

脱化抛物型方程广义解梯度的 Hölder 连续性

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摘要 本文给出下面的脱化抛物型方程(1)的广义解的空间梯度 ∇u 的局部 Hölder 连续性的一个证明.

关键词 脱化抛物型方程, 广义解, 空间梯度, Hölder 连续性

0 引言

设 G 是 n 维欧氏空间 E^n 中的有界域 ($n > 2$), $T > 0$, $Q = G \times (0, T)$. 陈亚浙^[1]考虑了脱化抛物型方程

$$u_t - \operatorname{div}(|\nabla u|^{p-2} \nabla u) = 0 \quad \text{在 } Q \text{ 内} \quad (*)$$

并在 $p > \max\{\frac{3}{2}, \frac{2n}{n+1}\}$ 的限制下证明 $(*)$ 的广义解 $u \in L_\infty(0, T, L_2(G)) \cap L_1(0, T, W_2^1(G))$ 在 Q 内有 Hölder 连续性的空间梯度 ∇u . 较前 Alikakos—Evans^[2]在 $p > 2$ 的限制下, 证明了 $(*)$ 的广义解的空间梯度 ∇u 在 Q 内连续. 文[1]中限制 $p > \max\{\frac{3}{2}, \frac{2n}{n+1}\}$ 仅仅上为了推导 ∇u 在 Q 内的局部有界性. 对 p 的限制可以放宽为 $p > \max\{1, \frac{2n}{n+1}\}$. 现在考虑比 $(*)$ 广泛一些的脱化抛物型方程.

$$u_t - \operatorname{div} \vec{A}(\nabla u) = 0, \quad \text{在 } Q \text{ 内}, \quad (1)$$

其中 $\vec{A}(\xi) = (A^1(\xi), \dots, A^n(\xi))$ 是 C^1 类, $\vec{A}(0) = 0$, 并且 $a^{\alpha\beta}(\xi) = \frac{\partial}{\partial \xi^\beta} A^\alpha(\xi)$ ($\alpha, \beta = 1, 2, \dots, n$) 满足下面条件:

$$a^{\alpha\beta}(\xi) \eta^\alpha \eta^\beta \geq |\xi|^{r-2} |\eta|^2, \quad |a^{\alpha\beta}(\xi)| \leq k |\xi|^{r-2}, \quad (2)$$

其中 $k \geq 1$ 是常数. 我们将用和文[1]完全不同的方法证明以下定理:

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1 主要结果

定理 设 $p > \max\{1, \frac{2n}{n+1}\}$, 设 u 是式(1)的广义解, 即 $u \in L_\infty(0, T, L_2(G)) \cap L_2(0, T, W_1^1(G))$, 并且满足

$$\int_0^t \int_G \{-\partial_t u + \nabla \partial \cdot \vec{A}(\nabla u)\} dx dt + \int_0^t \int_G \partial(x, t) u(x, t) \Big|_{t=0}^{t=t} dx = 0. \quad (1)'$$

$$\forall t \in (0, T), \quad \partial \in W_1^1(0, T, L_2(G)) \cap L_2(0, T, W_1^1(G)),$$

其中 $u(x, 0) \in L_2(G)$ 是 u 的初值. 那么 ∇u 在 Q 内局部 Hölder 连续.

证明 (一) 先证 ∇u 在 Q 内局部有界. 为此代替式(1)考虑方程

$$u_\varepsilon - \operatorname{div}(\varepsilon \nabla u + \vec{A}_\varepsilon(\nabla u)) = 0, \quad \varepsilon \in (0, 1), \quad (1),$$

其中 $\vec{A}_\varepsilon(\xi)$ 足够光滑, $\vec{A}_\varepsilon(0) = 0$, 并且 $a_\varepsilon^{pq}(\xi) = (\partial/\partial x^p) A_\varepsilon^q(\xi)$ 满足条件:

$$a_\varepsilon^{pq}(\xi) \eta^p \eta^q \geq (\varepsilon + |\xi|^2)^{\frac{p-2}{2}} |\eta|^2, \quad \text{当 } p \leq 2 \text{ 或 } p > 2 \text{ 且 } |\xi| < M,$$

$$a_\varepsilon^{pq}(\xi) \eta^p \eta^q \geq (\varepsilon + M^2)^{\frac{p-2}{2}} |\eta|^2, \quad \text{当 } p > 2 \text{ 且 } |\xi| \geq M,$$

$$|a_\varepsilon^{pq}(\xi)| \leq k(\varepsilon + |\xi|^2)^{\frac{p-2}{2}}, \quad \text{当 } p \leq 2 \text{ 或 } p > 2 \text{ 且 } |\xi| < M, \quad (2),$$

$$|a_\varepsilon^{pq}(\xi)| \leq k(\varepsilon + M^2)^{\frac{p-2}{2}}, \quad \text{当 } p > 2 \text{ 且 } |\xi| \geq M.$$

此外, 设 $\varepsilon \rightarrow 0$ 时, $\vec{A}_\varepsilon(\xi) \rightarrow \vec{A}(\xi)$ 且当 $|\xi| \leq M$ 时为一致收敛, 简写 $u_{,\alpha} = \partial u / \partial x^\alpha$, 根据(2), 有

$$\begin{aligned} \nabla u \cdot \vec{A}_\varepsilon(\nabla u) &= \int_0^1 a_\varepsilon^{pq}(\tau \nabla u) u_{,\alpha} u_{,\beta} d\tau \geq \int_{\frac{1}{2}}^1 a_\varepsilon^{pq}(\tau \nabla u) u_{,\alpha} u_{,\beta} d\tau \\ &\geq \begin{cases} c(p)(\varepsilon + |\nabla u|^2)^{\frac{p-2}{2}} |\nabla u|^2, & \text{当 } p \leq 2 \text{ 或 } p > 2 \text{ 且 } |\nabla u| < M, \\ c(p)(\varepsilon + |M|^2)^{\frac{p-2}{2}} |\nabla u|^2, & \text{当 } p > 2 \text{ 且 } |\nabla u| \geq M, \end{cases} \end{aligned} \quad (3)$$

其中 $c(p) > 0$ 是只依赖于 p 的常数.

$$\begin{aligned} |\vec{A}_\varepsilon(\nabla u)| &\leq \int_0^1 \left(\sum_{\alpha, \beta} |a_\varepsilon^{pq}(\tau \nabla u)|^2 \right)^{\frac{1}{2}} |\nabla u| d\tau \\ &\leq \begin{cases} nkc(p)(\varepsilon + |\nabla u|^2)^{\frac{p-2}{2}} |\nabla u|, & \text{当 } p \leq 2 \text{ 或 } p > 2 \text{ 且 } |\nabla u| < M, \\ nkc(p)(\varepsilon + |M|^2)^{\frac{p-2}{2}} |\nabla u|, & \text{当 } p > 2 \text{ 且 } |\nabla u| \geq M. \end{cases} \end{aligned} \quad (4)$$

根据式(3)、(4), 有

$$\begin{aligned} \nabla u \cdot [\varepsilon \nabla u + \vec{A}_\varepsilon(\nabla u)] &\geq \varepsilon |\nabla u|^2 \\ |\varepsilon \nabla u + \vec{A}_\varepsilon(\nabla u)| &\leq \varepsilon |\nabla u| + |\vec{A}_\varepsilon(\nabla u)| \\ &\leq \begin{cases} [\varepsilon + nkc(p)\varepsilon^{\frac{p-2}{2}}] |\nabla u|, & \text{当 } p \leq 2, \\ [\varepsilon + nkc(p)(\varepsilon + |M|^2)^{\frac{p-2}{2}}] |\nabla u|, & \text{当 } p > 2. \end{cases} \end{aligned}$$

因此, 根据文[3], $u = u_\varepsilon \in L_\infty(0, T, L_2(G)) \cap L_2(0, T, W_1^1(G))$ 作为式(1)的广义解 (u_ε 在 Q 的抛物边界上取值和 u 一致, $p < 2$ 的情形和 u 的边界值的磨光函数一致) 在 Q 内足够光滑, 将式(1)对 x^α 求导, 得

$$(u_{,\alpha})_\varepsilon - (\partial/\partial x^\alpha)[(\varepsilon \delta^{\alpha\beta} + a_\varepsilon^{pq}(\nabla u) u_{,\beta})] = 0, \quad (5)$$

其中 $u_{,\alpha\beta} = \partial^2 u / \partial x^\alpha \partial x^\beta$, 且 u 是 u_ε 的简写, 记 $Q(\rho) = B(\rho) \times (t_1 - \rho^2, t_1)$, 设 $\rho \leq 1, Q(8\rho) \subset Q$. 要证

$|\nabla u_i|$ 在 $Q(\rho)$ 上同等有界(界和 ε 无关).

1) 先考虑 $\max\{1, \frac{2n}{n+1}\} < p \leq 2$ 的情形

设截断函数 $\zeta(x, t)$ 足够光滑 $0 \leq \zeta \leq 1$, 且满足

$$\begin{cases} \zeta(x, t) \equiv 1 & \text{当 } (x, t) \in Q(\rho_1), \quad \zeta(x, t) \equiv 0 & \text{当 } (x, t) \in Q(\rho_0), \\ |\nabla \zeta(x, t)| \leq \frac{2}{\rho_0 - \rho_1}, \quad 0 \leq \zeta \leq \frac{2}{\rho_0^2 - \rho_1^2} \leq \frac{2}{(\rho_0 - \rho_1)^2}, & \rho_1 < \rho_0. \end{cases} \quad (6)$$

取 $\rho \leq \rho_1 < \rho_0 \leq 2\rho, \sigma > 0, v_i = \varepsilon + |\nabla u|^2$, 用 $\zeta^2 v_i^\sigma u_i$ 乘式(5)并在 $Q(\rho_0)$ 积分, 分部积分后再对 i 由 1 到 n 求和, 即得

$$\begin{aligned} 0 &\geq \frac{1}{2(\sigma+1)} \int_{\sigma} \zeta^2 v_i^{\sigma+1}(x, t) dx - \frac{1}{\sigma+1} \int_0^t \int_{\sigma} \zeta \zeta_t v_i^{\sigma+1} dx dt \\ &\quad + \int_0^t \int_{\sigma} \{ \zeta^2 v_i^{\sigma} [\varepsilon + v_i^{\frac{\sigma-2}{2}}] |\nabla^2 u|^2 + \frac{\sigma}{2} v_i^{\sigma-1} [\varepsilon + v_i^{\frac{\sigma-2}{2}}] |\nabla(|\nabla u|^2)|^2 \\ &\quad - n k \zeta |\nabla \zeta| v_i^{\sigma} [\varepsilon + v_i^{\frac{\sigma-2}{2}}] |\nabla(|\nabla u|^2)| \} dx dt, \end{aligned}$$

应用 Young 不等式, 由上式进一步得

$$\begin{aligned} &\text{vrai max}_{i \in (i_1 - \rho_0^2, i_1)} \int_{\sigma(\rho_1)} \zeta^2 v_i^{\sigma+1} dx + \frac{\sigma(\sigma+1)}{2} \iint_{Q(\rho_0)} \zeta^2 v_i^{\sigma-1 + \frac{\sigma-2}{2}} |\nabla v_i|^2 dx dt \\ &\leq c \iint_{Q(\rho_0)} [\zeta_t |v_i^{\sigma+1} + |\nabla \zeta|^2 (v_i^{\sigma+1} + v_i^{\sigma+\frac{1}{2}})] dx dt, \end{aligned} \quad (7)$$

其中常数 $c > 0$ 只依赖于 n, p, k . 不妨设 $\iint_{Q(\rho_0)} v_i^{\sigma+1} dx dt \geq 1$, 由式(7)以及文[1]公式(2.10)得

$$\begin{aligned} &\iint_{Q(\rho_1)} v_i^{\frac{\sigma-2}{2} + (\sigma+1)(1+\frac{1}{p})} dx dt \\ &\leq (\text{vrai max}_{i \in (i_1 - \rho_0^2, i_1)} \int_{\sigma(\rho_1)} v_i^{\sigma+1} dx) \iint_{Q(\rho_1)} [v_i^{\frac{\sigma+2\sigma}{2}} + |\nabla(v_i^{\frac{\sigma+2\sigma}{2}})|^2] dx dt \\ &\leq \left(\frac{c}{(\rho_0 - \rho_1)^2} \iint_{Q(\rho_0)} v_i^{(\sigma+1)} dx dt \right)^{1+\frac{2}{p}} \end{aligned} \quad (8)$$

其中 $c > 0$ 只依赖于 n, p, k . 设 $\frac{1}{\sigma+1} = \frac{\lambda}{l} + \frac{2}{p}(1-\lambda)$, $\frac{p}{2} < \sigma+1 < l$. 那么成立如下的内插不等式

$$\left(\iint_{Q(\rho_0)} v_i^{\sigma+1} dx dt \right)^{\frac{1}{\sigma+1}} \leq \left(\iint_{Q(\rho_0)} v_i^{\frac{1}{2}} dx dt \right)^{\frac{\lambda}{2}} \left(\iint_{Q(\rho_0)} v_i^{\frac{1}{p}} dx dt \right)^{\frac{2(1-\lambda)}{p}} \quad (9)$$

特别取 $l = \frac{p-2}{2} + (\sigma+1)(1+\frac{2}{n})$, 联合式(8)、(9)并用 Young 不等式得

$$\begin{aligned} \iint_{Q(\rho_1)} v_i^{\frac{1}{2}} dx dt &\leq \frac{1}{2} \iint_{Q(\rho_0)} v_i^{\frac{1}{2}} dx dt \\ &\quad + \left\{ \frac{c}{(\rho_0 - \rho_1)^2} \left(\iint_{Q(\rho_0)} v_i^{\frac{1}{p}} dx dt \right)^{\frac{2(1-\lambda)(\sigma+1)}{p}} \right\}^{(1+\frac{2}{p})(1-\frac{1}{l}(\sigma+1)(1+\frac{2}{n}))}, \end{aligned}$$

考虑到 $c > 0$ 和 ρ_0, ρ_1 无关, 且 $\rho \leq \rho_1 < \rho_0 \leq 2\rho$ 的任意性, 根据 Giacomini-Giusti 的一个引理(文[4]第五章引理3.1), 由上式继续得

$$\iint_{Q(\rho)} v_i^{\frac{1}{2}} dx dt \leq \left\{ \frac{c}{\rho^2} \left(\iint_{Q(2\rho)} v_i^{\frac{1}{p}} dx dt \right)^{\frac{2(1-\lambda)(\sigma+1)}{p}} \right\}^{(1+\frac{2}{p})(1-\frac{1}{l}(\sigma+1)(1+\frac{2}{n}))},$$

然后令 $\sigma \rightarrow \infty$, 易得

$$\begin{aligned} \text{vrai max}_{Q(\rho)}(\varepsilon + |\nabla u|^2) &= \text{vrai max}_{Q(\rho)} v_\varepsilon = \lim_{\rho \rightarrow \infty} \left(\int_{Q(\rho)} v_\varepsilon^2 dx dt \right)^{\frac{1}{2}} \\ &\leq c \left(\frac{1}{\rho^{p+2}} \int_{Q(2\rho)} v_\varepsilon^2 dx dt \right)^{\frac{1}{p+2}} / (\varepsilon - \frac{2}{p+2}), \end{aligned} \quad (10)$$

所以为得到 $|\nabla u|$ 在 $Q(\rho)$ 上的同等有界性, 就需要估计 $\int_{Q(2\rho)} v_\varepsilon^2 dx dt$ 即 $\int_{Q(2\rho)} (\varepsilon + |\nabla u|^2)^{\frac{p}{2}} dx dt$. 为此, 我们注意到, 首先可以证明作为式(1)的广义解 $u \in L_\infty(0, T, L_2(G)) \cap L_2(0, T, W_2^1(G))$ 在 Q 内局部有界. 如有必要, 用 Q 的紧子集代替 Q , 可设 u 在 Q 为有界. 考虑到 u 在 Q 的抛物边界上取值和 u 的边界值的磨光函数相同, 再根据抛物型方程广义解的最大值原理, 即见 u 在 Q 同等有界. 设 $\zeta(x, t)$ 是截断函数, 用 $\zeta^2 u$ 乘(1), 的两边, 再作积分, 经分部积分之后得

$$\begin{aligned} 0 &= \int_0^t \int_Q \{ \zeta^2 u u_t + \nabla(\zeta^2 u) \cdot [\varepsilon \nabla u + \vec{A}(\nabla u)] \} dx dt \\ &= \frac{1}{2} \int_Q \zeta^2 u_t^2 dx - \int_0^t \int_Q \zeta \zeta_t u_t^2 dx dt + \int_0^t \int_Q \zeta^2 [\varepsilon |\nabla u|^2 + \nabla u \cdot \vec{A}(\nabla u)] dx dt \\ &\quad + \int_0^t \int_Q 2\zeta u_t \nabla \zeta \cdot [\varepsilon \nabla u + \vec{A}(\nabla u)] dx dt, \end{aligned} \quad (11)$$

利用式(3)、(4)由上式继续得

$$\begin{aligned} &\int_Q \zeta^2 u_t^2 dx + \int_0^t \int_Q \zeta^2 [\varepsilon + (\varepsilon + |\nabla u|^2)^{\frac{p-2}{2}}] |\nabla u|^2 dx dt \\ &\leq c(p, n, k) \int_0^t \int_Q \{ \zeta |\zeta_t| u_t^2 + |u_t| |\nabla \zeta| [\varepsilon |\nabla u| + (\varepsilon + |\nabla u|^2)^{\frac{p-1}{2}}] \} dx dt. \end{aligned} \quad (12)$$

注意到当 $|\nabla u|^2 > \varepsilon$ 时成立

$$(\varepsilon + |\nabla u|^2)^{\frac{p-2}{2}} |\nabla u|^2 = (\varepsilon + |\nabla u|^2)^{\frac{p}{2}} \frac{|\nabla u|^2}{\varepsilon + |\nabla u|^2} \geq \frac{1}{2} (\varepsilon + |\nabla u|^2)^{\frac{p}{2}}$$

于是

$$\begin{aligned} &\int_0^t \int_Q (\varepsilon + |\nabla u|^2)^{\frac{p}{2}} dx dt = \int_0^t \int_{Q \cap \{|\nabla u|^2 > \varepsilon\}} (\varepsilon + |\nabla u|^2)^{\frac{p}{2}} dx dt + \int_0^t \int_{Q \cap \{|\nabla u|^2 \leq \varepsilon\}} (\varepsilon + |\nabla u|^2)^{\frac{p}{2}} dx dt \\ &\leq 2 \int_0^t \int_Q (\varepsilon + |\nabla u|^2)^{\frac{p-2}{2}} |\nabla u|^2 dx dt + (2\varepsilon)^{\frac{p}{2}} |Q|, \end{aligned} \quad (13)$$

$|Q|$ 是 Q 的 Lebesgue 测度, 联合式(12)、(13)继续得

$$\begin{aligned} &\int_Q \zeta^2 u_t^2 dx + \int_0^t \int_Q \zeta^2 [\varepsilon |\nabla u|^2 + (\varepsilon + |\nabla u|^2)^{\frac{p}{2}}] dx dt \\ &\leq c(p, n, k) \int_0^t \int_Q (|\zeta_t| u_t^2 + |\nabla \zeta|^2 u_t^2 + |\nabla \zeta|^p |u|^p) dx dt + 2^{\frac{p}{2}} |Q|, \end{aligned} \quad (14)$$

由于 u 在 Q 同等有界, 式(14)隐含了 $\int_{Q(2\rho)} (\varepsilon + |\nabla u|^2)^{\frac{p}{2}} dx dt$ 有和 ε 无关的上界.

2) 转来考虑 $p > 2$ 的情形. 根据式(3)、(4)和(11), 有

$$\begin{aligned} &\int_Q \zeta^2 u_t^2 dx + \int_0^t \int_{Q \cap \{|\nabla u|^2 < M\}} \zeta^2 (\varepsilon + |\nabla u|^2)^{\frac{p-2}{2}} |\nabla u|^2 dx dt \\ &\quad + \int_0^t \int_Q \zeta^2 \varepsilon |\nabla u|^2 dx dt + \int_0^t \int_{Q \cap \{|\nabla u|^2 > M\}} \zeta^2 (\varepsilon + M^2)^{\frac{p-2}{2}} |\nabla u|^2 dx dt \\ &\leq c(p, n, k) \left\{ \int_0^t \int_Q (\zeta |\zeta_t| u_t^2 + |\nabla \zeta|^2 u_t^2) dx dt \right. \end{aligned}$$

$$\begin{aligned}
& + \int_0^t \int_{Q \cap \{|\nabla u_\varepsilon| < M\}} |\nabla \zeta| \zeta (\varepsilon + |\nabla u_\varepsilon|^2)^{\frac{\sigma-2}{2}} dx dt \\
& + \int_0^t \int_{Q \cap \{|\nabla u_\varepsilon| \geq M\}} |\nabla \zeta| \zeta (\varepsilon + M^2)^{\frac{\sigma-2}{2}} |\nabla u_\varepsilon| dx dt.
\end{aligned} \quad (15)$$

把式(13)中的 G 换为 $G \cap \{|\nabla u_\varepsilon| < M\}$ 再和式(15)联合, 通过 Hölder 不等式, Young 不等式, 易得

$$\begin{aligned}
& \int_0^t \int_{Q \cap \{|\nabla u_\varepsilon| < M\}} \zeta^2 (\varepsilon + |\nabla u_\varepsilon|^2)^{\frac{\sigma}{2}} dx dt + \int_0^t \int_{Q \cap \{|\nabla u_\varepsilon| \geq M\}} \zeta^2 (\varepsilon + M^2)^{\frac{\sigma-2}{2}} |\nabla u_\varepsilon|^2 dx dt \\
& \leq (2\varepsilon)^{\frac{1}{\sigma}} |Q| + c(p, n, k) \left\{ \int_0^t \int_Q [(|\zeta| + |\nabla \zeta|^2) u_\varepsilon^2 + |\nabla \zeta|^2 |u_\varepsilon|^2] dx dt \right. \\
& \quad \left. + \int_0^t \int_{Q \cap \{|\nabla u_\varepsilon| \geq M\}} |\nabla \zeta|^2 u_\varepsilon^2 (\varepsilon + M^2)^{\frac{\sigma-2}{2}} dx dt \right\},
\end{aligned} \quad (16)$$

因为 M 足够大, $M^2 > \varepsilon$, 对上式后一项有估计:

$$\begin{aligned}
& c(p, n, k) \int_0^t \int_{Q \cap \{|\nabla u_\varepsilon| \geq M\}} |\nabla \zeta|^2 u_\varepsilon^2 (\varepsilon + M^2)^{\frac{\sigma-2}{2}} dx dt \\
& \leq \frac{1}{2} \int_0^t \int_{Q \cap \{|\nabla u_\varepsilon| \geq M\}} M^2 dx dt + c(p, n, k) \int_0^t \int_Q |\nabla \zeta|^2 |u_\varepsilon|^2 dx dt \\
& \leq \frac{1}{2} \int_0^t \int_{Q \cap \{|\nabla u_\varepsilon| \geq M\}} (\varepsilon + M^2)^{\frac{\sigma-2}{2}} |\nabla u_\varepsilon|^2 dx dt + c \int_0^t \int_Q |\nabla \zeta|^2 |u_\varepsilon|^2 dx dt.
\end{aligned} \quad (17)$$

再一次设 ζ 满足(6), 并取 ρ_0, ρ_1 满足 $4\rho \leq \rho_1 < \rho_0 \leq 8\rho$. 那么联合式(6), (7)得

$$\begin{aligned}
& \int_0^t \int_{Q(\rho_1) \cap \{|\nabla u_\varepsilon| < M\}} (\varepsilon + |\nabla u_\varepsilon|^2)^{\frac{\sigma}{2}} dx dt + \int_0^t \int_{Q(\rho_1) \cap \{|\nabla u_\varepsilon| \geq M\}} (\varepsilon + M^2)^{\frac{\sigma-2}{2}} |\nabla u_\varepsilon|^2 dx dt \\
& \leq 2^{\frac{1}{\sigma}} |Q| + \frac{c}{(\rho_0 - \rho_1)^2} \int_0^t \int_{Q(\rho_0)} u_\varepsilon^2 dx dt + \frac{c}{(\rho_0 - \rho_1)^\sigma} \int_0^t \int_{Q(\rho_0)} |u_\varepsilon|^\sigma dx dt \\
& \quad + \frac{1}{2} \int_0^t \int_{Q(\rho_0) \cap \{|\nabla u_\varepsilon| \geq M\}} (\varepsilon + M^2)^{\frac{\sigma-2}{2}} |\nabla u_\varepsilon|^2 dx dt.
\end{aligned} \quad (18)$$

根据式(18), 应用 Giaquinta-Giusti 引理, 先给出

$$\int_0^t \int_{Q(\rho_0) \cap \{|\nabla u_\varepsilon| \geq M\}} (\varepsilon + M^2)^{\frac{\sigma-2}{2}} |\nabla u_\varepsilon|^2 dx dt \leq c \{ |Q| + \frac{1}{\rho^2} \int_0^t \int_{Q(\rho_0)} u_\varepsilon^2 dx dt + \frac{1}{\rho^\sigma} \int_0^t \int_{Q(\rho_0)} |u_\varepsilon|^\sigma dx dt \}, \quad (19)$$

然后通过改变 ρ_0, ρ_1 的值, 由式(18)继续得

$$\begin{aligned}
& \int_0^t \int_{Q(2\rho) \cap \{|\nabla u_\varepsilon| < M\}} (\varepsilon + |\nabla u_\varepsilon|^2)^{\frac{\sigma}{2}} dx dt + \int_0^t \int_{Q(2\rho) \cap \{|\nabla u_\varepsilon| \geq M\}} (\varepsilon + M^2)^{\frac{\sigma-2}{2}} |\nabla u_\varepsilon|^2 dx dt \\
& \leq c \{ |Q| + \frac{1}{\rho^2} \int_0^t \int_{Q(8\rho)} u_\varepsilon^2 dx dt + \frac{1}{\rho^\sigma} \int_0^t \int_{Q(8\rho)} |u_\varepsilon|^\sigma dx dt \},
\end{aligned} \quad (20)$$

$c > 0$ 只依赖于 $n, p, k, Q(8\rho) \subset Q$, 因而式(20)右端有和 ε, M 无关的上界 (u_ε 在 Q 的同等有界性的证明和 $p \leq 2$ 的情形一样).

下面仍设 ζ 满足(6), 且 $\rho \leq \rho_1 < \rho_0 \leq 2\rho$. 用

$$\phi = \begin{cases} \zeta^2 (\varepsilon + |\nabla u_\varepsilon|^2)^\sigma u_\varepsilon, & \text{当 } |\nabla u_\varepsilon| < M, \\ \zeta^2 (\varepsilon + M^2)^\sigma u_\varepsilon, & \text{当 } |\nabla u_\varepsilon| \geq M, \end{cases} \quad (\sigma \geq 0)$$

乘式(5)的两边, 再在 $Q(\rho_0)$ 上积分, 分部积分后再对 ν 由 1 到 n 求和, 利用式(3), (4)计算得

$$\forall u_\varepsilon \in \mathcal{V}_1^{\sigma+1}(\Omega, \mathcal{A}_1), \quad \inf_{\mathcal{V}_1^{\sigma+1}(\Omega, \mathcal{A}_1)} \int_{Q(\rho_0)} \zeta^2 \left[\frac{\phi}{2(\sigma+1)} v_\varepsilon^{\sigma+1} + \frac{(1-\phi)}{2} (\varepsilon + M^2)^\sigma u_\varepsilon \right] dx$$

$$\begin{aligned}
& + \iint_{\alpha(\rho_0)} \zeta^2 \{ v_i^\sigma (e + v_i^{\frac{\sigma-2}{2}}) \psi + (e + M^2)^\sigma [e + (e + M^2)^{\frac{\sigma-2}{2}}] (1-\psi) \} |\nabla^2 u_i|^2 dx dt \\
& + \iint_{\alpha(\rho_0)} \frac{\sigma}{2} \zeta^2 v_i^{\sigma-1} [e + v_i^{\frac{\sigma-2}{2}}] |\nabla v_i|^2 \psi dx dt \\
& \leq \iint_{\alpha(\rho_0)} \zeta |\zeta_i| [\frac{\psi}{\sigma+1} v_i^{\sigma+1} + (1-\psi)(e + M^2)^\sigma v_i] dx dt \\
& + nk \iint_{\alpha(\rho_0)} \zeta |\nabla \zeta| [(v_i^\sigma (e + v_i^{\frac{\sigma-2}{2}}) \psi + (e + M^2)^\sigma [e + (e + M^2)^{\frac{\sigma-2}{2}}] (1-\psi))] |\nabla v_i| dx dt, \quad (21)
\end{aligned}$$

其中记 $v_i = e + |\nabla u_i|^2$, ψ 为集合 $\{|\nabla u_i| < M\}$ 的特征函数. 注意 $|\nabla v_i| \leq 4v_i |\nabla^2 u_i|^2$, 用 Young 不等式得

$$\begin{aligned}
& \text{vrai max}_{i \in (i_1 - \rho_0^2, i_1) \cap \alpha(\rho_0)} \zeta^2 [\psi v_i^{\sigma+1} + (1-\psi)(e + M^2)^\sigma v_i] dx \\
& + \iint_{\alpha(\rho_0)} \zeta^2 \{ \psi v_i^{\sigma-1} [e + v_i^{\frac{\sigma-2}{2}}] + (1-\psi)(e + M^2)^{\sigma-1} [e + (e + M^2)^{\frac{\sigma-2}{2}}] \} |\nabla v_i|^2 dx dt \\
& \leq c(\sigma+1) \iint_{\alpha(\rho_0)} |\nabla \zeta|^2 \{ v_i^{\sigma+1} [e + v_i^{\frac{\sigma-2}{2}}] \psi + (1-\psi) v_i (e + M^2)^\sigma [e + (e + M^2)^{\frac{\sigma-2}{2}}] \} dx dt,
\end{aligned}$$

常数 $c > 0$, 只依赖于 n, p, k . 记 $\frac{\lambda n}{2} (\frac{\sigma}{2} + \frac{p}{4}) = \sigma + 1$, $U_i = v_i^{\frac{\sigma}{2} + \frac{\sigma-2}{4} + \frac{1}{2}} \psi + (e + M^2)^{\frac{\sigma}{2} + \frac{\sigma-2}{4}} v_i^{\frac{1}{2}} (1-\psi)$,

由于假设 $n > 2$, 根据 Sobolev 嵌入定理, 成立

$$\left(\int_{\alpha(\rho_0)} |\zeta U_i|^{\frac{2n}{n-2}} dx \right)^{1-\frac{2}{n}} \leq c(n) \int_{\alpha(\rho_0)} |\nabla (\zeta U_i)|^2 dx, \quad (22)$$

从而, 利用 Hölder 不等式, 易得

$$\begin{aligned}
& \iint_{\alpha(\rho_0)} |\zeta U_i|^{2+\frac{2}{n}} dx dt \\
& \leq \int_{i_1 - \rho_0^2}^{i_1} \left(\int_{\alpha(\rho_0)} |\zeta U_i|^{\frac{2n}{n-2}} dx \right)^{1-\frac{2}{n}} \left(\int_{\alpha(\rho_0)} |\zeta U_i|^{\frac{2n}{n}} dx \right)^{\frac{2}{n}} dt \\
& \leq c(n) \iint_{\alpha(\rho_0)} (|\nabla \zeta|^2 U_i^2 + \zeta^2 |\nabla U_i|^2) dx dt \left(\text{vrai max}_{i \in (i_1 - \rho_0^2, i_1) \cap \alpha(\rho_0)} \int_{\alpha(\rho_0)} |\zeta U_i|^{\frac{2n}{n}} dx \right)^{\frac{2}{n}}, \quad (23)
\end{aligned}$$

根据 λ, U_i 的定义, 成立

$$U_i^{\frac{2}{n}} \leq v_i^{\sigma+1} \psi + (e + M^2)^\sigma v_i (1-\psi), \quad (24)$$

$$(e + M^2)^{\frac{\sigma-2}{2} + \frac{2}{n} + \sigma(1+\frac{2}{n})} v_i (1-\psi) \leq U_i^{2+\frac{2}{n}} (1-\psi), \quad (25)$$

不妨设 $\iint_{\alpha(\rho_0)} U_i^2 dx dt \geq 1$, 联合式 (22) — (25), 即见

$$\begin{aligned}
& \iint_{\alpha(\rho_1)} [v_i^{\frac{\sigma}{2} + \frac{2}{n} + \sigma(1+\frac{2}{n})} \psi + (e + M^2)^{\frac{\sigma-2}{2} + \frac{2}{n} + \sigma(1+\frac{2}{n})} v_i (1-\psi)] dx dt \\
& \leq \iint_{\alpha(\rho_1)} U_i^{2+\frac{2}{n}} dx dt \leq \left[\frac{c(\sigma+1)(\sigma+p)}{(\rho_0 - \rho_1)^2} \iint_{\alpha(\rho_0)} U_i^2 dx dt \right]^{1+\frac{2}{n}} \\
& \leq \left\{ \frac{c(n, p, k)(\sigma+1)^2}{(\rho_0 - \rho_1)^2} \iint_{\alpha(\rho_0)} [v_i^{\sigma+1} \psi + (e + M^2)^{\sigma+1} v_i (1-\psi)] dx dt \right\}^{1+\frac{2}{n}}. \quad (26)
\end{aligned}$$

对 $\nu = 0, 1, 2, \dots$ 置 $\rho_\nu = \rho + \frac{\rho}{2^\nu}$, $\sigma_\nu = -1 + (1 + \frac{2}{n})^\nu$,

$$\psi_\nu = \left(\iint_{\alpha(\rho_\nu)} [v_i^{\frac{\sigma_\nu}{2} + (1+\frac{2}{n})^\nu} \psi + (e + M^2)^{\frac{\sigma_\nu-2}{2} + (1+\frac{2}{n})^\nu} v_i (1-\psi)] dx dt \right)^{(1+\frac{2}{n})^{-\nu}},$$

由于出现在式 (26) 中的常数 $c > 0$ 和 σ, ρ_0, ρ_1 无关, 分别用 σ_ν 取代 σ , 用 $\rho_\nu, \rho_{\nu+1}$ 取代 ρ_0, ρ_1 , 由式

(26)得

$$\varphi_{v+1} \leq (c\rho^{-2})^{\frac{1}{(1+\frac{2}{p})^2}} 2^{\frac{2(v+1)}{(1+\frac{2}{p})^2}} (1 + \frac{2}{n})^{\frac{2v}{(1+\frac{2}{p})^2}} \varphi_v, \quad v = 0, 1, 2, \dots$$

经过迭代,由上式即得

$$\Psi = \lim_{v \rightarrow \infty} \varphi_v \leq \frac{c}{\rho^{p+2}} \iint_{Q(2\rho)} [u_i^{\frac{p}{2}} \varphi + (\varepsilon + M^2)^{\frac{p-2}{2}} u_i(1 - \varphi)] dx dt. \quad (27)$$

由前所证(见式(20)), Ψ 有和 ε, M 无关的上界. 一开始 M 取足够大, 可认为 $M^2 > \Psi$. 那么式(27)隐含了 $\text{vrai max}_{Q(\rho)} u_i \leq \Psi$, 从而 $|\nabla u_i|$ 在 $Q(\rho)$ 有和 ε, M 无关的上界. 至此 $|\nabla u_i|$ 在 $Q(\rho)$ 的同等有界性得证.

通过 $\varepsilon \rightarrow 0$ 取极限, 即可得到 ∇u 在 $Q(\rho)$ 的有界性, 从而 ∇u 在 Q 内局部有界. 此外, $\varepsilon \rightarrow 0$ 时 ∇u_ε 在 Q 内几乎处处收敛于 ∇u , 并且

$$\iint_{Q(\rho)} |\nabla u|^{p-2} |\nabla^2 u|^2 dx dt \leq \lim_{\varepsilon \rightarrow 0} \iint_{Q(\rho)} (\varepsilon + |\nabla u_\varepsilon|^2)^{\frac{p-2}{2}} |\nabla^2 u_\varepsilon|^2 dx dt < +\infty.$$

记 $Q_\mu(\rho) = B(\rho) \times \{t_1 - \mu^{2-p} \rho^2 < t < t_1\}$, 设

$$2 \text{vrai max}_{Q_\mu(2R)} |\nabla u| \geq 2\mu \geq \text{vrai max}_{Q_\mu(2R)} |\nabla u| > 0, Q_\mu(2R) \subset Q. \quad (28)$$

设对某个 $\nu \in \{1, 2, \dots, n\}$, $\omega = +u_\nu$, 或 $\omega = -u_\nu$, 满足

$$\text{vrai max}_{Q_\mu(2R)} \omega \geq \max_{\omega} \text{vrai max}_{Q_\mu(2R)} |u_\nu|,$$

设 $\theta \in (0, 1)$ 待定, 先考虑

$$Q_\mu(2R) \cap \{|\nabla u| \leq \mu\} \leq \theta |Q_\mu(R)| \quad (29)$$

的情形, 设 $\zeta = \zeta_\varepsilon(x, t)$ 足够光滑, 满足 $0 \leq \zeta \leq 1$,

$$\zeta(x, t) = 1, \quad \text{当 } (x, t) \in Q_\mu(\rho_1), \quad \zeta(x, t) = 0, \quad \text{当 } (x, t) \notin Q_\mu(\rho_0),$$

$$|\nabla \zeta| \leq \frac{2}{(\rho_0 - \rho_1)^2}, \quad 0 \leq \zeta \leq \frac{2\mu^{2-p}}{(\rho_0 - \rho_1)^2}, \quad \frac{R}{2} \leq \rho_1 < \rho_0 \leq R, \quad (30)$$

简写 $\omega_\varepsilon = u_{\varepsilon, \nu}$, $u^+ = \max(u, 0)$, 用 $\zeta^2(k - \omega_\varepsilon)^+$ 乘式(5)然后积分, 分部积分后, 利用式(3)、(4)即得

$$\begin{aligned} & \text{vrai max}_{t \in (t_1 - \mu^{2-p} \rho_0^2, t_1)} \int_{B(\rho_0)} \zeta^2(k - \omega_\varepsilon)^+ dx + \iint_{Q_\mu(\rho_0) \cap \{\omega_\varepsilon < k\}} \zeta^2[\varepsilon + (\varepsilon + |\nabla u_\varepsilon|^2)^{\frac{p-2}{2}}] |\nabla \omega_\varepsilon|^2 dx dt \\ & \leq c(n, p, k) \iint_{Q_\mu(\rho_0)} \{|\zeta_t| + |\nabla \zeta|^2[\varepsilon + (\varepsilon + |\nabla u_\varepsilon|^2)^{\frac{p-2}{2}}]\} (k - \omega_\varepsilon)^+ dx dt, \end{aligned}$$

命 $\varepsilon \rightarrow 0$ 由上式继续得

$$\begin{aligned} & \text{vrai max}_{t \in (t_1 - \mu^{2-p} \rho_0^2, t_1)} \int_{B(\rho_0)} \zeta^2(k - \omega)^+ dx + \iint_{Q_\mu(\rho_0) \cap \{\omega < k\}} \zeta^2 |\nabla u|^{p-2} |\nabla \omega|^2 dx dt \\ & \leq c(n, p, k) \iint_{Q_\mu(\rho_0)} \{|\zeta_t| + |\nabla \zeta|^2 + |\nabla u|^{p-2}\} (k - \omega)^+ dx dt, \end{aligned} \quad (31)$$

代换 $t_1 - t' = t_1 - \mu^{2-p} t$, 那么式(31)可改写为

$$\text{vrai max}_{t' \in (t_1 - \rho_0^2, t_1)} \int_{B(\rho_0)} \zeta^2(k - \omega)^+ dx + \iint_{Q'(\rho_0) \cap \{\omega < k\}} \zeta^2 \mu^{2-p} |\nabla u|^{p-2} |\nabla \omega|^2 dx dt'$$

$$\leq c(n, p, k) \iint_{Q'(\rho_0)} (|\zeta_r| + |\nabla \zeta|^2 \mu^{2-p} |\nabla u|^{p-2}) (k - \omega)^{+2} dx dt', \quad (32)$$

其中 $Q'(\rho) = B(\rho) \times \{t_1 - \rho^2 < t' < t_1\}$. 限制 $k \in [\frac{\mu}{2}, \mu]$, 那么由于式(28), 对 $p \geq 2$ 成立

$$|\nabla u|^{p-2} \leq (2\mu)^{p-2} \text{ 在 } Q'(\rho_0), |\nabla u|^{p-2} \geq \omega^{p-2} \geq c(n, p) \mu^{p-2}.$$

在 $Q'(\rho_0) \cap \{\frac{\mu}{4n} < \omega < \mu\}$. 由式(32)进一步得

$$\begin{aligned} & \text{vrai max}_{r \in (t_1 - \rho_0^2, t_1), s(\rho_0)} \int_{s(\rho_0)} \zeta^2 (k - \omega)^{+2} dx + \iint_{Q'(\rho_0) \cap \{\frac{\mu}{4n} < \omega < \mu\}} \zeta^2 |\nabla \omega|^2 dx dt' \\ & \leq c(n, p, k) \iint_{Q'(\rho_0)} [|\zeta_r| + |\nabla \zeta|^2 (k - \omega)^{+2}] dx dt', \end{aligned} \quad (33)$$

代换 $\tilde{\omega} = (k - \omega)^+$, 当 $\omega > \frac{\mu}{4n}$, $\tilde{\omega} = k - \frac{\mu}{4n}$, 当 $\omega \leq \frac{\mu}{4n}$, 由于 $k \in [\frac{\mu}{2}, \mu]$, $\tilde{\omega} \leq c(n, p)(k - \omega)^+$, 同时 $(k - \omega)^+ \leq c(n, p)\tilde{\omega}$. 于是式(33)隐含了

$$\begin{aligned} & \left[\iint_{Q'(\rho_0)} |\zeta \tilde{\omega}|^{1+\frac{1}{p-2}} dx dt' \right]^{\frac{p-2}{p-1}} \\ & \leq c(n) \left[\text{vrai max}_{r \in (t_1 - \rho_0^2, t_1), s(\rho_0)} \int_{s(\rho_0)} (\zeta \tilde{\omega})^2 dx + \iint_{Q'(\rho_0)} |\nabla (\zeta \tilde{\omega})|^2 dx dt' \right] \\ & \leq \frac{c(n, p, k) \mu^2}{(\rho_0 - \rho_1)^2} |Q'(\rho_0) \cap \{\omega < k\}|, \\ & (k - k_1) |Q'(\rho_1) \cap \{\omega < k_1\}| \leq \iint_{Q'(\rho_1)} (k - \omega)^+ dx dt' \\ & \leq c(n, p) \iint_{Q'(\rho_0)} \zeta \tilde{\omega} dx dt' \\ & \leq \frac{c(n, p, k) \mu}{\rho_0 - \rho_1} |Q'(\rho_0) \cap \{\omega < k\}|^{1+\frac{1}{p-2}}, \end{aligned} \quad (34)$$

$$\mu \geq k > k_1 \geq \mu/4n, R/2 \leq \rho_1 < \rho_0 \leq R,$$

对 $v=0, 1, 2, \dots$ 置 $k_v = \mu/2 + \mu/2^{v+1}$, $\rho_v = R/2 + R/2^{v+1}$, 分别用 k_v, k_{v+1} 取代 k, k_1 , 用 ρ_v, ρ_{v+1} 取代 ρ_0, ρ_1 , 由式(34)给出

$$|Q'(\rho_{v+1}) \cap \{\omega < k_{v+1}\}| \leq \frac{C}{R} 4^{v+1} |Q'(\rho_v) \cap \{\omega < k_v\}|^{1+\frac{1}{p-2}}, \quad (35)$$

根据式(29), 有 $|Q'(\rho_0) \cap \{\omega < k_0\}| = |Q'(R) \cap \{\omega < \mu\}| \leq \theta |Q'(R)| \leq \theta |B(1)| R^{n+2}$, 其中 $|B(1)|$ 为 R^n 中单位球体积. 只要取 $\theta \in (0, 1)$ 满足

$$16c(\theta |B(1)|)^{\frac{1}{p-2}} \leq \delta, \quad 4\delta^{\frac{1}{p-2}} = 1.$$

那么由归纳法可证, $|Q'(\rho_v) \cap \{\omega < k_v\}| \leq \delta^v \theta |B(1)| R^{n+2}$. 命 $v \rightarrow \infty$ 得 $|Q'(R/2) \cap \{\omega < \mu/2\}| =$

0, 即 $\text{vrai min}_{Q'(\frac{R}{2})} |\nabla u| \geq \text{vrai min}_{Q'(\frac{R}{2})} \omega \geq \frac{\mu}{2}$. 这样一来在 $Q'(R/2)$ 上方程(1)写为

$$\mu^{p-2} u_{rr} - \text{div} \vec{A}(\nabla u) = 0, \quad (x, t') \in Q'(R/2)$$

u 对空间变量的一阶导数 u_{γ} ($\gamma=1, 2, \dots, n$) 是下面一致抛物型方程

$$\mu^{p-2}(u_{,\gamma})_{,\gamma} - \frac{\partial}{\partial x^\alpha}(\alpha^{\alpha\beta}(\nabla u)_{u,\beta}) = 0 \quad (36)$$

的广义解,根据周知的 Moser 结果,成立

$$\operatorname{osc}_{Q^-(\rho)} \nabla u \leq \eta \operatorname{osc}_{Q^-(2\rho)} \nabla u, \quad \forall \rho \leq \frac{R}{4}, \quad (37)$$

其中 $\eta \in (0, 1)$, 只依赖于 n, p, k .

$\max\{1, \frac{2n}{n+2}\} < p < 2$ 的情形, 代换 $\tilde{v}_\varepsilon = (\varepsilon + \omega_\varepsilon^2)^{\frac{p-2}{2}} \omega_\varepsilon$, ($\omega_\varepsilon = u_{\varepsilon,\gamma}$), 那么

$\nabla \tilde{v}_\varepsilon = g_\varepsilon(\omega_\varepsilon) \nabla \omega_\varepsilon$, $\tilde{v}_\varepsilon = g_\varepsilon(\omega_\varepsilon) \omega_\varepsilon$, 其中

$$g_\varepsilon(\omega_\varepsilon) = (\varepsilon + \omega_\varepsilon^2)^{\frac{p-2}{2}} + (p-2)(\varepsilon + \omega_\varepsilon^2)^{\frac{p-4}{2}} \omega_\varepsilon^2,$$

$$(p-1)(\varepsilon + \omega_\varepsilon^2)^{\frac{p-2}{2}} \leq g_\varepsilon(\omega_\varepsilon) \leq (\varepsilon + \omega_\varepsilon^2)^{\frac{p-2}{2}},$$

当 $\varepsilon \rightarrow 0$ 时, $\omega_\varepsilon \rightarrow \omega$, $\tilde{v}_\varepsilon \rightarrow |\omega|^{p-2} \omega = \tilde{v}$, $g_\varepsilon(\omega_\varepsilon) \rightarrow g_0(\omega) = (p-1)|\omega|^{p-2}$ (几乎处处). 式(5)现在变换为

$$g_\varepsilon(\omega_\varepsilon)^{-1} \tilde{v}_\varepsilon - \frac{\partial}{\partial x^\alpha}([\varepsilon \delta^{\alpha\beta} + \alpha^{\alpha\beta}(\nabla u_\varepsilon)] g_\varepsilon(\omega_\varepsilon)^{-1} \tilde{v}_{\varepsilon,\beta}) = 0, \quad (38)$$

用 $\zeta_\varepsilon^2(k - \tilde{v}_\varepsilon)^+$ 乘式(38)再作积分, 经过计算即得

$$\begin{aligned} & \operatorname{vrai} \max_{t \in (t_1 - \rho^2 - \rho_0^2, t_1), x \in Q_0} \int_{Q_0} \zeta_\varepsilon^2 \varnothing_{1,\varepsilon}[(k - \tilde{v}_\varepsilon)^+] dx \\ & + \iint_{Q_\varepsilon(\rho_0) \cap \{\tilde{v}_\varepsilon < k\}} \zeta_\varepsilon^2 [\varepsilon + (\varepsilon + |\nabla u_\varepsilon|^2)^{\frac{p-2}{2}}] g_\varepsilon(\omega_\varepsilon)^{-1} |\nabla \tilde{v}_\varepsilon|^2 dx dt \\ & \leq c(n, p, k) \left\{ \iint_{Q_\varepsilon(\rho_0)} |\zeta_\varepsilon| \varnothing_{1,\varepsilon}[(k - \tilde{v}_\varepsilon)^+] dx dt \right. \\ & \quad \left. + \iint_{Q_\varepsilon(\rho_0)} |\nabla \zeta_\varepsilon|^2 (k - \tilde{v}_\varepsilon)^+ [\varepsilon + (\varepsilon + |\nabla u_\varepsilon|^2)^{\frac{p-2}{2}}] g_\varepsilon(\omega_\varepsilon)^{-1} dx dt \right\}, \quad (39) \end{aligned}$$

其中 $\varnothing_{1,\varepsilon}[(k - \tilde{v}_\varepsilon)^+] = \int_0^{(k - \tilde{v}_\varepsilon)^+} \frac{s ds}{g_\varepsilon(h_\varepsilon(k - s))}$, $\omega_\varepsilon = h_\varepsilon(\tilde{v}_\varepsilon)$ 是 $\tilde{v}_\varepsilon = (\varepsilon + \omega_\varepsilon^2)^{\frac{p-2}{2}} \omega_\varepsilon$ 的反函数. 当 $\varepsilon \rightarrow 0$ 时 $h_\varepsilon(\tilde{v}_\varepsilon) \rightarrow h_0(\tilde{v}) = \omega = |\tilde{v}|^{\frac{2}{p-2}} \tilde{v}$,

$$\begin{aligned} \varnothing_{1,\varepsilon}[(k - \tilde{v}_\varepsilon)^+] & \rightarrow \varnothing_{1,0}[(k - \tilde{v})^+] = \int_0^{(k - \tilde{v})^+} \frac{s ds}{g_0(h_0(k - s))} \\ & = \int_0^{(k - \tilde{v})^+} \frac{s ds}{(p-1)(k-s)^{(p-2)/(p-1)}}, \end{aligned}$$

显然

$$\begin{aligned} \varnothing_{1,0}[(k - \tilde{v})^+] & \geq \int_{\frac{1}{2}(k - \tilde{v})}^{(k - \tilde{v})^+} \frac{1}{(k-s)^{\frac{2}{p-1}}} ds \\ & \geq \frac{(k - \tilde{v})^+}{2(p-1)} \left(k - \frac{1}{2}(k - \tilde{v})^+ \right)^{\frac{2-p}{p-1}} \\ & \geq \frac{(k - \tilde{v})^+}{2(p-1)} \left(\frac{k}{2} \right)^{\frac{2-p}{p-1}}, \quad (40) \\ \varnothing_{1,0}[(k - \tilde{v})^+] & \leq \frac{(k - \tilde{v})^+}{2(p-1)} k^{\frac{2-p}{p-1}}. \end{aligned}$$

命 $\varepsilon \rightarrow 0$, 利用式(39)可得

$$\begin{aligned}
& \text{vrai max}_{t \in (t_1 - \mu^{2-p}, t_1), s(\omega_0)} \int \zeta_n^2 \varnothing_{1,0}[(k - \bar{v})^+] dx \\
& + \iint_{Q_n(\rho_0) \cap \{\bar{v} < k\}} \zeta_n^2 |\nabla u|^{\frac{p-2}{2}} g_0(\omega)^{-1} |\nabla \bar{v}|^2 dx dt \\
& \leq c(n, p, k) \left\{ \iint_{Q_n(\rho_0)} |\zeta_n| \varnothing_{1,0}[(k - \bar{v})^+] dx dt \right. \\
& \quad \left. + \iint_{Q_n(\rho_0) \cap \{\bar{v} < k\}} |\nabla \zeta_n|^2 (k - \bar{v})^{+2} |\nabla u|^{p-2} g_0(\omega)^{-1} dx dt \right\}. \quad (41)
\end{aligned}$$

限制 $k \in [\bar{\mu}/2, \bar{\mu}]$, $\bar{\mu} = \mu^{p-1}$, 那么在集合 $Q_n(\rho_0) \cap \{\frac{\bar{\mu}}{4n} < \bar{v} < \bar{\mu}\}$ 上, $(\frac{1}{4n})^{\frac{1}{p-1}} \mu \leq |\nabla u| \leq \mu, \omega \geq \frac{|\nabla u|}{\sqrt{n}}$,

$|\nabla u|^{p-2} g_0(\omega)^{-1} = \frac{|\omega|^{2-p}}{(p-1)|\nabla u|^{2-p}} \geq (p-1)^{-1} 2^{p-2} (\sqrt{n})^{p-2} (4n)^{\frac{p-2}{p-1}}$, 同时在集合 $Q_n(\rho_0) \cap \{\bar{v} < \bar{\mu}\}$ 上, $|\nabla u|^{p-2} g_0(\omega)^{-1} \leq 1$. 联合式(40)、(41)给出(注意 $k \in [\bar{\mu}/2, \bar{\mu}]$)

$$\begin{aligned}
& \text{vrai max}_{t \in (t_1 - \mu^{2-p}, t_1), s(\omega_0)} \int \zeta_n^2 \bar{\mu}^{\frac{2-p}{2}} [(k - \bar{v})^{+2}] dx + \iint_{Q_n(\rho_0) \cap \{\frac{\bar{\mu}}{4n} < \bar{v} < k\}} \zeta_n^2 |\nabla \bar{v}|^2 dx dt \\
& \leq c(n, p, k) \iint_{Q_n(\rho_0) \cap \{\bar{v} < k\}} [|\zeta_n|^{\frac{2-p}{2}} + |\nabla \zeta_n|^2] (k - \bar{v})^{+2} dx dt, \quad (42)
\end{aligned}$$

通过对 t 轴的伸缩变换, $t_1 - \mu^{p-2}t = t_1 - t'$ 并注意 $\bar{\mu} = \mu^{p-1}$, 由式(42)直接给出

$$\begin{aligned}
& \text{vrai max}_{t \in (t_1 - \bar{\mu}^{\frac{2-p}{2}}, t_1), s(\omega_0)} \int \zeta_n^2 (k - \bar{v})^{+2} dx + \iint_{Q_n(\rho_0) \cap \{\frac{\bar{\mu}}{4n} < \bar{v} < k\}} \zeta_n^2 |\nabla \bar{v}|^2 dx dt \\
& \leq \frac{c(n, p, k) \bar{\mu}^2}{(\rho_0 - \rho_1)^2} |Q_n(\rho_0) \cap \{\bar{v} < k\}|, \quad (43)
\end{aligned}$$

用式(43)取代式(33), 重复前面作过的证明可得

$$\text{vrai min}_{Q(\frac{\bar{\mu}}{2})} \bar{v} \geq \frac{\bar{\mu}}{2}, \text{ 即 } \text{vrai min}_{Q(\frac{\bar{\mu}}{2})} |\nabla u| \geq \text{vrai min}_{Q(\frac{\bar{\mu}}{2})} \omega \geq 2^{-\frac{1}{p-1}} \mu,$$

由此再一次得到式(37).

如果式(29)不成立, 那么

$$|Q_n(R) \cap \{|\nabla u| < \mu\}| > \theta |Q_n(R)|, \quad (44)$$

在这种情形, 存在常数 $\lambda, \eta_1 \in (0, 1)$ 只依赖于 n, p, k 和 θ , 使(证明在后面完成)

$$\text{vrai max}_{Q_n(\lambda R)} |\nabla u| \leq \eta_1 \text{vrai max}_{Q_n(2R)} |\nabla u|. \quad (45)$$

(二)有了以上准备, 转来证明 ∇u 的 Hölder 连续性. 不妨设 $\text{vrai max}_Q |\nabla u| \leq 2M < +\infty$, 依次选出 $\mu_m, R_m (m=0, 1, 2, \dots, m_0)$, 不排除 $m_0=0$ 和 $+\infty$ 的情况) 如下

$$Q_{\mu_0}(2R_0) \subset Q, \quad \text{vrai max}_{Q_{\mu_0}(2R_0)} |\nabla u| \leq 2\mu_0 \leq 2M. \quad (46)$$

$$Q_{\mu_{m+1}}(2R_{m+1}) \subset Q_{\mu_m}(\lambda R_m), \quad \mu_{m+1} = \eta_1 \mu_m.$$

$2R_{m+1} = \lambda R_m$, 当 $p < 2$, $2R_{m+1} = \eta_1^{\frac{2-p}{2}} \lambda R_m$, 当 $p \geq 2$, (其中 λ, η_1 是出现在(45)中的常数), 使当 $m < m_0$

时,式(44)对 $\mu=\mu_m, R=R_m$ 成立,而当 $m=m_0$ 时,式(29)对 $\mu=\mu_{m_0}, R=R_{m_0}$ 成立. 根据式(45),当 $m<m_0$ 时由归纳法易得

$$\begin{aligned} \text{vrai max}_{Q_{R_{m+1}}(2R_{m+1})} |\nabla u| &\leq \text{vrai max}_{Q_{R_m}(2R_m)} |\nabla u| \leq \eta_1 \text{vrai max}_{Q_{R_m}(2R_m)} |\nabla u| \\ &\leq \eta_1 2\mu_m \leq 2\mu_{m+1}, \end{aligned} \quad (47)$$

对任意 $R_{m_0} < \rho \leq R_0$, 可以找到 m 使 $R_{m+1} < \rho \leq R_m$, 利用式(47)作迭代可得

$$\begin{aligned} \text{osc}_{Q_{R_m}(\rho)} \nabla u &\leq \text{osc}_{Q_{R_m}(R_m)} \nabla u \leq 2 \text{vrai max}_{Q_{R_m}(2R_m)} |\nabla u| \leq 4\mu_m \leq \dots \\ &\leq 4\eta_1^m \mu_0 = \frac{4\mu_0}{\eta_1} \eta_1^{m+1} \leq \frac{4\mu_0}{\eta_1} \left(\frac{R_{m+1}}{R_0}\right)^{\frac{1}{2}} \leq \frac{4\mu_0}{\eta_1} \left(\frac{\rho}{R_0}\right)^{\frac{1}{2}}, \end{aligned} \quad (48)$$

其中当 $p < 2$ 时, $\tilde{\alpha} = \ln(\frac{1}{\eta_1}) / \ln \frac{2}{\lambda}$, 当 $p \geq 2$ 时, $\tilde{\alpha} = \ln(\frac{1}{\eta_1}) / \ln(\frac{2}{\lambda} \eta_1^{\frac{2-p}{2}})$ 当 $m_0 < +\infty$, 式(48)继续对 $\rho=R_{m_0}$ 成立. 又当 $m=m_0 < +\infty$ 时, 对 $v=0, 1, 2, \dots$ 置 $\rho_v=R_{m_0}/2^{v+2}$, 根据式(37)

$$\text{osc}_{Q_{\rho_{v+1}}(\rho_{v+1})} \nabla u \leq \eta \text{osc}_{Q_{\rho_v}(\rho_v)} \nabla u, \quad v=0, 1, 2, \dots \quad (49)$$

对任意 $\rho \leq R_{m_0}/4$, 可找 v 使 $\rho_{v+1} < \rho \leq \rho_v$, 利用式(49)进行迭代, 又得

$$\begin{aligned} \text{osc}_{Q_{\rho_v}(\rho)} \nabla u &\leq \text{osc}_{Q_{\rho_v}(\rho_v)} \nabla u \leq \eta^v \text{osc}_{Q_{\rho_0}(\rho_0)} \nabla u \\ &\leq c \left(\frac{\rho_{v+1}}{R_{m_0}}\right)^{\frac{1}{2}} \text{osc}_{Q_{\rho_{v+1}}(\rho_{v+1})} \nabla u \leq c \left(\frac{\rho}{R_{m_0}}\right)^{\frac{1}{2}} \text{osc}_{Q_{\rho_{v+1}}(\rho_{v+1})} \nabla u, \end{aligned} \quad (50)$$

其中 $c=\eta^{-3}, \tilde{\beta}=\ln \frac{1}{\eta} / \ln 2$.

只要常数 c 取足够大, 式(50)无例外地对 $R_{m_0}/4 < \rho < R_{m_0}$ 成立. 联合式(48)、(50)即见 ∇u 关于空间量 x 局部 Hölder 连续, Hölder 指数为 $\tilde{\alpha} \wedge \tilde{\beta} = \min(\tilde{\alpha}, \tilde{\beta})$. 为证 ∇u 关于 t 的局部 Hölder 连续性, 考虑 (x_0, t_0) 和 (x_0, t_1) . 记 $\rho^2 = |t_1 - t_0|$. 不妨设 $t_1 > t_0$, 如果 $m_0 > 0$ 并且 $\rho > R_{m_0}$, 那么可以找到 $m < m_0$ 使 $R_{m+1} < \rho \leq R_m$. 于是限制 $|x_0| < R_m$ 时, 都有 (x_0, t_0) 和 $(x_0, t_1) \in Q_{R_m}(R_m)$, 根据式(48)

$$\begin{aligned} |\nabla u(x_0, t_1) - \nabla u(x_0, t_0)| &\leq 2 \text{vrai max}_{Q_{R_m}(R_m)} |\nabla u| \leq \frac{4\mu_0}{\eta_1} \left(\frac{R_{m+1}}{R_0}\right)^{\frac{1}{2}} \\ &\leq \frac{4\mu_0}{\eta_1} \left(\frac{\rho^2}{R_0^2}\right)^{\frac{1}{2}} \leq \frac{4\mu_0}{\eta_1} \left(\frac{|t_1 - t_0|}{R_0^2}\right)^{\frac{1}{2}}, \end{aligned} \quad (51)$$

如果 $m_0 < +\infty$, 并且 $\rho \leq R_{m_0}$, 那么可找到 v , 使 $\rho_{v+1} < \rho \leq \rho_v$. 当限制 $|x_0| < \rho$ 时, 都有 (x_0, t_0) 和 $(x_0, t_1) \in Q_{\rho_v}(\rho_v)$, 根据式(50)和(48)有

$$\begin{aligned} |\nabla u(x_0, t_1) - \nabla u(x_0, t_0)| &\leq \text{osc}_{Q_{\rho_v}(\rho_v)} \nabla u \leq c \left(\frac{\rho}{R_{m_0}}\right)^{\frac{1}{2}} \text{osc}_{Q_{\rho_{v+1}}(\rho_{v+1})} \nabla u \\ &\leq c \left(\frac{|t_1 - t_0|}{R_{m_0}^2}\right)^{\frac{1}{2}} \text{osc}_{Q_{\rho_{v+1}}(\rho_{v+1})} \nabla u \leq c \left(\frac{|t_1 - t_0|}{R_0^2}\right)^{\frac{1}{2} \wedge \frac{1}{2}} \mu_0, \end{aligned} \quad (52)$$

这样, ∇u 关于 t 为局部 Hölder 连续. 然后, ∇u 在 Q 内 Hölder 连续.

最后证式(45). 用 u_{ε} 乘式(5)再对 v 求和, 即得

$$\begin{aligned} 0 &= \frac{1}{2} (|\nabla u_{\varepsilon}|^2)_t - \frac{\partial}{\partial x^{\alpha}} ([\varepsilon + a_{\varepsilon}^{\alpha\beta}(\nabla u_{\varepsilon})] \frac{1}{2} (|\nabla u_{\varepsilon}|^2)_{,\beta}) \\ &\quad + [\varepsilon + a_{\varepsilon}^{\alpha\beta}(\nabla u_{\varepsilon})] u_{\varepsilon, \alpha\beta} u_{\varepsilon, \beta\alpha} \end{aligned}$$

$$\geq \frac{1}{2} \{v_u - \frac{\partial}{\partial x^a} (e\delta^{ab} + a^a b^b (\nabla u)_a) v_{,b}\}, v_u = e + |\nabla u|^2, \quad (53)$$

用 \varnothing 乘上式两端,经分部积分之后,令 $e \rightarrow 0$,即得

$$\int_{t_0}^{t_1} \int_{\sigma} \{-\varnothing, v + \varnothing, a^{ab} (\nabla u) v_{,b}\} dx dt + \int_{\sigma} \varnothing v|_{t_0}^{t_1} dx \leq 0, \quad (54)$$

$\forall (t_0, t_1) \subset (0, T), Q' \subset \subset G, \varnothing \geq 0, \varnothing \in W_1^1(0, T), L_2(G') \cap L^2(0, T, W_1^1(G'))$,
其中 $v = |\nabla u|^2$. 下面限于在 $Q_\sigma(2R)$ 上考虑问题,经过对 t 轴的伸缩变换 $t_1 - t = t_1 - \mu^{2-\nu} t'$ 之后,
式(44)和(54)分别写为

$$|Q'(R) \cap \{v < \mu^2\}| > \theta |Q'(R)|, \quad Q'(\rho) = B(\rho) \times \{t_1 - \rho^2, t_1\}, \quad (55)$$

$$\int_{t_0}^{t_1} \int_{B(2R)} \{-\varnothing, v + \varnothing, a^{ab} (\nabla u) \mu^{2-\nu} v_{,b}\} dx dt' + \int_{B(2R)} \varnothing v|_{t_0}^{t_1} dx \leq 0, \quad (56)$$

$\forall (t_0, t_1) \subset (t_1 - 4R^2, t_1), \varnothing \geq 0, \varnothing \in W_1^1(0, T, L_2(B(2R))) \cap L_2(0, T, W_1^1(B(2R)))$.
设 $\zeta = \zeta(|x|)$ 是 $|x|$ 的逐段为线性的连续函数,

$$\zeta(x) = 1, \text{ 当 } |x| \leq \rho_1, \quad \zeta(x) = 0, \text{ 当 } |x| \geq \rho_0, \quad |\nabla \zeta| \leq \frac{1}{\rho_0 - \rho_1}, \quad (57)$$

其中 $\rho_1 < \rho_0$. 下面的推导都是在 u 存在的前提下进行的(u 不存在的情形用 v_u 代 v ,并由式(53)出发进行推导,得到相应的结果之后再令 $e \rightarrow 0$). 考虑 $\rho_1 = \sigma R < R = \rho_0$ 的情形,取 $\varnothing = \zeta^2(x)(v - \mu^2)^+$ 作试验函数,代入式(56)分部积分并考虑在积分的有效区域上,成立 $v > \mu^2$,因而 $\mu < |\nabla u| < 2\mu$,利用条件(2)和 Young 不等式,可得

$$\int_{B(\rho_0)} \zeta^2(x)(v - \mu^2)^+ |_{t_0}^{t_1} dx \leq \frac{c}{(\rho_0 - \rho_1)^2} \int_{t_0}^{t_1} \int_{B(\rho_0)} (v - \mu^2)^{+2} dx dt', \quad (58)$$

常数 c 只依赖于 n, p, k . 根据式(55)有

$$\int_{t_1 - R^2}^{t_1 - \frac{1}{2}R^2} dt' \int_{B(R) \cap \{|x| < \frac{1}{2}R\}} dx \geq \frac{\theta}{2} |Q'(R)|.$$

从而利用中值定理,即见存在 $t_0 \in [t_1 - R^2, t_1 - \frac{\theta}{2}R^2]$,使

$$(1 - \frac{\theta}{2})R^2 \text{mes } B(R) \cap \{v(x, t_0) < \mu^2\} \geq \frac{\theta}{2} |Q'(R)|, \quad (59)$$

其中 mes 表示 E^n 中的 Lebesgue 测度. 设 $\xi \in (0, 3), t' = t_0 + \omega R^2$ ($\omega > 0$ 充分小)根据式(58)成立

$$\begin{aligned} & \xi \mu^2 \text{mes } B(\sigma R) \cap \{v(x, t') > (1 + \xi)\mu^2\} \\ & \leq \int_{B(R)} \zeta^2(v(x, t') - \mu^2)^{+2} dx \\ & \leq 3\mu^2 \text{mes } B(R) \cap \{v(x, t_0) > \mu^2\} + \frac{c\mu^2}{(1 - \sigma)^2} R^n, \end{aligned}$$

由于式(59),继续有

$$\begin{aligned} & \text{mes } B(R) \cap \{v(x, t') > (1 + \xi)\mu^2\} \\ & \leq \text{mes } \{B(R) \setminus B(\sigma R)\} + \frac{3}{\xi} (1 - \frac{\theta}{2}) \text{mes } B(R) + \frac{c\omega}{(1 - \sigma)^2 \xi} R^n, \end{aligned}$$

只要取 $\sigma \in (0, 1)$ 足够接近1, ξ 足够接近3,然后再取 $\omega_0 \in (0, \theta/4)$ 足够小,那么当 $\omega \leq \omega_0$ 时,由上式得

$$\text{mes } B(R) \cap \{v(x, t') > (1 + \xi)\mu^2\} \leq (1 - \omega') \text{mes } B(R),$$

即

$$\text{mes } B(R) \cap \{v(x, t') \leq (1 + \xi)\mu^2\} > \omega' \text{mes } B(R), \quad \forall t' = t'_0 + \omega R^2, \quad (60)$$

其中 $\omega' > 0$. 显然 ξ, σ, ω_0 和 ω' 都只依赖于 n, p, k 和 θ .

设 $\varphi(t')$ 是 t' 的逐段为线性的连续函数, 满足

$$\varphi(t') = 0 \text{ 当 } t' \leq \tau_0, \quad \varphi(t') = 1 \text{ 当 } t' \geq \tau_1 > \tau_0, \quad (61)$$

设 $\zeta(x)$ 和 $\varphi(t')$ 分别由式(57)、(61)给出, 并且取 $\rho_0 = 2R$, $\rho_1 = R$, $\tau_0 = t_0$, $\tau_1 = t_0 + \omega_0 R^2$, 用 $\varphi = \zeta^2(x) \varphi^2(t') [(3 - \xi)\mu^2 + \varepsilon - (v - (1 + \xi)\mu^2)^+]^{-1}$ 作试验函数代入式(56), 经过必要的计算, 即得

$$\begin{aligned} & \text{vrai max}_{t' \in (t_0, t_1)} \int_{B(2R)} \zeta^2 \varphi^2 w(x, t') dx + \int_{t_0}^{t_1} \int_{B(2R)} \zeta^2 \varphi^2 |\nabla w|^2 dx dt' \\ & \leq c(n, p, k) \left(\frac{1}{\tau_1 - \tau_0} \int_{\tau_0}^{\tau_1} \varphi(t') dt' \int_{B(2R)} \zeta^2 w dx + R^n \right), \end{aligned} \quad (62)$$

其中 $w = \ln \frac{(3 - \xi)\mu^2 + \varepsilon}{(3 - \xi)\mu^2 + \varepsilon - (v - (1 + \xi)\mu^2)^+}$, $\varepsilon > 0$. 由于式(60), 对一切 $t' \in (\tau_0, \tau_1)$, 成立

$$\begin{aligned} \text{mes } B(R) \cap \{w(x, t') = 0\} &= \text{mes } B(R) \cap \{v(x, t') \leq (1 + \xi)\mu^2\} \\ &\geq \omega' \text{mes } B(R) = \frac{\omega'}{2^n} \text{mes } B(2R). \end{aligned} \quad (63)$$

在 $B(2R)$ 对 w 应用引理(见文[3], 第二章引理5.1)给出

$$\int_{B(R)} \zeta^2 w(x, t') dx \leq c(n, \omega') R \int_{B(R)} \zeta^2 |\nabla w(x, t')| dx, \quad (64)$$

联合式(62)、(64)继续得

$$\text{vrai max}_{t' \in (t_0 + \omega_0 R^2, t_1)} \int_{B(R)} w(x, t') dx + \int_{t_0 + \omega_0 R^2}^{t_1} \int_{B(R)} |\nabla w|^2 dx dt' \leq CR^n, \quad (65)$$

常数 $C > 0$ 只依赖于 $n, p, k, \theta, \omega_0, \omega'$. 记 $w_n(t') = [\text{mes } B(R)]^{(-1)} \int_{B(R)} w(x, t') dx$, 根据式(65), 考虑到 w 的非负性并应用 Poincaré 不等式

$$\begin{aligned} & \int_{t_0 + \omega_0 R^2}^{t_1} \int_{B(R)} |w|^2 dx dt' \\ & \leq \int_{t_0 + \omega_0 R^2}^{t_1} \int_{B(R)} 2[|w - w_n(t')|^2 + w_n(t')^2] dx dt' \\ & \leq c(n) \int_{t_0 + \omega_0 R^2}^{t_1} \int_{B(R)} [R^2 |\nabla w|^2 + w_n(t')^2] dx dt' \leq CR^{n+2}, \end{aligned} \quad (66)$$

其中的常数 $C > 0$ 只依赖于 $n, p, k, \theta, \omega_0, \omega'$. 设 $\zeta(x)$, $\varphi(t)$ 分别仍由式(57)、(61)定义, 只是在现在, 取 $R/2 \leq \rho_1 < \rho_0 \leq R$, $t_1 - 2\lambda R^2 \leq \tau_0 < \tau_1 \leq t_1 (2\lambda = \frac{\theta}{2} - \omega_0 \geq \frac{\theta}{4})$. 设 $k \geq 0$, 用

$$\varphi = \zeta^2(x) \varphi^2(t) (w - k)^+ [(3 - \xi)\mu^2 + \varepsilon - (v - (1 + \xi)\mu^2)^+]^{-1}$$

作试验函数, 代入式(56)经分部积分(注意在积分的有效区域上, $\omega > k \geq 0$ 隐含了 $v \geq (1 + \xi)\mu^2$), 即得

$$\begin{aligned} & \text{vrai max}_{t' \in (t_0, t_1)} \int_{B(\rho_0)} \zeta^2 \varphi^2 (w - k)^{+2} dx + \int_{t_0}^{t_1} \int_{B(\rho_0)} \zeta^2 \varphi^2 |\nabla (w - k)^+|^2 dx dt' \\ & \leq c \int_{t_0}^{t_1} \int_{B(\rho_0)} (\varphi(t') + |\nabla \zeta|^2 (w - k)^{+2} dx dt', \end{aligned} \quad (67)$$

常数 $C > 0$ 只依赖于 n, p, k . 显然当 $h > k$ 时

$$\int_{\tau_1}^{\tau_2} \int_{B(\rho_1)} (w-k)^{+2} dx dt \geq (h-k)^2 |B(\rho_1) \times (\tau_1, \tau_2) \cap \{w > h\}|, \quad (68)$$

联合式(67)、(68)即得

$$\begin{aligned} & \int_{\tau_1}^{\tau_2} \int_{B(\rho_1)} (w-k)^{+2} dx dt \\ & \leq \left[\frac{1}{(h-k)^2} \int_{\tau_1}^{\tau_2} \int_{B(\rho_1)} (w-k)^{+2} dx dt \right]^{\frac{2}{n+2}} \left[\int_{\tau_1}^{\tau_2} \int_{B(\rho_1)} (w-k)^{+2(1+\frac{2}{n})} dx dt \right]^{\frac{n}{n+2}} \\ & \leq \left[\frac{1}{(h-k)^2} \int_{\tau_0}^{\tau_1} \int_{B(\rho_0)} (w-k)^{+2} dx dt \right]^{\frac{2}{n+2}} \left[\int_{\tau_0}^{\tau_1} \int_{B(\rho_0)} |\zeta \varphi (w-k)^{+2(1+\frac{2}{n})} dx dt \right]^{\frac{n}{n+2}} \\ & \leq \left[\frac{1}{(h-k)^2} \int_{\tau_0}^{\tau_1} \int_{B(\rho_0)} (w-k)^{+2} dx dt \right]^{\frac{2}{n+2}} \\ & \quad \times \left\{ \text{vrai max}_{s \in (\tau_0, \tau_1)} \int_{B(\rho_0)} \zeta^2 \varphi^2 (w-k)^{+2} dx + \int_{\tau_0}^{\tau_1} \int_{B(\rho_0)} |\nabla (\zeta \varphi (w-k)^+)|^2 dx dt \right\} \\ & \leq c \left[\frac{1}{\tau_1 - \tau_0} + \frac{1}{(\rho_0 - \rho_1)^2} \right] \left(\frac{1}{h-k} \right)^{\frac{1}{n+2}} \left[\int_{\tau_0}^{\tau_1} \int_{B(\rho_0)} (w-k)^{+2} dx dt \right]^{1+\frac{2}{n+2}}. \quad (69) \end{aligned}$$

常数 $C > 0$ 只依赖于 n, p, k . 对 $v=0, 1, 2, \dots$ 置

$$\rho_v = \frac{R}{2} + \frac{R}{2^{v+1}}, \quad \tau_v = t_1 - \lambda R^2 - \frac{\lambda R^2}{2^v},$$

$$k_v = H - \frac{H}{2^v} (H > 0 \text{ 待定}), \quad J_v = \int_{\tau_v}^{\tau_1} \int_{B(\rho_v)} (w-k_v)^+ dx dt,$$

由于常数 C 和 $k, h, \rho_0, \rho_1, \tau_0, \tau_1$ 无关, 分别用 k_{v+1}, k_v 取代 h, k , 用 ρ_v, ρ_{v+1} 取代 ρ_0, ρ_1 , 用 τ_v, τ_{v+1} 取代 τ_0, τ_1 . 由式(69)给出

$$J_{v+1} \leq c \left[\frac{2^{v+1}}{\lambda R^2} + \left(\frac{2^{v+1}}{R} \right)^2 \right] \left(\frac{2^{v+1}}{H} \right)^{\frac{1}{n+2}} J_v, \quad v = 0, 1, 2, \dots, \quad (70)$$

当 $v=0$ 时, 根据式(66)有

$$J_0 = \int_{t_1 - \lambda R^2}^{\tau_1} \int_{B(R)} |w|^2 dx dt \leq \int_{\tau_0 + \lambda R^2}^{\tau_1} \int_{B(R)} |w|^2 dx dt \leq \Lambda R^{n+2}, \quad (71)$$

其中 $\Lambda > 0$ 只依赖于 $n, p, k, \theta, \omega_0, \omega'$. 设已证

$$J_v \leq \delta^v \Lambda R^{n+2}, \quad (72)$$

那么联合式(70)、(72)继续有

$$J_{v+1} \leq \frac{c}{H^{\frac{1}{n+2}}} \left(\frac{1}{\lambda} + 1 \right) 2^v \Lambda^{\frac{2}{n+2}} (2^{2+\frac{2}{n+2}} \delta^{\frac{2}{n+2}})^v \delta^v \Lambda R^{n+2},$$

只要取 $H > 0$ 满足

$$\frac{c}{H^{\frac{1}{n+2}}} \left(\frac{1}{\lambda} + 1 \right) 2^v \Lambda^{\frac{2}{n+2}} = \delta, \quad 2^{2+\frac{2}{n+2}} \delta^{\frac{2}{n+2}} = 1, \quad (73)$$

那么式(72)继续对 $v+1$ 成立. 因而由归纳法, 式(72)对一切正整数 v 成立, 命 $v \rightarrow \infty$ 得

$$\int_{t_1 - \lambda R^2}^{\tau_1} \int_{B(\frac{R}{2})} (w-H)^{+2} dx dt = \lim_{v \rightarrow \infty} J_v = 0, \text{ 即}$$

$$\text{vrai max}_{B(\frac{R}{2}) \times (t_1 - \lambda R^2, t_1)} w \leq H,$$

根据 w 的定义, 上式隐含了

$$\text{vrai max}_{B(\frac{\lambda}{2}) \times (t_1 - \lambda^2, t_1)} (v - (1 + \xi)\mu^2)^+ \leq [(3 - \xi)\mu^2 + \epsilon](1 - e^{-H}),$$

命 $\epsilon \rightarrow 0$, 由上式继续得

$$\text{vrai max}_{B(\frac{\lambda}{2}) \times (t_1 - \lambda^2, t_1)} v \leq 4\mu^2(1 - \frac{3 - \xi}{4}e^{-H}),$$

由于 $\lambda \leq 1$, 上式隐含了

$$\text{Vrai max}_{Q(\frac{\lambda}{2})} |\nabla u| \leq \eta_1 \text{vrai max}_{Q(2R)} |\nabla u|, \quad (74)$$

$$\eta_1 = (1 - \frac{3 - \xi}{4}e^{-H})^{\frac{1}{2}} \in (0, 1),$$

根据式(73), η_1 和 H 只依赖于 $n, p, k, \theta, \omega_0, \omega'$ 和 λ, A, ξ , 而后三者则只依赖于 $n, p, k, \theta, \omega_0, \omega'$, 归根到底则是只依赖于 n, p, k, θ . 式(74)隐含了式(45) (把 $\lambda/2$ 写为 λ), 证明至此全部完成.

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The Hölder Continuity of the Gradient Demonstrated by the Generalized Solutions of Degenerate Parabolic Equations

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Abstract The generalized solutions of degenerate parabolic equations demonstrate a spatial gradient ∇u . This paper gives a proof to the Hölder continuity of this gradient.

Key words degenerate parabolic equation, generalized solution, spatial gradient, Hölder continuity