

Linear parabolic equations in regions with re-entrant edges

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In a recent paper [1] we studied solutions of the parabolic equation

$$(1) \quad Lu(x, t) = a_{ik}(x)u_{x_i x_k} + a_i(x, t)u_{x_i} + a(x, t)u - u_t = f(x, t),$$

$x = (x_1, \dots, x_n)$, in a simply connected, bounded region $\Omega = G \times J \subset \mathbf{R}^{n+1}$, $n \geq 2$, $J = \{t | 0 < t \leq T\}$, satisfying the conditions

$$(2a) \quad u(x, 0) = 0, \quad x \in \bar{G},$$

$$(2b) \quad u|_{\partial G \times \bar{J}} = \phi(x, t),$$

under the following assumptions.

$$(A) \quad a_{ik} \in C^\alpha(\bar{G}), \quad a_i, a, f \in C^\alpha(\bar{\Omega}), \quad 0 < \alpha < 1,$$

$$(B) \quad \phi(x, 0) = 0, \quad \phi \in C^{2+\alpha}[\partial G \setminus E] \times \bar{J} \cap C^0(\partial G \times \bar{J}),$$

$$(C) \quad \omega(P) < \pi \text{ for all } P \in E.$$

Here $E = \bigcup E_i$, where E_1, \dots, E_m are $(n-2)$ -dimensional edges (the intersections of portions of hypersurfaces $\Gamma_1, \dots, \Gamma_m$ constituting the boundary ∂G of G), and $\omega(P)$ is the angle between the images of the two Γ_j 's corresponding to a point $P: x^0$ of E under the transformation of

$$a_{ik}(x^0)u_{x_i x_k}^* = 0$$

to canonical form.

Condition (C) means that the edges of the image of G are non-re-entrant. The question arises whether this restriction can be removed. This would be of practical importance, for the following reason.

It is well known that in physical and other applications, a great majority of boundary value or initial value problems are such that the given data or the boundaries of the domains have singularities (corners or edges); cf. [3], Chaps. V, VI, [4], [10], [13]. Not infrequently, some of those edges are re-entrant; for typical examples, see [5], Chap. 3, [7], Secs. 24.3-24.7, [8], Chap. 24, and [14], Chap. 8. In each such case, it is desirable to have knowledge about the kind of singularities of solutions and derivatives one has to expect, as a consequence of the singularities of the boundary.

The knowledge just mentioned is even more mandatory in finite differ-