

RADIAL SOLUTIONS OF FREE BOUNDARY PROBLEMS FOR DEGENERATE PARABOLIC EQUATIONS

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Abstract In this paper we are devoted to the free boundary problem

$$\begin{cases} u_t = \Delta A(u) & (x, t) \in G_{r, T} \\ u(x, 0) = \varphi(x) & x \in G_0 \\ u|_r = 0 \\ \left(\frac{\partial A(u)}{\partial x_i} v_i + \psi(x) v_i \right) |_r = 0 \end{cases}$$

where $A'(u) \geq 0$. Under suitable assumptions we obtain the existence and uniqueness of global radial solutions for $n=2$ and local radial solutions for $n \geq 3$.

Key Words High dimensions; degenerate parabolic; free boundary.

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1. Introduction

This paper is devoted to the following free boundary problem

$$\begin{cases} u_t = \Delta A(u) & (x, t) \in G_{r, T} \\ u(x, 0) = \varphi(x) & x \in G_0 \\ u|_r = 0 \\ \left(\frac{\partial A(u)}{\partial x_i} v_i + \psi(x) v_i \right) |_r = 0 \end{cases} \quad (1.1)$$

where G_0 is a domain in R^n , $A'(u) \geq 0$, Γ is a surface in $R^n \times (0, T)$, $G_{r, T}$ is the domain bounded by G_0 , Γ , and $\{t=T\}$, and $(v_x; v_t)$ is the normal to Γ .

The problem (1.1) comes from the analysis of the structure of discontinuous solutions for the equation $u_t = \Delta A(u)$ (see [7]). We also remark that the free boundary problem (1.1) is, in its form, the so-called Stefan problem studied by many authors. The difference between the problem (1.1) and Stefan problem is the degeneracy in (1.1).

In the case $n=1$, we have dealt thoroughly with the problem (1.1). Under very general assumptions on $A(u)$, φ and ψ , we proved the existence and uniqueness of (1.1) and discussed the smoothness of free boundary. We obtained the necessary and sufficient condition for the free boundary in C^1 (see [4]).

We will restrict our attention to the problem (1.1) for $n \geq 2$ in this paper and only discuss a special case that can be reduced to a one-dimensional problem. The fundamental assumptions are

(H) $A(u) = u^m$ ($m > 1$ is a constant), $G_0 = B_1(O)$ is the unit ball in R^n ,
 $\varphi(x) = \varphi(r)$, $\psi(x) = \psi(r)$, $r = (x_1^2 + \dots + x_n^2)^{1/2}$.

If the solution u has the form $u(x, t) = u(r, t)$ and Γ is determined by the function
 $r = \lambda(t)$ ($\lambda(0) = 1$), then as a function of (r, t) , (u, λ) satisfies

$$\begin{cases} u_t = u_{rr} + \frac{n-1}{r} u_r & 0 < r < \lambda(t), 0 < t < T \\ u(r, 0) = \varphi(r), & 0 < r < 1 \\ u(\lambda(t), t) = 0, & 0 < t < T \\ u_r^m(\lambda(t), t) = \psi(\lambda(t))\lambda'(t), & 0 < t < T \end{cases} \quad (1.2)$$

It is worth remarking that when $n=1$, the problem (1.2) has only one kind of degeneracy, but for $n \geq 2$, besides the degeneracy of u^m , there is an irregular factor $1/r$, which results in the important difference between $n=1$ and $n \geq 2$.

To solve (1.2), we introduce the transform:

$$y = \frac{r^{2-n}}{n-2} \quad (n > 2), \quad y = -\ln r \quad (n = 2)$$

Set $v(y, t) = u(r, t)$, then $v(y, t)$ satisfies

$$\begin{cases} v_t = g_n(y)v_{yy}, & \lambda_n(t) < y < \infty, 0 < t < T \\ v(y, 0) = \varphi_n(y), & a_n < y < \infty \\ v(\lambda_n(t), t) = 0, & 0 < t < T \\ v_y^m(\lambda_n(t), t) = \psi_n(\lambda_n(t))\lambda_n'(t), & 0 < t < T \end{cases} \quad (1.3)$$

where for $n > 2$,

$$g_n(y) = (n-2)^{2(n-1)/(n-2)} y^{2(n-1)/(n-2)}, \quad \varphi_n(y) = \varphi((n-2)y)^{1/(2-n)}$$

$$a_n = \frac{1}{n-2}, \quad \lambda_n(t) = \frac{\lambda(t)^{n-2}}{n-2}$$

$$\psi_n(y) = (n-2)^{-2(n-1)/(n-2)} \psi((n-2)y)^{1/(2-n)} y^{-2(n-1)/(n-2)}, \quad 0 < y < a_n$$

and for $n=2$,

$$g_n(y) = e^{2y}, \quad \varphi_n(y) = \varphi(e^{-y}), \quad a_n = 0$$

$$\lambda_n(t) = -\ln \lambda(t), \quad \psi_n(y) = e^{-2y} \psi(e^{-y})$$

The paper is arranged as follows: In Section 2, we study the existence, uniqueness and regularity of the solutions of the problem (1.2). We prove that if φ and ψ satisfy suitable conditions, then for $n=2$, the problem (1.2) has a unique solution u for any $T > 0$, and for $n \geq 3$ there exists a constant $t_n > 0$ such that the problem (1.2) has a (unique) solution in $(0, t_n)$. In Section 3, we turn the results for the problem (1.2) to (1.1). The key to this procedure is to prove the following conclusion

$$\lim_{y \rightarrow \infty} (g_n(y))^\alpha \int_0^1 |u_y^m(y, s)| ds = 0$$

where $\alpha < n/(2(n-1))$ ($n \geq 2$), and u is the solution of the problem (1.2). The uniqueness of the problem (1.1) can be obtained as a consequence of a result due to Brézis and Crandall [1].

Nevertheless we do not obtain the condition for the free boundary in C^1 for $n \geq 2$.