

81. Remarks on Viscosity Solutions for Evolution Equations

By Yun-Gang CHEN,^{*)} Yoshikazu GIGA,^{**)} and
Shun'ichi GOTO^{***)}

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1. Introduction. We consider a degenerate parabolic equation

$$(1) \quad \partial u / \partial t + F(t, x, u, \nabla u, \nabla^2 u) = 0,$$

where ∇ stands for the spatial derivatives. We are concerned with a viscosity subsolution which needs not to be continuous. We say a function $u(t, x)$ defined in a parabolic neighborhood of (t_0, x_0) is *left accessible* at (t_0, x_0) if there are sequences $x_i \rightarrow x_0$, $t_i \rightarrow t_0$ with $t_i < t_0$ such that $\lim_{i \rightarrow \infty} u(t_i, x_i) = u(t_0, x_0)$. Our goal is to show that a viscosity subsolution is left accessible at each (parabolic) interior point of the domain of definition for a wide class of F . We also clarify the relation between viscosity subsolutions defined on time interval $(0, T)$ and those on $(0, T]$. Similar problems are studied in other contexts by Crandall and Newcomb [3] and by Ishii [7]. We thank Professor Hitoshi Ishii for pointing out these references.

There are technical errors in the proof of Ishii's lemma up to the terminal time in our previous work [1, Lemma 3.1 and Proposition 3.2]. If we note left accessibility, the proof can be easily fixed. We take this opportunity to correct technical errors in [1] somewhat related to left accessibility. We thank Professor Joseph Fu for pointing out a couple of errors in the proof of [1, Lemma 3.1 and Proposition 3.2].

For $h : L \rightarrow \mathbf{R}$ ($L \subset \mathbf{R}^d$) we associate its *lower (upper) semicontinuous relaxation* $h_*(h^*) : \bar{L} \rightarrow \bar{\mathbf{R}} = \mathbf{R} \cup \{\pm \infty\}$ defined by

$$h_*(z) = \liminf_{\varepsilon \downarrow 0} \{h(y) : |z - y| < \varepsilon, y \in L\}, \quad z \in \bar{L}$$

and $h^*(z) = -(-h)_*(z)$. Let Ω be an open set in \mathbf{R}^n . For $T > 0$ let W be a dense subset of $A = (0, T] \times \Omega \times \mathbf{R} \times \mathbf{R}^n \times \mathbf{S}^n$, where \mathbf{S}^n denotes the space of $n \times n$ real symmetric matrices. Suppose that $F = F(t, x, r, p, X)$ is a real valued function defined in W . Since W is dense in A , F^* and $F_* : A \rightarrow \bar{\mathbf{R}}$ are well-defined. Any function $u : Q \rightarrow \mathbf{R}$ (resp. $Q_0 \rightarrow \mathbf{R}$) is called a *viscosity subsolution* of (1) in $Q = (0, T] \times \Omega$ (resp. $Q_0 = (0, T) \times \Omega$) if $u^* < \infty$ on \bar{Q} and if, whenever $\psi \in C^2(Q)$ (resp. $C^2(Q_0)$), $(t, x) \in Q$ (resp. Q_0) and $(u^* - \psi)(t, x) = \max_Q(u^* - \psi)$ (resp. $\max_{Q_0}(u^* - \psi)$) it holds that

$$(2) \quad \psi_t(t, x) + F_*(t, x, u^*(t, x), \nabla \psi(t, x), \nabla^2 \psi(t, x)) \leq 0,$$

where $\psi_t = \partial \psi / \partial t$. We shall suppress the word viscosity. One can easily observe that u is a subsolution of (1) in Q (resp. Q_0) if and only if u is a subsolution of (1) in $(0, T] \times U(x)$ (resp. $(0, T) \times U(x)$) for all $x \in \Omega$, where $U(x)$ is an open ball centered at x in Ω .

^{*)} On leave from Nankai Institute of Mathematics, Tianjin, China.

^{**) Department of Mathematics, Hokkaido University.}

^{***)} Department of Applied Science, Faculty of Engineering, Kyushu University.