

On qualitative properties of a system containing a singular parabolic functional equation

László Simon *

L. Eötvös University of Budapest, Institute of Mathematics

Abstract

We consider a system consisting of a quasilinear parabolic equation and a first order ordinary differential equation containing functional dependence on the unknown functions. The existence and some properties of solutions in $(0, \infty)$ will be proved.

Introduction

In this work we consider initial-boundary value problems for the system

$$D_t u - \sum_{i=1}^n D_i [a_i(t, x, u(t, x), Du(t, x); u, w)] + \quad (0.1)$$

$$a_0(t, x, u(t, x), Du(t, x); u, w) = f(t, x),$$

$$D_t w = F(t, x; u, w) \text{ in } Q_T = (0, T) \times \Omega, \quad T \in (0, \infty) \quad (0.2)$$

where the functions

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

(with a closed linear subspace V_1 of the Sobolev space $W^{1,p}(\Omega)$, $2 \leq p < \infty$) satisfy conditions which are generalizations of the usual conditions for quasilinear parabolic differential equations, considered by using the theory of monotone type operators (see, e.g., [2], [7], [13]) but the equation (0.1) is not uniformly parabolic in a sense, analogous to the linear case. Further,

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

satisfies a Lipschitz condition.

*This work was supported by the Hungarian National Foundation for Scientific Research under grant OTKA T 049819. This paper is in final form and no version of it is submitted for publication elsewhere.

In [12] the existence of weak solutions in Q_T was proved. In this present paper this result will be extended to $Q_\infty = (0, \infty) \times \Omega$ and some properties (boundedness, asymptotic property as $t \rightarrow \infty$) of the solutions will be shown.

Such problems arise, e.g., when considering diffusion and transport in porous media with variable porosity, see [5], [8]. In [8] J.D. Logan, M.R. Petersen, T.S. Shores considered and numerically studied a nonlinear system, consisting of a parabolic, an elliptic and an ODE which describes reaction-mineralogy-porosity changes in porous media. System (0.1), (0.2) was motivated by that system. In [3], [4] Á. Besenyei considered a more general system of a parabolic PDE, an elliptic PDE and an ODE.

1 Existence of solutions

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

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

Let $V_1 \subset W^{1,p}(\Omega)$ be a closed linear subspace containing $W_0^{1,p}(\Omega)$ (the closure of $C_0^\infty(\Omega)$ in $W^{1,p}(\Omega)$). Denote by $L^p(0, T; V_1)$ the Banach space of the set of measurable functions $u : (0, T) \rightarrow V_1$ such that $\|u\|_{V_1}^p$ is integrable and define the norm by

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

The dual space of $L^p(0, T; V_1)$ is $L^q(0, T; V_1^*)$ where $1/p + 1/q = 1$ and V_1^* is the dual space of V_1 (see, e.g., [7], [13]).

On functions a_i we assume:

(A₁). The functions $a_i : Q_T \times \mathbb{R}^{n+1} \times L^p(0, T; V_1) \times L^2(\Omega) \rightarrow \mathbb{R}$ satisfy the Carathéodory conditions for arbitrary fixed $(u, w) \in L^p(0, T; V_1) \times L^2(\Omega)$ ($i = 0, 1, \dots, n$).

(A₂). There exist bounded (nonlinear) operators $g_1 : L^p(0, T; V_1) \times L^2(\Omega) \rightarrow \mathbb{R}^+$ and $k_1 : L^p(0, T; V_1) \times L^2(\Omega) \rightarrow L^q(\Omega)$ such that

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

for a.e. $(t, x) \in Q_T$, each $(\zeta_0, \zeta) \in \mathbb{R}^{n+1}$ and $(u, w) \in L^p(0, T; V_1) \times L^2(\Omega)$.

(A₃). $\sum_{i=1}^n [a_i(t, x, \zeta_0, \zeta; u, w) - a_i(t, x, \zeta_0, \zeta^*; u, w)](\zeta_i - \zeta_i^*) > 0$ if $\zeta \neq \zeta^*$.

(A₄). There exist bounded operators $g_2 : L^p(0, T; V_1) \times L^2(\Omega) \rightarrow C[0, T]$, $k_2 : L^p(0, T; V_1) \times L^2(\Omega) \rightarrow L^1(Q_T)$ such that

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

for a.e. $(t, x) \in Q_T$, all $(\zeta_0, \zeta) \in \mathbb{R}^{n+1}$, $(u, w) \in L^p(0, T; V_1) \times L^2(\Omega)$ and (with some positive constants)

$$[g_2(u, w)]t \geq \text{const}(1 + \|u\|_{L^p(0,t;V_1)})^{-\sigma^*} (1 + \|w\|_{L^2(Q_t)})^{-\beta^*} \quad (1.3)$$

$$\|k_2(u, w)\|_{L^1(Q_t)} \leq \text{const}(1 + \|u\|_{L^p(0,t;V_1)})^\sigma (1 + \|w\|_{L^2(Q_t)})^\beta \quad (1.4)$$

where

$$0 < \sigma^* < p - 1, \quad 0 \leq \sigma < p - \sigma^*$$

and $\beta, \beta^* \geq 0$ satisfy

$$\beta^* + \sigma^* < p - 1, \quad \beta^* + \sigma^* + \beta + \sigma < p.$$

(A₅). There exists $\delta > 0$ such that if $(u_k) \rightarrow u$ weakly in $L^p(0, T; V_1)$, strongly in $L^p(0, T; W^{1-\delta, p}(\Omega))$ and $(w_k) \rightarrow w$ in $L^2(\Omega)$ then for $i = 0, 1, \dots, n$

$$a_i(t, x, u_k(t, x), Du_k(t, x); u_k, w_k) - a_i(t, x, u_k(t, x), Du_k(t, x); u, w) \rightarrow 0$$

in $L^q(Q_T)$.

Definition Assuming (A₁)-(A₅) we define operator $A : L^p(0, T; V_1) \times L^2(Q_T) \rightarrow L^q(0, T; V_1^*)$ by

$$[A(u, w), v] = \int_0^T \langle A(u, w)(t), v(t) \rangle dt = \int_{Q_T} \left\{ \sum_{i=1}^n a_i(t, x, u(t, x), Du(t, x); u, w) D_i v + a_0(t, x, u(t, x), Du(t, x); u, w) v \right\} dt dx, \\ (u, w) \in L^p(0, T; V_1) \times L^2(Q_T), \quad v \in L^p(0, T; V_1)$$

where the brackets $\langle \cdot, \cdot \rangle$, $[\cdot, \cdot]$ mean the dualities in spaces V_1^*, V_1 and $L^q(0, T; V_1^*), L^p(0, T; V_1)$, respectively.

On function $F : Q_T \times L^p(0, T; V_1) \times L^2(Q_T) \rightarrow \mathbb{R}$ assume

(F₁). For each fixed $(u, w) \in L^p(0, T; V_1) \times L^2(Q_T)$, $F(\cdot; u, w) \in L^2(Q_T)$.

(F₂). F satisfies the following (global) Lipschitz condition: for each $t \in (0, T]$, $(u, w), (u^*, w^*) \in X$ we have

$$\|F(\cdot; u, w) - F(\cdot; u^*, w^*)\|_{L^2(Q_t)}^2 \leq$$

$$K \left[\|u - u^*\|_{L^p(0,t;W^{1-\delta,p}(\Omega))}^2 + \|w - w^*\|_{L^2(Q_t)}^2 \right].$$

In [12] the following theorem was proved.

Theorem 1.1 Assume (A₁) - (A₅) and (F₁), (F₂). Then for any $f \in L^q(0, T; V_1^*)$ and $w_0 \in L^2(Q_T)$ there exists $u \in L^p(0, T; V_1)$, $w \in L^2(Q_T)$ such that $D_t u \in L^q(0, T; V_1^*)$, $D_t w \in L^2(Q_T)$ and

$$D_t u + A(u, w) = f, \quad u(0) = 0, \quad (1.5)$$

$$D_t w = F(t, x; u, w) \text{ for a.e. } (t, x) \in Q_T, \quad w(0) = w_0. \quad (1.6)$$

Now assume

(F₁[']) F has the form $F(t, x; u, w) = \hat{F}(t, x, w(t, x); u, w)$ and $\hat{F} : Q_T \times \mathbb{R} \times X \rightarrow R$ satisfies: for each fixed $(u, w) \in L^p(0, T; V_1) \times L^2(Q_T)$, $\xi \in \mathbb{R}$, $\hat{F}(\cdot, \xi; u, w) \in L^2(Q_T)$.

(F₂[']) There exist constants $K, K_1(c_1)$ such that if $|\xi|, |\xi^*| \leq c_1$ then for each $t \in (0, T]$, $(u, w), (u^*, w^*) \in L^p(0, T; V_1) \times L^2(Q_T)$ with the property $|w|, |w^*| \leq c_1$ in Q_T

$$|\hat{F}(t, x, \xi; u, w) - \hat{F}(t, x, \xi^*; u^*, w^*)|^2 \leq$$

$$K \|u - u^*\|_{L^p(0, t; W^{1-\delta, p}(\Omega))}^2 + K_1(c_1) \left[\|w - w^*\|_{L^2(Q_t)}^2 + |\xi - \xi^*|^2 \right].$$

(F₃[']) There exists a constant $c_0 > 0$ such that for a.e. (t, x) and all u, w

$$\hat{F}(t, x, \xi; u, w)\xi \leq 0 \text{ if } |\xi| \geq c_0.$$

Theorem 1.2 Assume (A₁) - (A₅) and (F₁[']) - (F₃[']) such that operators g_2, k_2 in (A₄) satisfy the following modified inequalities instead of (1.3) and (1.4):

$$[g_2(u, w)](t) \geq \text{const}(1 + \|u\|_{L^p(0, t; V_1)})^{-\sigma^*} (1 + g_3(\|w\|_{L^2(Q_t)})^{-1},$$

$$\|k_2(u, w)\|_{L^1(Q_t)} \leq \text{const}(1 + \|u\|_{L^p(0, t; V_1)})^\sigma (1 + \|w\|_{L^2(Q_t)})$$

where g_3, g_4 are monotone nondecreasing positive functions, $0 < \sigma^* < p - 1$, $0 \leq \sigma < p - \sigma^*$.

Then for any $f \in L^q(0, T; V_1^*)$ and $w_0 \in L^2(Q_T)$ there exists $u \in L^p(0, T; V_1)$, $w \in L^2(Q_T)$ such that $D_t u \in L^q(0, T; V_1^*)$, $D_t w \in L^2(Q_T)$ and (1.5), (1.6) hold.

This theorem is a consequence of Theorem 1.1 (see also [12]): set

$$c_0^* = \max\{c_0, \|w_0\|_{L^\infty(\Omega)}\}$$

and let $\chi \in C_0^\infty(\mathbb{R})$ be such that $\chi(\xi) = \xi$ for $|\xi| \leq c_0^*$ and define functions \tilde{F} , \tilde{a}_i by

$$\tilde{F}(t, x; u, w) = \hat{F}(t, x, \chi(w(t, x)); u, \chi(w)),$$

$$\tilde{a}_i(t, x, \zeta_0, \zeta; u, w) = a_i(t, x, \zeta_0, \zeta; u, \chi(w)),$$

Then by Theorem 1.1 there exists a solution (u, w) of (1.5), (1.6) with \tilde{F} , \tilde{a}_i (instead of F , a_i , respectively). It is not difficult to show that for a.e. $x \in \Omega$, all $t \in [0, T]$, $|w(t, x)| \leq c_0^*$ by (F₃[']) and so (u, w) satisfies the original problem, too.

Now we formulate existence theorems in $(0, \infty)$. Denote by $L_{loc}^p(0, \infty; V_1)$ the set of functions $v : (0, \infty) \rightarrow V_1$ such that for each fixed finite $T > 0$, $v|_{(0, T)} \in L^p(0, T; V_1)$ and let $Q_\infty = (0, \infty) \times \Omega$, $L_{loc}^\alpha(Q_\infty)$ the set of functions $v : Q_\infty \rightarrow R$ such that $v|_{Q_T} \in L^\alpha(Q_T)$ for any finite $T > 0$.

Theorem 1.3 Assume that the functions

$$a_i : Q_\infty \times \mathbb{R}^{n+1} \times L^p_{loc}(0, \infty; V_1) \times L^2_{loc}(Q_\infty) \rightarrow \mathbb{R}$$

satisfy the assumptions (A₁) - (A₅) for any finite T and that $a_i(t, x, \zeta_0, \zeta; u, w)|_{Q_T}$ depend only on $u|_{(0, T)}$ and $w|_{Q_T}$ (Volterra property). Further, the function

$$F : Q_\infty \times L^p_{loc}(0, \infty; V_1) \times L^2_{loc}(Q_\infty) \rightarrow \mathbb{R}$$

satisfies (F₁), (F₂) for arbitrary fixed T and has the Volterra property.

Then for each $f \in L^q_{loc}(0, \infty; V_1^*)$, $w_0 \in L^2(\Omega)$ there exist $u \in L^p_{loc}(0, \infty; V_1)$, $w \in L^2_{loc}(Q_\infty)$ which satisfy (1.5), (1.6) for any finite T .

The idea of the proof. The Volterra property implies that if u, w are solutions in Q_T then for arbitrary $\bar{T} < T$, their restriction to $Q_{\bar{T}}$ are solutions in $Q_{\bar{T}}$. Therefore, if $\lim(T_j) = +\infty$, $T_1 < T_2 < \dots < T_j < \dots$ and u_j, w_j are solutions in Q_{T_j} then, by using a 'diagonal process', we can select a subsequence of (u_j, w_j) which converges in Q_T for arbitrary finite T to (u, w) , a solution of (1.5), (1.6) in Q_∞ . (For more details see, e.g., [10].) Similarly can be proved

Theorem 1.4 Assume that the functions

$$a_i : Q_\infty \times \mathbb{R}^{n+1} \times L^p_{loc}(0, \infty; V_1) \times L^2_{loc}(Q_\infty) \rightarrow \mathbb{R}$$

satisfy the assumptions of Theorem 1.2 for any finite T and they have the Volterra property; the function

$$\hat{F} : Q_\infty \times \mathbb{R} \times L^p_{loc}(0, \infty; V_1) \times L^2_{loc}(Q_\infty) \rightarrow \mathbb{R}$$

satisfies (F'₁) - (F'₃) for arbitrary fixed T and has the Volterra property.

Then for each $f \in L^q_{loc}(0, \infty; V_1^*)$, $w_0 \in L^2(\Omega)$ there exist $u \in L^p_{loc}(0, \infty; V_1)$, $w \in L^2_{loc}(Q_\infty)$ which satisfy (1.5), (1.6) for any finite T .

2 Boundedness and stabilization

Theorem 2.1 Assume that the functions a_i, \hat{F} satisfy the conditions of Theorem 1.4 such that for all $u \in L^p_{loc}(0, \infty; V_1)$, $w \in L^\infty_{loc}(Q_\infty)$, $t \in (0, \infty)$ the operators g_2, k_2 in (A₄) satisfy

$$[g_2(u, w)](t) \geq \text{const} \left[1 + \sup_{\tau \in [0, T]} y(\tau) \right]^{-\sigma^*/2} \cdot \left[1 + g_3\left(\sup_{\tau \in [0, T]} z(\tau)\right) \right]^{-1} \quad (2.7)$$

$$\int_{\Omega} [k_2(u, w)](t, x) dx \leq \quad (2.8)$$

$$\text{const} \left[1 + \sup_{\tau \in [0, T]} y(\tau)^{\sigma/2} + \varphi(t) \sup_{\tau \in [0, T]} y(\tau)^{(p-\sigma^*)/2} \right] \cdot \left[1 + g_4\left(\sup_{\tau \in [0, T]} z(\tau)\right) \right]$$

where $0 < \sigma^* < p - 1$, $0 < \sigma < p - \sigma^*$, $\lim_{\infty} \varphi = 0$, g_3, g_4 are monotone nondecreasing positive functions,

$$y(\tau) = \int_{\Omega} u(\tau, x)^2 dx, \quad z(\tau) = \|w(\tau, \cdot)\|_{L^\infty(\Omega)}.$$

Further, the constant c_0 in (F'_3) is independent of T , $\|f(t)\|_{V_1^*}$ is bounded for $t \in (0, \infty)$.

Then for a solution $u \in L^p_{loc}(0, \infty; V_1)$, $w \in L^\infty_{loc}(Q_\infty)$ of (1.5), (1.6) with $w_0 \in L^\infty(\Omega)$ and arbitrary initial condition on u, y and z are bounded in $(0, \infty)$.

Proof Since the constant c_0 in (F'_3) is independent of T , it is easy to show that

$$|w(t, x)| \leq \max\{c_0, \|w_0\|_{L^\infty(\Omega)}\}$$

for a.e. $x \in \Omega$, all $t > 0$ (see the idea of the proof of Theorem 1.2, i.e. z is bounded).

Further, applying (1.5) to $u(t) \in V_1$, by (A_4) we obtain

$$\frac{1}{2}y'(t) + [g_2(u, w)](t) \|u(t)\|_{V_1}^p - \int_{\Omega} [k_2(u, w)](t, x) dx \leq \quad (2.9)$$

$$\langle f(t), u(t) \rangle \leq \|f(t)\|_{V_1^*} \|u(t)\|_{V_1} \leq \text{const} \|u(t)\|_{V_1}$$

since $\|f(t)\|_{V_1^*}$ is bounded. Young's inequality implies

$$\|u(t)\|_{V_1} \leq \varepsilon [g_2(u, w)](t)^{1/p} \|u(t)\|_{V_1} \cdot \frac{1}{\varepsilon [g_2(u, w)](t)^{1/p}} \leq \quad (2.10)$$

$$\frac{\varepsilon^p}{p} [g_2(u, w)](t) \|u(t)\|_{V_1}^p + \frac{1}{q\varepsilon^q [g_2(u, w)](t)^{q/p}}.$$

Choosing sufficiently small $\varepsilon < 0$, one obtains from (2.9), (2.10)

$$\frac{1}{2}y'(t) + \frac{1}{2}[g_2(u, w)](t) \|u(t)\|_{V_1}^p \leq \int_{\Omega} [k_2(u, w)](t, x) dx + \text{const}[g_2(u, w)](t)^{-q/p} \quad (2.11)$$

Since by Hölder's inequality, $p \geq 2$,

$$\|u(t)\|_{V_1}^p \geq \text{const}y(t)^{p/2},$$

(2.7), (2.8), (2.11) and the boundedness of z imply (with some positive constant c^*)

$$y'(t) + c^*y(t)^{p/2} \left[1 + \sup_{\tau \in [0, T]} y(\tau) \right]^{-\sigma^*/2} \leq \quad (2.12)$$

$$\text{const} \left[1 + \sup_{\tau \in [0, T]} y(\tau)^{\sigma/2} + \varphi(t) \sup_{\tau \in [0, T]} y(\tau)^{(p-\sigma^*)/2} + \sup_{\tau \in [0, T]} y(\tau)^{(q/p)(\sigma^*/2)} \right].$$

Since $0 \leq \sigma < p - \sigma^* < p$, $(q/p)\sigma^* < p - \sigma^*$, $\lim_{\infty} \varphi = 0$, it is not difficult to show that (2.12) implies the boundedness of $y(t)$ (see [11]).

Now we formulate an attractivity result.

Theorem 2.2 Assume that the functions a_i, \hat{F} satisfy the conditions of Theorem 2.1 such that for all $u \in L^p_{loc}(0, \infty; V_1)$, $w \in L^\infty_{loc}(Q_\infty)$, $t \in (0, \infty)$

$$\int_{\Omega} [k_2(u, w)](t, x) dx \leq \varphi(t) \left[\sup_{\tau \in [0, T]} y(\tau)^{(p-\sigma^*)/2} \right] \cdot \left[1 + g_4 \left(\sup_{\tau \in [0, T]} z(\tau) \right) \right]. \quad (2.13)$$

Further,

$$\lim_{t \rightarrow \infty} \|f(t)\|_{V_1^*} = 0, \quad (2.14)$$

$$\xi \hat{F}(t, x, \xi; u, w) \leq -g(\xi)\xi \quad (2.15)$$

with a strictly monotone increasing continuous function g satisfying $g(0) = 0$.

Then for a solution $u \in L^p_{loc}(0, \infty; V_1)$, $w \in L^\infty_{loc}(Q_\infty)$ of (1.5), (1.6) with $w_0 \in L^\infty(\Omega)$ and arbitrary initial condition on u , for the functions defined in Theorem 2.1 we have

$$\lim_{\infty} y = 0, \quad (2.16)$$

$$\lim_{\infty} z = 0. \quad (2.17)$$

Proof By (1.6) and (2.15) for a.e. $x \in \Omega$, $t \mapsto w(t, x)$ is continuous and monotone decreasing and for a.e. (t, x)

$$D_t w(t, x) \leq -g(w(t, x)) \text{ if } w(t, x) > 0$$

thus for a.e. $x \in \Omega$ satisfying $w_0(x) > 0$,

$$w(t, x) \leq w_0(x) - tg(w(t, x)) \text{ for a.e. } x \in \Omega \text{ until } w(t, x) > 0$$

(g is monotone increasing, $t \mapsto w(t, x)$ is monotone decreasing). Consequently,

$$tg(w(t, x)) \leq w_0(x), \text{ thus } w(t, x) \leq g^{-1} \left(\frac{\|w_0\|_{L^\infty(\Omega)}}{t} \right)$$

for a.e. $x \in \Omega$ with $w_0(x) > 0$ until $w(t, x) > 0$. In the case $w_0(x) < 0$ we obtain

$$w(t, x) \geq -g^{-1} \left(\frac{\|w_0\|_{L^\infty(\Omega)}}{t} \right)$$

for a.e. $x \in \Omega$ until $w(t, x) < 0$. If for some t_1 , $w(t_1, x) = 0$ then $w(t, x) = 0$ for $t > t_1$. Hence we obtain (2.17).

In order to prove (2.16), we use (2.13) and so we obtain (similarly to (2.12))

$$y'(t) + c^* y(t)^{p/2} \left[1 + \sup_{\tau \in [0, T]} y(\tau) \right]^{-\sigma^*/2} \leq \quad (2.18)$$

$$\text{const } \varphi(t) \left[1 + \sup_{\tau \in [0, T]} y(\tau)^{(p-\sigma^*)/2} \right] + \text{const } \|f(t)\|_{V_1^*} \sup_{\tau \in [0, T]} y(\tau)^{(q/p)(\sigma^*/2)}.$$

Since y is bounded and $\lim \varphi_\infty = 0$, by using (2.14) one can derive from (2.18) the equality (2.16) (see, e.g., [9]).

Remark In the case $g(\xi) = -\alpha_1 \xi$ (where α_1 is a positive constant)

$$|w(t, x)| \leq |w_0(x)| \exp(-\alpha_1 t) \text{ for a.e. } (t, x)$$

and the inequality

$$-\alpha_2 \xi^2 \leq \xi \hat{F}(t, x, \xi; u, w) \leq 0 \quad (\alpha_2 > 0)$$

implies

$$|w(t, x)| \geq |w_0(x)| \exp(-\alpha_2 t) \text{ for a.e. } (t, x).$$

Now we formulate a stabilization result.

Theorem 2.3 *Assume that conditions of Theorem 2.1 are satisfied such that (A₂), (A₄) hold for all $T > 0$ with operators*

$$g_1, g_2 : L_{loc}^p(0, \infty; V_1) \times L_{loc}^2(Q_\infty) \rightarrow \mathbb{R}^+, \quad (2.19)$$

$$k_1 : L_{loc}^p(0, \infty; V_1) \times L_{loc}^2(Q_\infty) \rightarrow L^q(\Omega); \quad (2.20)$$

for arbitrary fixed $u \in L_{loc}^p(0, \infty; V_1)$, $w \in L_{loc}^2(Q_\infty)$ such that

$$\int_{\Omega} u(t, x)^2 dx, \quad \|w(t, \cdot)\|_{L^\infty}, \quad t \in (0, \infty) \text{ are bounded} \quad (2.21)$$

and for every $(\zeta_0, \zeta) \in \mathbb{R}$, a.a. $x \in \Omega$

$$\lim_{t \rightarrow \infty} a_i(t, x, \zeta_0, \zeta; u, w) = a_{i, \infty}(x, \zeta_0, \zeta), \quad i = 0, 1, \dots, n \quad (2.22)$$

exist and are finite where $a_{i, \infty}$ satisfy the Carathéodory conditions.

Further, for every fixed $u \in L_{loc}^p(0, \infty; V_1)$, $w \in L_{loc}^2(Q_\infty)$

$$\sum_{i=0}^n [a_i(t, x, \zeta_0, \zeta; u, w) - a_i(t, x, \zeta_0^*, \zeta^*; u, w)](\zeta_i - \zeta_i^*) \geq \quad (2.23)$$

$$[g_2(u, w)](t)[|\zeta_0 - \zeta_0^*|^p + |\zeta - \zeta^*|^p] - [k_3(u, w)](t, x)$$

with some operator

$$k_3 : L_{loc}^p(0, \infty; V_1) \times L_{loc}^2(Q_\infty) \rightarrow L^1(Q_\infty) \quad (2.24)$$

satisfying

$$\lim_{t \rightarrow \infty} \int_{\Omega} [k_3(u, w)](t, x) dx = 0 \quad (2.25)$$

for all fixed u, w satisfying (2.21).

On \hat{F} assume

$$\hat{F}(t, x, \xi; u, w)[\xi - w_\infty(x)] \leq -g(\xi - w_\infty(x))[\xi - w_\infty(x)] \quad (2.26)$$

with some $w_\infty \in L^\infty(\Omega)$ where g is a strictly monotone increasing function with $g(0) = 0$.

Finally, there exists $f_\infty \in V_1^*$ such that

$$\lim_{t \rightarrow \infty} \|f(t) - f_\infty\|_{V_1^*} = 0. \quad (2.27)$$

Then for a solution $u \in L^p_{loc}(0, \infty; V_1)$, $w \in L^\infty_{loc}(Q_\infty)$ of (1.5), (1.6) in $(0, \infty)$ with $w_0 \in L^\infty(\Omega)$, any initial condition on u we have

$$\lim_{t \rightarrow \infty} \|u(t) - u_\infty\|_{L^2(\Omega)} = 0, \quad (2.28)$$

$$\lim_{T \rightarrow \infty} \int_{T-a}^{T+a} \|u(t) - u_\infty\|_{V_1}^p dt = 0 \text{ for arbitrary fixed } a > 0, \quad (2.29)$$

$$\lim_{t \rightarrow \infty} \|w(t, \cdot) - w_\infty\|_{L^\infty(\Omega)} = 0, \quad (2.30)$$

where $u_\infty \in V_1$ is the unique solution to

$$A_\infty(u_\infty) = f_\infty \quad (2.31)$$

and the operator $A_\infty : V_1 \rightarrow V_1^*$ is defined by

$$\begin{aligned} \langle A_\infty(z), v \rangle &= \sum_{i=1}^n \int_{\Omega} a_{i,\infty}(x, z(x), Dz(x)) D_i v(x) dx + \\ &\int_{\Omega} a_{0,\infty}(x, z(x), Dz(x)) v(x) dx, \quad z, v \in V_1. \end{aligned}$$

Proof Equality (2.30) follows from (2.26) similarly as it was proved in Theorem 2.2. By Theorem 2.1 (2.21) holds. Applying (A_2) (by using (2.19), (2.20)) to $u(t) = \tilde{u}$, $w(t) = \tilde{w}$ where $\tilde{u} \in V_1$, $\tilde{w} \in L^2(\Omega)$, we obtain from (2.22)

$$|a_{i,\infty}(x, \zeta_0, \zeta)| \leq c_1(|\zeta_0|^{p-1} + |\zeta|^{p-1}) + \tilde{k}_1(x)$$

with some constant c_1 and $\tilde{k}_1 \in L^q(\Omega)$. Similarly, Vitali's theorem, (2.19), (2.20), (2.22) - (2.25) imply

$$\begin{aligned} &\sum_{i=1}^n \int_{\Omega} [a_{i,\infty}(x, z(x), Dz(x)) - a_{i,\infty}(x, z^*(x), Dz^*(x))] [D_i z(x) - D_i z^*(x)] dx + \\ &\int_{\Omega} [a_{0,\infty}(x, z(x), Dz(x)) - a_{0,\infty}(x, z^*(x), Dz^*(x))] [z(x) - z^*(x)] dx \geq \\ &c_2 \int_{\Omega} [|z(x) - z^*(x)|^p + |Dz(x) - Dz^*(x)|^p] dx \text{ for any } z, z^* \in V_1. \end{aligned}$$

Consequently, $A_\infty : V_1 \rightarrow V_1^*$ is bounded, hemicontinuous, strictly monotone and coercive which implies the existence of a unique solution of (2.31) (see, e.g., [13]).

If u, w are solutions of (1.5), (1.6) in $(0, \infty)$ then by (2.31) we obtain

$$\langle D_t[u(t) - u_\infty], u(t) - u_\infty \rangle + \langle A(u, w)(t) - A_\infty(u_\infty), u(t) - u_\infty \rangle = \quad (2.32)$$

$$\langle f(t) - f_\infty, u(t) - u_\infty \rangle.$$

It is well known (see [13]) that

$$y(t) = \langle u(t) - u_\infty, u(t) - u_\infty \rangle = \int_{\Omega} [u(t) - u_\infty]^2 dx$$

is absolutely continuous and the first term in (2.32) equals to $1/2y'(t)$ for a.e. t . Further, for the second term in (2.32) we have by (2.23) and Young's inequality

$$\begin{aligned} & \langle [A(u, w)](t) - A_\infty(u_\infty), u(t) - u_\infty \rangle = \quad (2.33) \\ & \langle [A(u, w)](t) - [A_{u,w}(u_\infty)](t), u(t) - u_\infty \rangle + \\ & \langle [A_{u,w}(u_\infty)](t) - A_\infty(u_\infty), u(t) - u_\infty \rangle \geq \\ & g_2(u, w) \| u(t) - u_\infty \|_{V_1}^p - \int_{\Omega} [k_3(u, w)](t, x) dx - \\ & \frac{\varepsilon^p}{p} \| u(t) - u_\infty \|_{V_1}^p - \frac{1}{q\varepsilon^q} \| [A_{u,w}(u_\infty)](t) - A_\infty(u_\infty) \|_{V_1^*}^q \end{aligned}$$

with arbitrary $\varepsilon > 0$ where we used the notation

$$\langle [A_{u,w}(u_\infty)](t), z \rangle = \int_{\Omega} \left\{ \sum_{i=1}^n a_i(t, x, u_\infty(x), Du_\infty(x); u, w) D_i z + a_0(t, x, u_\infty(x), Du_\infty(x); u, w) z \right\}.$$

By Vitali's theorem we obtain from (A_2) , (2.19), (2.20), (2.22)

$$\lim_{t \rightarrow \infty} \| [A_{u,w}(u_\infty)](t) - A_\infty(u_\infty) \|_{V_1^*} = 0. \quad (2.34)$$

Finally, by Young's inequality, for the right hand side of (2.32) we have

$$|\langle f(t) - f_\infty, u(t) - u_\infty \rangle| \leq \frac{\varepsilon^p}{p} \| u(t) - u_\infty \|_{V_1}^p + \frac{1}{q\varepsilon^q} \| f(t) - f_\infty \|_{V_1^*}^q. \quad (2.35)$$

Thus, choosing sufficiently small $\varepsilon > 0$, (2.21), (2.25), (2.27), (2.32) - (2.35) yield

$$y'(t) + c^* \| u(t) - u_\infty \|_{V_1}^p \leq \psi(t), \quad (2.36)$$

thus by Hölder's inequality

$$y'(t) + c^{**} y(t)^{p/2} \leq \psi(t), \quad (2.37)$$

where $\lim_{t \rightarrow \infty} \psi(t) = 0$ and c^*, c^{**} are positive constants. Similarly to (2.16), one obtains (2.28) from (2.37). Combining (2.28) and (2.36) one obtains (2.29).

Examples Now we consider examples satisfying the conditions of Theorems 1.4 - 2.3. (Examples for Theorems 1.1, 1.3 see in [12].) Let $a_i(t, x, \zeta_0, \zeta; u, w)$ have the form

$$a_i(t, x, \zeta_0, \zeta; u, w) = b_1([H_1(u)])b_2([H_2(w)])\alpha_i(t, x, \zeta_0, \zeta), \quad i = 1, \dots, n, \quad (2.38)$$

$$a_0(t, x, \zeta_0, \zeta; u, w) = b_1([H_1(u)])b_2([H_2(w)])\alpha_0(t, x, \zeta_0, \zeta) + \hat{b}_0([F_0(u)](t, x))\tilde{b}_0(G_0(w))\hat{\alpha}_0(t, x, \zeta_0, \zeta) \quad (2.39)$$

where α_i satisfy the usual conditions: they are Carathéodory functions;

$$|\alpha_i(t, x, \zeta_0, \zeta)| \leq c_1(|\zeta_0|^{p-1} + |\zeta|^{p-1}) + k_1(x)$$

with some constant $c_1, k_1 \in L^q(\Omega)$, $i = 0, 1, \dots, n$;

$$\sum_{i=1}^n [\alpha_i(t, x, \zeta_0, \zeta) - \alpha_i(t, x, \zeta_0, \zeta^*)](\zeta_i - \zeta_i^*) > 0 \text{ if } \zeta \neq \zeta^*;$$

$$\sum_{i=0}^n \alpha_i(t, x, \zeta_0, \zeta)\zeta_i \geq c_2(|\zeta_0|^p + |\zeta|^p)$$

with some constant $c_2 > 0$. E.g. functions

$$\alpha_i = \zeta_i|\zeta|^{p-2}, \quad i = 1, \dots, n, \quad \alpha_0 = \zeta_0|\zeta_0|^{p-2}$$

satisfy the above conditions. The function $\hat{\alpha}_0$ satisfies the Carathéodory condition and

$$|\hat{\alpha}_0(t, x, \zeta_0, \zeta)| \leq c_1(|\zeta_0|^{\hat{\rho}} + |\zeta|^{\hat{\rho}}), \quad 0 \leq \hat{\rho} < p - 1 \quad (2.40)$$

Further, $b_1, b_2, \hat{b}_0, \tilde{b}_0$ are continuous functions, satisfying (with some positive constants)

$$b_1(\Theta) \geq \frac{\text{const}}{1 + |\Theta|^{\sigma^*}}, \quad |\hat{b}_0(\Theta)| \leq \text{const}|\Theta|^{p-1-\rho^*}$$

with $0 < \sigma^* < p - 1$, $\sigma^* + \hat{\rho} < \rho^* < p - 1$,

$$b_2(\Theta) \geq \frac{\text{const}}{1 + g_3(\Theta)}, \quad |\tilde{b}_0(\Theta)| \leq \text{const}[1 + g_4(\Theta)].$$

(g_3, g_4 are monotone nondecreasing positive functions.)

Finally,

$$H_1 : L_{loc}^p(0, \infty; W^{1-\delta, p}(\Omega)) \rightarrow C(\overline{Q_\infty}), \quad H_2 : L_{loc}^2(Q_\infty) \rightarrow C(\overline{Q_\infty}),$$

$$F_0 : L_{loc}^p(0, \infty; W^{1-\delta, p}(\Omega)) \rightarrow L_{loc}^p(Q_\infty), \quad G_0 : L_{loc}^2(Q_\infty) \rightarrow L_{loc}^2(Q_\infty)$$

are linear operators of Volterra type such that for any fixed finite $T > 0$ their restrictions

$$H_1 : L^p(0, T; W^{1-\delta, p}(\Omega)) \rightarrow C(\overline{Q_T}), \quad H_2 : L^2(Q_T) \rightarrow C(\overline{Q_T}),$$

$$F_0 : L^p(0, T; W^{1-\delta, p}(\Omega)) \rightarrow L^p(Q_T), \quad G_0 : L^2(Q_T) \rightarrow L^2(Q_T)$$

are uniformly bounded with respect to $T \in (0, \infty)$. $[H_1(u)](t, x)$ may have e.g. one of the forms:

$$\int_{Q_t} d(t, x, \tau, \xi) u(\tau, \xi) d\tau d\xi \quad \text{where} \quad \sup_{(t,x) \in Q_T} \int_{Q_T} |d(t, x, \tau, \xi)|^q d\tau d\xi < \infty,$$

$$\int_{\Gamma_t} d(t, x, \tau, \xi) v(\tau, \xi) d\tau d\sigma_\xi \quad \text{where} \quad \sup_{(t,x) \in Q_T} \int_{\Gamma_T} |d(t, x, \tau, \xi)|^q d\tau d\sigma_\xi < \infty.$$

Examples for F_0, G_0 see in [11].

By using Young's inequality, one can prove that the assumptions on a_i in Theorem 1.4 are fulfilled for the above example (see [11]). The assumptions on a_i in Theorem 2.1 are satisfied for the above example if

$$\| H_1(u) \|_{C(\overline{Q_T})} \leq \text{const} \sup_{\tau \in [0, T]} \left\{ \int_{\Omega} u(\tau, x)^2 dx \right\}^{1/2}, \quad (2.41)$$

$$\| F_0(u) \|_{L^p(Q_T)} \leq \text{const} \sup_{\tau \in [0, T]} \left\{ \int_{\Omega} u(\tau, x)^2 dx \right\}^{1/2} \quad (2.42)$$

with constants not depending on T . (2.41) is satisfied if e.g.

$$[H_1(u)](t, x) = \int_{Q_t} d(t, x, \tau, \xi) u(\tau, \xi) d\tau d\xi \quad \text{where}$$

$$\sup_{(t,x) \in Q_\infty} \int_0^\infty \left[\int_{\Omega} |d(t, x, \tau, \xi)|^2 d\xi \right]^{1/2} d\tau < \infty.$$

The assumptions on a_i in Theorem 2.2 are satisfied if (2.41), (2.42) hold and (instead of (2.40))

$$|\hat{\alpha}_0(t, x, \zeta_0, \zeta)| \leq \varphi_1(t) (|\zeta_0|^{\hat{\rho}} + |\zeta|^{\hat{\rho}}), \quad 0 \leq \hat{\rho} < p - 1 \quad (2.43)$$

where $\lim_{\infty} \varphi_1 = 0$.

Finally, the following modification of functions (2.38), (2.39) satisfy the conditions of Theorem 2.3: for simplicity e.g.

$$\alpha_i = \zeta_i |\zeta|^{p-2} \quad \text{for } i = 1, \dots, n, \quad \alpha_0 = \zeta_0 |\zeta_0|^{p-2},$$

(2.43) is valid and instead of $b_1(H_1(u)), b_2(H_2(w))$ we have $b_1(t, H_1(u)), b_2(t, H_2(w))$, respectively, where (with some positive constants)

$$b_1(t, \Theta) = \frac{\text{const}}{1 + \psi_1(t)|\Theta|^{\sigma^*}}, \quad b_2(t, \Theta) = \frac{\text{const}}{1 + \psi_2(t)g_3(\Theta)}, \quad \lim_{\infty} \psi_j = 0.$$

References

- [1] R.A Adams, *Sobolev spaces*, Academic Press, New York - San Francisco - London, 1975.
- [2] J. Berkovits, V. Mustonen, Topological degree for perturbations of linear maximal monotone mappings and applications to a class of parabolic problems, *Rend. Mat. Ser. VII*, **12**, Roma (1992), 597-621.
- [3] Á. Besenyei, Existence of solutions of a nonlinear system modelling fluid flow in porous media, *Electronic J. of Diff. Equatsn.* **153** (2006), 1-19.
- [4] Á. Besenyei, Stabilization of solutions to a nonlinear system modelling fluid flow in porous media, submitted.
- [5] S. Cinca, Diffusion und Transport in porösen Medien bei veränderlichen Porosität. Diplomawork, Univ. Heidelberg, 2000.
- [6] W. Jäger, L. Simon, On a system of quasilinear parabolic functional differential equations, *Acta Math. Hung.* **112**, (2006), 39-55.
- [7] J.L. Lions, *Quelques méthodes de résolution des problèmes aux limites non linéaires*. Dunod, Gauthier-Villars, Paris, 1969.
- [8] J.D. Logan, M.R. Petersen, T.S. Shores, Numerical study of reaction-mineralogy-porosity changes in porous media. *Appl. Math. Comput.* **127**, (2002), 149-164.
- [9] L. Simon, On different types of nonlinear parabolic functional differential equations, *Pure Math. Appl.* **9** (1998), 181-192.
- [10] L. Simon, On nonlinear hyperbolic functional differential equations, *Math. Nachr.* **217** (2000), 175-186.
- [11] L. Simon, W Jäger, On non-uniformly parabolic functional differential equations. *Studia Sci. Math. Hung.*, to appear.
- [12] L. Simon, On a system with a singular parabolic equation, *Folia FSN Univ. Masarykianae Brunensis, Math.*, to appear.
- [13] E. Zeidler, *Nonlinear functional analysis and its applications II A and II B*. Springer, 1990.

(Received September 1, 2007)