

## On the stationary Povzner equation in $\mathbf{R}^n$

By

L. ARKERYD and A. NOURI

### Abstract

The stationary Povzner equation is considered in a bounded and strictly convex domain of  $\mathbf{R}^n$ . Existence theorems are established for a class of collision kernels in the case of hard forces and for diffuse reflection boundary conditions. Generalizations with respect to the collision kernel and boundary conditions are discussed.

### 1. Introduction

We consider the stationary Povzner equation for a strictly convex bounded,  $C^1$  domain  $\Omega$  in  $\mathbf{R}^n$ ,

$$v \cdot \nabla_x f(x, v) = Q(f, f)(x, v), \quad x \in \Omega, \quad v \in \mathbf{R}^n. \quad (1.1)$$

The details of the collision operator  $Q(f, f)$  will be introduced below. The boundary conditions are of diffuse reflection type

$$f(x, v) = M(x, v) \int_{v' \cdot n(x) < 0} |v' \cdot n(x)| f(x, v') dv', \quad (1.2)$$

$$x \in \partial\Omega, \quad v \cdot n(x) > 0.$$

Here  $n(x)$  denotes the inward normal to the boundary. We shall restrict the discussion to the  $\mathbf{R}^3$  case with no loss in generality methodwise.  $M$  is a given normalized half-space Maxwellian

$$M(x, v) = \frac{1}{2\pi T^2(x)} e^{-|v|^2/2T(x)},$$

such that  $\frac{1}{T}$  is a measurable function on  $\partial\Omega$ , uniformly bounded away from 0 and  $\infty$ .

Let us first recall that in the case of the time-dependent Povzner equation

$$(f_t + v \cdot \nabla_x f)(t, x, v) = Q(f, f)(t, x, v), \quad t \in \mathbf{R}_+, \quad x \in \Omega, \quad v \in \mathbf{R}^3,$$

the Cauchy problem has been studied by a number of authors. Existence and uniqueness results for global solutions in the whole space (i.e.  $\Omega = \mathbf{R}^3$ ) have been

given by Morgenstern [28] and Povzner [30]. Existence results for the Povzner equation in a bounded domain with periodic boundary conditions have been proven by Lachowicz [23]. The existence of non-negative  $L^1$  solutions to the Povzner equation in a bounded domain with a general type of boundary conditions (including the maxwellian diffuse reflection case) has been established by Broman [8].

In this paper we concentrate on solutions to the stationary Povzner problem. Stationary solutions are of interest as candidates for the time asymptotics of evolutionary solutions. They also appear naturally in the resolution of boundary layer problems, when studying hydrodynamical limits of time dependent solutions. However, they cannot be obtained by the techniques so far used in the time-dependent case, since for the latter natural bounds on mass, energy and entropy provide the initial mathematical framework, whereas in the stationary case only bounds on mass flow, energy flow and entropy flow through the boundary are easily available. Instead the crucial steps in our proofs are based on estimates involving the entropy dissipation term. That requires a more delicate approximation approach than for time-dependent and earlier stationary kinetic problems.

Similar difficulties are faced when dealing with the stationary Boltzmann equation. In the slab case mathematical results on boundary value problems with large given indata are presented in a measure setting in [1], [11] and in an  $L^1$  setting in [3], [4]. For the nonlinear Boltzmann equation the long time behaviour under constant temperature, diffuse reflection boundary conditions was treated in [5]. In all these results except [11] and [4], the control of the mass was obtained by introducing truncations in the collision operator for small velocities. In this paper, we do not introduce such truncations, but control the mass with the energy and the entropy production term.

We should also point out that a number of results are known concerning the non-linear stationary Boltzmann equation close to equilibrium, and solutions of the corresponding linearized equation. There more general approaches can be utilized. So e.g. in an  $\mathbf{R}^n$  setting the solvability of boundary value problems for the Boltzmann equation in situations close to equilibrium is studied in [18], [19] and [20] in bounded domains, and for exterior regions in [33]. Stationary problems in small domains for the non-linear Boltzmann equation are studied in [21], [29]. The unique solvability of internal stationary problems for the Boltzmann equation at large Knudsen numbers is established in [27]. Existence and uniqueness of stationary solutions of the linearized Boltzmann equation in a bounded domain is discussed in [26], and for the linear Boltzmann equation uniqueness in [31], [32], and existence in [12] and others. A classification of well-posed boundary value problems for the linearized Boltzmann equation is given in [16]. For discrete velocity models, in particular the Broadwell model, there are a number of stationary results in two dimensions, among them [6], [7], [13], [14], [15].

Let us next recall a few well known facts from the kinetic theory of neutral gases, and some details about the collision term in the Povzner equation. The gas is modelled as a density at position  $x$  and velocity  $v$ , and represented by a

nonnegative function  $f(x, v)$ . In a number of different kinetic equations the evolution of  $f$  is driven by collisions, and the rate of change is defined through the collision term  $Q$ . In the Boltzmann equation, one of the assumptions in the derivation of the Boltzmann collision operator is that only pair collisions are significant and that each separate collision between two molecules occurs at one point in space. Povzner [30] proposed a modified Boltzmann collision operator, considering a ‘smearing’ process for the pair collisions. This modified Povzner collision operator looks as follows,

$$Q(f, f)(x, v) = \int_{\Omega \times \mathbf{R}^3} (f' f'_* - f f_*) B(x - y, v - v_*) dy dv_*,$$

where  $B$  is the collision kernel and  $f = f(x, v)$ ,  $f_* = f(y, v_*)$ ,  $f' = f(x, v')$ ,  $f'_* = f(y, v'_*)$ . Here the post-collisional velocities  $v'$  and  $v'_*$  are linear functions of the pre-collisional velocities according to

$$v' = (I - a(x - y))v + a(y - x)v_*, \quad v'_* = a(x - y)v + (I - a(y - x))v_*,$$

where  $a$  is a  $3 \times 3$  matrix and  $I$  the  $3 \times 3$  identity matrix. These last relations imply the conservation of momentum  $v' + v'_* = v + v_*$ . They also imply that simultaneously interchanging  $x$  with  $y$  and  $v$  with  $v_*$  gives an exchange between  $v'$  and  $v'_*$ . The conservation of energy  $v'^2 + v'^2_* = v^2 + v_*^2$  yields that  $a(\zeta) = a(-\zeta)$  and  $a^*(\zeta) = a(\zeta)$ . In this paper we consider  $a(\zeta) = \frac{\zeta' \cdot \zeta}{|\zeta|^2}$ , so that

$$\begin{aligned} v' &= v - (v - v_*) \cdot \frac{x - y}{|x - y|} \frac{x - y}{|x - y|}, \\ v'_* &= v_* + (v - v_*) \cdot \frac{x - y}{|x - y|} \frac{x - y}{|x - y|}. \end{aligned} \quad (1.3)$$

That implies in particular that head-on collisions (when  $x - y$  and  $v_* - v$  are parallel) exchange  $(x, v)$ ,  $(y, v_*)$  into  $(x, v_*)$ ,  $(y, v)$ .

The Povzner equation was first introduced for purely mathematical reasons and usually ignored by the physicists. However, when considering the Grad limit of a system of  $N$  interacting ‘soft spheres’, Cercignani [10] obtained a hierarchy of equations factorized by a Povzner-like equation. Lachowicz and Pulvirenti [24] considered a system of  $N$  spheres colliding at a stochastic distance. They proved that when  $N$  tends to infinity, the one-particle distribution function converges to a local Maxwellian with density, velocity and temperature satisfying the Euler equations. At an intermediate step the Povzner equation appears.

Let us conclude this introduction by detailing our results and methods of proofs. Later in this section a central existence theorem is stated for the stationary Povzner equation in the case of maxwellian diffuse reflection boundary conditions for the kernel  $B = 1$ . It is then established that the stationary Povzner problem is equivalent to another kinetic problem with collision frequency equal to unity via a transform of the *space* variables and involving the *mass*, here called the

*sm*-transform. The transform was first introduced into radiative transfer and boundary layer studies, later in the mid 1950s by M. Krook [2] into gas kinetic for the BGK equation, and recently used by C. Cercignani [11] for measure solutions to the Boltzmann equation in a slab. The second section is devoted to a crucial construction of approximated solutions to the transformed problem with a modified asymmetric collision operator in the case of maxwellian diffuse reflection boundary conditions. The asymmetry introduced in the collision operator allows monotonicity arguments which lead to uniqueness of the approximate solutions. Moreover, we prove pointwise bounds from below and from above of the mass flow through the boundary by taking into account the diffuse reflection type of the boundary conditions. In the third section the symmetry of the collision operator is reintroduced. Weak compactness in  $L^1(\Omega \times \mathbf{R}^3)$  is obtained by controlling the approximate solutions inside  $\Omega \times \mathbf{R}^3$  by their values at the outgoing boundary. There the transformed situation is being utilized, enabling a pointwise boundedness of the collision frequency. In the last section the passage to the limit for a solution of the transformed problem is performed. The mass of the transformed approximations is controlled by using the bounds of the energy and the entropy dissipation term. The technique of obtaining compactness directly from the entropy dissipation term without involving the entropy property was to our knowledge first introduced in [3] for a slab problem, and is here extended to a higher dimensional context. Towards the end of Section 4, generalizations from  $B = 1$  to hard forces are also discussed in the main result of the paper, Theorem 4.8. With minor changes, but to the price of a few additional arguments the proof can be carried through for the original equation without introducing the *sm*-transform (cf [4] for such an alternative proof). The approach of this paper can also be used for given indata problems (cf [4]) in both the hard and the soft force cases.

**Definition 1.1.** *f* is a weak solution to the stationary Povzner equations (1.1-2) if *f* belongs to  $L^1(\Omega \times \mathbf{R}^3)$  and for any test function  $\varphi \in C^1(\bar{\Omega} \times \mathbf{R}^3)$  vanishing on  $\partial\Omega^- \cup \partial\Omega^0$ ,

$$\int_{\Omega \times \mathbf{R}^3} (fv \cdot \nabla_x \varphi + Q(f, f)\varphi) dx dv + \int_{\partial\Omega^+} v \cdot n(x) M(x, v) \varphi(x, v) \left( \int_{v' \cdot n(x) < 0} |v' \cdot n(x)| f(x, v') dv' \right) dx dv = 0.$$

Here  $v'$  and  $v'_*$  are given by (1.3) and

$$\partial\Omega^- := \{(x, v) \in \partial\Omega \times \mathbf{R}^3; v \cdot n(x) < 0\},$$

$$\partial\Omega^0 := \{(x, v) \in \partial\Omega \times \mathbf{R}^3; v \cdot n(x) = 0\},$$

$$\partial\Omega^+ := \{(x, v) \in \partial\Omega \times \mathbf{R}^3; v \cdot n(x) > 0\}.$$

Let us next state a key result of this paper.

**Theorem 1.2.** *There is a weak solution  $f$  in  $L^1(\Omega \times \mathbf{R}^3)$  with given total mass  $k$  to the stationary Povzner equations (1.1-2) when  $B \equiv 1$ .*

Extensions to more general pseudo-maxwellian and hard forces are given in Theorem 4.8.

**Remark.** The theorem holds with an analogous proof in  $\mathbf{R}^n$ ,  $n \geq 2$ . It is obvious from the proof that given indata problems can also be treated by the method of this paper. In that case some of the more elaborate arguments from the present diffuse reflection case are not needed due to the a priori control of ingoing entropy flux.

**Lemma 1.3.** (i) *If  $f$  is a weak solution in  $L^1_+(\Omega \times \mathbf{R}^3)$  to (1.1-2), then*

$$F(X, v) := f\left(\frac{X}{\int f(x, v) dx dv}, v\right)$$

*is a weak solution to the sm-transformed problem*

$$v \cdot \nabla_X F = \frac{1}{\int F(X, v) dXdv} \int F(X, v') F(Y, v'_*) dY dv_* - F,$$

$$\left(\frac{X}{(\int F(X, v) dXdv)^{1/4}}, v\right) \in \Omega \times \mathbf{R}^3, \quad (1.4)$$

$$F(X, v) = M\left(\frac{X}{(\int F(X, v) dXdv)^{1/4}}, v\right)$$

$$\times \int_{w \cdot n(X / (\int F(X, v) dXdv)^{1/4}) < 0} \left| w \cdot n\left(\frac{X}{(\int F(X, v) dXdv)^{1/4}}\right) \right| F(X, w) dw,$$

$$\left(\frac{X}{(\int F(X, v) dXdv)^{1/4}}, v\right) \in \partial\Omega^+. \quad (1.5)$$

(ii) *Reciprocally, if there is a positive real number  $k$  such that there is a weak solution  $F_k$  in  $L^1_+(k\Omega \times \mathbf{R}^3)$  to the sm-transformed problem*

$$v \cdot \nabla_X F_k = \frac{1}{\int F_k(X, v) dXdv} \int F_k(X, v') F_k(Y, v'_*) dY dv_* - F_k,$$

$$\left(\frac{X}{k}, v\right) \in \Omega \times \mathbf{R}^3, \quad (1.6)$$

$$F_k(X, v) = M\left(\frac{X}{k}, v\right) \int_{w \cdot n(X/k) < 0} \left| w \cdot n\left(\frac{X}{k}\right) \right| F_k(X, w) dw,$$

$$\left(\frac{X}{k}, v\right) \in \partial\Omega^+, \quad (1.7)$$

*then there is a weak solution  $f \in L^1_+(\Omega \times \mathbf{R}^3)$  to (1.1-2), with  $k = \int f(x, v) dx dv$ .*

*Proof.* (i) If  $f$  is a weak solution to (1.1–2) belonging to  $L_+^1(\Omega \times \mathbf{R}^3)$ , then  $F(X, v) := f\left(\frac{X}{\int f(x, v) dx dv}, v\right)$  is a weak solution to

$$v \cdot \nabla_X F = \frac{1}{\left(\int f(x, v) dx dv\right)^4} \int F(X, v') F(Y, v'_*) dY dv_* - F,$$

$$\left(\frac{X}{\int f(x, v) dx dv}, v\right) \in \Omega \times \mathbf{R}^3.$$

Then

$$\int F(X, v) dX dv = \left(\int f(x, v) dx dv\right)^4$$

implies (1.4). Finally, (1.5) is straightforward.

(ii) Reciprocally, if for some positive number  $k$ , there is a solution  $F_k \in L_+^1(k\Omega \times \mathbf{R}^3)$  to (1.6), let us define the  $L_+^1(\Omega \times \mathbf{R}^3)$  function  $f$  by

$$f(x, v) = \frac{k^4}{\int F_k(X, v) dX dv} F_k(kx, v).$$

The function  $f$  satisfies

$$v \cdot \nabla_x f = \int f(x, v') f(y, v'_*) dy dv_* - kf, \quad (x, v) \in \Omega \times \mathbf{R}^3,$$

and

$$k = \int f(x, v) dx dv,$$

which implies (1.1). Finally, (1.2) follows from the definition of  $f$  and (1.7).

## 2. Approximate solutions to the transformed problem

Let  $k > 0$ ,  $r > 0$  and  $j \in \mathbf{N}$  be given. The aim of this section is to construct solutions  $f^{j,r}$  to the following approximate problem

$$v \cdot \nabla_x f^{j,r} = \frac{1}{\int f^{j,r} dy dx_*} \int \chi^r(x-y, v, v_*) \chi^j(x-y, v, v_*)$$

$$\frac{f^{j,r}}{1 + \frac{f^{j,r}}{j}}(x, v') - \frac{f^{j,r}}{1 + \frac{f^{j,r}}{j}}(y, v'_*) dy dv_* - f^{j,r} \frac{\int \chi^r \chi^j f^{j,r}(y, v_*) dy dv_*}{\int f^{j,r} dy dv_*},$$

$$\left(\frac{x}{k}, v\right) \in \Omega \times \mathbf{R}^3,$$

$$f^{j,r}(x, v) = M\left(\frac{x}{k}, v\right) \frac{\beta^{j,r}(x)}{\int_{\partial(k\Omega)} \beta^{j,r}(x) dx}, \quad \left(\frac{x}{k}, v\right) \in \partial\Omega^+, \quad (2.1)$$

where,

$$\beta^{j,r}(x) = \left( \int_{|w \cdot n(\cdot/k)| < 0} |w \cdot n(\cdot/k)| f^{j,r}(\cdot, w) dw * \varphi_x^n \right)(x),$$

with the convolution

$$\begin{aligned} & \left( \int_{|w \cdot n(\cdot/k)|} |w \cdot n(\cdot/k)| f^{j,r}(\cdot, w) dw * \varphi_x^n \right)(x) \\ & := \int_{\text{supp} \varphi_x^n} \int_{|w \cdot n(y/k)|} |w \cdot n(y/k)| f^{j,r}(y, w) \varphi_x^n(y) dw dy. \end{aligned}$$

Here,  $\varphi_x^n$  is a normalized density with support in a neighbourhood of  $x$ , defined as follows. Divide  $\partial\Omega$  into  $2^n$  disjoint subdomains  $S_i^n$  each with area  $|S_i^n| = 2^{-n}|\partial\Omega|$ ,  $i = 1, \dots, 2^n$ , so that the maximal diameter  $D_n$  of  $S_i^n$ ,  $i = 1, \dots, 2^n$  tends to zero when  $n \rightarrow \infty$ . Denote the characteristic function of  $S_i^n$  by  $\chi_{S_i^n}$  and define

$$\varphi_x^n(y) = \sum_i \frac{2^n}{|\partial\Omega|} \chi_{S_i^n}(x) \chi_{S_i^n}(y).$$

The functions  $\chi^r$  and  $\chi^j$  are  $C_0^\infty$ , invariant under the transformations  $(v, v_*) \rightarrow (v', v'_*)$ ,  $(v, v_*) \rightarrow (v_*, v)$ . They are defined from a function  $\psi$  on  $\mathbf{R}$ . Take  $\frac{1}{m} \ll r$ ,  $\psi(s) = 0$  for  $s < -\frac{1}{m}$ ,  $\psi(s) = 1$  for  $s > \frac{1}{m}$ ,  $\psi(s)$  increasing from 0 to 1 in the interval  $-\frac{1}{m} < s < \frac{1}{m}$ ,  $\psi \in C^\infty$ . Define

$$\begin{aligned} \chi^r(x - y, v, v_*) &= \psi^r(v) \psi^r(v_*) \psi^r(v') \psi^r(v'_*) \\ \psi \left( 1 - \frac{2}{m} - \left| \frac{v - v_*}{|v - v_*|} \cdot \frac{x - y}{|x - y|} \right| \right) & \psi \left( \left| \frac{v - v_*}{|v - v_*|} \cdot \frac{x - y}{|x - y|} \right| - \frac{2}{m} \right). \end{aligned}$$

with  $\psi^r(v) = \psi(|v| - r)$ . Analogously define

$$\chi^j(x - y, v, v_*) = \psi^j(v) \psi^j(v_*) \psi^j(v') \psi^j(v'_*),$$

where  $\psi^j(v) = \psi(j - |v|^2)$  and  $m = 2$ .

In the paper  $|\Omega|$  and  $|\partial\Omega|$  denote volume in  $\mathbf{R}^3$  of  $\Omega$ , respectively area of  $\partial\Omega$ , and  $D$  is the diameter of  $\Omega$ . Define  $s^\pm$  by

$$s^+(y, v) := \inf \{ s > 0; (y - sv, v) \in \partial\Omega^+ \}, \quad (y, v) \in \bar{\Omega} \times \mathbf{R}^3,$$

and

$$s^-(y, v) := \inf \{ s > 0; (y + sv, v) \in \partial\Omega^- \}, \quad (y, v) \in \bar{\Omega} \times \mathbf{R}^3.$$

Denote by

$$v(\chi^r, f)(x, v) := \frac{\int_{k\Omega \times \mathbf{R}^3} \chi^r \chi^j f(y, v_*) dy dv_*}{\int_{k\Omega \times \mathbf{R}^3} f(y, v_*) dy dv_*}.$$

The following geometric property of  $\partial\Omega$  will be used in the sequel. For  $x \in \partial\Omega$ ,  $\omega \in \mathbf{R}^3$  with  $|\omega| = 1$ ,  $\omega \cdot n(x) < 0$ , set  $y = x - s^+(x, \omega)\omega$ . With  $\left| \frac{D\omega}{Dy} \right|$  the Jacobian, the function  $\omega \cdot n(x) \left| \frac{D\omega}{Dy} \right|$  is uniformly bounded as a function of  $x$ ,  $y \in \partial\Omega$ . Since the truncation  $\chi^r$  will be removed only at the very end of the proof in Section 4, we shall skip the index  $r$  in  $\chi^r = \chi$ ,  $f^{j,r} = f^j$ ,  $\beta^{j,r} = \beta^j$ ,  $v_j^r = v_j$  and elsewhere. Let  $0 < \alpha \leq 1$  be given. Let  $K$  be the closed and convex subset of  $L^1(k\Omega \times \mathbf{R}^3) \times L^1(\partial k\Omega)$  defined by

$$K = \left\{ f \in L^1(k\Omega \times \mathbf{R}^3); 0 \leq f(x, v) \leq e^j \right. \\ \left. \times \left\{ \rho \in L^1(\partial k\Omega); 0 \leq \rho(x), \int_{\partial k\Omega} \rho(x) dx = 1 \right\} \right\}.$$

The boundary integral (2.1) is related to the total inflow condition  $\int_{\partial k\Omega} \rho(x) dx = 1$  in the definition of  $K$ .

For  $\frac{1}{m} > \delta > 0$  let  $\mu_\delta$  be a mollifier in  $v$  with support in  $|v| \leq \delta$ . Denote by

$$Q^+(F, f)(x, v) := \frac{1}{\int f dy dv_*} \int \chi \chi^j \frac{F}{1 + \frac{F}{j}}(x, v') \frac{f}{1 + \frac{f}{j}}(y, v'_*) dy dv_*.$$

Let  $T$  be the map defined on  $K$  by  $T(f, \rho) = (F, \sigma)$ , where  $F$  is the solution to

$$\alpha F + v \cdot \nabla F = Q^+(F, f) * \mu_\delta - Fv(\chi, f), \quad \left( \frac{x}{k}, v \right) \in \Omega \times \mathbf{R}^3, \\ F(x, v) = M \left( \frac{x}{k}, v \right) (\rho * \varphi_x^n)(x), \quad \left( \frac{x}{k}, v \right) \in \partial\Omega^+, \quad (2.2)$$

and

$$\sigma(x) = \frac{\int_{w \cdot n(x/k) < 0} \left| w \cdot n \left( \frac{x}{k} \right) \right| F(x, w) dw}{\int_{\partial(k\Omega)^-} \left| w \cdot n \left( \frac{x}{k} \right) \right| F(x, w) dw dx}.$$

Below we shall state the results with respect to  $k$ , but for easy reading only carry out the proofs for  $k = 1$ .

**Lemma 2.1.** *There is a positive lower bound  $c_l$  for  $\int F(x, v) dx dv$ , with  $c_l$  independent of  $0 < \alpha \leq 1$ ,  $0 < \delta < \frac{1}{m}$ , and of  $(f, \rho) \in K$ .*

*Proof.* It follows from the exponential form of (2.2) and the boundedness from above of  $v$  by 1 that

$$F(x, v) \geq M(x - s^+(x, v)v, v) \rho * \varphi_x^n(x - s^+(x, v)v) e^{-(1+\alpha)s^+(x, v)}.$$

And so for, say,  $1 \leq |v| \leq 2$  and for some  $c$  independent of  $(f, \rho) \in K$ ,

$$F(x, v) \leq c\rho * \varphi_{x_b}^n(x_b),$$

where  $x_b = x - s^+(x, v)v$ , and

$$\int_{\Omega \times \mathbf{R}^3} F(x, v) dx dv \geq c \int_A v \cdot n(x) s^-(x, v) \rho * \varphi_x^n(x) dx dv,$$

with

$$A = \{(x, v); x \in \partial\Omega, 1 \leq |v| \leq 2, v \cdot n(x) > 0\}.$$

Since  $\Omega$  is strictly convex, bounded, and  $C^1$ , it follows that for some  $c_l > 0$ ,

$$\int_{\Omega \times \mathbf{R}^3} F(x, v) dx dv \geq c_l \int_{\partial\Omega} \rho(y) dy = c_l.$$

**Lemma 2.2.**

$$\sup_{\partial k\Omega} \sigma(x) \leq c_{jn},$$

with  $c_{jn}$  independent of  $\alpha$  and of  $(f, \rho) \in K$  when

$$\int_{k\Omega \times \mathbf{R}^3} f(y, v_*) dy dv_* \geq c_l.$$

*Proof.* Obviously in (2.2),

$$\sup_{\partial\Omega} \rho * \varphi_x^n \leq \sup_x \varphi_x^n < \infty,$$

and the gain term  $Q^+(F, f) * \mu_\delta$  is bounded by

$$c_j = \frac{4\pi}{3} |\Omega| (j+1)^{3/2} \frac{j^2}{c_l}.$$

So from the exponential form of (2.2), for  $r - \frac{2}{m} \leq |v| \leq \sqrt{j+1}$ ,

$$\begin{aligned} F(x, v) &= M(x - s^+(x, v)v, v) \rho * \varphi_x^n(x - s^+(x, v)v) e^{-\alpha s^+(x, v) - \int_{-s^+(x, v)}^0 v(f)(x+sv, v) ds} \\ &\quad + \int_{-s^+(x, v)}^0 e^{\alpha s - \int_s^0 v(f)(x+\tau v, v) d\tau} Q^+(F, f) * \mu_\delta(x + sv, v) ds \\ &\leq \sup_{y \in \partial\Omega} M(y, v) \sup_{y, z} \varphi_y^n(z) + \frac{c_j D}{r - \frac{2}{m}} \psi^{j+1}(v). \end{aligned}$$

In fact this estimate holds for all of  $\Omega \times \mathbf{R}^3$ . Also an estimate downward in the exponential form of outgoing  $F$  by ingoing ones gives

$$\int_{\partial\Omega^-} |v \cdot n(x)| F(x, v) dx dv \geq c_r \int_{\partial\Omega} \rho(y) dy = c_r > 0.$$

And so

$$\sigma(x) \leq c_{jn},$$

for some  $c_{jn}$  independent of  $\alpha$  and of  $(f, \rho) \in K$  with  $\int f(y, v_*) dy dv_* \geq c_l$ .

It follows that  $T$  maps

$$K_{jn} = \left\{ (f, \rho) \in K; \int f dy dv_* \geq c_l, \quad \rho \leq c_{jn} \right\}$$

into itself. For  $(f, \rho) \in K_{jn}$ , one solution  $F$  is obtained as the strong  $L^1$  limit of the nonnegative monotone sequence  $(F^m)$ , bounded from above, defined by  $F^0 = 0$  and

$$\alpha F^{m+1} + v \cdot \nabla F^{m+1} = Q^+(F^m, f) * \mu_\delta - F^{m+1} v(\chi, f), \quad (x, v) \in \Omega \times \mathbf{R}^3,$$

$$F^{m+1}(x, v) = M(x, v)(\rho * \varphi_x^n)(x), \quad (x, v) \in \partial\Omega^+.$$

Moreover,  $F$  is unique since if there were another solution  $G$ , then

$$\begin{aligned} \alpha(F - G) + v \cdot \nabla(F - G) &= (Q^+(F, f) - Q^+(G, f)) * \mu_\delta \\ &\quad - (F - G)v(\chi, f), \quad (x, v) \in \Omega \times \mathbf{R}^3, \\ (F - G)(x, v) &= 0, \quad (x, v) \in \partial\Omega^+. \end{aligned} \tag{2.3}$$

Multiplying (2.3) by  $\text{sgn}(F - G)$  and integrating it over  $\Omega \times \mathbf{R}^3$  leads to

$$\alpha \int_{\Omega \times \mathbf{R}^3} |F - G| dx dv \leq 0,$$

which implies that  $F = G$ .

Let us prove that  $T$  is continuous for the strong topology of  $L^1$ . If  $(f_l, \rho_l)$  converges to  $(f, \rho)$  in  $L^1(\Omega \times \mathbf{R}^3) \times L^1(\partial\Omega)$ , denote by  $(F_l, \sigma_l) = T(f_l, \rho_l)$ . It is enough to prove that there is a subsequence of  $(F_l, \rho_l)$  converging to  $(F, \sigma) = T(f, \rho)$ , because of the uniqueness of the solution to (2.2). But  $\int \chi \chi^j f_l dy dv_*$  and  $\int f_l dy dv_*$  converge to  $\int \chi \chi^j f dy dv_*$  respectively  $\int f dy dv_*$ . There is a subsequence, still denoted  $(f_l)$  such that decreasingly  $G_l := \sup_{m \geq l} f_m$ , and increasingly  $g_l := \inf_{m \geq l} f_m$  converge to  $f$  in  $L^1$ . Let  $(S_l)$  and  $(s_l)$  be the sequences of solutions to

$$\begin{aligned} \alpha S_l + v \cdot \nabla_x S_l &= \left( \frac{1}{\int g_l dy dv_*} \int \chi \chi^j \frac{S_l}{1 + \frac{S_l}{j}}(x, v') \frac{G_l}{1 + \frac{G_l}{j}}(y, v'_*) dy dv_* \right) * \mu_\delta \\ &\quad - S_l \frac{\int \chi \chi^j g_l(y, v_*) dy dv_*}{\int G_l(y, v_*) dy dv_*}, \quad (x, v) \in \Omega \times \mathbf{R}^3, \\ S_l(x, v) &= M(x, v)(\rho * \varphi_x^n)(x), \quad (x, v) \in \partial\Omega^+, \end{aligned}$$

and

$$\begin{aligned} \alpha s_l + v \cdot \nabla_x s_l &= \left( \frac{1}{\int G_l dy dv_*} \int \chi \chi^j \frac{s_l}{1 + \frac{s_l}{j}}(x, v') \frac{g_l}{1 + \frac{g_l}{j}}(y, v'_*) dy dv_* \right) * \mu_\delta \\ &\quad - s_l \frac{\int \chi \chi^j G_l(y, v_*) dy dv_*}{\int g_l(y, v_*) dy dv_*}, \quad (x, v) \in \Omega \times \mathbf{R}^3, \\ s_l(x, v) &= M(x, v)(\rho * \varphi_x^n)(x), \quad (x, v) \in \partial\Omega^+. \end{aligned}$$

$(S_l)$  is a non-increasing sequence. Indeed,  $S_l = \lim_{m \rightarrow +\infty} S_l^m$ , with  $S_l^0 = 0$  and  $S_l^{m+1}$  solution to

$$\begin{aligned} \alpha S_l^{m+1} + v \cdot \nabla_x S_l^{m+1} &= \left( \frac{1}{\int g_l dy dv_*} \int \chi \chi^j \frac{S_l^m}{1 + \frac{S_l^m}{j}}(x, v') \frac{G_l}{1 + \frac{G_l}{j}}(y, v'_*) dy dv_* \right) * \mu_\delta \\ &\quad - S_l^{m+1} \frac{\int \chi \chi^j g_l(y, v_*) dy dv_*}{\int G_l(y, v_*) dy dv_*}, \quad (x, v) \in \Omega \times \mathbf{R}^3, \\ S_l^{m+1}(x, v) &= M(x, v)(\rho * \varphi_x^n)(x), \quad (x, v) \in \partial\Omega^+. \end{aligned} \quad (2.4)$$

From (2.4) in exponential form it is easy to see that  $(S_l^m)_l$  is nonincreasing in  $l$  for any  $m$ . Analogously,  $(s_l)$  is a non-decreasing sequence. Moreover, it can be proved from the iterates that  $s_l \leq F_l \leq S_l$ . Then  $(S_l)$  decreasingly converges in  $L^1$  to some  $S$  and  $(s_l)$  increasingly converges in  $L^1$  to some  $s$ , which are solutions to

$$\begin{aligned} \alpha S + v \cdot \nabla_x S &= Q^+(S, f) * \mu_\delta - Sv(\chi, f), \quad (x, v) \in \Omega \times \mathbf{R}^3, \\ S(x, v) &= M(x, v)(\rho * \varphi_x^n)(x), \quad (x, v) \in \partial\Omega^+, \end{aligned} \quad (2.5)$$

and

$$\begin{aligned} \alpha s + v \cdot \nabla_x s &= Q^+(s, f) * \mu_\delta - sv(\chi, f), \quad (x, v) \in \Omega \times \mathbf{R}^3, \\ s(x, v) &= M(x, v)(\rho * \varphi_x^n)(x), \quad (x, v) \in \partial\Omega^+. \end{aligned} \quad (2.6)$$

By the uniqueness of the solution to the systems (2.5) and (2.6),  $S = s = F$ . It then follows that  $(F_l)$  converges to  $F$  in  $L^1$ . Set

$$G(\rho_l, f_l, x, v) := M(x - s^+(x, v)v)(\rho_l * \varphi_x^n)(x - s^+(x, v)v)e^{-\alpha s^+(x, v) - \int_{-s^+(x, v)}^0 v(f_l)(x+\tau v, v)d\tau}.$$

For  $x \in \partial\Omega$

$$\begin{aligned} & \int_{w \cdot n(x) < 0} |w \cdot n(x)| F_l(x, w) dw \\ &= \int_{w \cdot n(x) < 0} |w \cdot n(x)| G(\rho_l, f_l, x, w) dw \\ &+ \int_{w \cdot n(x) < 0} |w \cdot n(x)| \left( \int_{-s^+(x, w)}^0 e^{\alpha s - \int_s^0 v(f_l)(x+\tau w, w)d\tau} Q^+(F_l, f_l) * \mu_\delta(x + sw, w) ds \right) dw, \end{aligned}$$

converges in  $L^1(\partial\Omega)$  to

$$\begin{aligned} & \int_{w \cdot n(x) < 0} |w \cdot n(x)| F(x, w) dw \\ &= \int_{w \cdot n(x) < 0} |w \cdot n(x)| G(\rho, f, x, w) dw \\ &+ \int_{w \cdot n(x) < 0} |w \cdot n(x)| \left( \int_{-s^+(x, w)}^0 e^{\alpha s - \int_s^0 v(f)(x+\tau w, w)d\tau} Q^+(F, f) * \mu_\delta(x + sw, w) ds \right) dw. \end{aligned}$$

Hence  $(\sigma_l)$  converges in  $L^1(\partial\Omega)$  to  $\sigma$ , which ends the proof of the continuity of  $T$ .

The compactness of  $T$  is a consequence of the following argument. Let  $(F_m, \sigma_m)$  and  $(f_m, \rho_m)$  be sequences in  $L^1(\Omega \times \mathbf{R}^3) \times L^1(\partial\Omega)$  with  $(f_m, \rho_m)$  bounded

and  $(F_m, \sigma_m) := T(f_m, \rho_m)$ . The sequences  $\left( \frac{F_m}{1 + \frac{F_m}{j}} \right)$  as well as  $\left( v \cdot \nabla_x \frac{F_m}{1 + \frac{F_m}{j}} \right)$

are uniformly bounded in  $L^\infty$ , hence weakly compact in  $L^1$ . Also

$\left( \int \chi \chi^j \frac{f_m}{1 + \frac{f_m}{j}}(y, v'_*) \mu_\delta(\bar{v} - v) dy dv'_* \right)$  is compact in  $L^1$ , and so the sequence

$$Q^+(F_m, f_m) * \mu_\delta(x, \bar{v}) = \frac{1}{\int f_m dy dv'_*} \int \frac{F_m}{1 + \frac{F_m}{j}}(x, v')$$

$$\times \left( \int \chi \chi^j \frac{f_m}{1 + \frac{f_m}{j}}(y, v'_*) \mu_\delta(\bar{v} - v) dy dv'_* \right) dv'$$

is compact in  $L^1(\Omega \times \mathbf{R}^3)$  by the averaging lemma (cf [17]). And so the exponential form of (2.2) for  $F_m$  together with the compactness in  $L^1(\Omega \times \mathbf{R}^3)$  of

$(G(\rho_m, f_m))_{m \in N}$  due to the boundedness of  $(\rho_m)$  and the convolution with  $\varphi_x^n$ , implies that  $(F_m)$  is compact in  $L^1(\Omega \times R^3)$ . Moreover,

$$\int_{w \cdot n(x) < 0} |w \cdot n(x)| G(\rho_m, f_m, x, w) dw$$

is compact in  $L^1(\partial\Omega)$ . Together with the compactness of  $(Q^+(F_m, f_m) * \mu_\delta)$  in  $L^1(\Omega \times R^3)$ , this makes  $(\sigma_m)$  compact in  $L^1(\partial\Omega)$ .

$T$  is thus continuous and compact from the closed and convex subset  $K_{j_n}$  of  $L^1(\Omega \times R^3) \times L^1(\partial\Omega)$  into a bounded subset of  $K_{j_n}$ , so by Schauder's fixed point theorem it has a fixed point  $(F^\alpha, \sigma^\alpha)$ , solution to (2.2) with  $f = f^\alpha$ ,  $\rho = \sigma^\alpha$ . Arguing similarly to the preceding analysis of  $T$ , we can also by compactness pass to the limit when  $\alpha$  tends to zero. That limit  $F^\delta$  is then a solution to

$$v \cdot \nabla F^\delta = Q^+(F^\delta, F^\delta) * \mu_\delta - F^\delta v(\chi, F^\delta), \quad (x, v) \in \Omega \times R^3,$$

$$F^\delta(x, v) = M(x, v) \left( \frac{\int_{w \cdot n(\cdot) < 0} |w \cdot n(\cdot)| F^\delta(\cdot, w) dw}{\int_{\partial\Omega^-} |w \cdot n(y)| F^\delta(y, w) dw dy} \right) * \varphi_x^n(x), \quad (x, v) \in \partial\Omega^+. \quad (2.7)$$

In order to remove the  $\mu_\delta$  convolution, we shall next prove that the family  $(F^\delta)_{\delta > 0}$  is strongly compact in  $L^1$ . Denote by

$$q^\delta(x, v) := \int \chi \chi^j \frac{F^\delta}{1 + \frac{j}{j}}(x, v') \frac{F^\delta}{1 + \frac{j}{j}}(y, v'_*) dy dv_*.$$

To prove the compactness of the family  $(Q^+(F^\delta, F^\delta))$ , and again using the previous compactness argument for  $Q^+(F_m, f_m) * \mu_\delta$ , it remains to show that

$$\int_{\Omega \times R^3} |Q^+(F^\delta, F^\delta) * \mu_\delta - Q^+(F^\delta, F^\delta)| dx dv \rightarrow 0 \quad (2.8)$$

when  $\delta \rightarrow 0$  (cf [25]). Similarly to the earlier analysis of  $T$ , the compactness of  $(Q^+(F^\delta, F^\delta))_{\delta > 0}$  implies the compactness of  $(F^\delta)_{\delta > 0}$ .

The proof of (2.8) comes back to proving the strong  $L^1$  translational equicontinuity in the  $v$  variable of  $(q^\delta)$ . Use the Hilbert-Carleman parametrization

$$q^\delta(x, v) = \int \left( \int_{-s^+(x, (v'-v)/|v'-v|)}^{s^-(x, (v'-v)/|v'-v|)} s^2 \frac{F^\delta}{1 + \frac{j}{j}} \left( x + s \frac{v' - v}{|v' - v|}, v' \right) ds \right) \times \left( \int_{E_{v, v'}} \frac{1}{|v' - v|^2} \chi \chi^j \frac{F^\delta}{1 + \frac{j}{j}}(x, v'_*) dv'_* \right) dv',$$

where  $E_{v,v'}$  is the plane containing  $v$  and orthogonal to  $v - v'$ . We split  $q^\delta(x, v + h) - q^\delta(x, v)$  into  $A^{\delta,h}(x, v) + B^{\delta,h}(x, v)$ , where

$$A^{\delta,h}(x, v) := \int \left( \int s^2 \frac{F^\delta}{1 + \frac{F^\delta}{j}} \left( x + s \frac{v' - v}{|v' - v|}, v' \right) ds \right) \\ \times \left( \int_{E_{v+h,v'}} \frac{dv'_*}{|v' - v - h|^2} \chi \chi^j \frac{F^\delta}{1 + \frac{F^\delta}{j}}(x, v'_*) - \int_{E_{v,v'}} \frac{dv'_*}{|v' - v|^2} \chi \chi^j \frac{F^\delta}{1 + \frac{F^\delta}{j}}(x, v'_*) \right) dv',$$

and

$$B^{\delta,h}(x, v) := \int \left( \int s^2 \int \left[ \frac{F^\delta}{1 + \frac{F^\delta}{j}} \left( x + s \frac{v' - v - h}{|v' - v - h|}, v' \right) - \frac{F^\delta}{1 + \frac{F^\delta}{j}} \left( x + s \frac{v' - v}{|v' - v|}, v' \right) \right] ds \right) \\ \times \left( \int_{E_{v+h,v'}} \frac{dv'_*}{|v' - v - h|^2} \chi \chi^j \frac{F^\delta}{1 + \frac{F^\delta}{j}}(x, v'_*) \right) dv'.$$

First

$$\|A^{\delta,h}\|_{L^2}^2 \leq c \int_0^1 d\theta \int dx dv |D_v C^\delta(x, v + \theta h)|^2,$$

where

$$C^\delta(x, v + \theta h) := \int_{E_{v,v'}} \frac{dv'_*}{|v' - v|^2} \chi \chi^j \frac{F^\delta}{1 + \frac{F^\delta}{j}}(x, v'_*)(x, v + \theta h) \cdot h.$$

Hence by [34],

$$\|A^{\delta,h}\|_{L^2}^2 \leq c|h|^2 \int_{\Omega \times |v| \leq \sqrt{j+1}} \left( \frac{F^\delta}{1 + \frac{F^\delta}{j}} \right)^2(x, v) dx dv,$$

which tends to zero when  $h$  tends to zero. This proves the translational equicontinuity of the  $A^{\delta,h}$ -term.

The  $B^{\delta,h}$  estimate is connected to averaging. We give a direct proof. For  $h$  small

$$|B^{\delta,h}(x, v)| \leq c \int \left| \int s^2 \left[ \frac{F^\delta}{1 + \frac{F^\delta}{j}} \left( x + s \frac{v' - v - h}{|v' - v - h|}, v' \right) - \frac{F^\delta}{1 + \frac{F^\delta}{j}} \left( x + s \frac{v' - v}{|v' - v|}, v' \right) \right] ds \right| dv'. \quad (2.9)$$

Write the difference within absolute values in (2.9),

$$\int s^2 \left[ \frac{F^\delta}{1 + \frac{F^\delta}{j}} \left( x + s \frac{v' - v - h}{|v' - v - h|}, v' \right) - \frac{F^\delta}{1 + \frac{F^\delta}{j}} \left( x + s \frac{v' - v}{|v' - v|}, v' \right) \right] ds,$$

with each term  $\frac{F^\delta}{1 + \frac{F^\delta}{j}}$  in mild form. Then there first appears a difference of boundary terms whose integral tends to zero when  $h$  tends to zero, essentially because of the convolution with  $\varphi^n$ . There also appears a difference of gain terms along characteristics. There finally appear differences for the loss terms and for  $\left(1 + \frac{F^\delta}{j}\right)^{-2}$  which can be treated analogously to the differences in the gain term, only simpler. The gain term contribution to  $B^{\delta,h}(x, v)$  is a  $v'$  integral of an expression of the type

$$\int_{-s^+(x, (v'-v)/|v'-v|)}^{s^-(x, (v'-v)/|v'-v|)} s^2 \left[ \int_{-s^+(x+s(v'-v-h)/|v'-v-h|, v')}^0 ds_1 \int \chi \chi^j \frac{F^\delta}{1 + \frac{F^\delta}{j}} \times \left( x + s \frac{v' - v - h}{|v' - v - h|} + s_1 v', v'_{1h} \right) \frac{F^\delta}{1 + \frac{F^\delta}{j}} (y_1, v'_{1h*}) dy_1 dw_1 - \int_{-s^+(x+s(v'-v)/|v'-v|, v')}^0 ds_1 \int \chi \chi^j \frac{F^\delta}{1 + \frac{F^\delta}{j}} \times \left( x + s \frac{v' - v}{|v' - v|} + s_1 v', v'_1 \right) \frac{F^\delta}{1 + \frac{F^\delta}{j}} (y_1, v'_{1*}) dy_1 dw_1 \right] ds, \quad (2.10)$$

where

$$v'_{1h*} := v'_* \left( x + s \frac{v' - v - h}{|v' - v - h|} + s_1 v', y_1, v', w_1 \right),$$

$$v'_{1*} := v'_* \left( x + s \frac{v' - v - h}{|v' - v - h|} + s_1 v', y_1, v', w_1 \right),$$

$$v'_{1*} := v'_* \left( x + s \frac{v' - v}{|v' - v|} + s_1 v', y_1, v', w_1 \right),$$

$$v'_1 := v' \left( x + s \frac{v' - v}{|v' - v|} + s_1 v', y_1, v', w_1 \right).$$

We split (2.10) into a difference in the  $\chi\chi^j$  terms which tends to zero when  $h \rightarrow 0$ , and the sum of

$$\int_{-s^+(x, (v'-v)/|v'-v|)}^{s^-(x, (v'-v)/|v'-v|)} s^2 \int_{-s^+(x+s(v'-v-h)/|v'-v-h|, v')}^0 \chi\chi^j \left[ \frac{F^\delta}{1 + \frac{F^\delta}{j}} \left( x + s \frac{v' - v - h}{|v' - v - h|} + s_1 v', v'_{1h} \right) - \frac{F^\delta}{1 + \frac{F^\delta}{j}} \left( x + s \frac{v' - v}{|v' - v|} + s_1 v', v'_1 \right) \right] \frac{F^\delta}{1 + \frac{F^\delta}{j}}(y_1, v'_{1h*}) dy_1 dw_1 ds ds_1, \quad (2.11)$$

$$\int_{-s^+(x, (v'-v)/|v'-v|)}^{s^-(x, (v'-v)/|v'-v|)} s^2 \int_{-s^+(x+s(v'-v-h)/|v'-v-h|, v')}^0 \chi\chi^j \frac{F^\delta}{1 + \frac{F^\delta}{j}} \left( x + s \frac{v' - v}{|v' - v|} + s_1 v', v'_1 \right) \times \left( \frac{F^\delta}{1 + \frac{F^\delta}{j}}(y_1, v'_{1h*}) - \frac{F^\delta}{1 + \frac{F^\delta}{j}}(y_1, v'_{1*}) \right) dy_1 dw_1 ds ds_1, \quad (2.12)$$

and

$$\int_{-s^+(x, (v'-v)/|v'-v|)}^{s^-(x, (v'-v)/|v'-v|)} s^2 \left[ \int_{-s^+(x+s(v'-v)/|v'-v|, v')}^{-s^+(x+s(v'-v-h)/|v'-v-h|, v')} \chi\chi^j \frac{F^\delta}{1 + \frac{F^\delta}{j}} \left( x + s \frac{v' - v}{|v' - v|} + s_1 v', v'_1 \right) \times \frac{F^\delta}{1 + \frac{F^\delta}{j}}(y_1, v'_{1*}) dy_1 dw_1 ds ds_1. \quad (2.13)$$

The contribution of the integral in  $v'$  of (2.13) to the integral over  $\Omega \times \mathbf{R}^3$  of  $B^{\delta, h}$  tends to zero when  $h$  tends to zero, because the volume of integration tends to zero with  $h$ . As for the two differences in brackets in (2.11) and (2.12), we repeat the procedure of expressing them in mild form. Terms like

$$\begin{aligned}
 & \int_{-s^+(x, (v'-v)/|v'-v|)}^{s^-(x, (v'-v)/|v'-v|)} s^2 \left[ \int_{-s^+(x+s(v'-v-h)/|v'-v-h|, v')}^0 \chi \chi^j \right. \\
 & \times \left( \int_{-s^+(x+s(v'-v-h)/|v'-v-h|+s_1 v', v'_{1h*})}^0 ds_2 \frac{F^\delta}{1 + \frac{F^\delta}{j}} \left( x + s \frac{v' - v - h}{|v' - v - h|} + s_1 v' + s_2 v'_{1h*}, v'_{2h} \right) \right. \\
 & \left. \left. - \int_{-s^+(x+s(v'-v)/|v'-v|+s_1 v', v'_{1*})}^0 ds_2 \frac{F^\delta}{1 + \frac{F^\delta}{j}} \left( x + s \frac{v' - v}{|v' - v|} + s_1 v' + s_2 v'_{1*}, v'_{2*} \right) \right) \right] \\
 & \times \frac{F^\delta}{1 + \frac{F^\delta}{j}}(y_1, v'_{1h}) \frac{F^\delta}{1 + \frac{F^\delta}{j}}(y_2, v'_{2h*}) dy_1 dw_1 dy_2 dw_2 ds_1 \Big] ds
 \end{aligned}$$

will appear. Sets where  $\frac{v' - v - h}{|v' - v - h|}$ ,  $v'$ , and  $v'_{1h*}$  are close to parallel can be made as small as desired, to make the corresponding integrals as small as desired because of the uniform boundedness of  $\frac{F^\delta}{1 + \frac{F^\delta}{j}}$ . Except for the sets where  $\frac{v' - v - h}{|v' - v - h|}$ ,  $v'$  and  $v'_{1h*}$  are close to parallel, we can perform a change of variables with uniformly bounded Jacobians

$$(s, s_1, s_2) \rightarrow X := x + s \frac{v' - v - h}{|v' - v - h|} + s_1 v' + s_2 v'_{1h*},$$

as well as a similar change of variables in the term without  $h$ . We end up with a difference of volume integrals integrated over volumes differing by  $c|h|$  and integrals containing the difference of the Jacobians. Each such term tends to zero when  $h$  tends to zero.

We can now pass to the limit in (2.7), when  $\delta$  tends to zero. The limit  $F^{j,n}$  is a solution to

$$v \cdot \nabla F^{j,n} = Q^+(F^{j,n}, F^{j,n}) - F^{j,n} v(\chi, F^{j,n}), \quad (x, v) \in \Omega \times \mathbf{R}^3,$$

$$F^{j,n}(x, v) = M(x, v) \left( \frac{\int_{w \cdot n(\cdot) < 0} |w \cdot n(\cdot)| F^{j,n}(\cdot, w) dw}{\int_{\partial\Omega^-} |w \cdot n(y)| F^{j,n}(y, w) dw dy} \right) * \varphi_x^n(x), \quad (x, v) \in \partial\Omega^+. \quad (2.14)$$

The aim of the present section to construct a solution to the approximate problem (2.1) has then been achieved.

**Lemma 2.3.** *Let  $f = f^{j,r,n}$  denote a solution to the approximate problem (2.14), and for  $x \in \partial k\Omega$  set*

$$\rho(x) := \int_{v \cdot n(x/k) < 0} \left| v \cdot n \left( \frac{x}{k} \right) \right| f(x, v) dv, \quad \sigma(x) := \frac{\rho(x)}{\int_{\partial k\Omega} \rho(x) dx}.$$

Then

$$\sigma(x) \geq c_1 > 0, \quad x \in \partial k\Omega,$$

with  $c_1$  only depending on  $\partial\Omega$  and  $M$  but not on  $j, r, n$ .

*Proof.* The ingoing mass flow equals one. Fix a ball  $\mathcal{B}$  inside  $\Omega$  and with centre  $x_0$ . For each  $x_s \in \partial\Omega$ , the line  $l$  through  $x_s$  and  $x_0$  intersect  $\partial\mathcal{B}$  in between at  $x \in \partial\mathcal{B}$  with (antipodal) intersection  $x_a \in \partial\mathcal{B}$  and  $x_t \in \partial\Omega$ . Choose a symmetric polar cap on  $\partial\mathcal{B}$  with centre at  $x$ , such that its projection  $S$  in  $\partial\Omega$  around  $x_s$  has area  $|S| = \frac{1}{4}|\partial\Omega|$ . Make a similar polar cap on  $\partial\mathcal{B}$  around  $x_a$  with projection  $T$  to  $\partial\Omega$  around  $x_t$  and area  $|T| = \frac{1}{4}|\partial\Omega|$ . Cover  $\partial\Omega$  with  $N$  such domains  $S_j, j = 1, \dots, N$ , so that the corresponding  $T_j$ 's also cover  $\partial\Omega$ . Clearly, for at least one  $j$ ,

$$\int_{S_j} \sigma * \varphi_x^n dx \geq \frac{1}{N}.$$

Also for  $x \in T_j, v \cdot n(x) < 0$ ,

$$f(x, v) \geq f(x - s^+(x, v)v, v) \exp\left(-\int_{-s^+(x, v)}^0 v(x + sv, v) ds\right),$$

and so for  $x \in T_j$ ,

$$\begin{aligned} \rho(x) &\geq \int_{A_{x_j}} |v \cdot n(x)| M(x - s^+(x, v)v, v) \sigma * \varphi_x^n(x - s^+(x, v)v) \\ &\quad \times \exp\left(-\int_{-s^+(x, v)}^0 v(x + sv, v) ds\right) dv, \end{aligned}$$

with

$$A_{x_j} = \{v \in \mathbf{R}^3; x - s^+(x, v)v \in S_j, v \cdot n(x) < 0, 1 \leq |v| \leq 10\}.$$

Also

$$\begin{aligned} \min_j \inf_{x \in T_j} \inf_{v \in A_{x_j}} \left| \frac{v}{|v|} \cdot n(x) \right| &= c_2 > 0, \\ \inf_{1 \leq |v| \leq 10, x \in \partial\Omega} M(x, v) &= c_3 > 0, \\ \inf_{(x, v) \in \partial\Omega^-, 1 \leq |v| \leq 10} \exp\left(-\int_{-s^+(x, v)}^0 v(x + sv, v) ds\right) \\ &\geq \inf_{(x, v) \in \partial\Omega^-, 1 \leq |v| \leq 10} \exp(-s^+(x, v)) = c_4 > 0. \end{aligned}$$

Set  $y = x - s^+(x, v)v$  and change variables

$$v = |v| \frac{v}{|v|} = t\omega \rightarrow (t, y), \quad dv = t^2 dt \left| \frac{D\omega}{Dy} \right| dy.$$

By the properties assumed for  $\Omega$ ,

$$\min_{1 \leq j \leq N} \inf_{x \in T_j} \inf_{v \in A_j} \left| \frac{D\omega}{Dy} \right| = c_5 > 0.$$

Hence for  $x \in T_j$

$$\rho(x) \geq \int_{S_j} c_5 c_4 c_3 c_2 \sigma * \varphi_y^n(y) dy \geq \frac{c_5 c_4 c_3 c_2}{N} = c_6.$$

Here  $c_6$  only depends on  $M$  and  $\Omega$ . Using the lower bound  $c_6$  for  $\rho$  on  $T_j$  (and  $n$  large) by a similar argument  $\rho(x) \geq c_7 > 0$  for  $x \in S_j$ , with  $c_7$  only depending on  $M$  and  $\Omega$ . Finally using the geometrical fact that  $x \in \partial\Omega \setminus (S_j \cup T_j)$  is “far” from either  $S_j$  or  $T_j$ , as well as the lower bounds  $c_6$  and  $c_7$  for  $\rho$  on  $S_j$  and  $T_j$ , gives in the same way a lower bound for  $\rho$  on all of  $\partial\Omega$  independent of  $j, r$  and (large)  $n$ . By Green’s formula for (2.14) the outflow is bounded by the inflow,

$$\int_{\partial\Omega} \rho(x) dx \leq \int \sigma * \varphi_x^n(x) dx = 1,$$

and the lemma follows.

### 3. Reintroduction of the gain-loss symmetry

In this section we shall remove the asymmetry between the gain and the loss terms by taking the limit  $j \rightarrow \infty$ . The smooth increase of  $\psi$  from zero to one in the interval  $\left[-\frac{1}{m}, \frac{1}{m}\right]$  was needed in Section 2 for the Radon transform argument. That smoothness will also be removed from  $\chi^r$  by keeping  $r$  fixed, but letting  $m = j \rightarrow \infty$ .

**Lemma 3.1.** *If  $F^j$  is a solution to (2.14), then for any  $r > 0$ ,*

$$\int_{|v| \geq r} F^j(x, v) dx dv \leq c_8 e^{2kD/r}, \tag{3.1}$$

and

$$\int_{|v| \geq r} |v|^2 F^j(x, v) dx dv \leq c_9 e^{2kD/r}. \tag{3.2}$$

*Proof.* Multiplying (2.14) by 1 and  $|v|^2$  respectively, and integrating over  $\Omega \times \mathbf{R}^3$  implies that

$$\begin{aligned} \int_{\partial\Omega^-} |v \cdot n(x)| F^j(x, v) dx dv &\leq \int_{\partial\Omega^+} v \cdot n(x) F^j(x, v) dx dv \\ &= \int_{\partial\Omega} \sigma^j(x) dx = 1, \end{aligned} \tag{3.3}$$

and

$$\begin{aligned} \int_{\partial\Omega^-} |v \cdot n(x)| |v|^2 F^j(x, v) dx dv &\leq \int_{\partial\Omega^+} v \cdot n(x) |v|^2 F^j(x, v) dx dv \\ &= c_{10} \int_{\partial\Omega} \sigma^j(x) dx = c_{10}. \end{aligned} \quad (3.4)$$

Also (2.14) implies that

$$\frac{d}{ds} (F^j(x + sv, v) e^{\int_0^s v_j(x+\tau v, v) d\tau}) \geq 0,$$

so that

$$\begin{aligned} F^j(x, v) &\leq F^j(x + s^-(x, v)v, v) e^{\int_0^{s^-(x, v)} v_j(x+\tau v, v) d\tau} \\ &\leq F^j(x + s^-(x, v)v, v) e^{D/r}, \quad |v| \geq r. \end{aligned}$$

Then

$$\begin{aligned} &\int_{\Omega \times \{v; |v| \geq r\}} F^j(x, v) dx dv \\ &= \int_{\partial\Omega^-, |v| \geq r} \int_{-s^+(x, v)}^0 F^j(y + sv, v) ds |v \cdot n(y)| dy dv \\ &\leq e^{D/r} \int_{\partial\Omega^-, |v| \geq r} F^j(y, v) s^+(x, v) |v \cdot n(y)| dy dv \\ &\leq e^{2D/r} \int_{\partial\Omega^-, |v| \geq r} F^j(y, v) |v \cdot n(y)| dy dv, \end{aligned}$$

which is bounded by (3.3) uniformly in  $j$ . The proof of (3.2) can be derived analogously.

**Lemma 3.2.** *The sequence of solutions  $(F^j)$  to (2.14) is weakly compact in  $L^1(k\Omega \times \mathbf{R}^3)$ .*

*Proof.* By Lemma 3.1,  $(\int_{|v| \geq r-1/j} F^j dx dv)$  is uniformly bounded. Also uniformly in  $j$

$$\begin{aligned} \int_{|v| \leq r-1/j} F^j dx dv &\leq \left( \sup_{\partial\Omega} \int_{|v| \leq r-1/j, v \cdot n(x) > 0} M(x, v) \left( \frac{v}{|v|} \cdot n(x) \right) dv \right) \\ &\quad \times \left( D \int_{\partial\Omega} \sigma^j * \varphi_x^n(x) dx \right) \leq c, \end{aligned}$$

and analogously for  $\int_{|v| \leq r_{-1/j}} |v|^2 \tilde{F}^j dx dv$ . Let us prove that  $(F^j)$  is uniformly equiintegrable. It follows from the exponential form of (2.14) for  $F^j$  that

$$F^j(x, v) \leq F^j(x + s^-(x, v)v, v) e^{\int_0^{s^-(x, v)} v_j(x + \tau v, v) d\tau}, \quad (x, v) \in \Omega \times \mathbf{R}^3.$$

Hence

$$\begin{aligned} & \int_{\Omega \times \{|v| \geq \delta\}} F^j \log F^j(x, v) dx dv \\ & \leq e^{D/\delta} \left( \frac{D}{\delta} \int_{\Omega \times \{|v| \geq \delta\}} F^j(x + s^-(x, v)v, v) dx dv \right. \\ & \quad \left. + \int_{\Omega \times \{|v| \geq \delta\}} F^j \log F^j(x + s^-(x, v)v, v) dx dv \right) \\ & = e^{D/\delta} \left( \frac{D}{\delta} \int_{\partial\Omega^-} |v \cdot n(y)| F^j(y, v) s^+(y, v) dy dv \right. \\ & \quad \left. + \int_{\partial\Omega^-} |v \cdot n(y)| F^j \log F^j(y, v) s^+(y, v) dy dv \right) \\ & \leq e^{D/\delta} \frac{D}{\delta} \int_{\partial\Omega^-} |v \cdot n(y)| F^j(y, v) \left( \frac{D}{\delta} + \log F^j(y, v) \right) dy dv. \end{aligned} \quad (3.5)$$

Here by (3.3) the first term to the right is uniformly in  $j$  bounded. As for the second term the following holds.

Multiplying (2.14) by  $\log F^j$  and integrating over  $\Omega \times \mathbf{R}^3$  implies

$$\begin{aligned} & \frac{1}{4 \int_{\Omega \times \mathbf{R}^3} F^j(x, v) dx dv} \int_{\Omega^2 \times \mathbf{R}^6} e(F^j, F^j)(x, y, v, v_*) dx dy dv dv_* \\ & \leq \int_{\partial\Omega \times \mathbf{R}^3} v \cdot n(x) F^j \log F^j(x, v) dx dv + X^j, \end{aligned}$$

where

$$\begin{aligned} & e(F^j, F^j)(x, y, v, v_*) \\ & := \chi \chi^j (F^j(x, v) F^j(y, v_*) - F^j(x, v') F^j(y, v'_*)) \log \frac{F^j(x, v) F^j(y, v_*)}{F^j(x, v') F^j(y, v'_*)}, \end{aligned}$$

and

$$\begin{aligned} X^j & := - \frac{1}{\int F^j dy dv_*} \int_{\Omega^2 \times \mathbf{R}^6} \chi \chi^j \frac{\frac{F^j}{j}}{1 + \frac{F^j}{j}}(x, v') \frac{\frac{F^j}{j}}{1 + \frac{F^j}{j}}(y, v'_*) \\ & \quad \times (F^j(x, v') + F^j(y, v'_*) + \frac{F^j(x, v')}{j} F^j(y, v'_*)) \log F^j(x, v) dx dy dv dv_*. \end{aligned}$$

Then

$$X^j \leq \frac{1}{\int F^j dy dv_*} \int_{\Omega^2 \times \mathbf{R}^6, F^j(x,v) \leq 1} \chi \chi^j \frac{\frac{F^j}{j}}{1 + \frac{F^j}{j}}(x, v') \frac{F^j}{1 + \frac{F^j}{j}}(y, v'_*) \\ \times \left( F^j(x, v') + F^j(y, v'_*) + \frac{F^j(x, v')}{j} F^j(y, v'_*) \right) |\log^- F^j(x, v)| dx dy dv dv_*.$$

Now using Lemma 2.3,

$$F^j(x, v) \geq cM\sigma^j * \varphi_x^n(x - s^+(x, v)v) \geq \inf_{x \in \partial\Omega} M(x, v)c_1.$$

This is bounded from below by a positive Maxwellian  $M_0$ . So uniformly in  $j$ , the denominator in  $X^j$  is bounded from below, and  $\log^- F^j(x, v)$  is bounded from below by  $c_1 + c_2|v|^2$ . It follows that uniformly in  $j$ ,

$$X^j \leq c \int F^j(1 + |v_*|^2) dy dv_* \leq c.$$

This in turn implies that the outflow of entropy through  $\partial\Omega^-$  (together with the entropy dissipation) is uniformly bounded with respect to  $j$ , since the inflow is uniformly bounded with respect to  $j$  (for  $n$  fixed). We conclude that also the second term to the right in (3.5) is uniformly bounded with respect to  $j$ . Since  $F^j$  is constant along characteristics for  $|v| \leq r - \frac{1}{j}$  and uniformly bounded on  $\partial\Omega^+$  with respect to  $x, v, j$  (for  $n$  fixed), this ends the proof of compactness.

**Lemma 3.3.** *The sequence  $(Q^+(F^j, F^j))_{j \in \mathbf{N}}$  is weakly compact in  $L^1(k\Omega \times \mathbf{R}^3)$ .*

*Proof.* The sequence  $\left( \frac{1}{\int_{\Omega \times \mathbf{R}^3} F^j(y, v_*) dy dv_*} \right)$  is uniformly in  $j$  bounded from above, since given  $\lambda > 0$ , by the exponential form of  $F^j$  and Lemma 2.3,

$$F^j(x, v) \geq M(x - s^+(x, v)v, v)\sigma^j * \varphi_{x-s^+}^n(x - s^+(x, v)v)e^{-s^+(x, v)}, \\ \geq cM(x - s^+(x, v)v, v), \quad x \in \Omega, \quad |v| \geq \lambda.$$

Hence, it is sufficient to prove the weak  $L^1$ -compactness of

$$\left( \int_{\Omega \times \mathbf{R}^3} \chi \chi^j F^j(x, v') F^j(y, v'_*) dy dv_* \right).$$

By (3.2) the total mass of  $F^j$  in  $|v| \geq \lambda$  tends to zero uniformly in  $j$ , when  $\lambda \rightarrow \infty$ . So it remains to study the equiintegrability for domains of integration, where  $(x, v'), (y, v'_*) \in \Omega \times \{v \in \mathbf{R}^3; |v| \leq \lambda\}$ . But there the equiintegrability in  $(x, v)$  is an immediate consequence of Lemma 3.2.

We are now in a position to remove the asymmetry between the gain and the loss term by taking the limit  $j \rightarrow \infty$ . Let us start from the weak formulation of (2.14), i.e. for any test function  $\zeta \in C_c^1(\bar{\Omega} \times \mathbf{R}^3)$  vanishing on  $\partial\Omega^-$ ,

$$\begin{aligned} & \int_{\Omega \times \mathbf{R}^3} (v \cdot \nabla_x \zeta) F^j(x, v) dx dv + \frac{1}{\int F^j dy dv_*} \int_{\Omega^2 \times \mathbf{R}^6} \chi \chi^j \\ & \quad \times \left( \frac{F^j}{1 + \frac{F^j}{j}}(x, v') - \frac{F^j}{1 + \frac{F^j}{j}}(y, v'_*) - F^j(x, v) F^j(y, v_*) \right) \zeta(x, v) dx dy dv dv_* \\ & = - \int_{\partial\Omega^+} v \cdot n(x) M(x, v) (\sigma^j * \varphi_x^n)(x) \zeta(x, v) dx dv. \end{aligned} \quad (3.6)$$

First (for subsequences),

$$\begin{aligned} & \lim_{j \rightarrow +\infty} \int_{\Omega^2 \times \mathbf{R}^6} \chi \chi^j \frac{F^j}{1 + \frac{F^j}{j}}(x, v') - \frac{F^j}{1 + \frac{F^j}{j}}(y, v'_*) \zeta(x, v) dx dv dy dv_* \\ & = \lim_{j \rightarrow +\infty} \int_{\Omega^2 \times \mathbf{R}^6} \chi \chi^j F^j(x, v') F^j(y, v'_*) \zeta(x, v) dx dv dy dv_*, \end{aligned}$$

by the weak  $L^1$ -compactness of  $(F^j)$ . Then, by the change of variables  $(v, v_*) \rightarrow (v', v'_*)$ ,

$$\begin{aligned} & \int_{\Omega^2 \times \mathbf{R}^6} \chi \chi^j F^j(x, v') F^j(y, v'_*) \zeta(x, v) dx dv dy dv_* \\ & = \int_{\Omega^2 \times \mathbf{R}^6} \chi \chi^j F^j(x, v) F^j(y, v_*) \zeta(x, v'(x, y, v, v_*)) dx dv dy dv_*. \end{aligned}$$

$(F^j)$ , as well as  $(v \cdot \nabla_x F^j)$  are weakly compact in  $L^1(\Omega \times \mathbf{R}^3)$  by Lemmas 3.2-3. Consequently, via averaging,  $(\int_{\mathbf{R}^3} F^j(y, v_*) \zeta(x, v'(x, y, v, v_*)) dv_* dy)$  is compact in  $L^1(\Omega \times \mathbf{R}^3)$  and converges to  $\int_{\mathbf{R}^3} F(y, v_*) \zeta(x, v'(x, y, v, v_*)) dv_* dy$ , where  $F$  is a weak  $L^1$  limit of  $(F^j)$ . Hence

$$\begin{aligned} & \lim_{j \rightarrow +\infty} \int_{\Omega^2 \times \mathbf{R}^6} \chi \chi^j F^j(x, v) F^j(y, v_*) \zeta(x, v'(x, y, v, v_*)) dx dy dv dv_* \\ & = \int_{\Omega^2 \times \mathbf{R}^6} \chi F(x, v) F(y, v_*) \zeta(x, v'(x, y, v, v_*)) dx dy dv dv_*. \end{aligned}$$

Moreover,  $(\gamma^+ F^j)$  converges up to a subsequence to  $(\gamma^+ F)$ , since  $(F^j)$  and  $(v \cdot \nabla_x F^j)$  are weakly compact in  $L^1(\Omega \times \mathbf{R}^3)$ . Hence we can pass to the limit when  $j \rightarrow +\infty$  in (3.6) and obtain

$$\begin{aligned}
& \int_{\Omega \times \mathbf{R}^3} (v \cdot \nabla_x \zeta) F(x, v) dx dv + \frac{1}{\int_{\Omega \times \mathbf{R}^3} F(y, v_*) dy dv_*} \\
& \quad \times \int_{\Omega^2 \times \mathbf{R}^6} \chi(F(x, v') F(y, v'_*) \\
& \quad - F(x, v) F(y, v_*)) \zeta(x, v) dx dy dv dv_* \\
& = - \int_{\partial\Omega^+} v \cdot n(x) M(x, v) (\rho * \varphi_x^n)(x) \zeta(x, v) dx dv,
\end{aligned}$$

which means that  $F := F^{r,n}$  is a weak solution to the stationary  $sm$ -transformed Povzner problem

$$v \cdot \nabla_x F^{r,n} = \frac{1}{\int F^{r,n} dy dv_*} \int \chi^r(F^{r,n}(x, v') F^{r,n}(y, v'_*) - F^{r,n}(x, v) F^{r,n}(y, v_*)) dy dv_*,$$

$$(x, v) \in \Omega \times \mathbf{R}^3,$$

$$F^{r,n}(x, v) = M(x, v) (\rho^{r,n} * \varphi_x^n)(x), \quad (x, v) \in \partial\Omega^+. \quad (3.7)$$

And so the aim of this section has been achieved, to obtain a solution for an approximate equation with gain and loss terms of the same type, and with the truncation  $\chi^r$  a characteristic function.

#### 4. End of proof of Theorem 1.2. The main theorem

We now have solutions  $F^{r,n}$  corresponding to the remaining approximations of (1.3-4) involving  $\chi^r$  and  $\varphi^n$ . We will work with subsequences  $(r_p)$  monotonically decreasing to zero. The boundary convolution with  $\varphi^n$ , and the small velocity truncation  $\chi^r$  will no longer be used to control weak  $L^1$  compactness. Now that the gain-loss symmetry is reintroduced, that control will be taken over by the entropy production term and by estimating integrals along characteristics. In particular the boundary convolution will be removed through Jensen type arguments. In Theorem 4.1 the entropy production term will be used to gain  $r$ ,  $n$ -independent mass control. There we carry out the analysis for an arbitrary element of the sequence  $(\varphi^n)$  (and uniformly over  $n$ ), but in Proposition 4.3 about weak  $L^1$  compactness, subsequences  $(F^{r,n})$  are being considered. Proposition 4.3 is used for obtaining a last limit in the approximation scheme, thereby completing the proof of Theorem 1.2. Finally in the main theorem of the paper, Theorem 4.8, the generalization to hard forces is carried out.

**Theorem 4.1.** *The mass of  $(F^{r,n})$  is bounded uniformly with respect to  $r, n$ .*

*Proof.* Consider a sequence  $(r_p)$  monotonically decreasing to zero. If the mass of the corresponding sequence  $(F^p)$  is not uniformly bounded, then there is a subsequence  $(F^p)$  such that

$$\int_{\Omega \times \mathbf{R}^3} F^p(x, v) dx dv \geq 3c_a e^{2pD}, \quad (4.1)$$

with  $c_a e^{2D} > 1$ . Set  $V_p = \left\{ v \in \mathbf{R}^3; r_p \leq |v| \leq \frac{1}{p} \right\}$ . Then using (3.1)

$$\int_{\Omega \times V_p} F^p(x, v) dx dv \geq 2c_a e^{2pD} \geq 2 \int_{\Omega \times \{|v| \geq 1/p\}} F^p(x, v) dx dv,$$

so that

$$\int_{\Omega \times V_p} F^p(x, v) dx dv \geq \frac{2}{3} \int_{\Omega \times \mathbf{R}^3} F^p(x, v) dx dv.$$

By (3.1-2),  $\xi F^p$  is integrable, for any component  $\xi$  of  $v$ . Green's formula can then be used for the equation (3.7). Let  $\Pi_{x_0}$  denote the plane through  $x_0 \in \Omega$  and orthogonal to the  $\xi$  direction. By Green's formula for one of the subregions into which  $\Omega$  is divided by  $\Pi_{x_0}$ , it holds that

$$\int_{\Pi_{x_0} \times \mathbf{R}^3} \xi^2 F^p(x, v) dx dv \leq c,$$

with  $c$  only depending on  $M$  of (1.4). Hence,

$$\int_{\Omega \times \mathbf{R}^3} \xi^2 F^p(x, v) dx dv \leq c.$$

Analogous estimates hold for the integrals of  $F^p$  time the square of any component of  $v$ . Hence

$$\int_{\Omega \times \mathbf{R}^3} |v|^2 F^p(x, v) dx dv \leq c_b. \quad (4.2)$$

Moreover,

$$\begin{aligned} F^p(y, v_*) &\geq F^p(y - s^+(y, v_*)v_*)e^{-s^+(y, v_*)} \\ &= M(y - s^+(y, v_*)v_*, v_*)(\rho^p * \varphi^p)(y - s^+(y, v_*)v_*)e^{-s^+(y, v_*)} \\ &\geq c, \quad 1 \leq |v_*| \leq \lambda, \end{aligned}$$

by Lemma 2.3. Using that type of estimate for  $F^p(y, v'_*)$  but from above with respect to outgoing boundary, for geometric reasons the following holds. For  $y$  in an  $x$ -dependent subset  $\Omega_p \subset \Omega$  with  $|\Omega_p| \geq \frac{\Omega}{2}$ , there is  $\bar{\Omega}_{py}$  with

$$|\bar{\Omega}_{py}| \geq \frac{4}{3}\pi(\lambda^3 - 1) - 1,$$

and there is  $\bar{\Omega}_{pyx} \subset \Omega_{py}$  with  $|\bar{\Omega}_{pyx}| \gg 1$ , such that,

$$v'_*(x, y, v, v_*) := v_* + (v - v_*) \cdot \left( \frac{x - y}{|x - y|} \right) \frac{x - y}{|x - y|} \in \Omega_{py}, \quad v \in V_p, \quad v_* \in \bar{\Omega}_{pyx}.$$

Here the following lemma is needed to complete the proof of Theorem 4.1.

**Lemma 4.2.** *Under the hypothesis (4.1) for the sequence  $(F^p)$ , there are  $S_p \subset \Omega$ , and for a.a.  $x \in S_p$ ,  $y \in \Omega_p$ , there are  $S_{px} \subset V_p$  and  $\Omega_{pyx} \subset \Omega_{py}$  with  $|\Omega_{pyx}| > 1$ , such that*

$$\int_{S_p} \int_{S_{px}} F^p(x, v) dx dv \geq \frac{1}{6} \int_{\Omega \times \mathbf{R}^3} F^p(x, v) dx dv,$$

and

$$F^p(x, v) \geq p^3 F^p(x, v'(x, y, v, v_*)), \quad x \in S_p, \quad v \in S_{px}, \quad y \in \Omega_p, \quad v_* \in \Omega_{pyx},$$

$$\text{where } v'(x, y, v, v_*) := v - (v - v_*) \cdot \left( \frac{x - y}{|x - y|} \right) \frac{x - y}{|x - y|}.$$

*Proof.* Using the previous discussion, it is enough to prove the existence of  $S_p \subset \Omega$  and for a.a.  $x \in S_p$  the existence of  $S_{px} \subset V_p$  and  $V'_{px} \subset \{v'; 1 \leq |v'| \leq \lambda\}$  with  $|V'_{px}| \leq 1$ , such that

$$\int_{S_p} \int_{S_{px}} F^p(x, v) dx dv \geq \frac{1}{6} \int_{\Omega \times \mathbf{R}^3} F^p(x, v) dx dv,$$

and

$$F^p(x, v) \geq p^3 F^p(x, v'), \quad x \in S_p, \quad v \in S_{px}, \quad v' \in V'_{px}.$$

Let  $U := \{v; 1 \leq |v| \leq \lambda\}$  and

$$S_p := \left\{ x \in \Omega; \int_{V_p} F^p(x, v) dv \geq p \int_U F^p(x, v) dv \right\}.$$

Then

$$\begin{aligned} \int_{\Omega \setminus S_p} \int_{V_p} F^p(x, v) dx dv &\leq p \int_{\Omega \setminus S_p} \int_U F^p(x, v) dx dv \\ &\leq pc_c e^{2D} \leq p e^{2(1-p)D} \int_{\Omega} \int_{V_p} F^p(x, v) dx dv. \end{aligned}$$

Hence

$$\int_{S_p} \int_{V_p} F^p(x, v) dx dv \geq (1 - p e^{2(1-p)D}) \int_{\Omega} \int_{V_p} F^p(x, v) dx dv \geq \frac{1}{3} \int_{\Omega \times \mathbf{R}^3} F^p(x, v) dx dv,$$

for  $p$  large enough.

Let  $x \in S_p$  be fixed. By rearrangement, there are nonincreasing, nonnegative and left-continuous functions  $\tilde{F}_x^p$  and  $\bar{F}_x^p$  respectively, defined on  $[0, |V_p|]$  and  $[0, \frac{4}{3}\pi(\lambda^3 - 1)]$  such that

$$\begin{aligned} |v \in V_p; \alpha - d\alpha \leq F^p(x, v) \leq \alpha + d\alpha| \\ = |\mu \in [0, |V_p|]; \alpha - d\alpha \leq \tilde{F}_x^p(\mu) \leq \alpha + d\alpha|, \end{aligned}$$

and

$$\begin{aligned} |v \in U; \alpha - d\alpha \leq F^p(x, v) \leq \alpha + d\alpha| \\ = |\mu \in [0, \frac{4}{3}\pi(\lambda^3 - 1)]; \alpha - d\alpha \leq \bar{F}_x^p(\mu) \leq \alpha + d\alpha|. \end{aligned}$$

Let us divide the interval  $0 \leq \mu \leq |V_p|$  into two intervals  $I_1, I_2$  in increasing order, so that

$$\int_{I_v} \tilde{F}_x^p d\mu = \frac{1}{2} \int_{V_p} F^p(x, v) dv, \quad v \in \{1, 2\}.$$

For any  $\tilde{\mu}$  smaller than the right endpoint of  $I_1$ ,

$$\begin{aligned} \frac{c}{2p^3} \tilde{F}_x^p(\tilde{\mu}) &\geq \tilde{F}_x^p(\tilde{\mu})|I_2| \geq \int_{I_2} \tilde{F}_x^p(\mu) d\mu = \frac{1}{2} \int_{V_p} F^p(x, v) dv \\ &\geq \frac{p}{2} \int_U F^p(x, v) dv = \frac{p}{2} \int_0^{(4/3)\pi(\lambda^3-1)} \bar{F}_x^p(\mu) d\mu. \end{aligned}$$

Hence, for any  $\tilde{\mu}$  smaller than the right endpoint of  $I_1$  and any  $\bar{\mu} \in [1, \frac{4}{3}\pi(\lambda^3 - 1)]$ ,

$$\frac{c}{p^3} \tilde{F}_x^p(\tilde{\mu}) \geq p \int_0^1 \bar{F}_x^p(\mu) d\mu \geq p \bar{F}_x^p(\bar{\mu}),$$

which implies

$$\bar{F}_x^p(\bar{\mu}) \geq p^3 \tilde{F}_x^p(\tilde{\mu}),$$

for  $p$  large enough. Let

$$\begin{aligned} S_{p\tilde{\mu}} := \{v \in V_p; F^p(x, v) \geq \tilde{F}_x^p(\tilde{\mu}) \text{ for some } \tilde{\mu} \\ \text{smaller than the right endpoint of } I_1\}. \end{aligned}$$

Then

$$\begin{aligned} \int_{S_p} \int_{S_{p\tilde{\mu}}} F^p(x, v) dx dv &= \int_{S_p} \int_{I_1} \tilde{F}_x^p(\mu) d\mu = \frac{1}{2} \int_{S_p} \int_{V_p} F^p(x, v) dx dv \\ &\geq \frac{1}{6} \int_{\Omega \times \mathbf{R}^3} F^p(x, v) dx dv. \end{aligned}$$

*End of proof of Theorem 4.1.* Multiplying (3.7) with  $\log F^p$  and integrating over  $\Omega \times \mathbf{R}^3$  implies

$$\begin{aligned} \frac{1}{4 \int F^p dy dv_*} \int_{\Omega^2 \times \mathbf{R}^6} e^{(F^p, F^p)}(x, y, v, v_*) dx dy dv dv_* \\ = \int_{\partial\Omega \times \mathbf{R}^3} v \cdot n(x) F^p \log F^p(x, v) dx dv \end{aligned}$$

$$\begin{aligned}
&= \int_{\partial\Omega \times \mathbf{R}^3} v \cdot n(x) F^p \log \frac{F^p}{M}(x, v) dx dv \\
&\quad + \int_{\partial\Omega \times \mathbf{R}^3} v \cdot n(x) F^p \log M(x, v) dx dv.
\end{aligned}$$

Here

$$e(F, F) := \chi^r(F(x, v)F(y, v_*) - F(x, v')F(y, v'_*)) \log \frac{F(x, v)F(y, v_*)}{F(x, v')F(y, v'_*)}.$$

Also

$$\begin{aligned}
&\int_{\partial\Omega \times \mathbf{R}^3} v \cdot n(x) F^p \log M(x, v) dx dv \\
&= - \int_{\partial\Omega \times \mathbf{R}^3} v \cdot n(x) F^p (b(x) + c(x)|v|^2) dx dv \leq c \int_{\partial\Omega} \rho^p(x) dx = c,
\end{aligned}$$

and

$$\begin{aligned}
\int_{\partial\Omega^+} v \cdot n(x) F^p \log \frac{F^p}{M}(x, v) dx dv &= \int_{\partial\Omega} \rho^p * \varphi_x^n(x) \log(\rho^p * \varphi_x^n)(x) dx \\
&\leq \int_{\partial\Omega} \varphi_x^n * (\rho^p \log \rho^p)(x) dx = \int_{\partial\Omega} \rho^p \log \rho^p(x) dx,
\end{aligned}$$

by Jensen's inequality. Again by Jensen's inequality (see [9]),

$$\int_{\partial\Omega} \rho^p(x) \log \rho^p(x) dx \leq \int_{\partial\Omega^-} |v \cdot n(x)| F^p \log \frac{F^p}{M}(x, v) dx dv,$$

since

$$\rho^p(x) = \int_{v \cdot n(x) < 0} |v \cdot n(x)| M \frac{F^p}{M}(x, v) dv.$$

Hence

$$\frac{1}{\int F^p dy dv_*} \int_{\Omega^2 \times \mathbf{R}^6} e(F^p, F^p)(x, y, v, v_*) dx dy dv dv_* \leq c < \infty.$$

This together with Lemma 4.2 implies

$$\begin{aligned}
\int_{S_p} \int_{S_{p,x}} F^p(x, v) dx dv &\geq \frac{1}{6} \int_{\Omega \times \mathbf{R}^3} F^p(x, v) dx dv \\
&\geq c \int_{\Omega^2 \times \mathbf{R}^6} e(F^p, F^p)(x, y, v, v_*) dx dy dv dv_* \\
&\geq c \int_{x \in S_p, v \in S_{p,x}, y \in \Omega_p, v_* \in \Omega_{p,y}} e(F^p, F^p)(x, y, v, v_*) dx dy dv dv_*.
\end{aligned}$$

The inequalities

$$F^p(x, v) \geq p^3 F^p(x, v'), \quad c \leq F^p(y, v_*) \leq 1,$$

$$c \leq F^p(y, v'_*) \leq 1, \quad x \in S_p, \quad v \in S_{px}, \quad y \in \Omega_p, \quad v_* \in \Omega_{pyx},$$

imply that

$$F^p(x, v)F^p(y, v_*) - F^p(x, v')F^p(y, v'_*) \geq cF^p(x, v),$$

and

$$\frac{F^p(x, v)F^p(y, v_*)}{F^p(x, v')F^p(y, v'_*)} \geq cp^3,$$

so that

$$e(F^p, F^p)(x, y, v, v_*) \geq c\chi^{r_p} F^p(x, v) \log p.$$

Moreover,  $|\Omega_p|$ , and for a.a.  $x \in S_p$ ,  $y \in \Omega_p$ ,  $|\Omega_{pyx}|$  are bounded from below, uniformly with respect to  $p$  and  $x, y$ . Hence,

$$\int_{S_p} \int_{S_{px}} \psi^{r_p} F^p(x, v) dx dv \geq c \log p \int_{S_p} \int_{S_{px}} \psi^{r_p} F^p(x, v) dx dv,$$

which leads to a contradiction. This ends the proof of Theorem 4.1.

**Remark.** In this step the condition of the diffuse reflection being Maxwellian was used to obtain

$$\int v \cdot n(x) F^p(x, v) \log M(x, v) dx dv \leq c.$$

A number of generalizations are obviously also possible, including the one of replacing  $M$  by normalized functions  $\phi$  with

$$\int v \cdot n(x) F^p(x, v) \log \phi(x, v) dx dv \leq c.$$

The key Theorem 1.2 will easily follow from the previous results together with weak sequential compactness of  $(F^{r_n})$ .

**Proposition 4.3.** Any sequence  $(F^{r_n})$  with  $\lim_{n \rightarrow \infty} r_n = 0$  is weakly compact in  $L^1(k\Omega \times \mathbf{R}^3)$ .

*Proof.* The statement follows if the sequence  $(F^{r_n})$  is uniformly equiintegrable. Given  $\varepsilon$ , there is  $K_\varepsilon$  such that

$$\int_{\Omega} \int_{|v| \geq K_\varepsilon} F^{r_n}(x, v) dx dv < \varepsilon.$$

So if the proposition does not hold, then there is  $\varepsilon > 0$ , a subsequence  $(F^n)$  and a sequence of domains  $(A_n)$  with  $(A_n) \subset \Omega \times \{r_n \leq |v| \leq K_\varepsilon\}$ , such that

$$\int_{A_n} F^n(x, v) dx dv \geq \varepsilon, \quad |A_n| < n^{-3}.$$

Let us first discuss the case of

$$A_n \subset \Omega \times V_n = \Omega \times \left\{ v \in \mathbf{R}^3; r_n \leq |v| \leq \frac{1}{n} \right\}.$$

By Theorem 4.1, for some  $c_0 > 0$ ,

$$\int_{\Omega \times \mathbf{R}^3} F^{r,n}(x, v) dx dv \leq c_0 < \infty,$$

independently of  $r, n$ . And so

$$\int_{\Omega \times V_n} F^n(x, v) dx dv \geq \varepsilon \geq \frac{\varepsilon}{c_0} \int_{\Omega \times \mathbf{R}^3} F^n(x, v) dx dv.$$

We can then proceed as in the proof of Theorem 4.1 introducing  $\Omega_n$ ,  $\Omega_{ny}$  and  $\bar{\Omega}_{nyx}$ . We will also need a variant of Lemma 4.2, namely

**Lemma 4.4.** *There are  $S_n \subset \Omega$ , and for a.a.  $x \in S_n$ ,  $y \in \Omega_n$ , there are  $S_{nx} \subset V_n$ ,  $\Omega_{nyx} \subset \Omega_{ny}$  with  $|\Omega_{nyx}| > 1$ , such that*

$$\int_{S_n} \int_{S_{nx}} F^n(x, v) dx dv \geq \frac{\varepsilon}{4c_0} \int_{\Omega \times \mathbf{R}^3} F^n(x, v) dx dv,$$

and for  $x \in S_n$ ,  $v \in S_{nx}$ ,  $y \in \Omega_n$ ,  $v_* \in \Omega_{nyx}$ ,

$$F^n(x, v) \geq n^2 F^n(x, v'(x, y, v, v_*)).$$

*Proof.* It is enough to prove the existence of  $S_n \subset \Omega$  and for a.a.  $x \in S_n$  the existence of  $S_{nx} \subset V_n$  and  $V'_{nx} \subset \{v' \in \mathbf{R}^3; 1 \leq |v'| \leq \lambda\}$  with  $|V'_{nx}| \leq 1$  such that

$$\int_{S_n} \int_{S_{nx}} F^n(x, v) dx dv \geq \frac{\varepsilon}{4c_0} \int_{\Omega \times \mathbf{R}^3} F^n(x, v) dx dv,$$

and

$$F^n(x, v) \geq n^2 F^n(x, v'), \quad x \in S_n, \quad v \in S_{nx}, \quad v' \in V'_{nx}.$$

Let  $U := \{v \in \mathbf{R}^3; 1 \leq |v| \leq \lambda\}$  and

$$S_n := \left\{ x \in \Omega; \int_{V_n} F^n(x, v) dv \geq \frac{\varepsilon}{2c_b} \int_U F^n(x, v) dv \right\}.$$

Then by (4.2),

$$\begin{aligned} \int_{\Omega \setminus S_n} \int_{V_n} F^n(x, v) dx dv &\leq \frac{\varepsilon}{2c_b} \int_{\Omega \setminus S_n} \int_U F^n(x, v) dx dv \leq \frac{\varepsilon}{2} \\ &\leq \frac{1}{2} \int_{\Omega} \int_{V_n} F^n(x, v) dx dv. \end{aligned}$$

Hence

$$\begin{aligned} \int_{S_n} \int_{V_n} F^n(x, v) dx dv &\geq \frac{1}{2} \int_{\Omega} \int_{V_n} F^n(x, v) dx dv \\ &\geq \frac{\varepsilon}{2c_0} \int_{\Omega \times \mathbf{R}^3} F^n(x, v) dx dv. \end{aligned}$$

Given  $x \in S_n$ , introduce the rearrangements  $\tilde{F}_x^n$  and  $\bar{F}_x^n$  as in the proof of Lemma 4.2 and conclude as there that for any  $\bar{\mu}$  smaller than the right endpoint of  $I_1$  and any  $\bar{\mu} \in [1, \frac{4}{3}\pi(\lambda^3 - 1)]$ ,

$$\frac{c}{n^3} \tilde{F}_x^n(\bar{\mu}) \geq \frac{\varepsilon}{4c_b} \bar{F}_x^n(\bar{\mu}).$$

Hence, for large  $n$ ,

$$\tilde{F}_x^n(\bar{\mu}) \geq n^2 \bar{F}_x^n(\bar{\mu}).$$

Let

$$\begin{aligned} S_{nx} := \{v \in V_n; F^n(x, v) \geq \tilde{F}_x^n(\bar{\mu}) \text{ for some } \bar{\mu} \\ \text{smaller than the right endpoint of } I_1\}. \end{aligned}$$

Then

$$\begin{aligned} \int_{S_n} \int_{S_{nx}} F^n(x, v) dx dv &= \int_{S_n} \int_{I_1} \tilde{F}_x^n(\mu) d\mu = \frac{1}{2} \int_{S_n} \int_{V_n} F^n(x, v) dx dv \\ &\geq \frac{\varepsilon}{4c_0} \int_{\Omega \times \mathbf{R}^3} F^n(x, v) dx dv. \end{aligned}$$

*Continuation of the proof of Proposition 4.3.* From the proof of Theorem 4.1, we know that uniformly with respect to  $n$ ,

$$\int_{\Omega^2 \times \mathbf{R}^6} e(F^n, F^n)(x, y, v, v_*) dx dy dv dv_* \leq c < \infty,$$

which this time using Lemma 4.4 leads to the same contradiction as in the proof of Theorem 4.1. We have thus proved that given  $\varepsilon > 0$ , there is  $n_\varepsilon$  such that

$$\int_{\Omega} \int_{|v| \leq n_\varepsilon^{-1}} F^n(x, v) dx dv < \varepsilon.$$

It remains to prove the uniform  $\varepsilon$ -equiintegrability for  $(F^n)$  on  $S_\varepsilon = \Omega \times \{v \in \mathbf{R}^3; n_\varepsilon^{-1} \leq |v| \leq K_\varepsilon\}$ . Assume that in the set  $S_\varepsilon$  there is a sequence  $(A_n)$  with  $|A_n| \leq n^{-3}$  such that

$$\int_{A_n} F^n(x, v) dx dv \geq \varepsilon.$$

Then  $A_n = A_{n_1} \cup A_{n_2}$ , with

$$A_{n_1} := \left\{ (x, v) \in A_n; \text{meas}\{w \in \mathbf{R}^3; (x, w) \in A_n\} \leq \frac{1}{n} \right\},$$

$$A_{n_2} := A_n \setminus A_{n_1}.$$

Arguing similarly to the earlier case of  $|v| \leq n_\varepsilon^{-1}$ , there is  $n_0 \in \mathbf{N}$  such that

$$\int_{A_{n_1}} F^n(x, v) dx dv < \frac{\varepsilon}{2}, \quad n > n_0. \tag{4.3}$$

It remains to exclude the possibility that  $\int_{A_{n_2}} F^n(x, v) dx dv > \frac{\varepsilon}{2}$  for an unbounded sequence of  $n$ . For this we first prove the weak  $L^1(\partial\Omega)$  compactness of  $(\rho^n)$ . That result is a direct consequence of the following two lemmas. Write  $\rho^n = G^n + H^n$ , where

$$G^n(x) := \int_{v \cdot n(x) < 0} g_n(x, v) dv,$$

$$g_n(x, v) := |v \cdot n(x)| M(x - s^+(x, v)v, v) \rho^n * \varphi_x^n(x - s^+(x, v)v) e^{-\int_{-s^+(x, v)}^0 v_n(x+sv, v) ds},$$

$$H^n(x) := \frac{1}{\int F^n dy dv_*} \int_{v \cdot n(x) < 0} |v \cdot n(x)| \int_{-s^+(x, v)}^0 e^{-\int_s^0 v_n(x+\tau v, v) d\tau} \\ \times \int \chi^{r_n}(x + sv - y, v, v_*) F^n(x + sv, v') F^n(y, v'_*) dy dv_* dv ds.$$

**Lemma 4.5.**  $(G^n)$  is strongly compact in  $L^1(\partial\Omega)$ .

**Lemma 4.6.**  $(H^n)$  is weakly compact in  $L^1(\partial\Omega)$ .

*Proof of Lemma 4.5.*  $(G^n)$  is uniformly in  $x$  and  $n$  bounded by  $c \int_{\partial\Omega} \rho^n(y) dy = c$ , thus weakly  $L^1$ -compact. Next,  $(G^n)$  is an equicontinuous family, uniformly with respect to  $x \in \partial\Omega$ . Indeed, for a fixed  $x \in \partial\Omega$ , let  $A_x := \left\{ v \in \mathbf{R}^3; 0 < -\frac{v}{|v|} \cdot n(x) \leq \delta \right\}$ ,  $B_x := \{v \in \mathbf{R}^3; 0 < -v \cdot n(x), |v| \leq \delta\}$ , and  $C_x := \left\{ v \in \mathbf{R}^3; \delta < -\frac{v}{|v|} \cdot n(x), \delta < |v| \leq K \right\}$ . The M-factor makes the contribution from  $|v| > K$  arbitrarily small for  $K$  large enough. Writing  $v$  in polar coordinates  $v = |v|\omega$ ,  $\omega \in S^2$ , and bounding from above the exponential term by one, implies that

$$\int_{A_x} g_n(x, v) dv \leq \int_{\omega \in S^2; 0 \leq -\omega \cdot n(x) \leq \delta} |\omega \cdot n(x)| (\rho^n * \varphi_x^n)(x - s^+(x, \omega)\omega) \\ \times \int_0^{+\infty} |v|^3 M(x - s^+(x, \omega)\omega, |v|\omega) d|v| d\omega \\ \leq c \int_{\omega \in S^2; 0 \leq -\omega \cdot n(x) \leq \delta} (\rho^n * \varphi_x^n)(x - s^+(x, \omega)\omega) |\omega \cdot n(x)| d\omega.$$

By the change of variables  $\omega \rightarrow y = x - s^+(x, \omega)\omega \in \partial\Omega$ ,

$$\begin{aligned} \int_{A_x} g_n(x, v) dv &\leq c \int_{y \in \partial\Omega, 0 \leq -(x-y)/|x-y| \cdot n(x) \leq \delta} (\rho^n * \varphi_x^n)(y) |\omega \cdot n(x)| \left| \frac{D\omega}{Dy} \right| dy \\ &\leq c \int_{y \in \partial\Omega, 0 \leq -((x-y)/|x-y|) \cdot n(x) \leq \delta} (\rho^n * \varphi_x^n)(y) dy, \end{aligned}$$

since  $|\omega \cdot n(x)| \left| \frac{D\omega}{Dy} \right|$  is uniformly bounded. The above weak  $L^1$ -compactness of  $(G^n)$  is all from the present lemma, that is used in the proof of Lemma 4.6 to prove the weak  $L^1$ -compactness of  $(H^n)$ , thus of  $(\rho^n)$ . That in turn implies the uniform in  $n$  convergence to zero of  $\int_{A_x} g_n(x, v) dv$ , when  $\delta \rightarrow 0$ . The contribution of  $B_x$  to  $G_n$  is in the same way bounded by

$$\begin{aligned} &\int_{\omega \in S^{2:0} \leq -\omega \cdot n(x)} |\omega \cdot n(x)| (\rho^n * \varphi_x^n)(x - s^+(x, \omega)\omega) \\ &\quad \times \left( \int_0^\delta |v|^3 M(x - s^+(x, \omega)\omega, |v|\omega) d|v| \right) d\omega \\ &\leq c\delta \int_{S^2} |\omega \cdot n(x)| (\rho^n * \varphi_x^n)(x - s^+(x, \omega)\omega) d\omega \\ &\leq c\delta. \end{aligned}$$

There remains to study the contribution from  $C_x$  to  $G^n$ .

$$\begin{aligned} \int_{C_{x+h}} g_n(x+h, v) dv &= \int_{-\omega \cdot n(x+h) > \delta} |\omega \cdot n(x+h)| \rho^n * \varphi_{x+h}^n(x+h - s^+(x+h, \omega)\omega) \\ &\quad \times \left( \int_\delta^{K_\varepsilon} |v|^3 M(x+h - s^+(x+h, \omega)\omega, |v|\omega) \right. \\ &\quad \left. \times e^{-(1/\int F^n dy dv_*)} \int_{-s^+(x+h, |v|\omega)}^0 \int \chi^n(x+h+s|v|\omega-y, |v|\omega, v_*) F^n(y, v_*) dy dv_* ds \right) d|v| d\omega. \end{aligned}$$

Set

$$u_h = \frac{h + s^+(x+h, v)v}{|h + s^+(x+h, v)v|}.$$

Obviously  $\frac{Du_h}{D\omega} = \text{identity}$  for  $h = 0$ . By continuity, the convergence to this value when  $h \rightarrow 0$  is uniform with respect to  $x \in \partial\Omega$ ,  $v \in C_x$ . Also

$$\lim_{h \rightarrow 0} \omega \cdot n(x+h) - u_h \cdot n(x) = 0,$$

uniformly in  $x \in \partial\Omega$ ,

$$\lim_{h \rightarrow 0} \left( e^{-\int F^n dy dv_*} \int_{-s^+(x+h, |v| \omega)}^0 \int \chi^n(x+h+s|v|\omega-y, |v|\omega, v_*) F^n(y, v_*) dy dv_* ds \right. \\ \left. - e^{-\int F^n dy dv_*} \int_{-s^+(x, |v| \omega)}^0 \int \chi^n(x+s|v|\omega-y, |v|\omega, v_*) F^n(y, v_*) dy dv_* ds \right) = 0,$$

uniformly with respect to  $x \in \partial\Omega$ ,  $v \in C_x$ . Set

$$G_\delta^n(x) = \int_{C_x} g_n(x, v) dv,$$

and change variables from  $d\omega$  to  $du_h$  in  $G_\delta^n(x)$ . It follows that  $\lim_{h \rightarrow 0} G_\delta^n(x+h) - G_\delta^n(x) = O(\delta)$ , uniformly with respect to  $n \in \mathbf{N}$ ,  $x \in \partial\Omega$ ,  $0 \leq \rho \in L^1(\partial\Omega)$  with  $\int_{\partial\Omega} \rho dx = 1$ .

*Proof of Lemma 4.6.* It follows from the earlier discussion of ‘small velocity mass for  $F^n$ ’, that in the definition of  $H^n(x)$  it is enough to consider domains of integration with  $|v|, |v_*|, |v'|, |v'_*| \geq \delta > 0$ , and from the uniform bound for  $\int |v|^2 F^n(x, v) dx dv$  that it is enough to consider domains of integration with  $|v|, |v_*|, |v'|, |v'_*| < \frac{1}{\delta}$ . It also follows from the  $(A_n)$  part that it is enough to discuss as domains of integration, sets with  $1 - \delta \geq \left| \frac{v}{|v|} \cdot \frac{v'}{|v'|} \right|$ . Let  $\chi_\delta$  be the characteristic function of these  $v, v_*, v', v'_*$ . So with  $B_m$  a set in  $\partial\Omega$  of measure  $\leq m^{-2}$ , instead of  $I^m = \int_{B_m} H^n(x) dx$ , it is enough to discuss

$$I_\delta^m = \frac{1}{\int F^n dy dv_*} \int_{B_m \times \mathbf{R}^3} |v \cdot n(x)| \int_{-s^+}^0 \int_{\Omega \times \mathbf{R}^3} \chi_\delta \\ \times F^n(x+sv, v') F^n(y, v'_*) e^{-\int_s^0 v_n d\tau} ds dy dv_* dx dv,$$

since (using the argument in (4.3)) the contribution outside  $\text{supp } \chi_\delta$  tends to zero with  $\delta$  uniformly in  $n$ . For  $s, v, v'$  fixed,  $F^n(x+sv, v')$  can also be expressed in exponential form as an ingoing boundary value plus a gain term integral along a characteristic. The contribution from its boundary term to  $I_\delta^m$  gives—similarly to the proof of Lemma 4.5—a contribution to  $I_\delta^m$  which tends to zero when  $m \rightarrow \infty$ , uniformly with respect to  $n$ . Another  $\chi_\delta$  truncation also removes an integral in the gain part, uniformly with respect to  $n$  small of order  $o(1)$  in  $\delta$ . Repeating once again the procedure of expressing the latest remaining gain term in exponential form, leads to a boundary contribution tending to zero when  $m \rightarrow \infty$ , uniformly in  $n$ , and an inner integral. Taking into account that all the occurring exponentials of collision frequencies are bounded by one, this inner integral is bounded by

$$K^m := \frac{1}{\left(\int F^n dy dv_*\right)^3} \int_Z F^n(y_1, V'_{1*}) F^n(y_2, V'_{2*}) F^n(y_3, V'_{3*}) \\ \times F^n(x+s_1 v + s_2 V'_1 + s_3 V'_2, V'_3) \chi_\delta^1 \chi_\delta^2 dx dv dy_{123} dv_{123*} ds_{123},$$

where  $dy_{123} = dy_1 dy_2 dy_3$ , and analogously  $dv_{123*}, ds_{123}$ . Also,

$$\begin{aligned} V'_1 &:= v'(x + s_1 v, y_1, v, v_*), \\ V'_2 &:= v'(x + s_1 v + s_2 V'_1, y_2, V'_1, v_{1*}), \\ V'_3 &:= v'(x + s_1 v + s_2 V'_1 + s_3 V'_2, y_3, V'_2, v_{2*}), \end{aligned}$$

and analogous definitions for the  $*$  variables, and

$$\begin{aligned} Z &:= \{(x, v, y_1, y_2, y_3, v_{1*}, v_{2*}, v_{3*}, s_1, s_2, s_3); x \in B_m, \\ &v \in \mathbf{R}^3, y_i \in \mathbf{R}^3, v_{*i} \in \mathbf{R}^3, i = 1, 2, 3, s_1 \in [-s^+(x, v), 0], \\ &s_2 \in [-s^+(x + s_1 v, V'_1), 0], s_3 \in [-s^+(x + s_1 v + s_2 V'_1, V'_2), 0]\}. \end{aligned}$$

For  $(x, s_1, s_2, s_3, y_1, y_2, y_3)$  fixed, by the successive changes of variables  $(v, v_*) \rightarrow (V'_1, V'_{1*}), (V'_1, v_{*1}) \rightarrow (V'_2, V'_{2*}), (V'_2, v_{*2}) \rightarrow (V'_3, V'_{3*}), dv dv_{*123}$  is replaced by  $dV'_3 dV'_{1*} dV'_{2*} dV'_{3*}$ . Hence  $K^m$  is bounded by

$$\begin{aligned} K^m &\leq \frac{c}{\left(\int F^n dy dv_*\right)^3} \int F^n(y_1, V'_{1*}) F^n(y_2, V'_{2*}) F^n(y_3, V'_{3*}) \\ &\times F^n(x + s_1 v + s_2 V'_1 + s_3 V'_2, V'_3) dx dV'_3 dV'_{1*} dV'_{2*} dy_{123} ds_{123}, \end{aligned}$$

where now  $v, V'_1$  and  $V'_2$  are functions of  $(x, V'_3, V'_{1*}, V'_{2*}, V'_{3*}, y_1, y_2, y_3, s_1, s_2, s_3)$ . For  $(x, V'_3, V'_{1*}, V'_{2*}, V'_{3*})$  fixed, let us make the change of variables

$$(s_1, s_2, s_3) \rightarrow z = x + s_1 v + s_2 V'_1 + s_3 V'_2.$$

The set  $\{z = x + s_1 v + s_2 V'_1 + s_3 V'_2; (x, v, y_1, y_2, y_3, v_{1*}, v_{2*}, v_{3*}, s_1, s_2, s_3) \in Z\}$  is a volume in  $\mathbf{R}^3$  and the Jacobian  $\left|\frac{Ds}{Dz}\right|$  is bounded from above due to the  $\chi_\delta$  truncations giving

$$1 - \delta \geq \left|\frac{v}{|v|} \cdot \frac{V'_1}{|V'_1|}\right|, \quad \left|\frac{v}{|v|} \cdot \frac{V'_2}{|V'_2|}\right|, \quad \left|\frac{V'_1}{|V'_1|} \cdot \frac{V'_2}{|V'_2|}\right|,$$

so that

$$K^m \leq c |B_m| \int_{\Omega \times \mathbf{R}^3} F^n(z, V'_3) dz dV'_3 \leq cm^{-2}.$$

We conclude that  $(H^n)$  is weakly compact in  $L^1(\partial\Omega)$ .

*End of proof of Proposition 4.3.* It remains to study  $\int_{A_{n_2}} F^n(x, v) dx dv$ , where

$$\text{meas}\{x \in \Omega; \exists v \in \mathbf{R}^3 \text{ s.t. } (x, v) \in A_{n_2}\} \leq n^{-2}.$$

Write  $F^n$  in exponential form as the sum of an ingoing boundary value term  $B^n$  and a characteristic gain term integral  $C^n$ . For the integral of  $B^n$  over  $A_{n_2}$ , again given  $v$ , split the  $x$ 'es of  $A_{n_2}$ , into those  $x_0$  where  $(x_0, v) \in A_{n_2}$  and the set of  $x = x_0 + tv$  such that  $(x, v) \in A_{n_2}$ , has measure smaller than  $n^{-1}$  (small set along

characteristic), and the rest which projected into a plane orthogonal to  $v$  have measure smaller than  $n^{-1}$  (small set of characteristics). The  $B^n$  integral for the first subset of  $A_{n_2}$  is bounded by  $cn^{-1}$ , with  $c$  independent of  $n$ . The  $B^n$  integral over the second subset of  $A_{n_2}$  tends to zero when  $n \rightarrow \infty$  by the compactness of  $(\rho^n)$ . So  $\lim_{n \rightarrow \infty} \int_{A_{n_2}} B^n = 0$ . As for the  $(C^n)$  sequence, the same type of arguments that proved the compactness of  $(H^n)$  in Lemma 4.6, gives that  $\lim_{n \rightarrow \infty} \int_{A_{n_2}} C^n = 0$ . This completes the proof of the proposition.

**Lemma 4.7.** *The sequence  $\left( \frac{1}{\int F^n dy dv_*} \int_{k\Omega \times \mathbf{R}^3} \chi^{r^n} F^n(x, v') F^n(y, v'_*) dy dv_* \right)$  is weakly compact in  $L^1(k\Omega \times \mathbf{R}^3)$ .*

*Proof.* The proof of Lemma 4.7 is similar to the proof of Lemma 3.3.

*Proof of Theorem 1.2.* Consider the weak  $L^1$  limits of  $(F^{r_n, n})$  and  $\rho^{r_n, n} * \varphi_x^n := \rho^n * \varphi_x^n$ . Using the weak  $L^1$ -compactness of Proposition 4.3 and Lemmas 4.5-7, we can pass to the limit in the weak formulation of (3.7), analogously to the end of Section 3. The weak limit of  $(\rho^n)$  is by the usual trace arguments equal to the outgoing flux of the limit  $F$  of  $(F^n)$ . Hence  $F$  satisfies the  $sm$ -transformed problem (1.5-6), and so Theorem 1.2 follows by an application of Lemma 1.3.

The discussion so far was restricted to the collision kernel in the Povzner collision operator being identically equal to 1. We shall now finally in the main theorem of the paper extend the results to more general collision kernels. Here test functions for the weak form of the Povzner equation are functions in  $L^\infty(\Omega \times \mathbf{R}^3)$ , continuously differentiable along characteristics and vanishing on  $\partial\Omega^-$ .

**Theorem 4.8.** *There exists a weak solution  $f$  in  $L^1(\Omega \times \mathbf{R}^3)$  with given total mass  $k > 0$  to the boundary value problem (1.1-2) when the collision kernel is a strictly positive function  $\tilde{B}\left(\frac{x-y}{|x-y|}, v-v_*, bounded in  $L^\infty(S^2 \times \mathbf{R}^3)$  (of pseudo-maxwellian type), or is of hard force type$*

$$B\left(\frac{x-y}{|x-y|}, v-v_*\right) = \tilde{B}\left(\frac{x-y}{|x-y|}, v-v_*\right) |v-v_*|^\beta, \quad 0 \leq \beta < 2. \quad (4.4)$$

*Proof.* First, the existence of a weak  $L^1_+$  solution to the Povzner equation in the case of a positive, bounded  $C^\infty$  collision kernel  $B\left(\frac{x-y}{|x-y|}, v-v_*\right)$  can be proven in the same way as for Theorem 1.2 in the previous sections, where the collision kernel was identically equal to one. Let us next consider the case when the collision kernel  $B$  is bounded and measurable. Let  $(B_p)$  be a sequence of bounded  $C^\infty$  functions uniformly converging to  $B$  outside of sets of measure  $\varepsilon$  for all  $\varepsilon > 0$ . The existence of a solution  $F^p$  to the Povzner equation with collision kernel  $B_p$  and total mass  $k^4$  for the  $sm$ -transform is already clear. Then the

arguments in the proof of Theorem 4.1 and Proposition 4.3 apply to  $(F^p)$ , so that  $(F^p)$  is weakly compact in  $L^1$ . Using this weak compactness, as well as the uniform convergence of  $(B_p)$  outside of arbitrarily small sets, one can pass to the limit in the weak formulation satisfied by  $F^p$ .

Consider next the case of a collision kernel of the hard force type (4.4). Lemma 1.3 holds also in this case. Namely, solving the original Povzner problem (1.1) under (4.4), is equivalent to solving the following transformed problem

$$v \cdot \nabla_X F(X, v) = \frac{1}{\int (1 + |v_*|)^\beta F(Y, v_*) dY dv_*} \int B\left(\frac{X - Y}{|X - Y|}, v - v_*\right) \\ \times F(X, v') F(Y, v'_*) dY dv_* - F(X, v) \frac{\int BF(Y, v_*) dY dv_*}{\int (1 + |v_*|)^\beta F(Y, v_*) dY dv_*},$$

where

$$F(X, v) := f\left(\frac{X}{\int (1 + |v|)^\beta f(x, v) dx dv}, v\right), \quad \frac{X}{\int (1 + |v|)^\beta f(x, v) dx dv} \in \Omega, \quad v \in \mathbf{R}^3.$$

The proofs of the preceding two steps imply the existence of solutions  $F^p$  to such transformed problem with collision kernels  $B_p = \min(B, p)$  and with  $\int (1 + |v|)^\beta F(X, v) dX dv = k^4$ . We can pass to the limit in the weak formulation satisfied by  $(F^p)$  when  $p \rightarrow \infty$  by once more applying the proofs of Theorem 4.1 and Proposition 4.3.

**Remark.** Other generalizations can also be treated by this approach, such as given indata boundary conditions, there also the soft force case with  $-3 < \beta < 0$  by involving the renormalized solution concept, as well as more localized situations such as

$$B(x - y, v - v_*) := \tilde{B}\left(\frac{x - y}{|x - y|}, v - v_*\right) |v - v_*|^\beta \chi(x - y), \quad -3 < \beta < 2,$$

where  $\chi$  is the characteristic function of a neighbourhood of zero.

**Acknowledgment.** We thank V. Panferov for valuable comments on the paper.

DEPARTMENT OF MATHEMATICS  
CHALMERS INSTITUTE OF TECHNOLOGY  
GOTHENBURG, SWEDEN

UMR 5585, INSA  
20 AV. A. EINSTEIN  
69621 VILLEURBANNE CEDEX  
FRANCE

**References**

- [ 1 ] L. Arkeryd, C. Cercignani and R. Illner, Measure solutions of the steady Boltzmann equation in a slab, *Comm. Math. Phys.*, **142** (1991), 285–296.
- [ 2 ] L. Arkeryd and N. Maslova, On diffuse reflection at the boundary for the Boltzmann equation and related equations, *J. Stat. Phys.*, **77** (1994), 1051–1077.
- [ 3 ] L. Arkeryd and A. Nouri, A compactness result related to the stationary Boltzmann equation in a slab, with applications to the existence theory, *Ind. Univ. Math. Journ.*, **44** (1995), 815–839.
- [ 4 ] L. Arkeryd and A. Nouri, On the stationary Boltzmann equation for the slab and the half-line, in preparation.
- [ 5 ] L. Arkeryd and A. Nouri, Asymptotics of the Boltzmann equation with diffuse reflection boundary conditions, *Mh. Math.*, **123** (1997), 285–298.
- [ 6 ] A. V. Bobylev and G. Spiga, On a class of exact two-dimensional stationary solutions for the Broadwell model of the Boltzmann equation, *J. Phys. A, Math. Gen.*, **27** (1994), 7451–7459.
- [ 7 ] A. V. Bobylev and G. Toscani, Two-dimensional half space problems for the Broadwell discrete velocity model, to appear in *Continuum Mech. Thermodyn.*
- [ 8 ] P. Broman, On a class of boundary value problems for the Povzner equation, Preprint Gothenburg 1993.
- [ 9 ] C. Cercignani, *The Boltzmann equation and its applications*, Springer, Berlin, 1988.
- [ 10 ] C. Cercignani, The Grad limit for a system of soft spheres, *Comm. Pure Appl. Math.*, **36** (1983), 479–494.
- [ 11 ] C. Cercignani, Steady solutions of the nonlinear Boltzmann equation, *Transp. Th. Stat. Phys.*, to appear.
- [ 12 ] C. Cercignani and M. Giurin, Measure solutions of the steady linear Boltzmann equation in a slab, *Transp. Th. Stat. Phys.*, to appear.
- [ 13 ] C. Cercignani, R. Illner and M. Shinbrot, A boundary value problem for the two-dimensional Broadwell model, *Com. Math. Phys.*, **114** (1985), 687–698.
- [ 14 ] C. Cercignani, R. Illner, M. Shinbrot and M. Pulvirenti, On non linear stationary half-space problems in discrete kinetic theory, *J. Stat. Phys.*, **52** (1988), 885–896.
- [ 15 ] H. Cornille, Exact  $(2 + 1)$ -dimensional solutions for two discrete velocity models with two independent densities, *J. Phys. A, Math. Gen.*, **20** (1987), 1063–1067.
- [ 16 ] F. Coron, F. Golse and C. Sulem, Classification of kinetic layer problems, *Comm. Pure Appl. Math.*, **41** (1988), 409–435.
- [ 17 ] F. Golse, P. L. Lions, B. Perthame and R. Sentis, Regularity of the moments of the solution of a transport equation, *J. Func. Anal.*, **76** (1988), 110–125.
- [ 18 ] H. Grad, High frequency sound recording according to the Boltzmann equation, *J. SIAM Appl. Math.*, **14** (1966), 935–955.
- [ 19 ] J. P. Guiraud, Problème aux limites intérieur pour l'équation de Boltzmann en régime stationnaire faiblement non linéaire, *J. Mécanique*, **11** (1972), 183–231.
- [ 20 ] A. Heintz, Solvability of a boundary problem for the non linear Boltzmann equation in a bounded domain, *Aerodynamics of rarefied gases* **10** (1980), 16–24, Leningrad Univ., Leningrad.
- [ 21 ] R. Illner and J. Struckmeier, Boundary value problems for the steady Boltzmann equation, *J. Stat. Phys.*, **85** (1996), 427–454.
- [ 22 ] M. Krook, Dynamics of rarefied gases, *Phys. Rev.*, **99** (1955), 1896–1897.
- [ 23 ] M. Lachowicz, Solutions of nonlinear kinetic equations on the level of Navier-Stokes dynamics, *J. Math. Kyoto Univ.*, **32** (1992), 31–43.
- [ 24 ] M. Lachowicz, and M. Pulvirenti, A stochastic system of particles modelling the Euler equations, *Arch. Rat. Mech. Anal.*, **109** (1990), 81–93.
- [ 25 ] P. L. Lions, Compactness in Boltzmann's equation via Fourier integral operator and applications, *J. Math. Kyoto Univ.*, **34** (1994), 391–427.
- [ 26 ] N. Maslova, Existence and uniqueness of stationary solutions of the linearised Boltzmann

- equation in a bounded domain, *Non linear evolution equations, Kinetic approach, Series on advances in Mathematics for Applied Sciences, Vol 10, World Scientific, 1993.*
- [27] N. Maslova, The solvability of internal stationary problems for Boltzmann's equation at large Knudsen numbers, *USSR Comp. Math. & Math. Phys.*, **17** (1977), 194–204.
  - [28] D. Morgenstern, Analytical studies related to the Maxwell-Boltzmann equation, *J. Rat. Mech. Anal.*, **4** (1955), 533–555.
  - [29] Y. P. Pao, Boundary-value problems for the linearized and weakly nonlinear Boltzmann equation, *J. Math. Phys.*, **8** (1967), 1893–1898.
  - [30] A. Y. Povzner, The Boltzmann equation in kinetic theory of gases, *Amer. Math. Soc. Transl., Ser. 2* **47** (1962), 193–216.
  - [31] R. Pettersson, On convergence to equilibrium for the linear Boltzmann equation without detailed balance assumptions, *Rarefied gas dynamics*, **19** (1995), 107–113, Oxford UP.
  - [32] L. Triolo, A formal generalization of the H-theorem in kinetic theory, Report, Roma Tor Vergata, 1993.
  - [33] S. Ukai and K. Asano, Steady solutions of the Boltzmann equation for a gas flow past an obstacle; I Existence, *Arch. Rat. Mech. Anal.*, **84** (1983), 249–291.
  - [34] B. Wennberg, Regularity in the Boltzmann equation and the Radon transform, *Comm. Part. Diff. Eqs.*, **19** (1994), 2057–2074.