Rendiconti di Matematica, Serie VII
Volume 26, Roma (2006), 291-314

Quasi-linear elliptic problems in L^1 with non homogeneous boundary conditions

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Abstract: *We study quasi-linear elliptic problems with L^1 data and non homogeneous boundary conditions. Existence and uniqueness of entropy solutions are proved.*

1 – Introduction

Let Ω be a bounded domain in $\mathbb{R}^N$ with smooth boundary $\partial\Omega$ and $1 < p < \infty$, and let $a : \Omega \times \mathbb{R}^N \to \mathbb{R}^N$ be a Caratheodory function such that (H_1) there exists $\lambda > 0$ such that $a(x, \xi) \cdot \xi \geq \lambda |\xi|^p$ for a.e. $x \in \Omega$ and for all $\xi \in \mathbb{R}^N$, (H_2) there exists $c > 0$ and $g \in L^{p'}(\Omega)$ such that $|a(x, \xi)| \leq c(g(x) + |\xi|^{p-1})$ for a.e. $x \in \Omega$ and for all $\xi \in \mathbb{R}^N$, where $p' = \frac{p}{p-1}$, (H_3) $(a(x, \xi) - a(x, \eta)) \cdot (\xi - \eta) > 0$ for a.e. $x \in \Omega$ and for all $\xi, \eta \in \mathbb{R}^N$, $\xi \neq \eta$.

We are interested in the quasi-linear problem

$$\text{(S)} \qquad \begin{cases} -\text{div } a(., Du) + u = \phi & \text{in } \Omega \\ a(., Du) \cdot \eta + \beta(u) \ni \psi & \text{on } \partial\Omega \,, \end{cases}$$

where $\psi \in L^1(\partial\Omega), \phi \in L^1(\Omega)$ and β is a maximal monotone graph in $\mathbb{R}^2$ such that $0 \in \beta(0)$.

The main difficulties in the study of this problem are related to the non regularity of the data (see [4]) and to the condition on the boundary which is more general than the classical Dirichlet condition or the Neumann one.

Key Words and Phrases: *Quasi-linear elliptic problem – Non homogneous boundary condition – Entropy solution – Accretive operator.*
A.M.S. Classification: 35J60, 35D02

We solve problem (S) for $\phi \in L^1(\Omega)$ and $\psi \in L^1(\partial\Omega)$ when a is smooth or $D(\beta)$ is closed in the entropy sense introduced in [4] for problem (S) with homogeneous Dirichlet condition. The homogeneous case (that is $\psi \equiv 0$) was studied in [2] for particular graphs β. In the present paper, we overcome these restrictions on β using similar techniques than the ones employed in [2] and monotonicity arguments.

We also study the quasi-linear problem

$$\text{(P)} \qquad \begin{cases} -\text{div } a(., Du) = 0 & \text{in } \Omega \\ a(., Du) \cdot \eta + u = \psi & \text{on } \partial\Omega\,, \end{cases}$$

where $\psi \in L^1(\partial\Omega)$. We introduce a capacity operator which will be used to study parabolic problems with dynamical boundary conditions.

2 – Notations

As usual, λ_N denotes the Lebesgue measure in $\mathbb{R}^N$. For $1 \leq p < +\infty$, $L^p(\Omega)$ and $W^{1,p}(\Omega)$ denote respectively the standard Lebesgue and Sobolev spaces, and $W_0^{1,p}(\Omega)$ is the closure of $\mathcal{D}(\Omega)$ in $W^{1,p}(\Omega)$. For $u \in W^{1,p}(\Omega)$, we denote by u or $\gamma(u)$ the trace of u on $\partial\Omega$ in the usual sense and by $W^{\frac{1}{p'},p}(\partial\Omega)$ the set $\gamma(W^{1,p}(\Omega))$.

In [4], the authors introduce the set

$$\mathcal{T}^{1,p}(\Omega) = \{u : \Omega \longrightarrow \mathbb{R} \text{ measurable such that } T_k(u) \in W^{1,p}(\Omega) \quad \forall k > 0\}\,,$$

where $T_k(s) = \sup(-k, \inf(s, k))$. They also prove that given $u \in \tau^{1,p}(\Omega)$, there exists a unique measurable function $v : \Omega \to \mathbb{R}^N$ such that

$$DT_k(u) = v\chi_{\{|v|<k\}} \quad \forall k > 0\,.$$

This function v will be denoted by Du for the function $u \in \mathcal{T}^{1,p}(\Omega)$. It is clear that if $u \in W^{1,p}(\Omega)$, then $v \in L^p(\Omega)$ and $v = Du$ in the usual sense. As in [2], $\mathcal{T}_{tr}^{1,p}(\Omega)$ denotes the set of functions u in $\mathcal{T}^{1,p}(\Omega)$ satisfying the following condition, there exists a sequence u_n in $W^{1,p}(\Omega)$ such that

(a) u_n converges to u a.e. in Ω,
(b) $DT_k(u_n)$ converges to $DT_k(u)$ in $L^1(\Omega)$ for all $k > 0$,
(c) there exists a measurable function v on $\partial\Omega$, such that $\gamma(u_n)$ converges a.e. in $\partial\Omega$ to v.

The function v is the trace of u in the generalized sense introduced in [2]. In the sequel we use the notations u or $\tau(u)$ to designate the trace of $u \in \mathcal{T}_{tr}^{1,p}(\Omega)$ on $\partial\Omega$. Let us recall that in the case $u \in W^{1,p}(\Omega)$, $\tau(u)$ coincides with $\gamma(u)$, the trace of u in the usual sense. Moreover $\gamma(T_k(u)) = T_k(\tau(u))$ for every $u \in \mathcal{T}_{tr}^{1,p}(\Omega)$ and $k > 0$, and if $u \in \mathcal{T}_{tr}^{1,p}(\Omega)$ and $\phi \in W^{1,p}(\Omega) \cap L^\infty(\Omega)$, then $u - \phi \in \mathcal{T}_{tr}^{1,p}(\Omega)$ and $\tau(u - \phi) = \tau(u) - \gamma(\phi)$.

3 – Existence and uniqueness of solutions of problem (S)

We will prove existence and uniqueness of an entropy solution of problem (S) in the case $D(\beta)$ is closed or a is *smooth*, that is, for all $\phi \in L^\infty(\Omega)$, there exists $g \in L^1(\partial\Omega)$ such that the solution of the homogeneous Dirichlet problem

$$\begin{cases} -\operatorname{div} a(., Du) = \phi & \text{in } \Omega \\ u = 0 & \text{on } \partial\Omega\,, \end{cases}$$

is a solution of the Neumann problem

$$\begin{cases} -\operatorname{div} a(., Du) = \phi & \text{in } \Omega \\ a(., Du)\cdot\eta = g & \text{on } \partial\Omega\,. \end{cases}$$

Functions a corresponding to linear operators with smooth coefficients and p-Laplacian type operators are smooth.

Definition 3.1. A measurable function u in Ω is an entropy solution of problem (S) if $u \in L^1(\Omega)\cap\mathcal{T}^{1,p}_{tr}(\Omega)$ and there exists $w \in L^1(\partial\Omega)$, $w(x) \in \beta(u(x))$ a.e. on $\partial\Omega$, such that

$$\tag{3.1} \begin{aligned} &\int_\Omega a(., Du)\cdot DT_k(u-v) + \int_\Omega uT_k(u-v) + \int_{\partial\Omega} wT_k(u-v) \le \\ &\le \int_{\partial\Omega} \psi T_k(u-v) + \int_\Omega \phi T_k(u-v) \quad \forall k>0\,, \end{aligned}$$

for all $v \in L^\infty(\Omega)\cap W^{1,p}(\Omega)$, $v(x) \in D(\beta)$ a.e. in $\partial\Omega$.

As we will see in the existence results, when a is smooth it is possible to remove the condition $v(x) \in D(\beta)$ a.e. in $\partial\Omega$ for the test functions in the above definition.

We prove the following result of existence and uniqueness of entropy solutions of problem (S).

Theorem 3.2. *Let $D(\beta)$ be closed or a smooth.*

(i) *For any $\phi \in L^1(\Omega)$, $\psi \in L^1(\partial\Omega)$, there exists a unique entropy solution of problem* (S)*.*

(ii) *If u_1 is the entropy solution of problem* (S) *corresponding to $\phi_1 \in L^1(\Omega)$ and $\psi_1 \in L^1(\partial\Omega)$ and u_2 is the entropy solution of problem* (S) *corresponding to $\phi_2 \in L^1(\Omega)$ and $\psi_2 \in L^1(\partial\Omega)$ then there exist $w_1 \in L^1(\partial\Omega)$, $w_1(x) \in \beta(u_1(x))$ a.e. in $\partial\Omega$, and $w_2 \in L^1(\partial\Omega)$, $w_2(x) \in \beta(u_2(x))$ a.e. in $\partial\Omega$, such that*

$$\begin{aligned} &\int_\Omega a(., Du_i)\cdot DT_k(u_i-v) + \int_\Omega u_iT_k(u_i-v) + \int_{\partial\Omega} w_iT_k(u_i-v) \le \\ &\le \int_{\partial\Omega} \psi_i T_k(u_i-v) + \int_\Omega \phi_i T_k(u_i-v) \quad \forall k>0\,, \end{aligned}$$

for all $v \in L^\infty(\Omega) \cap W^{1,p}(\Omega)$*,* $v(x) \in D(\beta)$ *a.e. in* $\partial\Omega$*,* $i = 1, 2$*. Moreover*

$$\int_\Omega (u_1 - u_2)^+ + \int_{\partial\Omega} (w_1 - w_2)^+ \leq \int_{\partial\Omega} (\psi_1 - \psi_2)^+ + \int_\Omega (\phi_1 - \phi_2)^+ .$$

To prove the above theorem we will proceed by approximation.

Theorem 3.3. *Let* $D(\beta)$ *be closed and* $m, n \in \mathbb{N}$*,* $m \leq n$*.*

(i) *For* $\phi \in L^\infty(\Omega)$ *and* $\psi \in L^\infty(\partial\Omega)$*, there exist* $u = u_{\phi,\psi,m,n} \in W^{1,p}(\Omega) \cap L^\infty(\Omega)$ *and* $w = w_{\phi,\psi,m,n} \in L^\infty(\partial\Omega)$*,* $w(x) \in \beta(u(x))$ *a.e. on* $\partial\Omega$*, such that*

$$\begin{aligned}\int_\Omega a(., Du) \cdot D(u - v) + \int_\Omega u(u - v) + \int_{\partial\Omega} w(u - v) + \\ + \frac{1}{m} \int_{\partial\Omega} u^+(u - v) - \frac{1}{n} \int_{\partial\Omega} u^-(u - v) \leq \\ \leq \int_{\partial\Omega} \psi(u - v) + \int_\Omega \phi(u - v) ,\end{aligned} \tag{3.2}$$

for all $v \in W^{1,p}(\Omega)$*,* $v(x) \in D(\beta)$ *a.e. on* $\partial\Omega$*, and all* $k > 0$*. Moreover,*

$$\int_\Omega |u| + \int_{\partial\Omega} |w| \leq \int_{\partial\Omega} |\psi| + \int_\Omega |\phi| . \tag{3.3}$$

(ii) *If* $m_1 \leq m_2 \leq n_2 \leq n_1$*,* $\phi_1, \phi_2 \in L^\infty(\Omega)$*,* $\psi_1, \psi_2 \in L^\infty(\partial\Omega)$ *then*

$$\begin{aligned}\int_\Omega (u_{\phi_1,\psi_1,m_1,n_1} - u_{\phi_2,\psi_2,m_2,n_2})^+ + \int_{\partial\Omega} (w_{\phi_1,\psi_1,m_1,n_1} - w_{\phi_2,\psi_2,m_2,n_2})^+ \leq \\ \leq \int_{\partial\Omega} (\psi_1 - \psi_2)^+ + \int_\Omega (\phi_1 - \phi_2)^+ .\end{aligned}$$

Proof. Observe that $\frac{1}{m}s^+ - \frac{1}{n}s^- = \frac{1}{m}s + \left(\frac{1}{m} - \frac{1}{n}\right) s^- = \left(\frac{1}{m} - \frac{1}{n}\right) s^+ + \frac{1}{n}s$. For $r \in \mathbb{N}$, it is easy to see that the operator $B_r : W^{1,p}(\Omega) \to (W^{1,p}(\Omega))'$ defined by

$$\begin{aligned}\langle B_r u, v\rangle = \int_\Omega a(x, D(u)) \cdot Dv + \int_\Omega T_r(u)v + \frac{1}{r} \int_\Omega |u|^{p-2}uv + \\ + \int_{\partial\Omega} T_r(\beta_r(u))v + \frac{1}{m} \int_{\partial\Omega} T_r(u^+)v - \frac{1}{n} \int_{\partial\Omega} T_r(u^-)v - \\ - \int_{\partial\Omega} \psi v - \int_\Omega \phi v ,\end{aligned} \tag{3.4}$$

where β_r is the Yosida approximation of β, is bounded, coercive, monotone and hemicontinuous. On the other hand, since $D(\beta)$ is closed,

$$W^{1,p}_{\beta}(\Omega) := \{u \in W^{1,p}(\Omega), u(x) \in D(\beta) \text{ } a.e. \text{ on } \partial\Omega\}$$

is a closed convex subset of $W^{1,p}(\Omega)$. Then, by a classical result of Browder ([9]), there exists $u_r = u_{\phi,\psi,m,n,r} \in W^{1,p}(\Omega)$, $u_r(x) \in D(\beta)$ a.e. on $\partial\Omega$, such that

$$\begin{aligned} &\int_\Omega a(x, Du_r) \cdot D(u_r - v) + \int_\Omega T_r(u_r)(u_r - v) + \frac{1}{r}\int_\Omega |u_r|^{p-2} u_r(u_r - v) + \\ &+ \int_{\partial\Omega} T_r(\beta_r(u_r))(u_r - v) + \frac{1}{m}\int_{\partial\Omega} T_r((u_r)^+)(u_r - v) - \\ &- \frac{1}{n}\int_{\partial\Omega} T_r((u_r)^-)(u_r - v) \leq \int_{\partial\Omega} \psi(u_r - v) + \int_\Omega \phi(u_r - v)\,, \end{aligned} \tag{3.5}$$

for all $v \in W^{1,p}(\Omega)$, $v(x) \in D(\beta)$ a.e. in $\partial\Omega$.

Taking $v = u_r - T_k((u_r - mM)^+)$ in (3.5), where $M = \|\phi\|_\infty + \|\psi\|_\infty$, dropping nonnegative terms, dividing by k, and taking limits as k goes to 0, we get

$$\begin{aligned} &\frac{1}{m}\int_\Omega T_r(u_r)\mathrm{sgn}^+(u_r - mM) + \frac{1}{m}\int_{\partial\Omega} T_r(u_r)\mathrm{sgn}^+(u_r - mM) \leq \\ &\leq \int_{\partial\Omega} \psi\mathrm{sgn}^+(u_r - mM) + \int_\Omega \phi\mathrm{sgn}^+(u_r - mM)\,, \end{aligned}$$

consequently

$$\begin{aligned} &\int_\Omega (T_r(u_r) - mM)\mathrm{sgn}^+(u_r - mM) + \int_{\partial\Omega} (T_r(u_r) - mM)\mathrm{sgn}^+(u_r - mM) \leq \\ &\leq \int_{\partial\Omega} (m\psi - mM)\mathrm{sgn}^+(u_r - mM) + \int_\Omega (m\phi - mM)\mathrm{sgn}^+(u_r - mM) \leq 0\,, \end{aligned}$$

therefore, for r large enough,

$$u_r(x) \leq mM \quad \text{a.e in } \Omega\,.$$

Similarly, taking $v = u_r + T_k((u_r + nM)^-)$ in (3.5), we get

$$u_r(x) \geq -nM \quad \text{a.e in } \Omega\,.$$

Consequently, for r large enough, and taking into account that $m \leq n$,

$$\|u_r\|_\infty \leq nM\,. \tag{3.6}$$

Taking $v = 0$ as test function in (3.5) and using (H_1) and (3.6), it follows that

$$\int_\Omega |Du_r|^p \leq \frac{1}{\lambda} nM \left(\int_{\partial\Omega} |\psi| + \int_\Omega |\phi| \right). \tag{3.7}$$

As a consequence of (3.6) and (3.7) we can suppose that there exists a subsequence, still denoted u_r, such that

$$\begin{aligned} &u_r \text{ converges weakly in } W^{1,p}(\Omega) \text{ to } u \in W^{1,p}(\Omega)\,, \\ &u_r \text{ converges in } L^q(\Omega) \text{ and a.e. on } \Omega \text{ to } u, \text{ for any } q \geq 1\,, \\ &u_r \text{ converges in } L^p(\partial\Omega) \text{ and a.e. to } u\,. \end{aligned}$$

Next we show that $T_r(\beta_r(u_r))$ is weakly convergent in $L^1(\partial\Omega)$. Since $u_r(x) \in D(\beta)$,

$$|\beta_r(u_r)(x)| \leq \inf\{|r|, r \in \beta(u_r(x))\}\,.$$

If $D(\beta) = \mathbb{R}$,

$$\sup\{\beta(-nM)\} \leq \beta_r(u_r) \leq \inf\{\beta(mM)\}\,.$$

In the case $D(\beta)$ is a bounded interval $[a, b], a < b$,

$$\sup\{\beta(a)\} \leq \beta_r(u_r) \leq \inf\{\beta(b)\}\,.$$

If $D(\beta) = [a, +\infty), a \leq 0$,

$$\sup\{\beta(a)\} \leq \beta_r(u_r) \leq \inf\{\beta(M)\}\,.$$

The case $D(\beta) = (-\infty, a]$, $a \geq 0$ can be treated similarly. Consequently, for r large enough, $T_r(\beta_r(u_r)) = \beta_r(u_r)$ is uniformly bounded and there exists a subsequence, denoted in the same way, $L^1(\partial\Omega)$-weakly convergent to some $w \in L^\infty(\partial\Omega)$. From here, since $u_r \to u$ in $L^1(\partial\Omega)$, applying [7, Lemma G], it follows that $w \in \beta(u)$ a.e. on $\partial\Omega$.

Let us see now that Du_r converges in measure to Du. We follow the technique used in [8] (see also [2]). Since Du_r converges to Du weakly in $L^p(\Omega)$, it is enough to show that Du_r is a Cauchy sequence in measure. Let t and $\epsilon > 0$. For some $A > 1$, we set

$$C(x, A, t) := \inf\{(a(x, \xi) - a(x, \eta)) \cdot (\xi - \eta) : |\xi| \leq A,\ |\eta| \leq A,\ |\xi - \eta| \geq t\ \}\,.$$

Having in mind that the function $\xi \to a(x, \xi)$ is continuous (since ψ denotes a datum) for almost all $x \in \Omega$ and the set $\{(\xi, \eta)\ :\ |\xi| \leq A,\ |\eta| \leq A,\ |\xi - \eta| \geq t\ \}$ is compact, the infimum in the definition of $C(x, A, t)$ is a minimum. Hence, by (H_3), it follows that

$$C(x, A, t) > 0 \quad \text{for almost all } \ x \in \Omega\,. \tag{3.8}$$

Now, for $r, s \in \mathbb{N}$ and any $k > 0$, the following inclusion holds

$$\begin{gathered}\{|Du_r - Du_s| > t\} \subset \\ \subset \{|Du_r| \geq A\} \cup \{|Du_s| \geq A\} \cup \{|u_r - u_s| \geq k^2\} \cup \{C(x, A, t) \leq k\} \cup G\,,\end{gathered} \tag{3.9}$$

where

$$G = \{|u_r - u_s| \leq k^2,\ C(x, A, t) \geq k,\ |Du_r| \leq A,\ |Du_s| \leq A,\ |Du_r - Du_s| > t\}\,.$$

Since the sequence Du_r is bounded in $L^p(\Omega)$ we can choose A large enough in order to have

$$\lambda_N(\{|Du_r| \geq A\} \ \cup\ \{|Du_s| \geq A\}) \leq \frac{\epsilon}{4} \quad \text{for all} \quad r, s \in \mathbb{N}\,. \tag{3.10}$$

By (3.8), we can choose k small enough in order to have

$$\lambda_N(\{C(x, A, t) \leq k\}) \leq \frac{\epsilon}{4}\,. \tag{3.11}$$

On the other hand, if we use $u_r - T_k(u_r - u_s)$ and $u_s + T_k(u_r - u_s)$ as test functions in (3.5) for u_r and u_s respectively, we obtain

$$\begin{aligned}&\int_\Omega a(x, Du_r)\cdot DT_k(u_r - u_s) + \int_\Omega u_r T_k(u_r - u_s) + \frac{1}{r}\int_\Omega |u_r|^{p-2} u_r T_k(u_r - u_s) + \\ &+ \int_{\partial\Omega} \beta_r(u_r) T_k(u_r - u_s) + \frac{1}{m}\int_{\partial\Omega} u_r^+ T_k(u_r - u_s) - \\ &- \frac{1}{n}\int_{\partial\Omega} u_r^- T_k(u_r - u_s) \leq \int_{\partial\Omega} \psi T_k(u_r - u_s) + \int_\Omega \phi T_k(u_r - u_s)\,,\end{aligned} \tag{3.12}$$

and

$$\begin{aligned}&- \int_\Omega a(x, Du_s)\cdot DT_k(u_r - u_s) - \int_\Omega u_s T_k(u_r - u_s) - \\ &- \frac{1}{s}\int_\Omega |u_s|^{p-2} u_s T_k(u_r - u_s) - \\ &- \int_{\partial\Omega} \beta_s(u_s) T_k(u_r - u_s) - \frac{1}{m}\int_{\partial\Omega} u_s^+ T_k(u_r - u_s) + \\ &+ \frac{1}{n}\int_{\partial\Omega} u_s^- T_k(u_r - u_s) \leq - \int_{\partial\Omega} \psi T_k(u_r - u_s) - \int_\Omega \phi T_k(u_r - u_s)\,.\end{aligned} \tag{3.13}$$

Adding (3.12) and (3.13), we get

$$\begin{aligned}&\int_\Omega (a(x, Du_r) - a(x, Du_s))\cdot DT_k(u_r - u_s) \leq \\ &\leq - \int_\Omega \left(\frac{1}{r}|u_r|^{p-2} u_r - \frac{1}{s}|u_s|^{p-2} u_s\right) T_k(u_r - u_s) - \\ &- \int_{\partial\Omega} (\beta_r(u_r) - \beta_s(u_s))\, T_k(u_r - u_s)\,.\end{aligned}$$

Consequently, there exists a constant $\hat{M}$ independent of r and s such that

$$\int_\Omega (a(x, Du_r) - a(x, Du_s)) \cdot DT_k(u_r - u_s) \leq k\hat{M} \,.$$

Hence

$$\begin{aligned} &\lambda_N(G) \leq \\ &\quad \leq \lambda_N(\{|u_r - u_s| \leq k^2,\ (a(x, Du_r) - a(x, Du_s)) \cdot D(u_r - u_s) \geq k\}) \leq \\ &\quad \leq \frac{1}{k} \int_{\{|u_r - u_s| < k^2\}} (a(x, Du_r) - a(x, Du_s)) \cdot D(u_r - u_s) = \\ &\quad = \frac{1}{k} \int_\Omega (a(x, Du_r) - a(x, Du_s)) \cdot DT_{k^2}(u_r - u_s) \leq \frac{1}{k}\ k^2 \hat{M} \leq \frac{\epsilon}{4} \end{aligned} \tag{3.14}$$

for k small enough.

Since A and k have been already chosen, if r_0 is large enough we have for $r, s \geq r_0$ the estimate $\lambda_N(\{|u_r - u_s| \geq k^2\}) \leq \frac{\epsilon}{4}$. From here, using (3.9), (3.10), (3.11) and (3.14), we can conclude that

$$\lambda_N(\{|Du_r - Du_s| \geq t\}) \leq \epsilon \quad \text{for} \ \ r, s \geq r_0 \,.$$

From here, up to extraction of a subsequence, we also have $a(., Du_r)$ converges in measure and a.e. to $a(., Du)$. Now, by (H_2) and (3.7),

$$a(., Du_r) \text{ converges weakly in } L^{p'}(\Omega)^N \text{ to } a(., Du) \,.$$

Finally, letting $r \to +\infty$ in (3.5), we prove (3.2).

In order to prove (ii), let us put $u_{1,r} = u_{\phi_1,\psi_1,m_1,n_1,r}$ and $u_{2,r} = u_{\phi_2,\psi_2,m_2,n_2,r}$. Taking $u_{1,r} - T_k((u_{1,r} - u_{2,r})^+)$, with r large enough, as test function in (3.5) for $u_{1,r}$, $m = m_1$ and $n = n_1$, we get

$$\begin{aligned} &\int_\Omega a(., Du_{1,r}) \cdot DT_k((u_{1,r} - u_{2,r})^+) + \int_\Omega u_{1,r} T_k((u_{1,r} - u_{2,r})^+) + \\ &\quad + \frac{1}{r} \int_\Omega |u_{1,r}|^{p-2} u_{1,r} T_k((u_{1,r} - u_{2,r})^+) + \int_{\partial\Omega} \beta_r(u_{1,r}) T_k((u_{1,r} - u_{2,r})^+) + \\ &\quad + \frac{1}{m_1} \int_{\partial\Omega} u_{1,r}^+ T_k((u_{1,r} - u_{2,r})^+) - \frac{1}{n_1} \int_{\partial\Omega} u_{1,r}^- T_k((u_{1,r} - u_{2,r})^+) \leq \\ &\quad \leq \int_{\partial\Omega} \psi_1 T_k((u_{1,r} - u_{2,r})^+) + \int_\Omega \phi_1 T_k((u_{1,r} - u_{2,r})^+) \,, \end{aligned} \tag{3.15}$$

and taking $u_{2,r}+T_k(u_{1,r}-u_{2,r})^+$ as test function in (3.5) for $u_{2,r}$, $m=m_2$ and $n=n_2$, we get

$$
\begin{aligned}
&-\int_\Omega a(.,Du_{2,r})\cdot DT_k((u_{1,r}-u_{2,r})^+)-\int_\Omega u_{2,r}T_k((u_{1,r}-u_{2,r})^+)-\\
&-\frac{1}{r}\int_\Omega |u_{2,r}|^{p-2}u_{2,r}T_k((u_{1,r}-u_{2,r})^+)-\int_{\partial\Omega}\beta_r(u_{2,r})T_k((u_{1,r}-u_{2,r})^+)-\\
&-\frac{1}{m_2}\int_{\partial\Omega}u_{2,r}^+T_k((u_{1,r}-u_{2,r})^+)+\frac{1}{n_2}\int_{\partial\Omega}u_{1,r}^-T_k((u_{1,r}-u_{2,r})^+)\le\\
&\le-\int_{\partial\Omega}\psi_2T_k((u_{1,r}-u_{2,r})^+)-\int_\Omega\phi_2T_k((u_{1,r}-u_{2,r})^+)\,.
\end{aligned}
\tag{3.16}
$$

Adding these two inequalities, dropping some nonnegative terms, dividing by k, and letting $k\to 0$, we get

$$
\begin{aligned}
&\int_\Omega (u_{1,r}-u_{2,r})^+ + \int_{\partial\Omega}(\beta_r(u_{1,r})-\beta_r(u_{2,r}))^+\le\\
&\le\int_{\partial\Omega}(\psi_{1,r}-\psi_{2,r})^+ + \int_\Omega(\phi_{1,r}-\phi_{2,r})^+\,.
\end{aligned}
\tag{3.17}
$$

From here, taking into account the above convergences, (ii) can be obtained.

Finally, observe that when $\phi_2=0$ and $\psi_2=0$, taking $v=0$ in (3.5) for $\phi=\phi_2$ and $\psi=\psi_2$, we get $u_{2,r}=0$. Therefore, from (3.17) we get (3.3).

THEOREM 3.4. *Let a be smooth and $m,n\in\mathbb{N}$, $m\le n$.*

(i) *For $\phi\in L^\infty(\Omega)$ and $\psi\in L^\infty(\partial\Omega)$, there exist $u=u_{\phi,\psi,m,n}\in W^{1,p}(\Omega)\cap L^\infty(\Omega)$ and $w=w_{\phi,\psi,m,n}\in L^1(\partial\Omega)$, $w(x)\in\beta(u(x))$ a.e. on $\partial\Omega$, such that*

$$
\begin{aligned}
&\int_\Omega a(.,Du)\cdot D(u-v)+\int_\Omega u(u-v)+\int_{\partial\Omega}w(u-v)+\\
&\quad+\frac{1}{m}\int_{\partial\Omega}u^+(u-v)-\frac{1}{n}\int_{\partial\Omega}u^-(u-v)\le\\
&\le\int_{\partial\Omega}\psi(u-v)+\int_\Omega\phi(u-v)\,,
\end{aligned}
$$

for all $v\in W^{1,p}(\Omega)$ and all $k>0$. Moreover,

$$\int_\Omega |u|+\int_{\partial\Omega}|w|\le\int_{\partial\Omega}|\psi|+\int_\Omega|\phi|\,.$$

(ii) *If $m_1\le m_2\le n_2\le n_1$, $\phi_1,\phi_2\in L^\infty(\Omega)$, $\psi_1,\psi_2\in L^\infty(\partial\Omega)$ then*

$$
\begin{aligned}
&\int_\Omega(u_{\phi_1,\psi_1,m_1,n_1}-u_{\phi_2,\psi_2,m_2,n_2})^+ + \int_{\partial\Omega}(w_{\phi_1,\psi_1,m_1,n_1}-w_{\phi_2,\psi_2,m_2,n_2})^+\le\\
&\le\int_{\partial\Omega}(\psi_1-\psi_2)^+ + \int_\Omega(\phi_1-\phi_2)^+\,.
\end{aligned}
$$

PROOF. Applying Theorem 3.3 to β_r, the Yosida approximation of β, there exists $u_r = u_{\phi,\psi,m,n,r} \in W^{1,p}(\Omega) \cap L^\infty(\Omega)$, such that

$$\begin{aligned}
&\int_\Omega a(., Du_r) \cdot D(u_r - v) + \int_\Omega u_r(u_r - v) + \int_{\partial\Omega} \beta_r(u_r)(u_r - v) + \\
&\quad + \frac{1}{m}\int_{\partial\Omega} u_r^+(u_r - v) - \frac{1}{n}\int_{\partial\Omega} u_r^-(u_r - v) \leq \\
&\leq \int_{\partial\Omega} \psi(u_r - v) + \int_\Omega \phi(u_r - v)\,,
\end{aligned} \tag{3.18}$$

for all $v \in W^{1,p}(\Omega)$. Moreover, u_r is uniformly bounded by $n\,(\|\phi\|_\infty + \|\psi|_\infty)$.

Let $\hat{u}$ be the solution of the Dirichlet problem

$$\begin{cases} -\mathrm{div}\ a(x, D\hat{u}) + \hat{u} = \phi & \text{in } \Omega \\ \hat{u} = 0 & \text{on } \partial\Omega\,. \end{cases}$$

Since a is smooth, there exists $\hat{\psi} \in L^1(\partial\Omega)$ such that

$$\int_\Omega a(., D\hat{u}) \cdot D(\hat{u} - v) + \int_\Omega \hat{u}(\hat{u} - v) = \int_{\partial\Omega} \hat{\psi}(\hat{u} - v) + \int_\Omega \phi(\hat{u} - v)\,, \tag{3.19}$$

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

Taking $v = u_r - \rho(\beta_r(u_r - \hat{u}))$ as test function in (3.18), where $\rho \in C^\infty(\mathbb{R})$, $0 \leq \rho' \leq 1$, $\mathrm{supp}(\rho')$ is compact and $0 \notin \mathrm{supp}(\rho)$ ($\mathrm{supp}(\rho)$ being the support of ρ), and $\hat{u} + \rho(\beta_r(u_r - \hat{u}))$ as test function in (3.19), and adding both inequalities we get, after dropping nonnegative terms, that

$$\int_{\partial\Omega} \beta_r(u_r)\rho(\beta_r(u_r)) \leq \int_{\partial\Omega} (\psi - \hat{\psi})\rho(\beta_r(u_r))\,,$$

which implies, see [6], that

$$\lim_{r\to+\infty} \beta_r(u_r) = w \quad \text{weakly in } L^1(\partial\Omega)\,.$$

Now, arguing as in the proof of Theorem 3.3, we obtain (i).

To prove (ii), by Theorem 3.3 applied to β_r, we have that, denoting $u_{i,r} = u_{\phi_i,\psi_i,m_i,n_i,r}$, $i = 1, 2$,

$$\begin{aligned}
&\int_\Omega (u_{1,r} - u_{2,r})^+ + \int_{\partial\Omega} (\beta_r(u_{1,r}) - \beta_r(u_{2,r}))^+ \leq \\
&\quad \leq \int_{\partial\Omega} (\psi_1 - \psi_2)^+ + \int_\Omega (\phi_1 - \phi_2)^+\,.
\end{aligned} \tag{3.20}$$

Taking limits in (3.20) as r goes to $+\infty$ we can get (ii).

Proof of Theorem 3.2. *Existence.* Let us approximate ϕ in $L^1(\Omega)$ by $\phi_{m,n} = \sup\{\inf\{m,\phi\},-n\}$, which is bounded, non decreasing in m and non increasing in n, and ψ in $L^1(\partial\Omega)$ by $\psi_{m,n} = \sup\{\inf\{m,\psi\},-n\}$. Then, if $m \le n$, by Theorem 3.3 and Theorem 3.4, there exist $u_{m,n} \in W^{1,p}(\Omega)\cap L^\infty(\Omega)$ and $w_{m,n} \in L^1(\partial\Omega)$, $w_{m,n}(x) \in \beta(u_{m,n}(x))$ a.e. on $\partial\Omega$, such that

$$\begin{aligned}\int_\Omega a(.,Du_{m,n})\cdot D(u_{m,n}-v)+\int_\Omega u_{m,n}(u_{m,n}-v)+\int_{\partial\Omega} w_{m,n}(u_{m,n}-v)+\\ +\frac{1}{m}\int_{\partial\Omega} u^+_{m,n}(u_{m,n}-v)-\frac{1}{n}\int_{\partial\Omega} u^-_{m,n}(u_{m,n}-v)\le\\ \le \int_{\partial\Omega}\psi_{m,n}(u_{m,n}-v)+\int_\Omega \phi_{m,n}(u_{m,n}-v)\,,\end{aligned} \tag{3.21}$$

for any $v \in W^{1,p}(\Omega)\cap L^\infty(\Omega)$, $v(x)\in D(\beta)$ a.e. on $\partial\Omega$. Moreover

$$\int_\Omega |u_{m,n}|+\int_{\partial\Omega}|w_{m,n}|\le \int_{\partial\Omega}|\psi_{m,n}|+\int_\Omega|\phi_{m,n}|\le\int_{\partial\Omega}|\psi|+\int_\Omega|\phi|\,. \tag{3.22}$$

Fixed $m \in \mathbb{N}$, by Theorem 3.3 (ii) and Theorem 3.4 (ii), $\{u_{m,n}\}_{n=m}^\infty$ and $\{w_{m,n}\}_{n=m}^\infty$ are monotone non increasing. Then, by (3.22) and the Monotone convergence theorem, there exists $\hat{u}_m \in L^1(\Omega)$, $\hat{w}_m \in L^1(\partial\Omega)$ and a subsequence $n(m)$, such that

$$\|u_{m,n(m)}-\hat{u}_m\|_1 \le \frac{1}{m}$$

and

$$\|w_{m,n(m)}-\hat{w}_m\|_1 \le \frac{1}{m}\,.$$

Thanks to Theorem 3.3 (ii) and Theorem 3.4 (ii), $\hat{u}_m$ and $\hat{w}_m$ are non decreasing in m. Now, by (3.22), we have that $\int_\Omega |\hat{u}_m|$ and $\int_{\partial\Omega}|\hat{w}_m|$ are bounded. Using again the Monotone convergence theorem, there exist $u \in L^1(\Omega)$ and $w\in L^1(\partial\Omega)$ such that

$$\hat{u}_m \text{ converges a.e. and in } L^1(\Omega) \text{ to } u$$

and

$$\hat{w}_m \text{ converges a.e. and in } L^1(\partial\Omega) \text{ to } w\,.$$

Consequently,

$$u_m := u_{m,n(m)} \text{ converges a.e. and in } L^1(\Omega) \text{ to } u$$

and

$$w_m := w_{m,n(m)} \text{ converges a.e. and in } L^1(\partial\Omega) \text{ to } w\,. \tag{3.23}$$

Taking $v = u_m - T_k(u_m)$ in (3.21) with $n = n(m)$,

$$\lambda \int_\Omega |DT_k(u_m)|^p \leq k\left(\|\phi\|_1 + \|\psi\|_1\right), \forall k \in \mathbb{N}\,. \tag{3.24}$$

From (3.24), we deduce that $T_k(u_m)$ is bounded in $W^{1,p}(\Omega)$. Then, we can suppose that

$$T_k(u_m) \text{ converges weakly in } W^{1,p}(\Omega) \text{ to } T_k(u)\,,$$
$$T_k(u_m) \text{ converges in } L^p(\Omega) \text{ and a.e. on } \Omega \text{ to } T_k(u)$$

and

$$T_k(u_m) \text{ converges in } L^p(\partial\Omega) \text{ and a.e. on } \partial\Omega \text{ to } T_k(u)\,.$$

Taking $G = \{|u_m - u_n| \leq k^2,\ |u_m| \leq A,\ |u_n| \leq A,\ C(x, A, t) \geq k,\ |Du_m| \leq A,\ |Du_n| \leq A,\ |Du_m - Du_n| > t\}$, and arguing as in Theorem 3.3, it is not difficult to see that Du_m is a Cauchy sequence in measure. Similarly we can prove that $DT_k(u_m)$ converges in measure to $DT_k(u)$. Then, up to extraction of a subsequence, Du_m converges to Du a.e. in Ω. From here,

$$a(., DT_k(u_m)) \text{ converges weakly in } L^{p'}(\Omega)^N \text{ and a.e. in } \Omega \text{ to } a(., DT_k(u)). \tag{3.25}$$

Let us see now that $u \in \mathcal{T}^{1,p}_{tr}(\Omega)$. Obviously, $u_m \to u$ a.e. in Ω. On the other hand, since $DT_k(u_m)$ is bounded in $L^p(\Omega)$ and $DT_k(u_m) \to DT_k(u)$ in measure, it follows from [4, Lemma 6.1] that $DT_k(u_m) \to DT_k(u)$ in $L^1(\Omega)$. Finally, let us see that $\gamma(u_m)$ converges a.e. in $\partial\Omega$. For every $k > 0$, let

$$A_k := \{x \in \partial\Omega : |T_k(u)(x)| < k\} \text{ and } C := \partial\Omega \sim \cup_{k>0} A_k\,.$$

Then, by (3.22), (3.24) and the Trace theorem, there exists positive constants $M_1,\ M_2$ such that

$$\begin{aligned} &\lambda_{N-1}(\{x \in \partial\Omega : |T_k(u)(x)| = k\}) \leq \frac{1}{k^p} \int_{\partial\Omega} |T_k(u)|^p \leq \\ &\leq \frac{M_1}{k^p}\left(\int_\Omega |T_k(u)||T_k(u)|^{p-1} + \int_\Omega |DT_k(u)|^p\right) \leq \frac{M_2}{k^p}(k^{p-1} + k)\,. \end{aligned} \tag{3.26}$$

Hence, $\lambda_{N-1}(C) = 0$. Thus, if we define in $\partial\Omega$ the function v by

$$v(x) = T_k(u)(x) \quad \text{ if } x \in A_k\,,$$

it is easy to see that

$$u_n \to v =: \tau(u) \quad \text{ a.e. in } \partial\Omega\,. \tag{3.27}$$

Therefore, $u \in \mathcal{T}^{1,p}_{tr}(\Omega)$ and moreover, by (3.26), $u \in M^{p_0}(\partial\Omega)$, $p_0 = \inf\{p-1, 1\}$, where $M^{p_0}(\partial\Omega)$ is the Marcinkiewicz space of exponent p_0 (see, for instance, [5]).

Since $w_m(x) \in \beta(u_m(x))$ a.e. on $\partial\Omega$, from (3.23), (3.27) and from the maximal monotonicity of β, we deduce that $w(x) \in \beta(u(x))$ a.e. on $\partial\Omega$.

Finally let us pass to the limit in (3.21) to prove that u is an entropy solution of (S). For this step, we introduce the class $\mathcal{F}$ of functions $S \in C^2(\mathbb{R}) \cap L^\infty(\mathbb{R})$ satisfying

$$S(0) = 0,\ 0 \le S' \le 1,\ S'(s) = 0 \text{ for } s \text{ large enough}\,,$$
$$S(-s) = -S(s),\ \text{and } S''(s) \le 0 \text{ for } s \ge 0\,.$$

Let $v \in W^{1,p}(\Omega) \cap L^\infty(\Omega)$, $v(x) \in D(\beta)$ a.e. if $D(\beta)$, and $S \in \mathcal{F}$. Taking $u_m - S(u_m - v)$ as test function in (3.21) we get

$$\begin{aligned}
&\int_\Omega a(x, Du_m) \cdot DS(u_m - v) + \int_\Omega u_m S(u_m - v) + \int_{\partial\Omega} w_m S(u_m - v) + \\
&\quad + \frac{1}{m}\int_{\partial\Omega} u_m^+ S(u_m - v) - \frac{1}{n(m)}\int_{\partial\Omega} u_{n(m)}^- S(u_m - v) \le \\
&\le \int_{\partial\Omega} \psi_m S(u_m - v) + \int_\Omega \phi_m S(u_m - v)\,.
\end{aligned} \tag{3.28}$$

We can write the first term of (3.28) as

$$\int_\Omega a(x, Du_m) \cdot Du_m S'(u_m - v) - \int_\Omega a(x, Du_m) \cdot Dv S'(u_m - v)\,. \tag{3.29}$$

Since $u_m \to u$ and $Du_m \to Du$ a.e., Fatou's lemma yields

$$\int_\Omega a(x, Du) \cdot Du S'(u - v) \le \liminf_{m\to\infty} \int_\Omega a(x, Du_m) \cdot Du_m S'(u_m - v)\,.$$

The second term of (3.29) is estimated as follows. Let $r := \|v\|_\infty + \|S\|_\infty$. By (3.25)

$$a(x, DT_r u_m) \to a(x, DT_r u) \qquad \text{weakly in } L^{p'}(\Omega)\,. \tag{3.30}$$

On the other hand,

$$|DvS'(u_m - v)| \le |Dv| \in L^p(\Omega)\,.$$

Then, by the Dominated Convergence theorem, we have

$$DvS'(u_m - v) \to DvS'(u - v) \quad \text{in } L^p(\Omega)^N\,. \tag{3.31}$$

Hence, by (3.30) and (3.31), it follows that

$$\lim_{m\to\infty}\int_\Omega a(x,Du_m)\cdot DvS'(u_m-v)=\int_\Omega a(x,Du)\cdot DvS'(u-v)\,.$$

Therefore, applying again the Dominated Convergence theorem in the other terms of (3.28), we obtain

$$\int_\Omega a(x,Du)\cdot DS(u-v)+\int_\Omega uS(u-v)+\int_{\partial\Omega} wS(u-v)\leq \\ \leq \int_{\partial\Omega}\psi S(u-v)+\int_\Omega \phi S(u-v)\,.$$

From here, to conclude, we only need to apply the technique used in the proof of [4, Lemma 3.2].

Uniqueness. Let u be an entropy solution of problem (S), taking $T_h(u)$ as test function in (3.1), $h>0$, we have

$$\int_\Omega a(x,Du)\cdot DT_k(u-T_h(u))+\int_\Omega uT_k(u-T_h(u))+\int_{\partial\Omega} wT_k(u-T_h(u))\leq \\ \leq \int_{\partial\Omega}\psi T_k(u-T_h(u))+\int_\Omega \phi T_k(u-T_h(u))\,.$$

Now, using (H_1) and the positivity of the second and third terms, it follows that

$$\lambda\int_{\{h<|u|<h+k\}}|Du|^p\leq k\int_{\partial\Omega\cap\{|u|\geq h\}}|\psi|+k\int_{\Omega\cap\{|u|\geq h\}}|\phi|\,. \tag{3.32}$$

Let now u_1 and u_2 be entropy solutions of problem (S), following the lines of [4], we shall see that $u_1=u_2$. Let $w_1,w_2\in L^1(\partial\Omega)$ with $w_1(x)\in\beta(u_1(x))$ and $w_2(x)\in\beta(u_2(x))$ a.e. on $\partial\Omega$ such that for every $h>0$,

$$\int_\Omega a(x,Du_1)\cdot DT_k(u_1-T_h(u_2))+\int_\Omega u_1T_k(u_1-T_h(u_2))+ \\ +\int_{\partial\Omega} w_1T_k(u_1-T_h(u_2))\leq\int_{\partial\Omega}\psi T_k(u_1-T_h(u_2))+\int_\Omega\phi T_k(u_1-T_h(u_2))$$

and

$$\int_\Omega a(x,Du_2)\cdot DT_k(u_2-T_h(u_1))+\int_\Omega u_2T_k(u_2-T_h(u_1))+ \\ +\int_{\partial\Omega} w_2T_k(u_2-T_h(u_1))\leq\int_{\partial\Omega}\psi T_k(u_2-T_h(u_1))+\int_\Omega\phi T_k(u_2-T_h(u_1))\,.$$

Adding both inequalities and taking limits when h goes to ∞, on account of the monotonicity of β, we get

$$-\int_\Omega (u_1-u_2)T_k(u_1-u_2) \geq \liminf_{h\to\infty} I_{h,k}\,,$$

where

$$I_{h,k} := \int_\Omega a(x,Du_1)\cdot DT_k(u_1-T_h(u_2)) + \int_\Omega a(x,Du_2)\cdot DT_k(u_2-T_h(u_1))\,.$$

Then, in order to prove that $u_1=u_2$, it is enough to prove that

$$\liminf_{h\to\infty} I_{h,k} \geq 0 \quad \text{for any } k\,. \tag{3.33}$$

To prove this, we split

$$I_{h,k} = I^1_{h,k} + I^2_{h,k} + I^3_{h,k} + I^4_{h,k}\,,$$

where

$$I^1_{h,k} := \int_{\{|u_1|<h,\ |u_2|<h\}} (a(x,Du_1)-a(x,Du_2))\cdot DT_k(u_1-u_2) \geq 0\,,$$

$$\begin{aligned} I^2_{h,k} := &\int_{\{|u_1|<h,\ |u_2|\geq h\}} a(x,Du_1)\cdot DT_k(u_1-h\,\mathrm{sgn}(u_2)) + \\ &+\int_{\{|u_1|<h,\ |u_2|\geq h\}} a(x,Du_2)\cdot DT_k(u_2-u_1) \geq \\ &\geq \int_{\{|u_1|<h,\ |u_2|\geq h\}} a(x,Du_2)\cdot DT_k(u_2-u_1)\,, \end{aligned}$$

$$\begin{aligned} I^3_{h,k} := &\int_{\{|u_1|\geq h,\ |u_2|<h\}} a(x,Du_1)\cdot DT_k(u_1-u_2) + \\ &+\int_{\{|u_1|\geq h,\ |u_2|<h\}} a(x,Du_2)\cdot DT_k(u_2-h\,\mathrm{sgn}(u_1)) \geq \\ &\geq \int_{\{|u_1|\geq h,\ |u_2|<h\}} a(x,Du_1)\cdot DT_k(u_1-u_2)\,, \end{aligned}$$

$$\begin{aligned} I^4_{h,k} := &\int_{\{|u_1|\geq h,\ |u_2|\geq h\}} a(x,Du_1)\cdot DT_k(u_1-h\,\mathrm{sgn}(u_2)) + \\ &+\int_{\{|u_1|\geq h,\ |u_2|\geq h\}} a(x,Du_2)\cdot DT_k(u_2-h\,\mathrm{sgn}(u_1)) \geq 0\,. \end{aligned}$$

Combining the above estimates we get

$$I_{h,k} \geq L^1_{h,k} + L^2_{h,k}\,,$$

where

$$L^1_{h,k} := \int_{\{|u_1|<h,\ |u_2|\geq h\}} a(x, Du_2)\cdot DT_k(u_2-u_1)$$

and

$$L^2_{h,k} := \int_{\{|u_1|\geq h,\ |u_2|<h\}} a(x, Du_1)\cdot DT_k(u_1-u_2)\,.$$

Now, if we put

$$C(h,k) := \{h < |u_1| < k+h\} \cap \{h-k < |u_2| < h\}\,,$$

we have

$$\begin{aligned} |L^2_{h,k}| &\leq \int_{\{|u_1-u_2|<k,\ |u_1|\geq h,\ |u_2|<h\}} |a(x, Du_1)\cdot (Du_1 - Du_2)| \leq \\ &\leq \int_{C(h,k)} |a(x, Du_1)\cdot Du_1| + \int_{C(h,k)} |a(x, Du_1)\cdot Du_2|\,. \end{aligned}$$

Then, by Hölder's inequality, we get

$$\begin{aligned} |L^2_{h,k}| \leq \left(\int_{C(h,k)} |a(x,Du_1)|^{p'}\right)^{1/p'} \left(\left(\int_{C(h,k)} |Du_1|^p\right)^{1/p} + \right.\\ \left. + \left(\int_{C(h,k)} |Du_2|^p\right)^{1/p}\right). \end{aligned}$$

Now, by (H_2),

$$\begin{aligned} \left(\int_{C(h,k)} |a(x,Du_1)|^{p'}\right)^{1/p'} &\leq \left(\int_{C(h,k)} c^{p'}\left(g(x) + |Du_1|^{p-1}\right)^{p'}\right)^{1/p'} \leq \\ &\leq c2^{\frac{1}{p}}\left(\|g\|^{p'}_{p'} + \int_{\{h<|u_1|<k+h\}} |Du_1|^p\right)^{1/p'}. \end{aligned}$$

On the other hand, applying (3.32), we obtain

$$\int_{\{h<|u_1|<k+h\}} |Du_1|^p \leq \frac{k}{\lambda}\left(\int_{\{|u_1|\geq h\}} |\psi| + \int_{\{|u_1|\geq h\}} |\phi|\right)$$

and

$$\int_{\{h-k<|u_2|<h\}} |Du_2|^p \leq \frac{k}{\lambda} \left(\int_{\{|u_2|\geq h-k\}} |\psi| + \int_{\{|u_2|\geq h-k\}} |\phi| \right).$$

Then, since $u_1, u_2, \phi, \psi \in L^1(\Omega)$ and $u_1, u_2 \in M^{p_0}(\partial\Omega)$, we have that

$$\lim_{h\to\infty} L^2_{h,k} = 0\,.$$

Similarly, $\lim_{h\to\infty} L^1_{h,k} = 0$. Therefore (3.33) holds.

Finally, let u_1 be the entropy solution of problem (S) corresponding to $\phi_1 \in L^1(\Omega)$ and $\psi_1 \in L^1(\partial\Omega)$ and let u_2 be the entropy solution of problem (S) corresponding to $\phi_2 \in L^1(\Omega)$ and $\psi_2 \in L^1(\partial\Omega)$. As a consequence of uniqueness we can construct u_1 and u_2 following the proof of (i), then, taking into account Theorem 3.3 (ii) and Theorem 3.4 (ii), we prove (ii).

Definition 3.5. Let us suppose that $D(\beta)$ is closed or a is smooth. For $\psi \in L^1(\partial\Omega)$, let us define the operator $\mathcal{A}$ in $L^1(\Omega) \times L^1(\Omega)$ by $(u,\phi) \in \mathcal{A}$ if $u \in L^1(\Omega) \cap \mathcal{T}^{1,p}_{tr}(\Omega)$, $\phi \in L^1(\Omega)$ and there exists $w \in L^1(\partial\Omega)$, $w(x) \in \beta(u(x))$ a.e. on $\partial\Omega$, such that

$$\begin{aligned} &\int_\Omega a(.,Du)\cdot DT_k(u-v) + \int_{\partial\Omega} wT_k(u-v) \leq \\ &\leq \int_{\partial\Omega} \psi T_k(u-v) + \int_\Omega \phi T_k(u-v) \end{aligned}$$

for all $v \in W^{1,p}(\Omega) \cap L^\infty(\Omega)$, $v(x) \in D(\beta)$ a.e. in $\partial\Omega$, and all $k>0$.

By Theorem 3.2 we have that $\mathcal{A}$ is an m-accretive operator. Moreover, it is not difficult to see that $\overline{D(\mathcal{A})} = L^1(\Omega)$. Then by the Nonlinear Semigroup Theory it is possible to solve in the mild sense the evolution problem in $L^1(\Omega)$

$$\begin{cases} u_t + \mathcal{A}u \ni 0 & \text{in } \Omega\times]0,+\infty[\,, \\ u(0) = u_0 \in L^1(\Omega)\,. \end{cases}$$

The mild solution of the above problem in the case $\psi = 0$ is characterized in [3] in the entropy sense for particular graphs β.

4 – Existence and uniqueness of solutions of problem (P)

Let us now study problem

$$\text{(P)} \qquad \begin{cases} -\text{div}\, a(.,Du) = 0 & \text{in } \Omega \\ a(.,Du)\cdot\eta + u = \psi & \text{on } \partial\Omega\,, \end{cases}$$

for any a satisfying (H_1), (H_2) and (H_3) and any $\psi \in L^1(\partial\Omega)$.

Using classical variational methods ([9], [10]), for every data $\psi \in L^\infty(\partial\Omega)$ this problem can be solved in $W^{1,p}(\Omega)$. In fact, let us define the following capacity operator

$$\mathcal{C} : W^{\frac{1}{p'},p}(\partial\Omega) \to W^{\frac{-1}{p'},p'}(\partial\Omega)$$

by

$$< \mathcal{C}f, g >= \int_\Omega a(., Du) \cdot Dv$$

where $u \in W^{1,p}(\Omega)$ is the solution of the Dirichlet problem

$$\text{(D)} \qquad \begin{cases} -\operatorname{div} a(., Du) = 0 & \text{in } \Omega \\ u = f & \text{on } \partial\Omega\,, \end{cases}$$

and $v \in W^{1,p}(\Omega)$ is such that $\gamma(v) = g$. Function u is called the A-harmonic lifting of f, where A is the operator associated to the formal differential expression $-\text{div}a(x, Du)$. It is easy to see that the operator $\mathcal{C}$ is bounded from $W^{\frac{1}{p'},p}(\partial\Omega)$ to its dual $W^{\frac{-1}{p'},p'}(\partial\Omega)$, hemicontinuous and strictly monotone. Therefore,

$$\text{(4.34)} \qquad \mathcal{C}f + f = \psi \quad \text{has a unique solution } f \in W^{\frac{1}{p'},p}(\partial\Omega) \cap L^\infty(\partial\Omega)\,.$$

In the general case where $\psi \in L^1(\partial\Omega)$, the variational methods are not available. For this reason we introduce a new concept of solution, named entropy solution, and we will give an existence and uniqueness result of solutions in this sense.

Definition 4.1. A measurable function $u : \Omega \to \mathbb{R}$ is an entropy solution of (P) if $u \in \mathcal{T}^{1,p}_{tr}(\Omega)$, $\tau(u) \in L^1(\partial\Omega)$ and

$$\int_\Omega a(., Du) \cdot DT_k(u - v) + \int_{\partial\Omega} uT_k(u - v) \le \int_{\partial\Omega} \psi T_k(u - v)$$

for all $v \in L^\infty(\Omega) \cap W^{1,p}(\Omega)$ and all $k > 0$.

Theorem 4.2. *For any $\psi \in L^1(\partial\Omega)$, there exists a unique entropy solution of problem* (P).

Moreover, if u_1 is an entropy solution of problem (P) *corresponding to $\psi_1 \in L^1(\partial\Omega)$ and u_2 is an entropy solution of problem* (P) *corresponding to $\psi_2 \in L^1(\partial\Omega)$ then*

$$\int_{\partial\Omega} |u_1 - u_2| \le \int_{\partial\Omega} |\psi_1 - \psi_2|\,.$$

Proof. Let $n \in \mathbb{N}$, using Theorem 3.2 with $\beta(r) = r$ for all $r \in \mathbb{R}$ and $\phi = 0$, we have that, given $\psi \in L^1(\partial\Omega)$, there exists $u_n \in L^1(\Omega) \cap \mathcal{T}^{1,p}_{tr}(\Omega)$, $\tau(u_n) \in L^1(\partial\Omega)$, such that

$$\begin{aligned}\int_\Omega a(.,Du_n)\cdot DT_k(u_n-v) + \frac{1}{n}\int_\Omega u_n T_k(u_n-v) + \int_{\partial\Omega} u_n T_k(u_n-v) \leq \\ \leq \int_{\partial\Omega} \psi T_k(u_n-v)\end{aligned} \tag{4.35}$$

for all $v \in L^\infty(\Omega) \cap W^{1,p}(\Omega)$ and all $k > 0$.

Taking $v = 0$ as test function in (4.35), and using (H_1), it is easy to see that

$$\frac{1}{k}\int_\Omega |DT_k(u_n)|^p \leq \frac{M}{\lambda} \quad \forall n \in \mathbb{N} \text{ and } \forall k > 0\,, \tag{4.36}$$

$$\int_{\partial\Omega} |u_n| \leq M \quad \forall n \in \mathbb{N} \tag{4.37}$$

and

$$\int_\Omega \frac{1}{n}|u_n| \leq M \quad \forall n \in \mathbb{N}\,, \tag{4.38}$$

where $M = ||\psi||_{L^1(\partial\Omega)}$. Then, by (4.36), we can suppose that

$$T_k(u_n) \text{ converges weakly in } W^{1,p}(\Omega) \text{ to } \sigma_k \in W^{1,p}(\Omega)\,,$$

$$T_k(u_n) \text{ converges in } L^p(\Omega) \text{ and a.e. to } \sigma_k$$

and

$$T_k(u_n) \text{ converges in } L^p(\partial\Omega) \text{ and a.e. to } \sigma_k\,.$$

Since there exists $C_1 > 0$ such that, for all $n \in \mathbb{N}$ and for all $k > 0$,

$$\left(\int_\Omega |T_k(u_n)|^{p^*}\right)^{1/p^*} \leq C_1 \left(\int_{\partial\Omega} |T_k(u_n)| + \left(\int_\Omega |DT_k(u_n)|^p\right)^{1/p}\right),$$

where $p^* = \frac{Np}{N-p}$, we deduce, thanks to (4.36) and (4.37), that there exists $C_2 > 0$ such that

$$\|T_k(u_n)\|_{L^{p^*}(\Omega)} \leq C_1\left(M + \left(\frac{Mk}{\lambda}\right)^{\frac{1}{p}}\right) \leq C_2 k^{\frac{1}{p}} \quad \forall k \geq 1\,.$$

Now,

$$\begin{aligned}\lambda_N\{x \in \Omega : |\sigma_k(x)| = k\} \leq \int_\Omega \frac{|\sigma_k|^{p^*}}{k^{p^*}} \leq \\ \leq \liminf_n \int_\Omega \frac{|T_k(u_n)|^{p^*}}{k^{p^*}} \leq C_2^{p^*}\frac{1}{k^{N(p-1)/(N-p)}} \quad \text{for all } k \geq 1\,.\end{aligned}$$

Hence, there exists $C_3 > 0$ such that

$$\lambda_N\{x \in \Omega : |\sigma_k(x)| = k\} \leq C_3 \frac{1}{k^{N(p-1)/(N-p)}} \quad \text{for all } k > 0\,.$$

Let u be defined on Ω by $u(x) = \sigma_k(x)$ on $\{x \in \Omega : |\sigma_k(x)| < k\}$. Then

$$u_n \text{ converges to } u \text{ a.e. in } \Omega\,,$$

and we can suppose that

$$T_k(u_n) \text{ converges weakly in } W^{1,p}(\Omega) \text{ to } T_k(u) \in W^{1,p}(\Omega)\,,$$
$$T_k(u_n) \text{ converges in } L^p(\Omega) \text{ and a.e. to } T_k(u)\,,$$

and

$$T_k(u_n) \text{ converges in } L^p(\partial\Omega) \text{ and a.e. to } T_k(u)\,.$$

Consequently, $u \in \mathcal{T}^{1,p}(\Omega)$.

On the other hand, thanks to (4.37)

$$\lambda_{N-1}\{x \in \partial\Omega : |T_k(u)(x)| = k\} \leq \frac{1}{k}\int_{\partial\Omega} |T_k(u)| \leq$$
$$\leq \frac{1}{k} \liminf_n \int_{\partial\Omega} |T_k(u_n)| \leq \frac{M}{k}\,.$$

Therefore, if we define $v(x) = T_k(u)(x)$ on $\{x \in \partial\Omega : |T_k(u)(x)| < k\}$,

$$u_n \to v \quad \text{a.e. in } \partial\Omega\,.$$

Consequently, $u \in \mathcal{T}^{1,p}_{tr}(\Omega)$ and, by (4.37), $u \in L^1(\partial\Omega)$.

Taking $G = \{|u_m - u_n| \leq k^2,\ |u_m| \leq A,\ |u_n| \leq A,\ C(x, A, t) \geq k,\ |Du_m| \leq A,\ |Du_n| \leq A,\ |Du_m - Du_n| > t\}$, and arguing as in Theorem 3.3, it is not difficult to see that Du_m is a Cauchy sequence in measure. Similarly, $DT_k(u_m)$ converges in measure to $DT_k(u)$. Then, up to extraction of a subsequence, Du_m converges to Du a.e. in Ω. From here,

$$a(., DT_k(u_m)) \text{ converges weakly in } L^{p'}(\Omega)^N \text{ and a.e. in } \Omega \text{ to } a(., DT_k(u))\,.$$

Let us see finally that

$$u_n \text{ converges to } u \text{ in } L^1(\partial\Omega)\,, \tag{4.39}$$

$$\frac{1}{n}u_n \text{ converges to } 0 \text{ in } L^1(\Omega)\,. \tag{4.40}$$

In fact, taking $v = T_h(u_n)$ as test function in (4.35), dividing by k and letting $k \to 0$, we get

$$\frac{1}{n}\int_{\{x\in\Omega:|u_n(x)|\geq h\}} |u_n| + \int_{\{x\in\partial\Omega:|u_n(x)|\geq h\}} |u_n| \leq \int_{\{x\in\partial\Omega:|u_n(x)|\geq h\}} |\psi| \,. \tag{4.41}$$

Now, by (4.37), $\lambda_{N-1}\{x \in \partial\Omega : |u_n(x)| \geq h\} \to 0$ as $h \to +\infty$. Then, by (4.41), it is easy to see that the sequence $\{\frac{1}{n}u_n\}$ is equiintegrable in $L^1(\Omega)$ and that the sequence $\{u_n\}$ is equiintegrable in $L^1(\partial\Omega)$. Since $\frac{1}{n}u_n \to 0$ a.e. in Ω and $u_n \to u$ a.e. in $\partial\Omega$, applying Vitali's convergence theorem we get (4.39) and (4.40).

We can then pass to the limit in (4.35) (as in the proof of Theorem 3.2) to conclude that u is an entropy solution of (P).

Let us prove now the uniqueness. Let u_1 be an entropy solution of problem (P) corresponding to $\psi_1 \in L^1(\partial\Omega)$ and u_2 be an entropy solution of problem (P) corresponding to $\psi_2 \in L^1(\partial\Omega)$. Working as in the proof of the uniqueness of Theorem 3.2, we get

$$\begin{aligned}
&\int_{\partial\Omega}(\psi_1-\psi_2)T_k(u_1-u_2) - \int_{\partial\Omega}(u_1-u_2)T_k(u_1-u_2) \geq \\
&\geq \liminf_{h\to+\infty}\left(\int_\Omega a(x,Du_1)\cdot DT_k(u_1-T_h(u_2)) + \right.\\
&\qquad \left. + \int_\Omega a(x,Du_2)\cdot DT_k(u_2-T_h(u_1))\right) \geq \\
&\geq \liminf_{h\to+\infty}\left(\int_{\{|u_1|<h,\ |u_2|<h\}} (a(x,Du_1)-a(x,Du_2))\cdot DT_k(u_1-u_2) + \right.\\
&\qquad + \int_{\{|u_1|<h,\ |u_2|\geq h\}} a(x,Du_2)\cdot DT_k(u_2-u_1) + \\
&\qquad \left. + \int_{\{|u_1|\geq h,\ |u_2|<h\}} a(x,Du_1)\cdot DT_k(u_1-u_2)\right) ,
\end{aligned} \tag{4.42}$$

and

$$\begin{aligned}
&\lim_{h\to+\infty}\left(\int_{\{|u_1|<h,\ |u_2|\geq h\}} a(x,Du_2)\cdot DT_k(u_2-u_1) + \right.\\
&\qquad \left. + \int_{\{|u_1|\geq h,\ |u_2|<h\}} a(x,Du_1)\cdot DT_k(u_1-u_2)\right) = 0\,.
\end{aligned}$$

Since $\int_{\{|u_1|<h,\ |u_2|<h\}}(a(x,Du_1)-a(x,Du_2))\cdot DT_k(u_1-u_2) \geq 0$, dividing by k and letting $k \to 0$, we get that

$$\int_{\partial\Omega}|u_1-u_2| \leq \int_{\partial\Omega}|\psi_1-\psi_2| \,.$$

In order to prove that $u_1 = u_2$ in Ω if $\psi_1 = \psi_2$, it is enough to observe that the inequalities (4.42) become equalities. Consequently

$$\liminf_{h\to+\infty} \int_{\{|u_1|<h,\ |u_2|<h\}} (a(x,Du_1) - a(x,Du_2)) \cdot DT_k(u_1 - u_2) = 0\,.$$

From here, since $\int_{\{|u_1|<h,\ |u_2|<h\}}(a(x,Du_1)-a(x,Du_2))\cdot DT_k(u_1-u_2)$ is positive and non decreasing in h, it follows that $DT_h(u_1) = DT_h(u_2)$ a.e. in Ω for all h, but since $u_1 = u_2$ a.e. in $\partial\Omega$, we get $u_1 = u_2$ a.e. in Ω.

Definition 4.3. We define the following operator $\mathcal{B}$ in $L^1(\partial\Omega)\times L^1(\partial\Omega)$ by $(f,\psi)\in\mathcal{B}$ if $f,\psi\in L^1(\partial\Omega)$ and there exists $u\in\mathcal{T}^{1,p}_{tr}(\Omega)$ with $\tau(u)=f$ such that

$$\int_\Omega a(.,Du)\cdot DT_k(u-v) \le \int_{\partial\Omega} \psi T_k(u-v)\,,$$

for all $v\in L^\infty(\Omega)\cap W^{1,p}(\Omega)$ and all $k>0$.

By Theorem 4.2, $\mathcal{B}$ is an m-accretive operator in $L^1(\partial\Omega)$. Now, on the one hand, operator $\mathcal{C}$ considered as an operator on $L^1(\partial\Omega)\times L^1(\partial\Omega)$, denoted again $\mathcal{C}$, is completely accretive (see [6]). In fact, let $\rho\in C^\infty(\mathbb{R})$, $0\le\rho'\le 1$, $\mathrm{supp}(\rho')$ compact and $0\notin\mathrm{supp}(\rho)$. If (f_1,ψ_1), $(f_2,\psi_2)\in\mathcal{C}$, then,

$$\begin{aligned}\int_{\partial\Omega}(\psi_1-\psi_2)\rho(f_1-f_2) &= \int_\Omega (a(.,Du_1)-a(.,Du_2))\cdot D\rho(u_1-u_2) = \\ &= \int_\Omega (a(.,Du_1)-a(.,Du_2))\cdot D(u_1-u_2)p'(u_1-u_2) \ge \\ &\ge 0\,,\end{aligned}$$

where u_i is the A-harmonic lifting of f_i, $i=1,2$. Consequently, by (4.34), $\overline{\mathcal{C}}^{L^1(\partial\Omega)\times L^1(\partial\Omega)}$ is m-accretive in $L^1(\partial\Omega)$.

On the other hand, if $(f,\psi)\in\mathcal{C}$ then

$$<\psi, T_k(\hat{u}-v)> = \int_\Omega a(.,D\hat{u})\cdot DT_k(\hat{u}-v)\,,$$

for any $v\in W^{1,p}(\Omega)\cap L^\infty(\Omega)$, where $\hat{u}\in W^{1,p}(\Omega)$ is the solution of the Dirichlet problem

$$\begin{cases} -\operatorname{div}\, a(.,D\hat{u}) = 0 & \text{in } \Omega \\ \hat{u} = f & \text{on } \partial\Omega\,. \end{cases}$$

Therefore

$$(f,\psi)\in\mathcal{B}\,,$$

and consequently, since $\mathcal{B}$ is m-accretive,

$$\overline{\mathcal{C}}^{L^1(\partial\Omega)\times L^1(\partial\Omega)} = \mathcal{B}\,.$$

Remark 4.4. In [1], the operator $\mathcal{B}$ is also characterized as follows, $(f,\psi)\in\mathcal{B}$ if $f,\psi\in L^1(\partial\Omega)$, $T_k(f)\in W^{\frac{1}{p'},p}(\partial\Omega)$ for all $k>0$ and

$$< \mathcal{C}(g+T_k(f-g)), T_k(f-g) > \le \int_{\partial\Omega} \psi T_k(f-g)\,,$$

for all $g\in L^\infty(\partial\Omega)\cap W^{\frac{1}{p'},p}(\partial\Omega)$ and for all $k>0$.

Remark 4.5. It is not difficult to see that $D(\mathcal{B})$ is dense in $L^1(\partial\Omega)$. Then, by the Nonlinear Semigroup Theory, it is possible to solve in the mild sense the evolution problem in $L^1(\partial\Omega)$

$$\begin{cases} u_t+\mathcal{B}u=0 & \text{in } \partial\Omega\times]0,+\infty[\,,\\ u(0)=u_0\in L^1(\partial\Omega)\,, \end{cases}$$

which rewrites, from the point of view of Nonlinear Semigroup Theory, the following problem

$$\begin{cases} -\text{div}\; a(x,Du)=0 & \text{in } \Omega\times]0,+\infty[\,,\\ u'(t)+a(x,Du)\cdot\eta=0 & \text{on } \partial\Omega\times]0,+\infty[\,,\\ u(0)=u_0\in L^1(\partial\Omega)\,. \end{cases}$$

In a forthcoming paper the mild solutions of the above problem will be characterized in the entropy sense.

Acknowledgements

We want to thank J. M. Mazón and S. Segura de León for many suggestions and interesting remarks during the preparation of this paper.

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Lavoro pervenuto alla redazione il 5 aprile 2004
ed accettato per la pubblicazione il 1 febbraio 2005.
Bozze licenziate il 26 settembre 2006

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The second and third authors have been partially supported by PNPGC project, reference BFM2002-01145.