50. Initial-boundary Value Problem for Parabolic Equation in L¹

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Let Ω be a not necessarily bounded domain in \mathbb{R}^n locally regular of class C^{2m} and uniformly regular of class C^m in the sense of F. E. Browder [4]. We consider the following parabolic initial-boundary value problem

(1) $\partial u/\partial t + A(x, t, D)u = f(x, t), \quad x \in \Omega, \quad 0 < t \le T,$

(2) $B_j(x, t, D)u=0, j=1, \cdots, m/2, x \in \partial\Omega, 0 < t \leq T,$

 $(3) u(x, 0) = u_0(x), x \in \Omega,$

in $L^1(\Omega)$. Here for each $t \in [0, T]$

$$A(x, t, D)u = \sum_{|\alpha| \leq m} a_{\alpha}(x, t)D^{\alpha}$$

is a strongly elliptic linear differential operator of order m and

$$B_j(x, t, D) = \sum_{|\beta| \le m_j} b_{j\beta}(x, t) D^{\beta}, \qquad j = 1, \cdots, m/2,$$

is a normal set of linear differential operators on $\partial\Omega$ of order less than m. Similar problem was discussed in [3], [9], [10] for equations with coefficients independent of t. In [3] with the aid of the theory of dual semigroups H. Amann showed that the associated elliptic operator generates an analytic semigroup in $L^1(\Omega)$ in case m=2.

Concerning the coefficients of A(x, t, D) and $B_j(x, t, D)$ we assume the following regularity conditions:

(i) $a_{\alpha}(x, t), |\alpha| = m$, and their derivatives $\partial a_{\alpha}(x, t)/\partial t$ with respect to t are bounded and uniformly continuous in $\overline{\Omega} \times [0, T]$.

(ii) $a_{\alpha}(x, t), |\alpha| < m$, and their derivatives with respect to t are bounded and measurable, and continuous in t uniformly in $\overline{\Omega} \times [0, T]$.

(iii) The coefficients of $B_j(x, t, D)$ are extended to $\overline{\Omega} \times [0, T]$ so that $(\partial/\partial x)^r b_{j\beta}(x, t), \ (\partial/\partial t)(\partial/\partial x)^r b_{j\beta}(x, t), \ |\beta| \leq m_j, \ |\gamma| \leq m - m_j, \ j = 1, \dots, m/2$, are bounded and uniformly continuous in $\overline{\Omega} \times [0, T]$.

(iv) The formally constructed adjoint boundary value problem $(A'(x, t, D), \{B'_{j}(x, t, D)\}_{j=1}^{m/2}, \Omega)$ satisfies (i), (ii), (iii).

For the well-posedness of the problem (1)–(3) we assume that for each fixed $t \in [0, T]$ and $\theta \in [\pi/2, 3\pi/2]$

 $(-1)^{m/2}e^{i\theta}(\partial/\partial \tau)^m + A(x, t, D), \qquad \{B_j(x, t, D)\}_{j=1}^{m/2}$

satisfies the complementing condition in the cylindrical domain $\Omega \times (-\infty, \infty)$ ([1], [2]).

The operator A(t) is defined as follows :

The domain D(A(t)) is the totality of functions u satisfying (i) $u \in W^{m-1,q}(\Omega)$ for each $q \in [1, n/(n-1))$,