Free boundary problems for a class of nonlinear parabolic equations: An approach by the theory of subdifferential operators

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Introduction.

The present paper is devoted to the study of a free boundary problem for a nonlinear parabolic equation in one-space dimension. Free boundary problems arise naturally in a number of physical phenomena with change of state (such as melting of ice and recrystallization of metals) and have been studied by many authors (e. g., [1, 2, 4-10, 14-19] and their references).

In this paper we are concerned with the following one phase Stefan problem: For a number $l_0 \ge 0$, functions u_0 on $[0, l_0]$, f on $[0, T] \times [0, \infty)$ and g on [0, T] we find a boundary curve x = l(t) (≥ 0 on [0, T]) and a function u = u(t, x) on $[0, T] \times [0, \infty)$ satisfying

(E)
$$u_t - (|\beta(u)_x|^{p-2}\beta(u)_x)_x = f$$
 for $l(t) > 0, \ 0 < x < l(t)$

subject to

(C1)
$$l(0) = l_0$$
 and if $l_0 > 0$, then $u(0, x) = u_0(x)$ for $0 < x < l_0$,

(C2)
$$\begin{cases} |\beta(u)_x(t, 0+)|^{p-2}\beta(u)_x(t, 0+) = g(t) & \text{for } 0 < t < T, \\ \beta(u)(t, l(t)) = 0 & \text{for } 0 < t < T \end{cases}$$

and

(C3)
$$\frac{dl(t)}{dt} = -|\beta(u)_x(t, l(t)-)|^{p-2}\beta(u)_x(t, l(t)-) \quad \text{for } 0 < t < T,$$

where $2 \leq p < \infty$, $\beta: \mathbb{R} \to \mathbb{R}$ is a given function and $\beta(u)_x(t, x+)$ (resp. $\beta(u)_x(t, x-)$) stands for the right (resp. left) hand partial derivative of $\beta(u)(t, x)$ at x with respect to x.

This kind of problems for a certain class of nonlinear parabolic equations was treated earlier by Douglas [6] and Kyner [16] in which they showed the existence and uniqueness of solution by using a strong maximum principle for parabolic equations with variable coefficients, but their method is not applicable to our case. Our approach to problem $\{(E), (C1)-(C3)\}$, which is different from that of Douglas and Kyner in some points of view, is based upon recent results