

# 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 us consider 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,  $\omega(x)$ -Muckenhoupt 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 do 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 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  $Q_{T^-} \subset Q_T$  such that  $Q_{T^-} \cap \Gamma(Q_T) = \emptyset$ .

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  $Q_{T, \tau}^{\psi} = \Omega^{\tau}(x, T)$ , where  $\Omega^{\tau} \subset \Omega$  and  $\tau > 0$ . We let  $R$  be

a number subject to the restrictions

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

$Q_T$

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

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

Taking correspondingly  $\lambda$  it follows that  $Q_{R, \tau}^{\lambda \psi(R)}(z) \subset Q_T$  whenever  $z \in Q_{T, \tau}^0$ .

Now we prove that the following holds whenever  $z \in Q_T^0$

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

This completes the proof of Theorem 2.1.

### Proof of theorem 2.2

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

$R = \text{dist}(\Omega^0, \partial \Omega)$  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  $Z = \Omega^{-0} \times (0)$  then

$$\overset{osc}{Q_{2\lambda \psi(r)}^{\lambda \psi(r)}(z_1)} u \leq c \lambda \psi(r) \text{ for every } r \in (0, R),$$

$$Q_{\lambda \psi(r)}(r) \cap Q_{0T}$$

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

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

$$\overset{osc}{Q_{2\lambda \psi(r)}^{\lambda \psi(r)}(z_1)} u \leq c \lambda \psi(r) \text{ for every } r \in (0, R).$$

In the final

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

implies that

$$\overset{osc}{Q_{2\lambda \psi(r)}^{\lambda \psi(r)}(z_1)} u \leq c \lambda \psi(r) \text{ for every } r \in [0, \bar{r}^-].$$

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  $H^{\psi(\cdot)}(E)=0$ .  $Q_{T^-}^2 \subset Q_T^1 \subset Q_T$  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

$$\overset{osc}{Q_T^1} u(x, t) \leq M \text{ and } \overset{osc}{Q_{r, \tau}^{\psi(r)}(z)} u(x, t) \leq M \psi(r) \quad (2.5)$$

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  $\mu$  be the nonnegative Riesz measure associated to  $v(x, t)$ . Note that from existence  $\mu$  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  $\mu$  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  $\Gamma_{Q_T}$  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  $\mu$  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

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

Whenever  $\text{osc}_{Q_T^1} u(x,t) \leq M \psi(r)$ . Consider concentric cylinders  $\text{osc}_{Q_T^1} u(x,t) \leq M \psi(r)$ . 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  $Q_T^1$ . Let  $k = \sup v(x,t)$ . Using eqn. (2.6) we have

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

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

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

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

$$\sup_{Q_T^2} |k-v| \leq \text{osc}_{Q_T^1} v(x,t) \leq C \psi(r)$$

and putting the estimates (2.8) we obtain that

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

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

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

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  $Q_{2\tau_i}^{\psi(2\tau_i)} \subset Q_{\tau_i}^2$  and

$$E \cap Q_T^3 \subset [Q_T^3 \setminus \cup \tau_i(t_i) \text{ and } X \cap \cup \psi(\tau_i) < \varepsilon. \quad (2.11)$$

Later using eqn. (2.10) we obtain

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

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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