

50. Cauchy Problem for Degenerate Parabolic Equations

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1. Introduction. We consider the Cauchy problem for the equation

$$(1.1) \quad \partial_t u - \sum_{j,k=1}^n \partial_{x_j} (a_{jk}(x, t) \partial_{x_k} u) - \sum_{j=1}^n b_j(x, t) \partial_{x_j} u - c(x, t) u \\ = \partial_t u - Au = f,$$

(x, t) in $\mathbf{R}^n \times [0, \infty)$ with the initial-value

$$(1.2) \quad u(x, 0) = u_0(x),$$

where $a_{jk}(x, t)$, $b_j(x, t)$, $c(x, t)$ are real-valued smooth functions. We assume that $(a_{jk})_{1 \leq j \leq n, 1 \leq k \leq n}$ is symmetric and satisfies the condition: for any $(x, t) \in \mathbf{R}^n \times [0, \infty)$

$$(1.3) \quad \sum_{j,k=1}^n a_{jk}(x, t) \xi_j \xi_k \geq 0 \quad \text{for all } \xi \in \mathbf{R}^n.$$

O. A. Oleïnik has treated this problem (see [3] and [4]). Her method consists of the following procedure (elliptic regularization): Instead of (1.1), the following equations (depending on a positive parameter ε) in $G = \mathbf{R}^n \times [0, T]$

$$(1.4) \quad \partial_t u - \varepsilon \Delta u - Au = f$$

are considered. Let u_ε be the solution of (1.4) with the given initial-value $u_0(x) \in L^2(\mathbf{R}^n)$ and $f(x, t) \in L^2(G)$. Then it is shown that $\{u_\varepsilon(x, t)\}$ is bounded in $L^2(G)$. Then a weak limit of them, as $\varepsilon \rightarrow +0$, gives the desired solution $u(x, t) \in L^2(G)$. The uniqueness of the solution is proved. She also proved the smoothness of u , assuming the smoothness of u_0 and f .

Contrary to the above point of view, we regard (1.1) as evolution equation. More precisely, we want to show the existence of the unique solution $u(x, t) \in \mathcal{E}_t^0(L^2) \cap \mathcal{E}_t^1(\mathcal{D}_{L^2}^2)$ of (1.1)–(1.2) for any $f(x, t) \in \mathcal{E}_t^0(L^2)$ and any initial-value $u_0(x) \in L^2$.*)

Our approach is based on the semi-group theory. Instead of elliptic regularization, we use Friedrichs' mollifier. Its property (see

*) Throughout this paper, we use the following notation: $x = (x_1, \dots, x_n)$. $\partial_t = \partial/\partial t$, $\partial_j = \partial/\partial x_j$, $\partial_x^\nu = \partial_1^{\nu_1} \cdots \partial_n^{\nu_n}$, where $\nu = (\nu_1, \dots, \nu_n)$. $L^2 = L^2(\mathbf{R}^n)$. $u(x) \in \mathcal{D}_{L^2}^m$ means that its derivatives (in the sense of distribution) $\partial_x^\nu u$ up to order m belong to L^2 . $\mathcal{D}_{L^2}^m$ is the dual space of $\mathcal{D}_{L^2}^m$ and sometimes we denote it by $\mathcal{D}_{L^2}^{-m}$. $\varphi(x) \in \mathcal{B}^m$ means that its derivatives $\partial_x^\nu \varphi$ up to order m are continuous and bounded in \mathbf{R}^n . $f(t) \in \mathcal{C}_t^k(\mathcal{D}_{L^2}^m)$ (or \mathcal{B}^m) means that $t \rightarrow f(t) \in \mathcal{D}_{L^2}^m$ (or \mathcal{B}^m) is continuously differentiable up to order k .