# REMARKS ON GLOBAL BOUNDS OF SOLUTIONS OF PARABOLIC EQUATIONS IN DIVERGENCE FORM 

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Introduction. We want to examine certain properties of solutions (understood here as the trajectories in a suitable Banach space) of nonlinear parabolic equations, which could be of use in the study, among other things, of the long time behaviour of these problems. We start with the proof of a variant of the maximum principle (cf. [8; Theorems 2 and 5], [ $\mathbf{9}$; Theorem 2.7] for the linear case) obtained here as a limiting case $(p \rightarrow \infty)$ of the sub-exponential estimates of solutions in $L^{p}$. Next (§2) we prove a theorem concerning global boundedness of the spatial derivatives $u_{x}$, first in the one dimensional case $(n=1)$ for equations with bounded perturbation $f\left(t, x, u, u_{x}, u_{x x}, u_{t}\right)$, then (§3) by different method (and with stronger assumptions) for the general $n$-dimensional case. The results obtained in this work are linked up by the method of proofs developed under the stimulus of Theorem 3.1 of [1], first used in a different context by J. Moser in [12].

Preliminaries. Notation. The following standard notation is used:
(a) $\Omega \subset R^{n}$ is a bounded domain with a suitable smooth boundary;
(b) $R^{+}=[0, \infty), D=R^{+} \times \Omega, D_{T}=\{(t, x): 0 \leq t \leq T, x \in \Omega\}$,
(c) $\langle\cdot, \cdot\rangle$ is the scalar product in $R^{n}$,
(d) $|\Omega|$ is the Lebesgue measure of $\Omega$; and
(e) for $x \in R^{n}$ we write $u_{x}=\left(\frac{\partial u}{\partial x_{1}}, \ldots, \frac{\partial u}{\partial x_{n}}\right)$; and
(f) use the usual notation for the $L^{p}$ and Sobolev spaces. By convention, all sums are taken from 1 to $n$, and integrals with unspecified domain are taken over $\Omega$.

The following easy lemma is required several times.

Lemma 0. Let $y \in C^{\circ}\left(R^{+}\right), x \in C^{1}\left(R^{+}\right)$, let $\alpha \geq 0, \beta, \delta, \lambda>0$ and

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$\eta \in[0,1)$ be real constants. If $0 \leq \lambda x(t) \leq y(t)$ for $t \in R^{+}$,

$$
x^{\prime}(t) \leq \alpha-\beta y(t)+\delta y^{\eta}(t),
$$

then $0 \leq x(t) \leq \max \left\{x(0), r_{1} / \lambda\right\}$, where $r_{1}$ denotes the positive root of the equation $\alpha-\beta r+\delta r^{\eta}=0$.

Proof. When $x(t)>r_{1} / \lambda$, then $y(t)>r_{1}$ and the right side of the differential ineqaulity is negative, hence $x$ is decreasing.

1. We start with a version of the maximum principle for the nonlinear parabolic equation in divergence form considered in [13]. Our assumptions are different and so are the method of proof and our results. Consider the following Dirichlet problem
(1) $u_{t}=\sum a_{i}\left(t, x, u, u_{x}\right)_{x_{i}}+a\left(t, x, u, u_{x}\right) u+f(t, x)$,
(2) $u=0$ on $\partial \Omega, u(0, x)$ is given, and assume that there exists a solution $u$ with $u_{t}, \Delta u$ in $L^{2}\left(D_{T}\right), u_{x_{i}} \in C^{\circ}\left(0, T ; L^{2}(\Omega)\right), i=1, \ldots, n$ and $u \in C^{1}\left(0, T ; L^{\infty}(\Omega)\right)$ for all $T>0$. Let $f(t, \cdot)$ be bounded in $L^{\infty}(\Omega)$ for $t \in R^{+}$; moreover, $a\left(t, x, u, u_{x}\right) \leq a_{o}, a_{0} \geq 0$ and

$$
\sum a_{i}\left(t, x, u, u_{x}\right) u_{x_{i}} \geq \mu \sum u_{x_{i}}^{2} .
$$

We then have

## ThEOREM 1. The following estimate holds

$\forall_{0 \leq t_{o} \leq t}\|u(t, \cdot)\|_{L^{\infty}(\Omega)} \leq\left(\left\|u\left(t_{o}, \cdot\right)\right\|_{L^{\infty}(\Omega)}+M\left(t_{o}\right)\left(t-t_{o}\right)\right) \cdot \exp \left(a_{o}\left(t-t_{o}\right)\right)$,
where $M(t)=\sup _{s \geq t}\|f(s, \cdot)\|_{L^{\infty}(\Omega)}$.

Proof. Clearly it is sufficient to consider the case $a \leq 0$, otherwise we can use the transformation $v(t, x)=u(t, x) \exp \left(-a_{o} t\right)$ and study the equation for $v$ (with $\left.\tilde{a}\left(t, x, v, v_{x}\right)=a\left(t, x, u, u_{x}\right)-a_{o} \leq 0\right)$. Multiplying (1) by $u^{2^{m}-1}(m \in N)$ and integrating the result over $\Omega$ we obtain

$$
\begin{aligned}
\int u_{t} u^{2^{m}-1} d x= & \int \sum a_{i}\left(t, x, u, u_{x}\right)_{x_{i}} u^{2^{m}-1} d x \\
& +\int a\left(t, x, u, u_{x}\right) u^{2^{m}} d x+\int f(t, x) u^{2^{m}-1} d x
\end{aligned}
$$

Integrating by parts and using Holder's inequality (with $p=2^{m}\left(2^{m}-\right.$ $1)^{-1}, q=2^{m}$ ) we then get ( $a \leq 0$ ):

$$
\begin{aligned}
2^{-m} \frac{d}{d t} \int_{\partial \Omega} u^{2^{m}} d x \leq & \int u^{2^{m}-1} \sum a_{i}\left(t, x, u, u_{x}\right) \cos \left(n, x_{i}\right) d \sigma \\
& -\left(2^{m}-1\right) \int \sum a_{i}\left(t, x, u, u_{x}\right) u_{x_{i}} u^{2^{m}-2} d x \\
& +\left(\int|f|^{2^{m}} d x\right)^{2^{-m}}\left(\int u^{2^{m}} d x\right)^{1-2^{-m}}
\end{aligned}
$$

Then, by the ellipticity condition (denoting $u^{2^{m-1}}=v$ ),

$$
\begin{aligned}
\frac{d}{d t} \int v^{2} d x \leq & -\mu\left(2^{m}-1\right) 2^{2-m} \int \sum v_{x_{i}}^{2} d x \\
& +M(t) 2^{m}|\Omega|^{-m} \cdot\left(\int v^{2} d x\right)^{1-2^{-m}}
\end{aligned}
$$

This may be rewritten using a version of the Poincare inequality $(\lambda=\lambda(n, \Omega))$, i.e.,

$$
\begin{equation*}
\forall_{w \in H_{o}^{1}(\Omega)} \lambda\|w\|_{L^{2}(\Omega)}^{2} \leq\left\|w_{x}\right\|_{L^{2}(\Omega)}^{2} \tag{4}
\end{equation*}
$$

in the following manner $\left(\alpha_{m}=(\mu \lambda)\left(2^{m}-1\right) 2^{2-m}, \beta_{m}(t)=M(t)|\Omega|^{2^{-m}}\right)$ :

$$
\begin{equation*}
\frac{d}{d t}\|v\|_{L^{2}(\Omega)}^{2} \leq-\alpha_{m}\|v\|_{L^{2}(\Omega)}^{2}+\beta_{m}(t) 2^{m}\left(\|v\|_{L^{2}(\Omega)}^{2}\right)^{1-2^{-m}} \tag{5}
\end{equation*}
$$

A differential inequality of this kind is easily explicitly integratable:

$$
\begin{aligned}
\|v(t, \cdot)\|_{L^{2}(\Omega)}^{2} \leq & \left(\left\|v\left(t_{o}, \cdot\right)\right\|_{L^{2}(\Omega)}^{2^{1-m}} \exp \left(\alpha_{m} 2^{-m} t_{o}\right)\right. \\
& \left.+\int_{t_{o}}^{t} \beta_{m}(z) \exp \left(\alpha_{m} 2^{-m} z\right) d z\right)^{2^{m}} \exp \left(-\alpha_{m} t\right) .
\end{aligned}
$$

The function $\beta_{m}$ is decreasing, hence finally we arrive at the estimate

$$
\begin{align*}
\|u(t, \cdot)\|_{L^{2 m}(\Omega)} \leq & \left(\left\|u\left(t_{o}, \cdot\right)\right\|_{L^{2 m}}(\Omega) \exp \left(\alpha_{m} 2^{-m} t_{o}\right)\right. \\
& +\beta_{m}\left(t_{o}\right)\left(\exp \left(\alpha_{m} 2^{-m} t\right)\right.  \tag{6}\\
& \left.\left.-\exp \left(\alpha_{m} 2^{-m} t_{o}\right)\right) \frac{2^{m}}{\alpha_{m}}\right) \exp \left(-\alpha_{m} 2^{-m} t\right)
\end{align*}
$$

We are now interested in passing to the limit in (6) with $m$ to $\infty$. Clearly (cf. [15; I.3, Theorem 1])

$$
\begin{align*}
\|u(t, \cdot)\|_{L^{\infty}(\Omega)}= & \lim _{m \rightarrow \infty}\|u(t, \cdot)\|_{L^{2^{m}}(\Omega)} \\
\leq & \lim _{m \rightarrow \infty}\left(\left\|u\left(t_{o}, \cdot\right)\right\|_{L^{2^{m}}(\Omega)} \exp \left(-\alpha_{m} 2^{-m} t-t_{0}\right)\right. \\
& \left.+\beta_{m}\left(t_{o}\right)\left(1-\exp \left(-\alpha_{m} 2^{-m}\left(t-t_{o}\right)\right)\right) \frac{2^{m}}{\alpha_{m}}\right)  \tag{7}\\
= & \begin{cases}\left\|u\left(t_{o}, \cdot\right)\right\|_{L^{\infty}(\Omega)}+M\left(t_{o}\right)\left(t-t_{o}\right) & \text { for } t<\infty \\
0 & \text { for } t=\infty .\end{cases}
\end{align*}
$$

REMARK 1. If $f=0$ and $a_{o}=0$ the estimate (7) is the usual version of the maximum principle.

REMARK 2. Under the more restrictive hypothesis $a_{i}=a^{o}(t, x, u) u_{x_{i}}$ (with $a^{o}$ strictly positive) our proof remains valid also for the third boundary problem (for $u_{x_{i}} i=1, \ldots n$, continuous). Let $\partial \Omega=\Gamma_{1} \bigcup \Gamma_{2}$ with $\left|\Gamma_{1}\right|>0$ (the ( $n-1$ )-dimensional measure), and consider (1) with the boundary condition

$$
\begin{cases}u=0, & \text { on } \Gamma_{1} \times R^{+} \\ p(t, x) \frac{\partial u}{\partial n}+q(t, x) u=0, & \text { on } \Gamma_{2} \times R^{+}\end{cases}
$$

$p, q \geq 0, p+q=1$. Under such assumptions (c.f. [11; Theorem 3.6.4, p.82]) there exists a constant $\mu$ depending on $n, \Gamma_{1}$, and $\partial \Omega$ (which is assumed to be Lipschitz, see [11], such that

$$
\forall_{v \in C^{1}(\bar{\Omega})} \mu \int v^{2} d x \leq \int\left|v_{x}\right|^{2} d x
$$

From this estimate, and using (2') for $v=u^{2^{m}-1}, v=0$ on $\Gamma_{1} \times R^{+}$, we have

$$
p(t, x) \frac{\partial v}{\partial n}=\left(2^{m}-1\right)(-q(t, x)) u^{2^{m}-1}=-\left(2^{m}-1\right) q(t, x) v
$$

on $\Gamma_{2} \times R^{+}$. After normalization,

$$
\frac{p(t, x)}{1+\left(2^{m}-2\right) q(t, x)} \frac{\partial v}{\partial n}+\frac{q(t, x)}{1+\left(2^{m}-2\right) q(t, x)} v=0
$$

The constant $\mu$ is the same for both powers of $u$. Also the boundary integral is non-positive:

$$
\begin{aligned}
& \int_{\partial \Omega} u^{2^{m}-1} \sum a^{o}(t, x, u) u_{x_{i}} \cos \left(n, x_{i}\right) d \delta \\
& =\int_{\Gamma_{1}} a^{o} u^{2^{m}-1} \frac{\partial u}{\partial n} d \delta+\int_{\Gamma_{2}} a^{o}\left(-\frac{p(t, x)}{q(t, x)}\right)^{2^{m}-1}\left(\frac{\partial u}{\partial n}\right)^{2^{m}} d \delta \leq 0
\end{aligned}
$$

The rest of the proof remains unchanged.

REMARK 3. If instead of the component $a\left(t, x, u, u_{x}\right) u$, we take $b\left(t, x, u, u_{x}\right)$ with $\frac{\partial b}{\partial u} \leq 0, b\left(t, x, 0, u_{x}\right)=0$, then

$$
\begin{aligned}
b\left(t, x, u, u_{x}\right) u^{2^{m}-1} & =\left(b\left(t, x, u, u_{x}\right)-b\left(t, x, 0, u_{x}\right)\right) u^{2^{m}-1} \\
& =\frac{\partial b}{\partial u}\left(t, x, \tilde{u}, u_{x}\right) u^{2^{m}} \leq 0
\end{aligned}
$$

and the proof remains valid.
2. We deal now with the problem of global in $t$ boundedness of spatial derivative of solutions of the problem
(8) $u_{t}=u_{x x}+f\left(t, x, u, u_{x}, u_{x x}, u_{t}\right)$,
(9) $u_{x}=0$ on $\partial \Omega$, given $u(0, x)$,
$x \in \Omega=(\alpha, \beta) \subset R$, with bounded perturbation $f,|f| \leq M$. Assume there exists a classical solution $u$ of this problem with $u_{x x}, u_{t x} \in$ $L^{2}\left(D_{T}\right)$ for all $T>0$. Then, clearly (compare [10]),

$$
\frac{d}{d t} \int u_{x}^{2 k} d x=2 \int\left(u_{x}^{k}\right)_{t}\left(u_{z}^{k}\right) d x=2 k \int u_{t x} u_{x}^{2 k-1} d x
$$

We have the following theorem.

THEOREM 2. The derivative $u_{x}$ is bounded globally in time in both $L^{p}(\Omega), 2 \leq p<\infty$, by constants depending only on $\Omega, M$, and on $\left\|u_{x}(0, \cdot)\right\|_{L^{p}(\Omega)}$, respectively.

Proof. Multiplying (8) by $\left(u_{x}^{p}\right)_{x}, p=1,2,3 \ldots$, and integrating over $\Omega$, we get

$$
\int u_{t}\left(u_{x}^{p}\right)_{x} d x=\int u_{x x}\left(u_{x}^{p}\right)_{x} d x+\int f\left(u_{x}^{p}\right)_{x} d x
$$

Transforming the components, i.e.,

$$
\begin{aligned}
\int u_{t}\left(u_{x}^{p}\right)_{x} d x & =\left.u_{t} u_{x}^{p}\right|_{x=\alpha, \beta}-\int u_{t x} u_{x}^{p} d x \\
& =-\frac{1}{p+1} \frac{d}{d t} \int u_{x}^{p+1} d x \\
\int u_{x x}\left(u_{x}^{p}\right)_{x} d x & =p \int\left(u_{x x}\right)^{2} u_{x}^{p-1} d x \\
& =\frac{4 p}{(p+1)^{2}} \int\left[\left(u_{x}^{\frac{p+1}{2}}\right)_{x}\right]^{2} d x
\end{aligned}
$$

and using the Holder inequality

$$
\begin{aligned}
\int f\left(u_{z}^{p}\right)_{x} d x & =p \int f u_{x x}\left(u_{x}\right)^{p-1} d x=\frac{2 p}{p+1} \int f u_{x}^{\frac{p-1}{2}}\left(u_{x}^{\frac{p+1}{2}}\right)_{x} d x \\
& \leq \frac{2 p}{p+1}\left(\int|f|^{2}\left|u_{x}\right|^{p-1} d x\right)^{\frac{1}{2}}\left(\int\left[\left(u_{x}^{\frac{p+1}{2}}\right)_{x}\right]^{2} d x\right)^{\frac{1}{2}}
\end{aligned}
$$

we have

$$
\begin{align*}
\frac{d}{d t} \int u_{x}^{p+1} d x \leq & -\frac{4 p}{p+1} \int\left[\left(u_{x}^{\frac{p+1}{2}}\right)_{x}\right]^{2} d x  \tag{10}\\
& +2 p M\left(\int\left|u_{x}\right|^{p-1} d x\right)^{\frac{1}{2}}\left(\int\left[\left(u_{x}^{\frac{p+1}{2}}\right)_{x}\right]^{2} d x\right)^{\frac{1}{2}}
\end{align*}
$$

remembering that $|f| \leq M$. Inequality (10) allows us to estimate inductively the norms of $u_{x}$ in $L^{p+1}, p=1,3,5, \ldots$ Clearly, (10) with $p=1$ has the form

$$
\frac{d}{d t}\left\|u_{x}\right\|_{L^{2}(\Omega)}^{2} \leq-2\left\|u_{x x}\right\|_{L^{2}(\Omega)}^{2}+2 M|\Omega|^{\frac{1}{2}}\left\|u_{x x}\right\|_{L^{2}(\Omega)}
$$

Hence, by (4) and Lemma 0, we get the estimate

$$
\begin{equation*}
\int u_{x}^{2}(t, x) d x \leq \max \left(\int u_{x}^{2}(0, x) d x ; \frac{M}{\lambda}|\Omega|^{\frac{1}{2}}\right)=m_{1} \tag{11}
\end{equation*}
$$

Having the estimate of $\int u_{x}^{p-1} d x \leq m_{p-1}$ ( $p$-odd number), from (10) we conclude that

$$
\begin{align*}
\frac{d}{d t} \int u_{x}^{p+1} d x \leq & -\frac{4 p}{p+1} \int\left(\left(u_{x}^{\frac{p+1}{2}}\right)_{x}\right)^{2} d x  \tag{12}\\
& +2 p M\left(m_{p-1}\right)^{\frac{1}{2}}\left(\int\left(\left(u_{x}^{\frac{p+1}{2}}\right)_{x}\right)^{2} d x\right)^{\frac{1}{2}}
\end{align*}
$$

Hence, via (4) with $w=u_{x}^{\frac{p+1}{2}}$ and Lemma 0, we get the estimate (13)

$$
\int u_{x}^{p+1}(t, x) d x \leq \max \left\{\int u_{x}^{p+1}(0, x) d x ;\left(\frac{M(p+1)}{2}\right)^{2} \frac{m_{p-1}}{\lambda}\right\}=m_{p+1}
$$

which together with (11), allows us to estimate globally in time $u_{x}$ 's norms in both $L^{p}(\Omega)$ (the $p$ root is increasing):

$$
\begin{equation*}
\mid u_{x}(t, \cdot) \|_{L^{p}(\Omega)} \leq \max \left\{\left\|u_{x}(0, \cdot)\right\|_{L^{p}(\Omega)} ;\left(\frac{M^{2} p^{2}}{4 \lambda} m_{p-2}\right)^{\frac{1}{p}}\right\} \tag{14}
\end{equation*}
$$

for even $p$. For odd $p=2 k+1$ we will use

$$
\|v\|_{L_{(\Omega)}^{2 k+1}} \leq\left(\left(\int v^{2 k} d x\right)^{\frac{1}{2}}\left(\int v^{2 k+2} d x\right)^{\frac{1}{2}}\right)^{\frac{1}{2 k+1}}
$$

The proof is finished.

REmARK 4. Observe that the simple exemplary problem $u_{t}=$ $u_{x x}+1, u_{x}=0$ on $\partial \Omega, u(0, x)$ given, satisfies all assumptions of Theorem 2. Even though its solution $u$ is clearly unbounded, $u_{x}$ remains bounded (by $\left\|u_{x}(0, \cdot)\right\|_{C^{\circ}(\bar{\Omega})}$ ) for all time. Note also that the usual way to get the estimate of $u_{x}$ for the nonlinear problems is to find first the bound for $u$ (compare $[9,11,6]$ ), and then for $u_{x}$ with the use of one of several known methods (following [ $\mathbf{9}$;Theorem, 5.1 Chapter VI., $\S 5]$, [6], or by using the variation of constants formula and studying it from the analytical point of view - through fractional powers of elliptic operators - [7, p.24]).

REmARK 5. Similar to our Theorem 2, compare Theorems 5.1 and 5.2 of [3] concerning the Cuachy problem (also for $n=1$ ).
3. We are interested now in the result analogous to Theorem 2 for the $n$-dimensional case:

$$
\begin{equation*}
u_{t}=\Delta u+f(t, x, H(u)(t)) \tag{15}
\end{equation*}
$$

$$
\begin{equation*}
\frac{\partial u}{\partial n}=0 \text { on } \partial \Omega, \text { given } u(0, x) \tag{16}
\end{equation*}
$$

where $H: L^{\infty}(\Omega) \rightarrow R$ is a continuous and bounded functional. For example,

$$
H(u)(t)=\int u^{k}(t, x) d x, \tilde{H}(u)(t)=\text { ess. } \sup _{\Omega}|u(t, x)|
$$

Assume $f, \frac{\partial f}{\partial x_{i}}, i=1, \ldots, n$, to be bounded in $L^{\infty}(\Omega)$ independently on $t$ and let there exist a classical solution $u$ of (15)-(16) with $u_{x_{i} x_{j} x_{k}}$ in $L^{2}\left(D_{T}\right), u_{x_{i} x_{j}}$ in $C^{\circ}\left(0, T ; L^{\infty}(\Omega)\right)$ for all $T>0$. We need also the following version (see [9; Remark 2.1, Chapter II., §2]) of the NirenbergGagliardo interpolation inequality: for every $v \in W^{1,2}(\Omega)$ with zero average $|\Omega|^{-1} \int v(x) d x$,

$$
\begin{equation*}
\|v\|_{L^{2}(\Omega)} \leq c\|v\|_{W^{1,2}(\Omega)}^{\Theta}\|v\|_{L^{1}(\Omega)}^{1-\Theta} \tag{17}
\end{equation*}
$$

with $\Theta=\frac{n}{(n+2)}, c=c(n, \Theta, \Omega)$. With the help of Young's inequality (with $m=\Theta^{-1}$, see [9]), from (17), we can get (as in [1, p. 209]) the estimate (valid for any $\varepsilon \in(0,1)$ )

$$
\begin{equation*}
\|v\|_{L^{2}(\Omega)}^{2} \leq \varepsilon\left\|v_{x}\right\|_{L^{2}(\Omega)}^{2}+C_{\varepsilon}\|v\|_{L^{1}(\Omega)}^{2} \tag{18}
\end{equation*}
$$

$C_{\varepsilon}=$ const $\varepsilon^{-\frac{n}{2}}$. We are now able to show

THEOREM 3. Let the solution $u$ of (15), (16) be globally bounded (by $M)$ in $L^{\infty}(\Omega)$ for $t \geq 0$. Then

$$
\max _{\Omega}\left|u_{x}\right| \leq \text { const }, \quad \text { osc }\left(u_{x}, \Omega_{\delta}\right) \leq \text { const } \delta^{\alpha}
$$

(where $\Omega_{\delta}=\Omega \bigcap B_{\delta}, B_{\delta} \subset R^{n}$ a ball will radius $\delta$, "osc" as in $[\mathbf{9}$ Chapter $\mathrm{V} ., \S 7$ ), where the constants and $\alpha$ depend only on $M, \partial \Omega$, the global
bound $N$ of $\frac{\partial f}{\partial x_{i}}$ and the global bound of $f(t, x, H(u)(t))$.

Proof. Since our solution is not sufficiently smooth for further calculations, instead of $u$ we must study its Steklov average $u_{h}(t, x)=$ $\left(\frac{1}{h}\right) \int_{t}^{t+h} u(z, x) d z$. Note that the global $L^{\infty}(\Omega)$ bounded for a function remains valid also for its Steklov average. If we fix $h>0$, take the average of both components in (15), differentiate with respect to $x_{i}$, multiply by $\left.\left[\left(\Delta\left(u_{h}\right)\right)^{2^{p}-1}\right)\right]_{x_{i}} \mid p=1,2, \ldots$, sum over $i$ and integrate over $\Omega$, we get $\left(u_{t h}=u_{h t}\right)$

$$
\begin{aligned}
& \int \sum u_{h t x_{i}}\left[\left(\Delta\left(u_{h}\right)\right)^{2^{p}-1}\right]_{x_{i}} d x \\
& \left.=\int \sum\left[\Delta\left(u_{h}\right)\right]_{x_{i}}\left[\left(\Delta\left(u_{h}\right)\right)^{2^{p}-1}\right]_{x_{i}} d x+\int f_{h x_{i}}\left[\left(\Delta u_{h}\right)\right)^{2^{p}-1}\right]_{x_{i}} d x
\end{aligned}
$$

Integrating by parts and using the Holder inequality, this gives

$$
\begin{aligned}
& \int_{\partial \Omega}\left(\Delta\left(u_{h}\right)\right)^{2^{p}-1}\left(\sum u_{x_{i}} \cos \left(n, x_{i}\right)\right)_{h t} d \delta \\
& -\int\left(\Delta\left(u_{h}\right)\right)_{t}\left(\Delta\left(u_{h}\right)\right)^{2^{p}-1} d x=-\frac{2^{p}-1}{2^{2 p-2}} \int \sum\left(\left(\Delta\left(u_{h}\right)\right)^{2^{p-1}}\right)_{x_{i}}^{2} d x \\
& +\frac{2^{p}-1}{2^{p-1}}\left(\int \sum f_{h x_{i}}\left(\Delta\left(u_{h}\right)\right)^{2^{p}-2} d x\right)^{\frac{1}{2}}\left(\int \sum\left(\left(\Delta\left(u_{h}\right)\right)^{2^{p-1}}\right)_{x_{i}}^{2} d x\right)^{\frac{1}{2}}
\end{aligned}
$$

Then from (16) and the boundedness of $f_{h x_{i}}$ it follows that

$$
\begin{align*}
& \frac{d}{d t} \int\left(\Delta u_{h}\right)^{2^{p}} d x \leq-\frac{2^{p}-1}{2^{p-2}} \int \sum\left(\left(\Delta u_{h}\right)^{2^{p-1}}\right)_{x_{i}}^{2} d x  \tag{19}\\
& +2\left(2^{p}-1\right) N\left(n \int\left(\Delta u_{h}\right)^{2^{p}-2} d x\right)^{\frac{1}{2}}\left(\int \sum\left(\left(\Delta u_{h}\right)^{2^{p-1}}\right)_{x_{i}}^{2} d x\right)^{\frac{1}{2}}
\end{align*}
$$

To obtain the global bound for $\int \Delta u_{h}^{2} d x$ ( the first step of induction $p=1$ ), we need (see [11, p. 83, Theorem 3.6.5]) the Poincare inequality ( $\partial \Omega$-Lipschitz boundary)

$$
\begin{equation*}
\forall_{v \in W^{1, q}(\Omega)} c \int\left|v(x)-|\Omega|^{-1} \int v(y) d y\right|^{q} d x \leq \int \sum\left|\frac{\partial v}{\partial x_{i}}\right|^{q} d x \tag{20}
\end{equation*}
$$

$c=c(n, q, \Omega)$, with $q=2$. This can be used to bound $\Delta u_{h}^{2}$, noting that in the presence of $(16)$,

$$
\int \Delta u_{h}(t, y) d y=0
$$

Hence from (19) with $p=1$ and Lemma 0 , it follows that

$$
\begin{equation*}
\int\left(\Delta u_{h}\right)^{2}(t, x) d x \leq \max \left\{\int\left(\Delta u_{h}\right)^{2}(0, x) d x ; \frac{N^{2} n|\Omega|}{c}\right\} . \tag{21}
\end{equation*}
$$

Denote the inductive bound of $\int \Delta u_{h}^{2^{p}} d x, p=1,2 \ldots$, by $m_{p}$; also let $w_{p}=\Delta u_{h}^{2^{p}}$. It follows from (19), the simple inequalities $\left(\Delta u_{h}\right)^{2^{p}-2} \leq$ $\left(\Delta u_{h}\right)^{2^{p}}+1, \sqrt{a+b+c} \leq \sqrt{a}+\sqrt{b}+\sqrt{c}, a, b, c \geq 0$, and (18) that

$$
\begin{align*}
& \frac{d}{d t}\left\|w_{p-1}\right\|_{L^{2}(\Omega)}^{2} \leq\left(-\frac{2^{p}-1}{2^{p-2}}+2\left(2^{p}-1\right) N \sqrt{n \varepsilon}\right)\left\|\left(w_{p-1}\right)_{x}\right\|_{L^{2}(\Omega)}^{2}  \tag{22}\\
& \quad+2\left(2^{p}-1\right) N \sqrt{n}\left\|\left(w_{p-1}\right)_{x}\right\|_{L^{2}(\Omega)}\left(\sqrt{C_{\varepsilon}}\left\|w_{p-1}\right\|_{L^{1}(\Omega)}+\sqrt{|\Omega|}\right) .
\end{align*}
$$

Choose $\varepsilon(p)=\varepsilon_{p}(\varepsilon(0,1))$ such that the first bracket above is less than or equal to -1 , then by Lemma 0 and (20) it follows (for explicit $w_{p-1}$ ) that

$$
\begin{align*}
\int \Delta u_{h}^{2^{p}}(t, x) d x & \leq \max \left\{\int \Delta u_{h}^{2^{p}}(0, x) d x ;\right. \\
& \left.c^{-1}\left(2\left(2^{p}-1\right) N \sqrt{n}\left(\sqrt{C_{\varepsilon_{p}}} m_{p-1}+\sqrt{|\Omega|}\right)\right)^{2}\right\}  \tag{23}\\
& =: m_{p}, p=2,3, \ldots
\end{align*}
$$

Now $h$ in (23) may be omitted, so we have the uniform bound for $\int \Delta u^{2^{p}} d x$ for all $p$. This, together with the boundedness of $f$, is, through (15), equivalent to the global estimates

$$
\begin{equation*}
\int u_{t}^{2^{p}} d x \leq \text { const }, p=1,2, \ldots, \tag{24}
\end{equation*}
$$

and clearly gives global boundedness of $u_{t}$ in both $L^{k}(\Omega)$. Our parabolic equation with fixed arbitrary $t>0$ will now be considered as the elliptic problem

$$
\Delta u+\left(f(t, x, H(u)(t))-u_{t}\right)=0, \frac{\partial u}{\partial n}=0 \text { on } \partial \Omega,
$$

with the bracket bounded in $L^{k}(\Omega)$ independently on $t$. This, via the results of Chapter V, $\S 7$ of $[9]$ ensures global in $t$ estimates

$$
\max _{\Omega}\left|u_{x}\right| \leq \text { const }, \text { osc }\left(u_{x}, \Omega_{\delta}\right) \leq \text { cont } \delta^{\alpha}
$$

and finishes our proof.

REmaRk 6. By Theorem 3 and results of Chapter V, $\S 7$ of [ 9 ], one can get estimates for Holder norms of $u_{x_{i}} ; i=1, \ldots, n$ (see Theorem 7.2 in [9]).

REMARK 7. See also Appendix B in [4].

REMARK 8. In several papers (see $[\mathbf{1}, \mathbf{3}, \mathbf{4}, \mathbf{5}, \mathbf{6}, \mathbf{1 1}]$ ), generalizations of the reaction-diffusion problem

$$
\begin{equation*}
u_{t}=\Delta u+f(u) \tag{25}
\end{equation*}
$$

$$
\begin{equation*}
\frac{\partial u}{\partial n}=0 \text { on } \partial \Omega, u(0, x) \text { given } \tag{26}
\end{equation*}
$$

are considered. Often (cf. $[\mathbf{1 , 3 , 4 , 5 , 6 , 1 3 , 1 4 ]}$ ) the global in $t$ boundedness of its solution is shown. Having such $L^{\infty}\left(C^{\circ}\right)$ global boundedness, theorems of the proposed type lead (via Sobolev Imbedding Theorems, for example) to the compactness results for solutions considered as trajectories in suitable Banach spaces (compare [5, §5], [6, Remark 3]).

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