

拟线性抛物型方程组广义解的存在性

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摘 要

本文用 Galerkin 方法讨论几类拟线性抛物型方程组第一边值问题广义解的存在性, 证明了存在定理 1、2、3.

用 Galerkin 方法讨论抛物型偏微分方程第一边值问题广义解的存在性, 已有不少工作, 如文〔1〕、〔2〕、〔3〕等, 文〔1〕还讨论主部是对角型的二阶线性抛物型方程组的广义解. 本文仍用 Galerkin 方法, 进一步证明一类非一致拟线性抛物型方程组, 及两个自变量两个未知函数的主部是常系数的拟线性抛物型方程组广义解的存在性, 得出定理 1—3.

一、定义及引理

设 Ω 是 R^n 的有界域, $Q = \Omega \times (0, T]$, $S = \partial\Omega \times (0, T]$, 在 Q 中讨论拟线性抛物型方程组

$$\frac{\partial u_r}{\partial t} - \frac{\partial a_i^r}{\partial x_i}(x, t, u, u_x) + a^r(x, t, u, u_x) = 0 \quad (1)$$

的第一边值问题

$$\begin{aligned} u_r \Big|_{t=0} &= h_r(x), & u_r \Big|_S &= 0 \\ r &= 1, \dots, N \end{aligned} \quad (2)$$

的广义解.

式(1)省写了对 i 从 1 到 n 求和. $u = (u_1, \dots, u_N)$, $a = (a^1, \dots, a^N)$, $h = (h_1, \dots, h_N)$ 及 $a_i = (a_i^1, \dots, a_i^N)$ ($i = 1, \dots, n$) 是 N 维向量函数. 向量 u 的长度用 $|u|$ 表示, 对其余向量及下面将出现新的向量其长度的表示类推.

设

$$0 \leq \lambda(x, t) |\nabla u|^a \leq a_i^r(x, t, u, u_x) \frac{\partial u_r}{\partial x_i}$$

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式中同样省写了对 i 从 1 到 n , 对 r 从 1 到 N 求和, 并且以后类似的地方不再申明。
式中,

$$\begin{aligned}\nabla u &= (\nabla u_1, \dots, \nabla u_N), \\ \nabla u_r &= \left(\frac{\partial u_r}{\partial x_1}, \dots, \frac{\partial u_r}{\partial x_n} \right).\end{aligned}$$

$\lambda(x, t)$ 有上界, 且 $\lambda^{-1}(x, t) \in L^s(Q)$, 并根据引理 1 及下面讨论的要求, 设

$$S \geq 1, \quad \text{且 } S > \frac{2n}{(\alpha-2)n+2\alpha}, \quad \alpha \geq 2$$

我们用 $[\dot{W}_{\alpha, \frac{1}{2}}^{1, \frac{1}{2}}(Q)]^N$ 表示 $C_1^1(Q)$ 类 N 维向量函数在范数

$$\|u\|_{[\dot{W}_{\alpha, \frac{1}{2}}^{1, \frac{1}{2}}(Q)]^N} = \left(\int_0^T \int_\Omega \left| \frac{\partial u}{\partial t} \right|^2 dx dt \right)^{\frac{1}{2}} + \left(\int_0^T \int_\Omega a_i^*(x, t, u, u_x) \frac{\partial u_r}{\partial x_i} dx dt \right)^{1/\alpha}$$

下完备化的线性空间。

$[\dot{V}_{\alpha, 2}(Q)]^N$ 是 $[\dot{W}_{\alpha}^{1, 0}(Q)]^N$ 中具有有限范数

$$\|u\|_{[\dot{V}_{\alpha, 2}(Q)]^N} = \text{vrai} \max_{0 \leq t \leq T} \left(\int_\Omega |u|^2 dx \right)^{\frac{1}{2}} + \left(\int_0^T \int_\Omega a_i^*(x, t, u, u_x) \frac{\partial u_r}{\partial x_i} dx dt \right)^{1/\alpha}$$

的元组成的 Banach 空间。 $[\dot{W}_{\alpha}^{1, 0}(Q)]^N$ 的范数为

$$\|u\|_{[\dot{W}_{\alpha}^{1, 0}(Q)]^N} = \left(\int_0^T \int_\Omega a_i^*(x, t, u, u_x) \frac{\partial u_r}{\partial x_i} dx dt \right)^{1/\alpha}$$

引理 1 设 $u \in [\dot{V}_{\alpha, 2}(Q)]^N$, 则存在

$$l = \frac{\alpha s}{s+1} \left(1 + \frac{2}{n} \right) > 2,$$

及仅依赖于 $n, s, \alpha, \lambda^{-1}(x, t) \in L^s(Q)$ 的范数, 而不依赖于 u 的常数 $c > 0$, 使

$$\|u\|_{[L^1(Q)]^N}^2 \leq C \left(\text{vrai} \max_{0 \leq t \leq T} \int_\Omega |u|^2 dx + \int_0^T \int_\Omega \lambda(x, t) |\nabla u|^2 dx dt \right)$$

证 设 $m = \frac{\alpha s}{s+1}$, 则 $s = \frac{m}{\alpha - m}$, $l = m \left(1 + \frac{2}{n} \right)$ 。由 Hölder 不等式得

$$\int_0^T \int_\Omega |\nabla u|^m dx dt \leq \|\lambda^{-1}\|_{L^s(Q)}^{\frac{m}{\alpha}} \left(\int_0^T \int_\Omega \lambda(x, t) |\nabla u|^2 dx dt \right)^{m/\alpha} \quad (3)$$

另一方面, 由 Hölder 不等式及嵌入定理

$$\begin{aligned}\int_\Omega |u|^l dx &\leq \left(\int_\Omega |u|^2 dx \right)^{\frac{l}{n}} \left(\int_\Omega |u|^{\frac{n}{n-m}} dx \right)^{\frac{n-m}{n}} \\ &\leq C_1 \left(\int_\Omega |u|^2 dx \right)^{\frac{l}{n}} \int_\Omega |\nabla u|^m dx^{[4]}\end{aligned}$$

所以由式(3)及 Young 不等式得

$$\begin{aligned} \int_0^T \int_Q |u|^i dx dt &\leq C_2 \left(\text{vrai} \max_{0 \leq t \leq T} \int_Q |u|^2 dx \right)^{\frac{i-m}{2}} \left(\int_0^T \int_Q \lambda(x, t) |\nabla u|^a dx dt \right)^{\frac{m}{a}} \\ &\leq C_3 \left\{ \text{vrai} \max_{0 \leq t \leq T} \int_Q |u|^2 dx + \left(\int_0^T \int_Q \lambda(x, t) |\nabla u|^a dx dt \right)^{\frac{2}{a}} \right\}^{\frac{i}{2}} \\ &\leq C' \left\{ \text{vrai} \max_{0 \leq t \leq T} \int_Q |u|^2 dx + \int_0^T \int_Q \lambda(x, t) |\nabla u|^a dx dt \right\}^{\frac{i}{2}} \end{aligned}$$

定义 1 如果对 $u \in [\tilde{V}_{a,2}(Q)]^N$, $\forall v = (v_1, \dots, v_N) \in \{v | v \in [\tilde{W}_{a,1/2}^{1,1}(Q)]^N, v(x, T) = 0\}$

成立恒等式

$$\begin{aligned} \int_0^t \int_Q \left\{ -u_r \frac{\partial v_r}{\partial t} + a_i^*(x, t, u, u_x) \frac{\partial v_r}{\partial x_i} + a^r(x, t, u, u_x) v_r \right\} dx dt \\ = \int_Q h_r(x) v_r(x, 0) dx, \quad r = 1, \dots, N \end{aligned} \quad (4)$$

则称 $u \in [\tilde{V}_{a,2}(Q)]^N$ 为方程(1)满足初边值(2)的广义解

二、存在定理

定理 1 设下面条件满足

当 $(x, t, u, u_x) \in \{\bar{\Omega} \times [0, T] \times R^N \times R^{nN}\}$, 每个 $a_i^*(x, t, u, u_x)$, $a^r(x, t, u, u_x)$ 可测, 对几乎所有的 $(x, t) \in Q$ 关于 u, u_x 连续, 且

$$(i) \quad a_i^*(x, t, u, u_x) \frac{\partial u_r}{\partial x_i} \geq \lambda(x, t) |\nabla u|^2 - d_1(x, t) |u|^2 - g_1(x, t) \quad (5)$$

$0 \leq \lambda(x, t)$ 有上界, $\lambda^{-1}(x, t) \in L^s(Q)$, $s \geq \frac{n}{2}$, $d_1(x, t)$, $g_1(x, t)$ 是非负函数, 且

$$\begin{aligned} d_1(x, t) \in L^q(Q), \quad \frac{1}{q} < 1 - \frac{2}{l}, \quad l = \frac{2s}{s+1} \left(1 + \frac{2}{n} \right), \\ g_1(x, t) \in L^1(Q) \end{aligned}$$

$$(ii) \quad |a^r(x, t, u, u_x)| \leq b_1(x, t) |\nabla u| + d_2(x, t) |u| + f(x, t) \quad (6)$$

$b_1(x, t)$, $d_2(x, t)$, $f(x, t)$ 是非负函数, 且

$$b_1^2(x, t)/\lambda(x, t), d_2(x, t) \in L^q(Q)$$

$$f(x, t) \in L^{l'}(Q), \quad \frac{1}{l'} = 1 - \frac{1}{l}$$

$$(iii) \quad |a_i^*(x, t, u, u_x)| \leq C \lambda(x, t) |\nabla u| + b_2(x, t) |u| + g_2(x, t) \quad (7)$$

$C > 0$ 是常数, $b_2(x, t)$, $g_2(x, t)$ 是非负函数, 且

$$b_2^2(x, t)/\lambda(x, t) \in L^q(Q), g_2^2(x, t)/\lambda(x, t) \in L^1(Q)$$

$$(iv) \quad \int_Q \left(a_i^*(x, t, \bar{u}, \bar{u}_x) - a_i^*(x, t, \bar{u}, u_x) \right) \frac{\partial}{\partial x_i} (\bar{u}_r - u_r) dx$$

$$\geq \int_Q \lambda(x, t) |\nabla (\bar{u} - u)|^2 dx \quad (8)$$

对 $\forall u, \bar{u} \in [\bar{V}_{a,2}^0(Q)]^N$ ($\alpha=2$) 成立.

$$(\forall) h_r(x) \in L^2(\Omega)$$

那么式(1)、(2)在 $[\bar{V}_{a,2}^0(Q)]^N$ 中至少有一个广义解.

证 我们用 Galerkin 方法证明, 设 $\{\psi^k(x)\}$ 是 $W_2^1(\Omega)$ 中的标准正交系, 作近似解

$$u_r^v(x, t) = \sum_{k=1}^v \psi^k(x) a_r^{kv}(t) \quad t \in [0, T]$$

及

$$h_r^v(x) = \sum_{k=1}^v \psi^k(x) C_r^{kv} \Rightarrow h_r(x) \quad (L^2(\Omega))$$

$$r=1, \dots, N$$

其中 $a_r^{kv}(t)$ 是 N 维向量函数 $a^{kv}(t) = (a_1^{kv}, \dots, a_N^{kv})$ 的分量, $C^{kv} = (C_1^{kv}, \dots, C_N^{kv})$ 是常数向量.

$a_r^{kv}(t)$ 由常微分方程组

$$\int_{\Omega} \left\{ \frac{\partial u_r^v}{\partial t} \psi^k(x) + a_r^v(x, t, u^v, u_x^v) \frac{\partial \psi^k(x)}{\partial x_i} + a^r(x, t, u^v, u_x^v) \psi^k(x) \right\} dx = 0$$

$$r=1, \dots, N \quad (9)$$

及初始条件

$$a_r^{kv}(0) = C_r^{kv}, \quad k=1, \dots, v, \quad r=1, \dots, N$$

确定.

1. 首先证明在定理条件下成立不等式($\alpha=2$)

$$\|u^v\|_{[L^1(Q)]^N} \leq C \quad (10)$$

及

$$\forall \text{rai} \max_{0 \leq t \leq T} \int_{\Omega} |u^v|^2 dx + \int_0^T \int_{\Omega} \lambda(x, t) |\nabla u^v|^2 dx dt \leq C \quad (11)$$

常数 $C>0$ 仅依赖于 $n, q, l, |Q|$ 及 $\lambda^{-1}(x, t) \in L^q(Q), b_1^1(x, t)/\lambda(x, t), d_1(x, t), d_2(x, t) \in L^q(Q), f(x, t) \in L^{l'}(Q), g_1(x, t) \in L^1(Q), h(x) \in [L^2(\Omega)]^N$ 的范数, 不依赖于 v 及 v .

事实上, 设向量函数 $w^v(x, t) = (w_1^v, \dots, w_N^v)$,

其中

$$w_r^v = u_r^v e^{-\mu t}, \quad r=1, \dots, N$$

$\mu>0$ 是待定常数.

以 $e^{-2\mu t} a_r^{kv}(t)$ 乘式(9), 然后对 k 从 1 到 v 及 r 从 1 到 N 求和, 并对 t 积分得

$$\int_0^T \int_{\Omega} \left\{ w^v \cdot \frac{\partial w^v}{\partial t} + \mu |w^v|^2 + a_i^v(x, t, u^v, u_x^v) \frac{\partial u_i^v}{\partial x_i} e^{-2\mu t} + a^v(x, t, u^v, u_x^v) w_r^v e^{-\mu t} \right\} dx dt = 0 \quad (12)$$

应用条件(5)、(6)得

$$\begin{aligned} & \frac{1}{2} \int_{\Omega} |w^v(x, t)|^2 dx + \int_0^t \int_{\Omega} \lambda(x, t) |\nabla w^v|^2 dx dt + \mu \int_0^t \int_{\Omega} |w^v|^2 dx dt \\ & \leq \int_0^t \int_{\Omega} \left\{ d_1(x, t) |w^v|^2 + g_1(x, t) e^{-2\mu t} \right\} dx dt \\ & \quad + \int_0^t \int_{\Omega} \left\{ b_1(x, t) |\nabla w^v| + d_2(x, t) |w^v| + f(x, t) e^{-\mu t} \right\} |w^v| dx dt \\ & \quad + \frac{1}{2} \int_{\Omega} |w^v(x, 0)|^2 dx \\ & \leq \frac{1}{2} \int_0^t \int_{\Omega} \lambda(x, t) |\nabla w^v|^2 dx dt + \frac{1}{2} \int_{\Omega} |w^v(x, 0)|^2 dx \\ & \quad + \int_0^t \int_{\Omega} \left\{ \frac{b_1^2(x, t)}{2\lambda(x, t)} + d_1(x, t) + d_2(x, t) \right\} |w^v|^2 + f(x, t) |w^v| + g_1(x, t) \right\} dx dt \end{aligned}$$

上式应用 Hölder 不等式得

$$\begin{aligned} & \int_{\Omega} |w^v(x, t)|^2 dx + \int_0^t \int_{\Omega} \lambda(x, t) |\nabla w^v|^2 dx dt + 2\mu \int_0^t \int_{\Omega} |w^v|^2 dx dt \\ & \leq C_1 \left\{ \|a(x, t)\|_{L^q(Q)} \|w^v\|_{[L^{l^*}(Q)]^N}^2 + \|f(x, t)\|_{L^{l'}(Q)} \|w^v\|_{[L^l(Q)]^N} \right. \\ & \quad \left. + \|g_1(x, t)\|_{L^1(Q)} + \|h^v\|_{[L^2(Q)]^N} \right\} \quad (13) \end{aligned}$$

其中

$$a(x, t) = b_1^2(x, t) / \lambda(x, t) + d_1(x, t) + d_2(x, t) \in L^q(Q)$$

因 $2 < l^* = \frac{2q}{q-1} < l$, 所以式(13)左边对 t 求上确界, 右边应用 $L^2(Q)$ 的内插不等式, 得

$$\begin{aligned} & \text{vrai} \max_{0 \leq t \leq T} \int_{\Omega} |w^v|^2 dx + \int_0^T \int_{\Omega} \lambda(x, t) |\nabla w^v|^2 dx dt + 2\mu \|w^v\|_{[L^2(Q)]^N}^2 \\ & \leq C_1 \left\{ \varepsilon \|a\|_{L^q(Q)} \|w^v\|_{[L^l(Q)]^N}^2 + C_2 \|w^v\|_{[L^2(Q)]^N}^2 + C_3 \|f\|_{L^{l'}(Q)}^2 \right. \\ & \quad \left. + \|g_1\|_{L^1(Q)} + \|h^v\|_{[L^2(\Omega)]^N}^2 \right\} \end{aligned}$$

再用引理1在 $\alpha=2$ 的情况, 有

$$\begin{aligned} & \|w^v\|_{[L^l(Q)]^N}^2 + 2\mu C \|w^v\|_{[L^2(Q)]^N}^2 \\ & \leq C_1 C \left\{ \varepsilon \|a\|_{L^q(Q)} \|w^v\|_{[L^l(Q)]^N}^2 + C_2 \|w^v\|_{[L^2(Q)]^N}^2 \right. \\ & \quad \left. + C_3 \|f\|_{L^{l'}(Q)}^2 + \|g_1\|_{L^1(Q)} + \|h^v\|_{[L^2(\Omega)]^N}^2 \right\} \end{aligned}$$

C 是引理 1 中的常数. 我们先取 ε 充分小, 使 $\varepsilon C_1 C \|a\|_{L^q(Q)} = \frac{1}{2}$, 再取 $\mu_k = \mu_0$, 使

$\mu_0 > \frac{C_1 C_2}{2}$, 然后回到原来的向量函数 $u^v(x, t)$, 便得不等式 (10), 从而式 (11) 也可得到.

由式 (10)、(11) 知 $u^v(x, t)$ 在 $[L^1(Q)]^N$ 中弱收敛, 设为

$$u^v(x, t) \rightharpoonup u(x, t) \quad \left([L^1(Q)]^N\right)$$

而且有

$$\sqrt{\lambda(x, t)} \frac{\partial u^v}{\partial x_i} \rightharpoonup \sqrt{\lambda(x, t)} \frac{\partial u}{\partial x_i} \quad \left([L^2(Q)]^N\right)$$

事实上, 由式 (11) 和不等式

$$\int_0^T \int_Q |\nabla u^v|^m dx dt \leq \| \lambda^{-1} \|_{L^s(Q)}^{\frac{m}{2}} \left(\int_0^T \int_Q \lambda(x, t) |\nabla u^v|^2 dx dt \right)^{\frac{m}{2}}$$

知

$$\frac{\partial u^v}{\partial x_i} \rightharpoonup \frac{\partial u}{\partial x_i} \quad \left([L^m(Q)]^N\right), \quad m = \frac{2S}{S+1}$$

于是对任意 $H \in [L^2(Q)]^N$ 且满足 $\sqrt{\lambda(x, t)} H \in [L^{m'}(Q)]^N$ ($\frac{1}{m'} = 1 - \frac{1}{m}$) 的向量函数 H , 有

$$\int_0^T \int_Q \sqrt{\lambda(x, t)} \frac{\partial u^v}{\partial x_i} H dx dt \rightarrow \int_0^T \int_Q \sqrt{\lambda(x, t)} \frac{\partial u}{\partial x_i} H dx dt$$

现设 $\sqrt{\lambda(x, t)} \frac{\partial u^v}{\partial x_i} \rightharpoonup \omega \quad \left([L^2(Q)]^N\right)$. 则对上述 H 也有

$$\int_0^T \int_Q \sqrt{\lambda(x, t)} \frac{\partial u^v}{\partial x_i} H dx dt \rightarrow \int_0^T \int_Q \omega H dx dt$$

因此由极限的唯一性便得

$$\omega = \sqrt{\lambda(x, t)} \frac{\partial u}{\partial x_i}$$

同文 [1] 一样, 可证 $u^v(x, t) \rightharpoonup u(x, t) \left([L^2(\Omega)]^N\right)$, 关于 $t \in [0, T]$ 是一致的, 及

$$u(x, t) \in [\tilde{V}_{a,2}^0(Q)]^N.$$

2. 证 $\{u^v(x, t)\}$ 中可选出子列 (仍记为 $\{u^v(x, t)\}$) 使

$$\frac{\partial u^v}{\partial x_i} \rightharpoonup \frac{\partial u}{\partial x_i} \quad \left([L^m(Q)]^N\right)$$

$$u^v(x, t) \rightharpoonup u(x, t) \quad \left([L^1(Q)]^N\right)$$

且 $u(x, t)$ 是式 (1)、(2) 的广义解.

首先, 由条件式 (7) 及 Hölder 不等式得

$$\begin{aligned} \int_0^T \int_Q \frac{|a'_i(x, t, u^v, u^v)|^2}{\lambda(x, t)} dx dt &\leq C \int_0^T \int_Q \left\{ \lambda(x, t) |\nabla u^v|^2 + \frac{b_i^2(x, t)}{\lambda(x, t)} |u^v|^2 + \frac{g_i^2(x, t)}{\lambda(x, t)} \right\} dx dt \\ &\leq C \left\{ \left\| \lambda^{\frac{1}{2}} \nabla u^v \right\|_{[L^2(Q)]^{nN}}^2 + \|u^v\|_{[L^1(Q)]^N}^2 \left\| \frac{b_i^2}{\lambda} \right\|_{L^q(Q)} \|Q\|^{1-\frac{2}{q}-\frac{1}{q}} \right\} \end{aligned}$$

$$+ \left\| \frac{g_i^2}{\lambda} \right\|_{L^1(Q)} \}$$

所以由式(10)、(11)知有函数 $A_i^r(x, t)$, 使

$$\frac{a_i^r(x, t, u^v, u_z^v)}{\sqrt{\lambda(x, t)}} \longrightarrow \frac{A_i^r(x, t)}{\sqrt{\lambda(x, t)}} \quad (L^2(Q)) \quad (14)$$

$$i = 1, \dots, n, \quad r = 1, \dots, N$$

由条件(6)得

$$\begin{aligned} \int_0^T \int_Q |a^r(x, t, u^v, u_z^v)|^{1'} dx dt &\leq \int_0^T \int_Q (b_1(x, t) |\nabla u^v| + d_2(x, t) |u^v| + f(x, t))^{1'} dx dt \\ &\leq C \left\{ \left\| \lambda^{\frac{1}{2}} \nabla u^v \right\|^{1'}_{[L^2(Q)]^{nN}} \left\| \frac{b_1^2}{\lambda} \right\|^{1'/2}_{L^q(Q)} |Q|^{1-1'/2-1'/2q} \right. \\ &\quad \left. + \left\| u^v \right\|^{1'}_{[L^1(Q)]^N} \left\| d_2 \right\|^{1'}_{L^q(Q)} |Q|^{1-1'/1-1'/q} + \left\| f \right\|^{1'}_{L^{1'}(Q)} \right\} \end{aligned}$$

所以有函数 $A^r(x, t)$, 使

$$a^r(x, t, u^v, u_z^v) \longrightarrow A^r(x, t) \quad (L^{1'}(Q)) \quad (15)$$

$$r = 1, \dots, N$$

设向量函数 $v(x, t) = (v_1, \dots, v_N) \in [\dot{W}_{2, 1/2}^{1, 1/2}(Q)]^N$, 且 $v(x, T) = 0$, 那么存在

$$v_r^v(x, t) = \sum_{k=1}^{v'} \psi^k(x) C_r^{kv'}(t) \implies v_r(x, t) \quad (\dot{W}_{2, 1/2}^{1, 1/2}(Q))$$

$$r = 1, \dots, N$$

其中

$$C_r^{kv'}(T) = 0, \quad C_r^{kv'}(t) = (C_1^{kv'}(t), \dots, C_N^{kv'}(t)).$$

现以 $C_r^{kv'}$ 乘式(9), 对 k 从 1 到 v' , 对 r 从 1 到 N 求和, 对 t 积分, 并将第一项分部积分, 然后令 $v' \rightarrow \infty$ 得

$$\begin{aligned} \int_0^T \int_Q \left\{ -u_r^v \frac{\partial v_r}{\partial t} + a_i^r(x, t, u^v, u_z^v) \frac{\partial v_r}{\partial x_i} + a^r(x, t, u^v, u_z^v) v_r \right\} dx dt \\ = \int_Q u_r^v(x, 0) v_r(x, 0) dx \end{aligned} \quad (16)$$

在式(16)中令 $v \rightarrow \infty$ 得

$$\int_0^T \int_Q \left\{ -u_r \frac{\partial v_r}{\partial t} + A_i^r(x, t) \frac{\partial v_r}{\partial x_i} + A^r(x, t) v_r \right\} dx dt = \int_Q h_r(x) v_r(x, 0) dx \quad (17)$$

式(16)减去式(17), 并设 $v_r = (u_r^v - u_r) \eta(t)$. 其中

$$\eta(\tau) = \begin{cases} 1, & 0 \leq \tau < t - \varepsilon, \\ \frac{t - \tau}{\varepsilon}, & t - \varepsilon \leq \tau < t, \\ 0, & t \leq \tau \leq T. \end{cases}$$

再令 $\varepsilon \rightarrow 0$, 有

$$\begin{aligned} & \frac{1}{2} \int_{\Omega} |u^v - u|^2 dx + \int_0^t \int_{\Omega} \left(a_i^r(x, t, u^v, u_x^v) - A_i^r(x, t) \right) \frac{\partial}{\partial x_i} (u_r^v - u_r) dx dt \\ & + \int_0^t \int_{\Omega} \left(a^r(x, t, u^v, u_x^v) - A^r(x, t) \right) (u_r^v - u_r) dx dt \\ & = \frac{1}{2} \int_{\Omega} |u^v - h|^2 dx \end{aligned}$$

因为上式不含 $(u_r^v - u_r)$ 对 t 的导数, 对 $u, u^v \in [\tilde{V}_{\alpha, 2}(Q)]^N$ ($\alpha=2$) 是成立的. 所以可

对 u_r^v 及 $u_r \in C^1(Q)$ 且在 S 为零的函数导出上式, 再通过极限手续, 便知上面的运算合理.

将上式改写, 并应用条件式 (8) 得

$$\begin{aligned} & \frac{1}{2} \int_{\Omega} |u^v - u|^2 dx + \int_0^t \int_{\Omega} \lambda(x, t) |\nabla(u^v - u)|^2 dx dt \\ & \leq - \int_0^t \int_{\Omega} \left(a_i^r(x, t, u^v, u_x) - a_i^r(x, t, u, u_x) \right) \frac{\partial}{\partial x_i} (u_r^v - u_r) dx dt \\ & - \int_0^t \int_{\Omega} \left(a_i^r(x, t, u, u_x) - A_i^r(x, t) \right) \frac{\partial}{\partial x_i} (u_r^v - u_r) dx dt \\ & + \int_0^t \int_{\Omega} A^r(x, t) (u_r^v - u_r) dx dt - \int_0^t \int_{\Omega} a^r(x, t, u^v, u_x^v) (u_r^v - u_r) dx dt \\ & + \frac{1}{2} \int_{\Omega} |u^v - h|^2 dx. \end{aligned} \quad (18)$$

由式 (14)、(15) 知, 上不等式右边第二、三、五等三个积分在 $v \rightarrow \infty$ 时趋于零. 现估计其余积分. 由文 [3] 知

$$\begin{aligned} u_r^v(x, t) & \longrightarrow u_r(x, t) \quad a.e. \text{ 在 } Q \\ r &= 1, \dots, N \end{aligned}$$

因此任给 $\varepsilon > 0, \delta > 0$, 存在 Q_δ , 当 $\text{mes } Q' = \text{mes}(Q - Q_\delta) < \delta$ 时, 在 Q_δ 上 $u_r^v(x, t)$ 一致收敛于 $u_r(x, t)$, 即

$$\max_{Q_\delta} |u_r^v(x, t) - u_r(x, t)| < \varepsilon$$

因此由定理条件

$$\max_{Q_\delta} |a_i^r(x, t, u^v, u_x) - a_i^r(x, t, u, u_x)| < \varepsilon$$

从而由条件 (iii)

$$\begin{aligned} & \int_0^T \int_{\Omega} |a_i^r(x, t, u^v, u_x) - a_i^r(x, t, u, u_x)| \left| \frac{\partial}{\partial x_i} (u_r^v - u_r) \right| dx dt \\ & \leq \varepsilon \int \int_{Q_\delta} |\nabla(u^v - u)| dx dt + C \int \int_{Q'} |\nabla(u^v - u)| [\lambda |\nabla u| + b_2(|u^v| + |u|) + g_2] dx dt \\ & \leq \varepsilon \left(\int \int_{Q_\delta} \lambda(x, t) |\nabla(u^v - u)|^2 dx dt \right)^{\frac{1}{2}} \left(\int \int_{Q_\delta} \lambda^{-1}(x, t) dx dt \right)^{\frac{1}{2}} \\ & + C \left\| \lambda^{\frac{1}{2}} \nabla(u^v - u) \right\|_{[L^2(Q')]^N} \left\{ \left\| \lambda^{\frac{1}{2}} \nabla u \right\|_{[L^2(Q')]^N} + \left\| \frac{b_2}{\lambda} \right\|_{L^q(Q')}^{\frac{1}{2}} \right. \\ & \left. \left(\|u^v\|_{[L^1(Q')]^N} + \|u\|_{[L^1(Q')]^N} \right) |Q'|^{\frac{1}{2} - \frac{1}{2q} - \frac{1}{t}} + \left\| \frac{g_2}{\lambda} \right\|_{L^1(Q')} \right\}. \end{aligned}$$

注意到不等式 (10)、(11) 及积分的绝对连续性, 知 $\nu \rightarrow \infty$ 时, 式 (18) 右边第一个积分趋于零.

对式 (18) 中第四个积分有

$$\begin{aligned} & \int_0^T \int_Q |a^r(x, t, u^\nu, u_x^\nu)(u_r^\nu - u_r)| dx dt \\ & \leq \varepsilon \int_0^T \int_Q |a^r(x, t, u^\nu, u_x^\nu)| dx dt \\ & \quad + \int_0^T \int_Q (b_1(x, t) |\nabla u^\nu| + d_2(x, t) |u^\nu| + f(x, t)) |u^\nu - u| dx dt \end{aligned}$$

同理, $\nu \rightarrow \infty$, 式 (18) 右边第四个积分也趋于零. 因此根据式 (3), 在式 (18) 中令 $\nu \rightarrow \infty$ 便得

$$\frac{\partial u^\nu}{\partial x_i} \Rightarrow \frac{\partial u}{\partial x_i} \quad ([L^m(Q)]^N), \quad i=1, \dots, n$$

且由引理 1 也有

$$u^\nu(x, t) \Rightarrow u(x, t) \quad ([L^1(Q)]^N)$$

所以

$$\frac{\partial u^\nu}{\partial x_i} \rightarrow \frac{\partial u}{\partial x_i} \quad \text{a.e. 在 } Q$$

由此

$$a_i^r(x, t, u^\nu, u_x^\nu) \rightarrow a_i^r(x, t, u, u_x) \quad \text{a.e. 在 } Q$$

$$a^r(x, t, u^\nu, u_x^\nu) \rightarrow a^r(x, t, u, u_x) \quad \text{a.e. 在 } Q$$

从而在式 (16) 中令 $\nu \rightarrow \infty$ 便得 $u_r(x, t) (r=1, \dots, N)$ 满足式 (4), $u(x, t)$ 是式 (1)、(2) 的广义解.

定理 2 设下列条件满足

当 $(x, t, u, u_x) \in \{\bar{Q} \times [0, T] \times R^N \times R^{nN}\}$, 每个 $a_i^r(x, t, u, u_x)$ 、 $a^r(x, t, u, u_x)$ 可测, 对几乎所有的 $(x, t) \in Q$ 关于 u, u_x 连续, 且

(i) 对 $\forall u \in [\hat{V}_{a,2}(Q)]^N$ 成立

$$\begin{aligned} & \int_Q \left\{ a_i^r(x, t, u, u_x) \frac{\partial u_r}{\partial x_i} + a^r(x, t, u, u_x) u_r \right\} dx \\ & \geq \int_Q \lambda(x, t) |\nabla u|^s dx - \int_Q (d_1(x, t) |u|^2 + g_1(x, t)) dx \end{aligned}$$

其中 $\lambda(x, t) \geq 0$, 有上界, 且 $\lambda^{-1}(x, t) \in L^s(Q)$, $S \geq 1$, 且 $S > \frac{2n}{n(\alpha-2)+2\alpha}$, $\alpha \geq 2$

$$0 \leq d_1(x, t) \in L^q(Q), \quad \frac{1}{q} < 1 - \frac{2}{l} \quad l = \frac{\alpha s}{s+1} \left(1 + \frac{2}{n} \right)$$

$$0 \leq g_1(x, t) \in L^1(Q)$$

(ii) $|a^r(x, t, u, u_x)| \leq C |\nabla u|^{m/l} + d_2(x, t) |u|^\beta + f(x, t)$

其中 $C > 0$ 是常数, $m = \frac{\alpha s}{s+1}$, $\beta < l-1$

$$0 \leq d_2(x, t) \in L^p(Q), \quad \frac{1}{p} = 1 - \frac{\beta + 1}{l}$$

$$0 \leq f(x, t) \in L^{p'}(Q)$$

(iii) 对 $\forall u, \bar{u} \in [\bar{V}_{a,2}^0(Q)]^N$ 成立

$$\begin{aligned} & \int_{\Omega} \left(a_i^r(x, t, \bar{u}, \bar{u}_x) - a_i^r(x, t, \bar{u}, u_x) \right) \frac{\partial}{\partial x_i} (\bar{u}_r - u_r) dx \\ & \geq \int_{\Omega} \lambda(x, t) |\nabla(\bar{u} - u)|^2 dx \end{aligned}$$

(iv) $|a_i^r(x, t, u, u_x)| \leq C\lambda(x, t) |\nabla u|^{a-1} + C|\nabla u|^{m-1} + b_2(x, t)|u|^{p^*} + g(x, t)$

其中 $C > 0$ 是常数. $P^* < \frac{l}{a'}$, $\frac{1}{a'} = 1 - \frac{1}{a}$

$$b_2^a(x, t)/\lambda(x, t) \in L^{q^*}(Q), \quad \frac{1}{q^*} = a - 1 - \frac{P^* a}{l}$$

$$0 \leq g(x, t)/\lambda^{\frac{1}{a}}(x, t) \in L^{a'}(Q)$$

(v) $h_r(x) \in L^2(\Omega)$, $r = 1, \dots, N$

那么式(1)、(2)至少有一个广义解 $u(x, t) \in [\bar{V}_{a,2}^0(Q)]^N$.

证 定理2可类似于定理1证明.

事实上,由条件(i)可得形为(10)、(11)的估计式.至于定理1证明中的第2点,由条件(iv)并应用 Hölder 不等式有

$$\begin{aligned} & \int_0^T \int_{\Omega} \lambda^{-\frac{a'}{a}}(x, t) |a_i^r(x, t, u^v, u_x^v)|^{a'} dx dt \\ & \leq \int_0^T \int_{\Omega} \lambda^{-\frac{a'}{a}}(C\lambda |\nabla u^v|^{a-1} + C|\nabla u^v|^{m-1} + b_2 |u^v|^{p^*} + g)^{a'} dx dt \\ & \leq C_1 \left\{ \|\lambda^{\frac{1}{a}} \nabla u^v\|_{[L^a(Q)]^{Nn}}^a + \|\lambda^{\frac{1}{a}} \nabla u^v\|_{[L^a(Q)]^{Nn}}^{a'(m-1)} \|\lambda^{-1}\|_{L^s(Q)}^{ma'/a} \right. \\ & \quad \left. + \|u^v\|_{[L^l(Q)]^N}^{p^* a} \|\lambda^{-1} b_2^a\|_{L^{q^*}(Q)}^{a'/a} + \|\lambda^{-\frac{1}{a}} g\|_{L^{a'}(Q)}^{a'} \right\} \end{aligned}$$

所以有

$$\begin{aligned} \lambda^{-\frac{1}{a}}(x, t) a_i^r(x, t, u^v, u_x^v) & \longrightarrow \lambda^{-\frac{1}{a}}(x, t) A_i^r(x, t) \quad (L^{a'}(Q)), \\ i &= 1, \dots, n, \quad r = 1, \dots, N \end{aligned}$$

由条件(ii)有

$$\begin{aligned} & \int_0^T \int_{\Omega} |a^r(x, t, u^v, u_x^v)|^{l'} dx dt \leq \int_0^T \int_{\Omega} \left(C|\nabla u^v|^{m/l'} + d_2 |u^v|^{\beta + f} \right)^{l'} dx dt \\ & \leq C_1 \left\{ \|\lambda^{\frac{1}{a}} \nabla u^v\|_{[L^a(Q)]^{Nn}}^m \|\lambda^{-1}\|_{L^s(Q)}^m + \|u^v\|_{[L^l(Q)]^N}^{\beta l'} \|d_2\|_{L^p(Q)}^{l'} + \|f\|_{L^{l'}(Q)}^{l'} \right\} \end{aligned}$$

所以有

$$a^r(x, t, u^v, u_x^v) \longrightarrow A^r(x, t) \quad (L^{l'}(Q))$$

其余证明类似于定理1.

现在考虑主部是常系数的二阶两个自变数两个未知函数的拟线性方程组

$$\frac{\partial u}{\partial t} - A_{ij} \frac{\partial^2 u}{\partial x_i \partial x_j} + A(x, t, u, u_x) = 0 \quad (19)$$

的第一边值问题

$$\begin{aligned} u|_{t=0} &= h(x), \\ u|_s &= 0 \end{aligned} \quad (20)$$

的广义解.

其中 $u = (u_1, u_2)$, $h = (h_1, h_2)$, $A(x, t, u, u_x) = (A^1, A^2)$ 是二维向量函数, $A_{ij}(i, j = 1, 2)$ 是 2×2 常数矩阵.

定义 2 行列式

$$F(\xi_1, \xi_2) = |A_{ij}\xi_i\xi_j|, \quad \forall \xi \in R^2$$

所对应的 $F(\tau, 1) = 0$ 称为式 (19) 的特征方程, 仅有复根时称为 Петровский 意义下的抛物型方程组.

文 [5] 对椭圆型方程组证明, 通过方程间的线性组合, 未知函数及自变数的线性变换, 可将主部是常系数的在 Петровский 意义下的方程组的主部化为下面的标准形状

$$\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \frac{\partial^2 u}{\partial x_i^2} + \begin{pmatrix} 0 & \frac{\lambda - k^2}{k} \\ \frac{k(\lambda - 1)}{\lambda} & 0 \end{pmatrix} \frac{\partial^2 u}{\partial x_1 \partial x_2} + \begin{pmatrix} \lambda & 0 \\ 0 & \frac{k^2}{\lambda} \end{pmatrix} \frac{\partial^2 u}{\partial x_i^2}$$

$$\lambda \neq 0, \quad 0 < k \leq 1$$

那里的讨论对抛物型方程组仍然适合. 现将主部标准化的方程组左乘矩阵

$$A_0 = \begin{pmatrix} 1 & 0 \\ 0 & \frac{\lambda}{k^2} \end{pmatrix}$$

并一开始就认为式 (19) 具有下面的形式

$$\begin{pmatrix} 1 & 0 \\ 0 & \frac{\lambda}{k^2} \end{pmatrix} \frac{\partial u}{\partial t} - \left\{ \begin{pmatrix} 1 & 0 \\ 0 & \frac{\lambda}{k^2} \end{pmatrix} \frac{\partial^2 u}{\partial x_i^2} + \begin{pmatrix} 0 & \frac{\lambda - k^2}{\lambda} \\ \frac{\lambda - 1}{k} & 0 \end{pmatrix} \frac{\partial^2 u}{\partial x_1 \partial x_2} + \begin{pmatrix} \lambda & 0 \\ 0 & 1 \end{pmatrix} \frac{\partial^2 u}{\partial x_i^2} \right\}$$

$$+ A(x, t, u, u_x) = 0 \quad (21)$$

$$\lambda \neq 0, \quad 0 < k \leq 1$$

引理 2^[6] 设 $u \in [\dot{V}_2(Q)]^2$, 那么存在 $l = 2\left(1 + \frac{2}{n}\right)$ 及不依赖于 u 的常数 $C > 0$, 使

$$\|u\|_{[L^1(Q)]^2}^2 \leq C \left\{ \text{vrai} \max_{0 \leq t \leq T} \int_Q |u|^2 dx + \int_0^T \int_Q |\nabla u|^2 dx dt \right\}$$

定理 3 设下面条件满足

当 $(x, t, u, u_x) \in \{\bar{Q} \times [0, T] \times R^2 \times R^4\}$ $A(x, t, u, u_x)$ 可测, 对几乎所有的 $(x, t) \in Q$ 关于 u, u_x 连续, 且

$$|A(x, t, u, u_x)| \leq b(x, t)|\nabla u| + d(x, t)|u| + f(x, t) \quad (22)$$

其中

$$\begin{aligned} b^2(x, t), d(x, t) &\in L^q(Q), & \frac{1}{q} < 1 - \frac{2}{l} \\ 0 \leq f(x, t) &\in L^{l'}(Q), & \frac{1}{l'} = 1 - \frac{1}{l} \\ h(x) &\in [L^2(\Omega)]^2 \end{aligned}$$

那么当 $2\lambda > \min\left(1-k, \frac{1+k^2}{2}\right)$ 时, 式 (19)、(20) 至少存在一个广义解 $u \in [\dot{V}^2(Q)]^2$.

证 定理仍用 Galerkin 方法证明. 这时相应于式 () 为

$$\int_{\Omega} A_0 \frac{\partial u^v}{\partial t} \psi^k(x) + A_{ij} \frac{\partial u^v}{\partial x_j} \frac{\partial \psi^k(x)}{\partial x_i} + A(x, t, u^v, u_x^v) \psi^k(x) dx = 0 \quad (23)$$

设 $w^v = (w_1^v, w_2^v) = u^v e^{-\mu t}$ ($\mu > 0$ 是待定常数). 以向量函数 $e^{-2\mu t} a^{kv}(t)$ 乘式 (23), 然后对 k 从 1 到 v 求和, 并对 t 积分得

$$\begin{aligned} \int_0^t \int_{\Omega} \left\{ A_0 w^v \cdot w_x^v + \mu A_0 w^v \cdot w^v + A_{ij} \frac{\partial w^v}{\partial x_j} \cdot \frac{\partial w^v}{\partial x_i} \right. \\ \left. + A(x, t, u^v, u_x^v) \cdot w^v e^{-\mu t} \right\} dx dt = 0 \end{aligned} \quad (24)$$

如果 $2\lambda > \min\left(1-k, \frac{1+k^2}{2}\right) = \frac{1+k^2}{2}$, 那么有

$$\begin{aligned} \frac{|2\lambda - (1+k^2)|}{k} &< \frac{2\lambda}{k} \\ \frac{|2\lambda - (1+k^2)|}{k} \left| \frac{\partial w_1^v}{\partial x_2} \frac{\partial w_2^v}{\partial x_1} \right| &< \frac{2\lambda}{k} \left| \frac{\partial w_1^v}{\partial x_2} \frac{\partial w_2^v}{\partial x_1} \right| \\ &\leq \lambda \left(\frac{\partial w_1^v}{\partial x_2} \right)^2 + \frac{\lambda}{k^2} \left(\frac{\partial w_2^v}{\partial x_1} \right)^2 \end{aligned} \quad (25)$$

而由式 (24) 得

$$\begin{aligned} \frac{1}{2} \min\left(1, \frac{\lambda}{k^2}\right) \int_{\Omega} |w^v|^2 dx + \mu \min\left(1, \frac{\lambda}{k^2}\right) \int_0^t \int_{\Omega} |w^v|^2 dx dt \\ + \int_0^t \int_{\Omega} \left\{ \left(\frac{\partial w_1^v}{\partial x_1} \right)^2 + \left(\frac{\partial w_2^v}{\partial x_2} \right)^2 + \lambda \left(\frac{\partial w_1^v}{\partial x_2} \right)^2 + \frac{\lambda}{k^2} \left(\frac{\partial w_2^v}{\partial x_1} \right)^2 \right. \\ \left. + \frac{2\lambda - 1 - k^2}{k} \frac{\partial w_1^v}{\partial x_2} \frac{\partial w_2^v}{\partial x_1} \right\} dx dt \\ \leq - \int_0^t \int_{\Omega} A(x, t, u^v, u_x^v) \cdot w^v e^{-\mu t} dx dt + \frac{1}{2} \max\left(1, \frac{\lambda}{k^2}\right) \int_{\Omega} |h^v(x)|^2 dx. \end{aligned} \quad (26)$$

如果 $2\lambda > \min\left(1-k, \frac{1+k^2}{2}\right) = 1-k$ (不妨设 $2\lambda < 1+k^2$, 否则显然有式 (25) 成立.

因

$$\begin{aligned} \frac{|2\lambda - (1+k^2)|}{k} \left| \frac{\partial w_1^v}{\partial x_1} \frac{\partial w_2^v}{\partial x_2} \right| &= \frac{1+k^2-2\lambda}{k} \left| \frac{\partial w_1^v}{\partial x_1} \frac{\partial w_2^v}{\partial x_2} \right| \\ &< 2 \left| \frac{\partial w_1^v}{\partial x_1} \right| \left| \frac{\partial w_2^v}{\partial x_2} \right| \leq \left(\frac{\partial w_1^v}{\partial x_1} \right)^2 + \left(\frac{\partial w_2^v}{\partial x_2} \right)^2 \end{aligned} \quad (27)$$

而这时由式 (24) 得

$$\frac{1}{2} \min\left(1, \frac{\lambda}{k^2}\right) \int_{\Omega} |w^v|^2 dx + \mu \min\left(1, \frac{\lambda}{k^2}\right) \int_0^t \int_{\Omega} |w^v|^2 dx dt$$

$$\begin{aligned}
& + \int_0^t \int_{\Omega} \left\{ \left(\frac{\partial w_1^v}{\partial x_1} \right)^2 + \left(\frac{\partial w_2^v}{\partial x_2} \right)^2 + \lambda \left(\frac{\partial w_1^v}{\partial x_2} \right)^2 + \frac{\lambda}{k^2} \left(\frac{\partial w_2^v}{\partial x_1} \right)^2 \right. \\
& \left. + \frac{2\lambda - (1+k^2)}{k} \frac{\partial w_1^v}{\partial x_1} \frac{\partial w_2^v}{\partial x_2} \right\} dx dt \\
& \leq - \int_0^t \int_{\Omega} A(x, t, u^v, u_z^v) \cdot w^v e^{-\mu t} dx dt + \frac{1}{2} \max \left(1, \frac{\lambda}{k^2} \right) \int_{\Omega} |h^v|^2 dx \quad (28)
\end{aligned}$$

总之, 当 $2\lambda > \min \left(1-k, \frac{1+k^2}{2} \right)$ 时, 由式 (25) (26) 或式 (27)、(28) 得, 存在常数 C_1, C_2 , 使得

$$\begin{aligned}
& \int_{\Omega} |w^v|^2 dx + \int_0^t \int_{\Omega} |\nabla w^v|^2 dx dt + C_1 \mu \int_0^t \int_{\Omega} |w^v|^2 dx dt \\
& \leq C_2 \left\{ \int_0^t \int_{\Omega} A(x, t, u^v, u_z^v) \cdot w^v e^{-\mu t} dx dt + \int_{\Omega} |h^v(x)|^2 dx \right\}
\end{aligned}$$

由此便可证得

$$\begin{aligned}
\|u^v\|_{[L^1(Q)]^2} & \leq C \\
\|u^v\|_{[\dot{V}_2(Q)]^2} & \leq C
\end{aligned}$$

C 仅依赖于 $\lambda, k, q, |Q|, b^2(x, t), d(x, t) \in L^q(Q), f(x, t) \in L^1(Q), h(x) \in [L^2(\Omega)]^2$ 的范数, 而不依赖于 u^v 及 v .

其他证明同定理 1.

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The Existence of the Generalized Solutions for Quasi-Linear Systems of Parabolic Equations

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Abstract

In this paper we used the Galerkin's method to study the existence of generalized solutions for some quasi-linear systems of parabolic equations, and proved the existence theorems 1, 2, 3.