eta)\eta < 0$$
 if $|\eta| \ge c_0$.

Theorem 3.1. Assume that $(A_1)-(A_5)$ and $(F_1)-(F_4)$ are satisfied with $p_1 = p > 2$, $\delta = 1$, $\sigma such that for the operators <math>g_1, k_1, g_2, k_2$ in $(A_2)-(A_4)$ we have

 $g_1(u,w)^q \leqslant \operatorname{const} g_2(u,w), \quad k_1(u,w)^q \leqslant \operatorname{const} k_2(u,w) \text{ if } w(t,x) \leqslant c_0 \text{ a.e.}$

Further, let g be a bounded, continuous function. Then for any $G \in (X_1^T)^*$ there exists $(u, w) \in \widetilde{X}^T$ such that $u + f(w) \in L^p(0, T; V_1)$,

$$D_t u + D_t[f(w)] \in (X_1^T)^\star, \quad D_t w \in L^2(Q_T),$$

(3.1) $D_t u + A_1(u, w) = G, \quad u(0) = 0,$

(3.2) $D_t w = F(t, x; u, w)$ for a.e. $(t, x) \in Q_T, w(0) = w.$

Sketch of the proof. Instead of u introduce a new unknown function \tilde{u} by

(3.3)
$$\tilde{u}(t,x) = u(t,x) + f(w(t,x))$$
 (where $f = \int g, f(0) = 0$).

By using the formulas

(3.4)
$$D_t \tilde{u} = D_t u + f'(w) D_t w, \quad D\tilde{u} = Du + f'(w) Dw$$

we obtain that $(u,w) \in \widetilde{X}^T$ is a solution of (3.1), (3.2) if and only if $(\widetilde{u},w) \in \widetilde{X}^T$ satisfies

(3.5)
$$D_t \tilde{u} + \tilde{A}_1(\tilde{u}, w) = G, \quad \tilde{u}(0) = 0,$$

(3.6)
$$D_t w = F(t, x; \tilde{u} - f(w), w), \quad w(0) = 0$$

where

$$\begin{split} & [A_1(\tilde{u}, w), v] \\ &= \int_{Q_T} \left\{ \sum_{i=1}^n a_i(t, x, \tilde{u}(t, x) - f(w(t, x)), D\tilde{u}(t, x); \tilde{u} - f(w), w) D_i v \right\} \mathrm{d}t \, \mathrm{d}x \\ &+ \int_{Q_T} \left\{ a_0(t, x, \tilde{u} - f(w), D\tilde{u}; \tilde{u} - f(w), w) - f'(w) F(t, x; \tilde{u} - f(w), w) \right\} v \, \mathrm{d}t \, \mathrm{d}x. \end{split}$$

One can show that by Theorem 2.1 there is a solution $(\tilde{u}, w) \in X^T$ of (3.5), (3.6) (such that $D_t w \in L^2(Q_T)$). Then one proves that $w \in L^p(0, T; W^{1,p}(\Omega))$, hence $(\tilde{u}, w) \in \tilde{X}^T$ and thus with $u = \tilde{u} - f(w)$, (u, w) satisfies (3.1), (3.2).

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