ASYMPTOTIC BEHAVIOUR OF SOLUTIONS OF QUASI-LINEAR PARABOLIC EQUATIONS WITH NON-LINEAR FLUX

F. ANDREU, J. M. MAZÓN AND J. TOLEDO

Departamento de Análisis Matemático Universitat de València

ABSTRACT. In this paper we study the large time behaviour of solutions of the quasilinear parabolic equation with nonlinear boundary conditions

$$u_t = \text{div } \mathbf{a}(x, Du) \quad \text{in } (0, \infty) \times \Omega$$
$$-\frac{\partial u}{\partial \eta_a} \in \beta(u) \quad \text{on } (0, \infty) \times \partial \Omega$$
$$u(x, 0) = u_0(x) \quad \text{in } \Omega.$$

We show that the solutions stabilize as $t \to \infty$ by converging to a constant function. For some particular boundary conditions we also obtain a decay rate.

INTRODUCTION

Let Ω be a bounded domain in \mathbb{R}^N with smooth boundary $\partial\Omega$ and 1 .Consider a vector valued function**a** $mapping <math>\Omega \times \mathbb{R}^N$ into \mathbb{R}^N and satisfying

(H₁) **a** is a Carathéodory function (i.e., the map $\xi \to \mathbf{a}(x,\xi)$ is continuous for almost all x and the map $x \to \mathbf{a}(x,\xi)$ is measurable for every ξ) and there exists $\lambda > 0$ such that

$$\langle \mathbf{a}(x,\xi),\xi \rangle \ge \lambda |\xi|^p \quad (1$$

holds for every ξ and a.e. $x \in \Omega$, where \langle , \rangle means scalar product in \mathbb{R}^N . There is no restriction in assuming that $\lambda = 1$.

(H₂) For every ξ and $\eta \in \mathbb{R}^N, \xi \neq \eta$, and a.e. $x \in \Omega$ it holds

$$\langle \mathbf{a}(x,\xi) - \mathbf{a}(x,\eta), \xi - \eta \rangle > 0.$$

¹⁹⁹¹ Mathematics Subject Classification. 35K60, 35B40, 47H20.

Key words and phrases. Nonlinear parabolic equations, asymptotic behaviour, Lyapunov functional. This research has been supported by the Spanish DGICYT, Proyecto PB94-0960

(H₃) There exists $\Lambda \in \mathbb{R}$ such that

$$|\mathbf{a}(x,\xi)| \le \Lambda(j(x) + |\xi|^{p-1})$$

holds for every $\xi \in \mathbb{R}^N$ with $j \in L^{p'}, p' = p/(p-1)$.

The hypotheses (H₁), (H₂) and (H₃) are classical in the study of nonlinear operators in divergence form (see [16]). The model example of a function **a** satisfying these hypothesis is $\mathbf{a}(x,\xi) = |\xi|^{p-2}\xi$. The corresponding operator is the p-Laplacian operator $\Delta_p(u) = \operatorname{div}(|Du|^{p-2} Du)$.

The aim of this paper is to study the large time behaviour of solutions for equations of the form

$$u_t = \operatorname{div} \mathbf{a}(x, Du) \quad \text{in} \quad \Omega \times (0, \infty)$$

(I)
$$-\frac{\partial u}{\partial \eta_a} \in \beta(u) \quad \text{on} \quad \partial \Omega \times (0, \infty)$$
$$u(x, 0) = u_0(x) \quad \text{in} \quad \Omega.$$

where $\partial/\partial \eta_a$ is the Neumann boundary operator associated to **a**, i.e.,

$$\frac{\partial u}{\partial \eta_a} := \langle \mathbf{a}(x, Du), \eta \rangle$$

with η the unit outward normal on $\partial\Omega$, Du the gradient of u and β a maximal monotone graph in $\mathbb{R} \times \mathbb{R}$ with $0 \in \beta(0)$. These nonlinear fluxes on the boundary occur in heat transfer between solids and gases ([14]) and in some problems in Mechanics and Physics [13] (see also [9]). Observe also that the classical Neumann and Dirichlet boundary conditions correspond to $\beta = \mathbb{R} \times \{0\}$ and $\beta = \{0\} \times \mathbb{R}$, respectively.

In order to discuss the asymptotic behaviour of solutions of problem (I) we must be sure such solutions exist. In general, problem (I) is not solvable in the classical sense and it is necessary to introduce a suitable class of generalized solutions. In [1], following the idea of entropy solution introduced in [7], we study problem (I) in the context of Nonlinear Semigroup Theory. We associate to problem (I) an m-T-accretive operator in $L^1(\Omega)$. So, for us a solution of problem (I) will be the mild-solution obtained via the Crandall-Liggett exponential formula. These mildsolutions have been characterized in [2] by introducing a new class of weak solutions, namely *entropy solutions*. We show that any solution of problem (I) converges to a spatially constant function $K, K \in \beta^{-1}(0)$, i.e., $||u(.,t) - K||_1 \to 0$ as $t \to \infty$. For some particular boundary conditions we also obtain a decay rate. Our main tool is the Lyapunov method for semigroups of nonlinear contractions introduced by A. Pazy [18].

1. Preliminaries

In this section we give the results about existence and uniqueness of mildsolutions of problem (I) we need. We start with some notation and definitions used later. If $\Omega \subset \mathbb{R}^N$ is a Lebesgue measurable set then $\lambda_N(\Omega)$ denotes its measure. The norm in $L^p(\Omega)$ is denoted by $\|.\|_p$, $1 \leq p \leq \infty$. If $k \geq 0$ is an integer and $1 \leq p \leq \infty$, $W^{k,p}(\Omega)$ is the Sobolev space of functions u on the open set $\Omega \subset \mathbb{R}^N$ for which $D^{\alpha}u$ belongs to $L^p(\Omega)$ when $|\alpha| \leq k$, with its usual norm $\|.\|_{k,p}$. $W_0^{k,p}(\Omega)$ is the closure of $\mathcal{D}(\Omega) = C_0^{\infty}(\Omega)$ in $W^{k,p}(\Omega)$. If $v \in L^1(\Omega)$ and $\lambda_N(\Omega) < \infty$, we denote by \overline{v} the average of v, i.e.,

$$\overline{v} := \frac{1}{\lambda_N(\Omega)} \int_{\Omega} v(x) \, dx.$$

We use some terminology and notations from classical topological dynamics. For a continuous semigroup $(T(t))_{t\geq 0}$ on a metric space X, the orbit or trajectory of $u \in X$ is the set

$$\gamma(u) = \{T(t)u : t \ge 0\}$$

and the ω -limit set of u is

$$\omega(u) = \{ v \in X : v = \lim_{n \to \infty} T(t_n)u \text{ for some sequence } t_n \to \infty \}$$

This set is possibly empty. Now, it is well-known that if $\gamma(u)$ is relatively compact, then $\omega(u)$ is a non empty, compact and connected subset of X. Furthermore, $\omega(u)$ is positive invariant under T(t), i.e., $T(t)\omega(u) = \omega(u)$ for any $t \ge 0$. An equilibrium or stationary point $u \in X$ is a point such that $\gamma(u) = \omega(u) = \{u\}$, or equivalently, T(t)u = u for all $t \ge 0$.

As we said in the introduction, our abstract framework is the Theory of Nonlinear Semigroups. We refer the reader to [2], [4], [6] and [11] for background material on nonlinear contraction semigroups.

Ph. Bénilan and M. Crandall introduce in [5] the concept of completely accretive operator, whose precedents are the results of Brézis- Strauss [10] on semilinear elliptic equations (see also [4]). This type of operators, in the particular case of $L^1(\Omega)$ with Ω bounded, can be defined in the following way: An operator A in $L^1(\Omega)$, possibly multivalued (i.e., $A \subset L^1(\Omega) \times L^1(\Omega)$), is said to be *completely accretive* if one of the following conditions is satisfied:

1. For $\lambda > 0$, (u, v), $(\hat{u}, \hat{v}) \in A$ and $j \in J_0$,

(1.1)
$$\int_{\Omega} j(u-\hat{u}) \leq \int_{\Omega} j(u-\hat{u}+\lambda(v-\hat{v})),$$

where

 $J_0 = \{ \text{convex lower-semicontinuous maps } j : \mathbb{R} \to [0, \infty] \text{ satisfying } j(0) = 0 \}.$

2. For $(u, v), (\hat{u}, \hat{v}) \in A$ and $p \in P_0$,

(1.2)
$$\int_{\Omega} p(u-\hat{u})(v-\hat{v}) \ge 0,$$

where

$$P_0 = \{ p \in C^{\infty}(\mathbb{R}) : 0 \le p' \le 1, \text{ supp}(p') \text{ is compact, and } 0 \notin \text{supp}(p) \}.$$

Remark that if A is a completely accretive operator in $L^1(\Omega)$ and $1 \leq q \leq \infty$, then the restriction A_q of A to $L^q(\Omega)$ is T-accretive in $L^q(\Omega)$. Consequently, the corresponding resolvent $J_{\lambda} = (I + \lambda A_q)^{-1}$ is an order preserving contraction in $L^q(\Omega)$. If a completely accretive operator A in $L^1(\Omega)$ satisfies the range condition: "there exists $\lambda > 0$ such that $R(I + \lambda A)$ is dense in $L^1(\Omega)$ ", then the closure \overline{A} of A is an m-T-accretive operator in $L^1(\Omega)$. So, by Crandall-Liggett's Theorem, the operator A generates, on the closure of its domain, a semigroup of order-preserving contractions given by the exponential formula

$$e^{t\overline{A}}u = \lim_{n \to \infty} (I + \frac{t}{n}\overline{A})^{-n}u \text{ for } u \in \overline{D(\overline{A})}.$$

This semigroup solves the corresponding initial value problem for the operator \overline{A}

(1.3)
$$u' + \overline{A}u \ni 0, \quad u(0) = u_0.$$

The function $u(t) := e^{-t\overline{A}}u_0$ is called the *mild-solution* of problem (1.3).

From now on, Ω will be a bounded domain in \mathbb{R}^N with smooth boundary $\partial\Omega$ of class C^1 , 1 ,**a** $is a vector valued map from <math>\Omega \times \mathbb{R}^N$ into \mathbb{R}^N satisfying (H_1) - (H_3) and β is a maximal monotone graph in $\mathbb{R} \times \mathbb{R}$ with $0 \in \beta(0)$.

In order to study problem (I) from the point of view of Nonlinear Semigroup Theory we introduce a nonlinear completely accretive operator A_{β} in $L^{1}(\Omega)$ associated with the formal expression

 $-\operatorname{div} \mathbf{a}(x, Du)$ + nonlinear boundary conditions.

Since β is a maximal monotone graph in $\mathbb{R} \times \mathbb{R}$ with $0 \in \beta(0)$, there exists a convex lower semicontinuous (l.s.c.) function j on \mathbb{R} , j(0) = 0, such that $\beta = \partial j$. Consider $\Phi : W^{1,p}(\Omega) \to [0, +\infty]$, defined by

$$\Phi(u) := \begin{cases} \int_{\partial\Omega} j(u) & \text{if } j(u) \in L^1(\partial\Omega) \\ +\infty & \text{if } j(u) \notin L^1(\partial\Omega). \end{cases}$$

It is well-known (cf. [9]) that Φ is a convex l.s.c. function in $W^{1,p}(\Omega)$. Moreover $\Phi \geq 0$ because $j \geq 0$. Now let us define the operator A_{β} in $L^{1}(\Omega)$ by:

 $(u,v) \in A_{\beta}$ if and only if $u \in W^{1,p}(\Omega) \cap L^{\infty}(\Omega), v \in L^{1}(\Omega)$ and

$$\Phi(w) \ge \Phi(u) + \int_{\Omega} v(w-u) - \int_{\Omega} \langle \mathbf{a}(x, Du), D(w-u) \rangle \text{ for every } w \in W^{1,p}(\Omega) \cap L^{\infty}(\Omega).$$

Here and below the integrals over Ω are with respect to Lebesgue measure λ_N and the integrals over $\partial\Omega$ are with respect to the area measure μ on $\partial\Omega$.

In the following theorem we summarize all the results we need about A_{β} given in [1].

Theorem 1.1. The operator A_{β} satisfies the following statements: (i) A_{β} is univalued, i.e., if $(u, v) \in A_{\beta}$, then

$$v = -div \mathbf{a}(x, Du)$$
 in the sense of distributions.

- (ii) A_{β} is completely accretive.
- (iii) $L^{\infty}(\Omega) \subset R(I + A_{\beta}).$
- (iv) The domain of the operator A_{β} is dense in $L^{1}(\Omega)$.
- (v) If $(u,v) \in A_{\beta}$, then

$$\int_{\Omega} |Du|^p \le \|u\|_{\infty} \|v\|_1$$

We associate with problem (I) the operator

$$\mathcal{A}_{\beta} := \overline{A_{\beta}}^{L^{1}(\Omega)}, \quad \text{i.e., the closure of } A_{\beta} \text{ in } L^{1}(\Omega)$$

which is m-completely accretive in $L^1(\Omega)$. Thus the abstract Cauchy problem in $L^1(\Omega)$ corresponding to (I) reads as follows:

(II)
$$\begin{cases} u'(t) + \mathcal{A}_{\beta}u(t) \ni 0 \quad t \ge 0, \\ u(0) = u_0. \end{cases}$$

Since \mathcal{A}_{β} is m-completely accretive in $L^{1}(\Omega)$ a unique mild-solution $u \in C(\mathbb{R}^{+}; L^{1}(\Omega))$ of (II) is known to exist in the sense of Nonlinear Semigroup Theory for any $u_{0} \in \overline{D(\mathcal{A}_{\beta})} = L^{1}(\Omega)$.

In [1], following the idea of entropy solutions introduced in [7], we characterize the closure \mathcal{A}_{β} of the operator A_{β} in some cases.

2. The stabilization results

In this section we establish that the mild-solutions of problem (II) stabilize as $t \to 0$ by converging to a constant function. We use the Lyapunov method for semigroups of nonlinear contractions introduced by A. Pazy [18].

In order to prove the stabilization theorem we need the orbits to be relatively compact.

Theorem 2.1. Let $(S(t))_{t\geq 0}$ be the semigroup generated by \mathcal{A}_{β} and J_{λ} its resolvent. Then,

(i) $J_{\lambda}(B)$ is a relatively compact subset of $L^{1}(\Omega)$ if B is a bounded subset of $L^{\infty}(\Omega)$.

(ii) For every $u_0 \in L^1(\Omega)$ the orbit $\gamma(u_0) = \{S(t)u_0 : t \ge 0\}$ is a relatively compact subset of $L^1(\Omega)$.

Proof. (i): Let B a bounded subset of $L^{\infty}(\Omega)$. Take $(f_n) \subset B$ and let $u_n := J_{\lambda}f_n$. Set $M := \sup_{n \in \mathbb{N}} \|f_n\|_{\infty} < \infty$. By Theorem 1.1, $\|u_n\|_{\infty} \leq M$ for every $n \in \mathbb{N}$ and

(2.1)
$$\int_{\Omega} |Du_n|^p \le \frac{2M^2 \lambda_N(\Omega)}{\lambda} \quad \text{for all } n \in \mathbb{N}.$$

Thus, $\{u_n : n \in \mathbb{N}\}\$ is a bounded sequence in $W^{1,p}(\Omega)$, and by the Rellich-Kondrachov Theorem we have that $\{u_n : n \in \mathbb{N}\}\$ is a relatively compact subset of $L^1(\Omega)$.

(ii): Consider first $u_0 \in \mathcal{D}(A_\beta) \cap L^{\infty}(\Omega)$. Then, since

$$||S(t)u_0||_{\infty} \le ||u_0||_{\infty} \quad \text{for all} \ t \ge 0,$$

as a consequence of (i), we have that $J_{\lambda}(\gamma(u_0))$ is a relatively compact subset of $L^1(\Omega)$ for all $\lambda > 0$. Moreover,

$$||S(t)u_0 - J_{\lambda}S(t)u_0||_1 \le \lambda \inf\{||v||_1 : v \in \mathcal{A}_{\beta}(u_0)\}.$$

Hence, $\gamma(u_0)$ is relatively compact in $L^1(\Omega)$.

Finally, since $\mathcal{D}(\mathcal{A}_{\beta}) \cap L^{\infty}(\Omega)$ is dense in $L^{1}(\Omega)$, given $u_{0} \in L^{1}(\Omega)$ and $\epsilon > 0$, there exists $v_{0} \in \mathcal{D}(\mathcal{A}_{\beta}) \cap L^{\infty}(\Omega)$ such that $||u_{0} - v_{0}||_{1} < \epsilon$. So we have,

$$\sup_{t \ge 0} \inf_{s \ge 0} \|S(t)u_0 - S(s)v_0\|_1 \le \sup_{t \ge 0} \|S(t)u_0 - S(t)v_0\|_1 \le \|u_0 - v_0\|_1 < \epsilon.$$

From where it follows that $\gamma(u_0)$ is relatively compact in $L^1(\Omega)$.

Now we come to the main result.

Theorem 2.2. Let $u_0 \in L^1(\Omega)$ and u(x,t) be the mild-solution of problem (I). Then, there exists a constant $K, K \in \beta^{-1}\{0\}$ such that

$$||u(.,t) - K||_1 \to 0 \quad as \quad t \to \infty.$$

Proof. Suppose first that $u_0 \in L^{\infty}(\Omega)$. Let $(S(t))_{t\geq 0}$ be the semigroup generated by \mathcal{A}_{β} and J_{λ} its resolvent. Let $\mathcal{V}: L^1(\Omega) \to [0, +\infty]$ be defined by

$$\mathcal{V}(u) = \begin{cases} \frac{1}{2} \int_{\Omega} u^2, & \text{if } u \in L^2(\Omega) \\ \\ +\infty, & \text{if } u \notin L^2(\Omega) \end{cases}$$

It is well-known that \mathcal{V} is lower semicontinuous (see [9, pag. 160]). On the other hand, since \mathcal{A}_{β} is completely accretive, we have

$$\frac{1}{2}\int_{\Omega}(J^n_{t/n}f)^2 \leq \frac{1}{2}\int_{\Omega}f^2 \quad \text{for } f \in L^2(\Omega), \ t > 0 \ \text{ and } \ n \in \mathbb{N}.$$

Now, by the Crandall-Liggett Theorem, since \mathcal{V} is lower semicontinuous, we have

$$\mathcal{V}(S(t)f) \leq \liminf_{n \to \infty} \mathcal{V}(J^n_{t/n}f) \leq \mathcal{V}(f), \text{ for } t \geq 0.$$

Therefore, \mathcal{V} is a Lyapunov functional for the semigroup $(S(t))_{t\geq 0}$.

Let $\mathcal{W}: L^1(\Omega) \to]-\infty, +\infty]$ be defined by

$$\mathcal{W}(u) = \begin{cases} \int_{\Omega} \left| Du \right|^{p}, & \text{if } \left| Du \right| \in L^{p}(\Omega) \\ \\ +\infty, & \text{if } \left| Du \right| \notin L^{p}(\Omega) \end{cases}$$

It is easy to see that \mathcal{W} is lower semicontinuous in $L^p(\Omega)$. Since $u_0 \in L^{\infty}(\Omega)$, by Theorem 1.1, $J_{\lambda}u_0 = (I + \lambda A_{\beta})^{-1}u_0 \in \mathcal{D}(\mathcal{A}_{\beta}) \subset W^{1,p}(\Omega) \cap L^{\infty}(\Omega)$. Then, $(J_{\lambda}u_0, \frac{1}{\lambda}(u_0 - J_{\lambda}u_0)) \in A_{\beta}$. Thus, taking w = 0 as a test function in the definition of the operator A_{β} , we have

$$\int_{\Omega} \langle \mathbf{a}(x, DJ_{\lambda}u_0), DJ_{\lambda}u_0 \rangle \leq \frac{1}{\lambda} \int_{\Omega} (u_0 - J_{\lambda}u_0) J_{\lambda}u_0 - \Phi(J_{\lambda}u_0).$$

Now, using (H₁) and $\Phi(J_{\lambda}u_0) \ge 0$, we obtain

$$\mathcal{W}(J_{\lambda}u_0) \leq \frac{1}{\lambda} \int_{\omega} (u_0 - J_{\lambda}u_0) J_{\lambda}u_0.$$

Then, since

$$\mathcal{V}(J_{\lambda}u_{0}) - \mathcal{V}(u_{0}) = \frac{1}{2} \int_{\Omega} (J_{\lambda}u_{0})^{2} - \frac{1}{2} \int_{\Omega} u_{0}^{2} \leq -\int_{\Omega} (u_{0} - J_{\lambda}u_{0}) J_{\lambda}u_{0},$$

we get

(2.3)
$$\mathcal{V}(J_{\lambda}u_0) + \lambda \mathcal{W}(J_{\lambda}u_0) - \mathcal{V}(u_0) \le 0.$$

Replacing u_0 by $J_{\lambda}^{k-1}u_0$ in (2.3) we find

$$\mathcal{V}(J_{\lambda}^{k}u_{0}) + \lambda \mathcal{W}(J_{\lambda}^{k}u_{0}) - \mathcal{V}(J_{\lambda}^{k-1}u_{0}) \leq 0.$$

Summing these inequalities from k = 1 to k = n and choosing $\lambda = t/n$, it yields

(2.4)
$$\mathcal{V}(J^n_{\frac{t}{n}}u_0) + \sum_{k=1}^n \frac{t}{n} \mathcal{W}(J^k_{\frac{t}{n}}u_0) - \mathcal{V}(u_0) \le 0.$$

Next we define a piecewise constant function

$$F_n(\tau) = \mathcal{W}(J_{\frac{t}{n}}^k u_0)$$
 for $(k-1)t/n < \tau \le kt/n$.

Then

$$\sum_{k=1}^{n} \frac{t}{n} \mathcal{W}(J_{\frac{t}{n}}^{k} u_{0}) = \int_{0}^{t} F_{n}(\tau) \ d\tau.$$

On the other hand, by the Crandall-Liggett Theorem,

$$\lim_{n \to \infty} J^k_{\frac{t}{n}} u_0 = S(\tau) u_0 \quad \text{in} \ L^1(\Omega)$$

where $k = k_n(\tau) = [n\tau/t] + 1$. By the Dominated Convergence Theorem, taking a subsequence if necessary, it follows that

$$\lim_{n \to \infty} J^k_{\frac{t}{n}} u_0 = S(\tau) u_0 \quad \text{in} \ L^p(\Omega)$$

Since \mathcal{W} is lower semicontinuous in $L^p(\Omega)$, we have

$$\mathcal{W}(S(t)u_0) \le \liminf_{n \to \infty} \mathcal{W}(J_{\frac{t}{n}}^k u_0) = \liminf_{n \to \infty} F_n(\tau).$$

Thus, by Fatou's lemma, we obtain

(2.5)
$$\int_0^t \mathcal{W}(S(\tau)u_0) \ d\tau \le \liminf_{n \to \infty} \int_0^t F_n(\tau) \ d\tau = \liminf_{n \to \infty} \sum_{k=1}^n \frac{t}{n} \mathcal{W}(J_{\frac{t}{n}}^k u_0).$$

Passing to the limit as $n \to \infty$ in (2.4) and taking into account (2.5) and the lower semicontinuity of \mathcal{V} , we get

$$\mathcal{V}(S(t)u_0) + \int_0^t \mathcal{W}(S(\tau)u_0) \ d\tau - \mathcal{V}(u_0) \le 0.$$

Consequently

(2.6)
$$\int_0^\infty \mathcal{W}(S(\tau)u_0) \ d\tau \le \mathcal{V}(u_0).$$

Thus, there exists a sequence $t_n \to \infty$, such that $\mathcal{W}(S(t_n)u_0) \to 0$ as $n \to \infty$. Now by Theorem 2.1, there exists a subsequence (t_{n_k}) such that

$$\lim_{k \to \infty} S(t_{n_k})u_0 = v \in \omega(u_0).$$

Hence, by the Dominated Convergence Theorem,

$$\lim_{k \to \infty} S(t_{n_k}) u_0 = v \text{ in } L^p(\Omega)$$

and by the lower semicontinuity of \mathcal{W} , it follows that

$$\mathcal{W}(v) \leq \liminf_{k \to \infty} \mathcal{W}(S(t_{n_k})u_0) = 0.$$

Therefore, v is a constant K. If K = 0, since 0 is an equilibrium, $\omega(u_0) = \{0\}$. Suppose K > 0. Then, since $||S(t)K||_{\infty} \leq ||K||_{\infty} = K$,

$$(2.7) 0 \le S(t)K \le K.$$

Since S(t)K, $K \in \omega(u_0)$ and \mathcal{V} is a Lyapunov functional, it follows from the invariance principle of Dafermos [12, Proposition 4.1] that $\mathcal{V}(S(t)K) = \mathcal{V}(K)$. Consequently, by (2.7) and the definition of \mathcal{V} , S(t)K = K for all $t \geq 0$, so as S(t) are contractions, we get $\omega(u_0) = \{K\}$ and the proof for the case $u_0 \in L^{\infty}(\Omega)$ concludes. Now, since $L^{\infty}(\Omega)$ is dense in $\overline{\mathcal{D}}(A_{\beta}) = L^1(\Omega)$ and S(t) is a T-contraction, from the above we obtain easily the conclusion in the general case $u_0 \in L^1(\Omega)$. Finally, as K is an equilibrium, it follows that $K \in \beta^{-1}\{0\}$.

3. Some particular boundary conditions

For some particular boundary conditions we can say more about the constant K of Theorem 2.2. For instance, when $\beta = \{0\} \times \mathbb{R}$, then K = 0, i.e., for Dirichlet boundary conditions the solutions of problem (I) stabilize to 0. Now, in this section we are going to see that for Dirichlet and Neumann boundary conditions we also can estimate a decay rate of the solutions when $t \to \infty$. We start with the Neumann boundary valued problem. First we need the following result about the conservation of mass.

Proposition 3.1. Let $((S(t))_{t\geq 0})$ be the semigroup in $L^1(\Omega)$ generated by \mathcal{A}_{β} , with β corresponding to the Neumann boundary condition, and $u_0 \in L^1(\Omega)$. Then, we have conservation of mass, that is,

$$\int_{\Omega} S(t)u_0 = \int_{\Omega} u_0, \quad \text{for all } t \ge 0.$$

Proof. Without loss of generality we can assume that $u_0 \in L^{\infty}(\Omega)$. For $\lambda > 0$, let $J_{\lambda} = (I + A_{\beta})^{-1}$ be the resolvent of A_{β} and define v_i by $v_0 = u_0$, $v_{i+1} = J_{\lambda}v_i, i = 1, 2, \cdots$. Letting $v_{\lambda}(t) = v_i$ for $i\lambda \leq t < (i+1)\lambda$, we have by the Crandall-Ligett Theorem that

$$\lim_{\lambda \to 0} v_{\lambda}(t) = S(t)u_0 \quad \text{in} \ L^1(\Omega),$$

and the limit is uniform for t in compact subsets of $[0, \infty]$.

Since $(v_{i+1}, \frac{1}{\lambda}(v_i - v_{i+1})) \in A_\beta$, we have

(3.1)
$$\int_{\Omega} \langle \mathbf{a}(x, Dv_{i+1}), D(v_{i+1} - \phi) \rangle \leq \int_{\Omega} \frac{1}{\lambda} (v_i - v_{i+1}) (v_{i+1} - \phi),$$

for every $\phi \in W^{1,p}(\Omega) \cap L^{\infty}(\Omega)$.

Now, given $\phi \in W^{1,p}(\Omega) \cap L^{\infty}(\Omega)$, taking $v_{i+1} - \phi$ and $v_{i+1} + \phi$ as a test functions in (3.1) we get

(3.2)
$$\int_{\Omega} \langle \mathbf{a}(x, Dv_{i+1}), D\phi \rangle = \int_{\Omega} \frac{1}{\lambda} (v_i - v_{i+1})\phi,$$

for every $\phi \in W^{1,p}(\Omega) \cap L^{\infty}(\Omega)$. In particular, taking $\phi(x) = 1$ for all $x \in \Omega$ in (3.2), it follows that

$$\int_{\Omega} v_{i+1} = \int_{\Omega} v_i = \int_{\Omega} u_0, \quad i = 1, 2, \cdots$$

Therefore,

$$\int_{\Omega} S(t)u_0 = \lim_{\lambda \to 0} \int_{\Omega} v_{\lambda}(t) = \int_{\Omega} u_0.$$

Concerning Neumann boundary problem, we have the following result

Theorem 3.2. Let $u_0 \in L^1(\Omega)$. Then, if u(x,t) is the mild-solution of problem (I) with Neumann boundary conditions, we have

$$||u(.,t) - \overline{u_0}||_1 \to 0 \quad as \quad t \to \infty$$

Moreover, if $u_0 \in L^{\infty}(\Omega)$ there exists a constant C, independent of u_0 , such that

$$\|u(.,t) - \overline{u_0}\|_p \le \left(\frac{C\|u_0\|_2^2}{t}\right)^{1/p} \text{ for all } t > 0.$$

Proof. Let $u_0 \in L^1(\Omega)$ and u(x,t) be the mild-solution of problem (I) with $\beta = \mathbb{R} \times \{0\}$. By Theorem 2.2, there exists a constant $K \in \beta^{-1}\{0\}$ such that

$$\lim_{t \to \infty} \|u(.,t) - K\|_1 = 0.$$

Then, since the average of any solution is preserved (Proposition 3.1), it follows that $K = \overline{u_0}$.

Now suppose $u_0 \in L^{\infty}(\Omega)$. Then, by (2.6) we have that $u(.,t) \in W^{1,p}(\Omega)$ for almost all t > 0 and, moreover,

(3.3)
$$\int_0^t \int_\Omega |Du(.,s)|^p \, ds \le \frac{1}{2} \|u_0\|_2^2 \quad \text{for any } t > 0.$$

On the other hand, since $u(.,s) = \overline{u_0}$, by the Poincaré-Wirtinger inequality, it follows that

(3.4)
$$\|u(.,t) - \overline{u_0}\|_p^p = \|u(.,t) - \overline{u(.,s)}\|_p^p \le M \|Du(.,s)\|_p^p.$$

Then, (3.3) and (3.4) imply that

(3.5)
$$\int_0^t \|u(.,t) - \overline{u_0}\|_p^p \, ds \le \frac{1}{2}M\|u_0\|_2^2 \quad \text{for any } t > 0.$$

Now, since A_{β} is completely accretive and $j(r) = |r|^p$ is an element of J_0 , $\mathcal{U}(u) = \int_{\Omega} j(u)$ is a Lyapunov functional for the semigroup generated A_{β} . Then, by (3.5) we get

$$t \|u(.,t) - \overline{u_0}\|_p^p \le \int_0^t \mathcal{U}(u(.,s) - \overline{u_0}) \, ds \le \frac{1}{2} M \|u_0\|_2^2.$$

Therefore

$$||u(.,t) - \overline{u_0}||_p \le \left(\frac{C||u_0||_2^2}{t}\right)^{1/p}$$
 for all $t > 0$.

with $C = \frac{M}{2}$.

Unilateral boundary conditions of type

$$\begin{split} u > 0 \; \Rightarrow \; \frac{\partial u}{\partial \eta} = 0, \\ u = 0 \; \Rightarrow \; \frac{\partial u}{\partial \eta} \ge 0. \end{split}$$

which correspond to variational inequalities introduced by J. L. Lions and G. Stampachia [17] (see also [8] and [9]), appear in elasticity (Signorini's problem) and in problems of heat control. In the above notation this boundary condition is

$$\frac{\partial u}{\partial \eta_a} \in \beta(u)$$

with β being the maximal monotone graph

$$\beta(r) = \begin{cases} 0, & \text{for } r > 0\\] - \infty, 0], & \text{for } r = 0\\ \emptyset, & \text{for } r < 0. \end{cases}$$

For this type of boundary conditions and for similar ones which appear in problems of temperature control through the boundary (see [14]), we have the following result.

Theorem 3.3. Let β be a maximal monotone graph in $\mathbb{R} \times \mathbb{R}$ with $0 \in \beta(0)$. Let $0 \leq u_0 \in L^1(\Omega)$ and u(x,t) the mild-solution of problem (I). Then, there exists a constant $K \geq 0$ such that

$$||u(.,t) - K||_1 \to 0 \text{ as } t \to \infty.$$

Moreover, if $d := \sup\{r \ge 0 : 0 \in \beta(r)\}$. Then,

$$\inf\{d, u_0\} \le K \le \inf\{d, \overline{u_0}\}.$$

Proof. We suppose first that $u_0 \ge \alpha > 0$. Let

$$\tilde{\beta}(r) = \begin{cases} 0, & \text{for } r < 0\\ \beta(r) \cap [0, +\infty[, & \text{for } r \ge 0. \end{cases} \end{cases}$$

It is easy to see that

$$e^{-t\mathcal{A}_{\beta}}u_0 = e^{-t\mathcal{A}_{\tilde{\beta}}}u_0 \quad \text{for } t \ge 0.$$

By Theorem 2.2, there exists $0 \le K \in \beta^{-1}\{0\}$ such that $\omega(u_0) = \{K\}$. By the definition of $d, K \le d$. Moreover, having in mind the proof of Proposition 3.1, we have

$$\int_{\Omega} e^{-t\mathcal{A}_{\tilde{\beta}}} u_0 \le \int_{\Omega} u_0$$

and consequently $K \leq \overline{u_0}$. Consider $\hat{u}_0 := \inf\{d, u_0\}$. Then, $\omega(\hat{u}_0) \leq \omega(u_0) = \{K\}$ since $\hat{u}_0 \leq u_0$. Now, if $\alpha = \mathbb{R} \times \{0\}$ it is not difficult to see that

$$e^{-t\mathcal{A}_{\beta}}\hat{u}_0 = e^{-t\mathcal{A}_{\alpha}}\hat{u}_0 \quad \text{for } t \ge 0.$$

Hence, by Theorem 3.2 we have

$$\omega(\hat{u}_0) = \left\{ \frac{1}{\mu(\Omega)} \int_{\Omega} \hat{u}_0 \right\}.$$

Then

$$K \ge \frac{1}{\mu(\Omega)} \int_{\Omega} \hat{u}_0 = \overline{\inf\{d, u_0\}}$$

and the proof finishes in the case $u_0 \ge \alpha > 0$.

Finally, suppose that $u_0 \ge 0$. Then, given $\epsilon > 0$, if $u_{\epsilon} = u_0(x) + \epsilon$, the above implies the existence of a constant K_{ϵ} such that $\omega(u_{\epsilon}) = \{K_{\epsilon}\}$. Moreover we have

 $P_{\epsilon} := \overline{\inf\{d, u_{\epsilon}\}} \le K_{\epsilon} \le \inf\{d, \overline{u_{\epsilon}}\} =: Q_{\epsilon}$

Now,

$$P_{\epsilon} \to \overline{\inf\{d, u_0\}}$$
 as $\epsilon \to 0$

and

$$Q_{\epsilon} \to \inf\{d, \overline{u_0}\}$$
 as $\epsilon \to 0$.

Therefore, there exists a sequence $\{\epsilon_n\}, \epsilon_n \to 0$, such that $K_{\epsilon_n} \to K$ and

$$\overline{\inf\{d, u_0\}} \le K \le \inf\{d, \overline{u}_0\}.$$

Let us prove $\omega(u_0) = \{K\}$. In fact:

$$\begin{aligned} \|e^{-t\mathcal{A}_{\beta}}u_{0} - K\|_{1} &\leq \|e^{-t\mathcal{A}_{\beta}}u_{0} - e^{-t\mathcal{A}_{\beta}}u_{\epsilon_{n}}\|_{1} + \|e^{-t\mathcal{A}_{\beta}}u_{\epsilon_{n}} - K_{\epsilon_{n}}\|_{1} + \|K_{\epsilon_{n}} - K\|_{1} \\ &\leq \|u_{0} - u_{\epsilon_{n}}\|_{1} + \|e^{-t\mathcal{A}_{\beta}}u_{\epsilon_{n}} - K_{\epsilon_{n}}\|_{1} + \|K_{\epsilon_{n}} - K\|_{1}. \end{aligned}$$

Now, since $\omega(u_{\epsilon_n}) = \{K_{\epsilon_n}\}$, we have that

$$\lim_{t \to \infty} \|e^{-t\mathcal{A}_{\beta}}u_0 - K\|_1 \le \|u_0 - u_{\epsilon_n}\|_1 + \|K_{\epsilon_n} - K\|_1.$$

But $||u_0 - u_{\epsilon_n}||_1 \to 0$ and $||K_{\epsilon_n} - K||_1 \to 0$ as $n \to \infty$, hence $\omega(u_0) = \{K\}$.

Remark that in the above theorem, $K = \overline{u_0}$ if $\beta(r) = 0$ for all r > 0, and K = 0 if $\beta(r) > 0$ for all r > 0.

To finish, let us see that for the Dirichlet boundary value problem we also obtain a decay rate. To be more concrete, we have

Theorem 3.4. Let $u_0 \in L^{\infty}(\Omega)$ the mild-solution of the problem

$$u_t = \operatorname{div} \mathbf{a}(x, Du) \quad \text{in} \quad \Omega \times (0, \infty)$$

 $u = 0 \quad \text{on} \quad \partial\Omega \times (0, \infty)$
 $u(x, 0) = u_0(x) \quad \text{in} \quad \Omega.$

Then, there exists a constant C, independent of u_0 , such that

$$||u(.,t)||_p \le \left(\frac{C||u_0||_2^2}{t}\right)^{1/p}$$
 for all $t > 0$.

Proof. By the definiton of A_{β} , $J_{\lambda}u_0 \in W_0^{1,p}(\Omega)$. So, by the Poincaré inequality, there exists a constant M such that

$$\int_{\Omega} |J_{\lambda} u_0|^p \le M \int_{\Omega} |D(J_{\lambda} u_0)|^p.$$

Then, if we set

$$\mathcal{U}(v) := \frac{1}{M} \|v\|_p^p,$$

(2.3) implies that

$$\mathcal{V}(J_{\lambda}u_0) + \lambda \mathcal{U}(J_{\lambda}u_0) - \mathcal{V}(u_0) \le 0$$

Thus, proceeding as in the proof of Theorem 2.2, we get

(3.6)
$$\int_0^\infty \mathcal{U}(u(.,s)) \, ds \le \mathcal{V}(u_0).$$

Now, by the complete accretiveness of A_{β} , \mathcal{U} is a Lyapunov functional for the semigroup generated by A_{β} . Then, by (3.6) we get

$$t \|u(.,t) - \|_p^p \le \int_0^t \mathcal{U}(u(.,s)) \ ds \le \frac{1}{2} M \|u_0\|_2^2.$$

Therefore

$$||u(.,t)||_p \le \left(\frac{C||u_0||_2^2}{t}\right)^{1/p}$$
 for all $t > 0$,

with $C = \frac{M}{2}$.

Remark 3.5.. The asymptotic behaviour of solutions of the Dirichlet problem for more general **a** is studied by P. Wittbold [19]. Also in [15] precise decay estimates are given for the particular case of the p-Laplacian with p > 2.

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Departamento de Análisis Matemático, Universitat de València, 46100 Burjassot (Valencia, SPAIN)

E-mail address: Fuensanta.Andreu@uv.es, Jose.M.Mazon@uv.es, Jose.Toledo@uv.es

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