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A REMARK ON THE UNIQUENESS OF FUNDAMENTAL SOLUTIONS TO THE p-LAPLACIAN EQUATION, p > 2

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Abstract: Uniqueness of fundamental solutions to the p-Laplacian equation is investigated in the class of nonnegative functions taking on their initial data in the sense of bounded measures.

1 – Introduction

In this note, we study the uniqueness of nonnegative solutions to the Cauchy problem

(1.1)
$$u_t - \operatorname{div}\left(|\nabla u|^{p-2} \nabla u\right) = 0 \quad \text{in } \mathbb{R}^N \times (0, +\infty) ,$$

(1.2)
$$u(0) = M \delta ,$$

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where p and M are positive real numbers, p > 2, and δ denotes the Dirac mass centered at x = 0. A solution to (1.1)–(1.2) is usually called a fundamental or source-type solution in the litterature.

The problem (1.1)–(1.2) is not a standard Cauchy problem, since the initial data in (1.2) involves a measure. A precise meaning has thus to be given to (1.2). Since $M\delta$ is a bounded measure, the natural way to give a sense to (1.2) is to

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assume that u takes on the initial data $M\delta$ in the sense of bounded measures, i.e.

(1.3)
$$\lim_{t \to 0} \int u(x,t) \zeta(x) \, dx = M \zeta(0)$$

for every $\zeta \in \mathcal{C}_b(\mathbb{R}^N)$. Here, $\mathcal{C}_b(\mathbb{R}^N)$ denotes the space of real-valued bounded and continuous functions on \mathbb{R}^N .

Existence of a solution to (1.1)–(1.3) is well-known, and an explicit formula is available for such a solution. Indeed, for M > 0, define

$$W_M(x,t) = t^{-k} \left(A_M - b \left(|x| t^{-k/N} \right)^{p/(p-1)} \right)_+^{(p-1)/(p-2)}$$

for $(x,t) \in \mathbb{R}^N \times (0, +\infty)$, where z_+ denotes the positive part of the real number z,

$$k = \frac{N}{N(p-2)+p}, \quad b = \frac{p-2}{p} \left(\frac{k}{N}\right)^{1/(p-1)},$$

and A_M is a constant depending on M, N and p such that $|W_M(t)|_{L^1} = M$. Then, W_M is a solution to (1.1) and fulfills (1.3).

Our main concern in this paper is the question of uniqueness of nonnegative solutions to (1.1)-(1.3). The starting point of our study is the following result of Kamin and Vázquez ([6]).

Theorem 1.1 ([6, Theorem 1]). Let M be a positive real number and u be a nonnegative function such that for each T > 0,

$$u \in \mathcal{C}((0,T); L^{1}_{loc}(\mathbb{R}^{N})) \cap L^{1}(0,T; W^{1,p-1}_{loc}(\mathbb{R}^{N}))$$
,

and

(1.4)
$$\int_0^T \int \left(-u \,\varphi_t + |\nabla u|^{p-2} \,\nabla u \cdot \nabla \varphi \right) dx \, dt = 0$$

for every test function $\varphi \in W^{1,\infty}(0,T;L^{\infty}(\mathbb{R}^N)) \cap L^{\infty}(0,T;W^{1,\infty}(\mathbb{R}^N))$ with compact support. Assume further that

(1.5)
$$\lim_{t \to 0} |u(t)|_{\mathcal{C}(K)} = 0$$

for every compact subset K of $\mathbb{R}^N \setminus \{0\}$, and

(1.6)
$$\lim_{t \to 0} \int_{B_R(0)} u(x,t) \, dx = M \,, \quad R > 0 \,,$$

where $B_R(x)$ denotes the open ball of \mathbb{R}^N of center x and radius R. Then, $u = W_M$.

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Owing to [6, Lemma 3.1], it turns out that (1.5) and (1.6) yield (1.3). However, the opposite assertion is not true in general and the set of assumptions (1.5)-(1.6) is thus stronger than (1.3). It is the purpose of this note to prove that (1.3) is sufficient to obtain uniqueness, provided that u is assumed to be in $L^{\infty}(0,T; L^1(\mathbb{R}^N))$ for each T > 0. In the framework of [6], this further requirement is fulfilled as a consequence of (1.5) and [6, Lemma 3.1]. Our result then reads:

Theorem 1.2. Let M be a positive real number and u be a nonnegative function such that for each T > 0,

$$u \in L^{\infty}(0,T; L^{1}(\mathbb{R}^{N})) \cap L^{1}(0,T; W^{1,p-1}_{loc}(\mathbb{R}^{N}))$$

and satisfies (1.4) for every test function $\varphi \in W^{1,\infty}(0,T;L^{\infty}(\mathbb{R}^N)) \cap L^{\infty}(0,T;W^{1,\infty}(\mathbb{R}^N))$ with compact support, and (1.3) as well. Then, $u = W_M$.

The basic idea of the proof of Theorem 1.2 is to show that a solution to (1.1)-(1.3) in the sense of Theorem 1.2 is necessarily radially symmetric and nonincreasing with respect to the space variable for each t > 0. It is then sufficient to notice that (1.3) implies (1.5)-(1.6) for radially symmetric and nonincreasing functions and to use Theorem 1.1 to complete the proof.

2 - Proof of Theorem 1.2

Let M be a positive real number and u be a nonnegative solution to (1.1)– (1.3) in the sense of Theorem 1.2. Since $u(t) \in L^1(\mathbb{R}^N)$ for almost every t > 0and $-\operatorname{div}(|\nabla v|^{p-2} \nabla v)$ generates a contraction semigroup in $L^1(\mathbb{R}^N)$ ([3], [2]), $u \in \mathcal{C}((0, +\infty); L^1(\mathbb{R}^N))$ and we infer from (1.1) and (1.3) that

(2.1)
$$\int u(x,t) \, dx = M \,, \quad t > 0 \;.$$

Also, u belongs to $\mathcal{C}(\mathbb{R}^N \times (0, +\infty))$ (see e.g. [1], [4]).

Lemma 2.1. For every t > 0, u(t) is radially symmetric and nonincreasing with respect to the space variable.

Proof: For $\epsilon > 0$ and r > 0, we put

$$u_0^{\epsilon,r}(x) = u(x,\epsilon) \,\chi_{B_r(0)}(x) \,, \quad x \in \mathbb{R}^N \,,$$

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where $\chi_{B_r(0)}$ denotes the characteristic function of the ball $B_r(0)$. Then, $u_0^{\epsilon,r} \in L^1(\mathbb{R}^N)$ is compactly supported and we denote by $u^{\epsilon,r}$ the solution to (1.1) with initial data $u_0^{\epsilon,r}$.

Let t > 0. On the one hand, since $u(\epsilon)$ and $u_0^{\epsilon,r}$ are in $L^1(\mathbb{R}^N)$, the L^1 -contraction property of (1.1) yields

(2.2)
$$\left| u\left(t+\epsilon\right) - u^{\epsilon,r}(t) \right|_{L^1} \le \left| u(\epsilon) - u_0^{\epsilon,r} \right|_{L^1}.$$

On the other hand, we claim that

(2.3)
$$\lim_{\epsilon \to 0} \left| u(\epsilon) - u_0^{\epsilon, r} \right|_{L^1} = 0$$

Indeed, proceeding as in [5, Lemma 4.1], we consider $\zeta \in \mathcal{C}_b(\mathbb{R}^N)$, $0 \leq \zeta \leq 1$ such that $\zeta(x) = 1$ if $|x| \geq r/2$ and $\zeta(0) = 0$. Then,

$$\left| u(\epsilon) - u_0^{\epsilon,r} \right|_{L^1} = \int_{\{|x| \ge r\}} u(x,\epsilon) \, dx \, \le \int u(x,\epsilon) \, \zeta(x) \, dx \, ,$$

and the right-hand side of the above inequality converges to zero as $\epsilon \to 0$ by (1.3), hence the claim.

Combining (2.2) and (2.3), we obtain, since $u \in \mathcal{C}((0, +\infty); L^1(\mathbb{R}^N))$,

(2.4)
$$\lim_{\epsilon \to 0} \left| u(t) - u^{\epsilon, r}(t) \right|_{L^1} = 0$$

Next, since $u_0^{\epsilon,r}$ is compactly supported with support in $B_r(0)$, we infer from [6, Lemma 5.1] that, for any (x_1, x_2) in $\mathbb{R}^N \times \mathbb{R}^N$,

(2.5)
$$|x_1| \ge r \text{ and } |x_2| \ge |x_1| + 2r \implies u^{\epsilon,r}(x_1,t) \ge u^{\epsilon,r}(x_2,t)$$
.

We then let $\epsilon \to 0$ in (2.5) and use (2.4) and the continuity of u(t) in \mathbb{R}^N to obtain

(2.6)
$$|x_1| \ge r \text{ and } |x_2| \ge |x_1| + 2r \implies u(x_1, t) \ge u(x_2, t)$$

Since (2.6) is valid for any r > 0, Lemma 2.1 follows from the continuity of u(t) in \mathbb{R}^N by letting $r \to 0$ in (2.6).

Having shown that u(t) is radially symmetric and nonincreasing for each t > 0, we now prove that u satisfies (1.5) and (1.6).

We first check (1.5). We consider R > 0 and a function $\zeta \in \mathcal{C}_b(\mathbb{R}^N)$ such that $0 \leq \zeta \leq 1$, $\zeta(x) = 1$ if $|x| \geq R$ and $\zeta(x) = 0$ if $|x| \leq R/2$. Since u is radially symmetric and nonincreasing, we have

(2.7)
$$u(x,t) \max \left(B_{2R}(0) \setminus B_R(0) \right) \le \int u(y,t) \,\zeta(y) \, dy$$

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for $|x| \ge 2R$. We then let $t \to 0$ in (2.7) and use (1.3) to obtain (1.5). Next, (1.6) follows from (1.3) by approximating the characteristic function of $B_R(0)$ by bounded continuous functions.

Therefore, u fulfills the assumptions of Theorem 1.1, hence $u = W_M$.

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