# Viscosity supersolutions of the evolutionary p-Laplace Equation. 

Festival Ireneo

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# ii Feliz Cumpleaños Ireneo !! 

¡Larga vida al $p$-Laplaciano!

## i Ala Madrid !

Muchas gracias por tu generosidad y por tus enseñanzas matemáticas.

For $p>2$ consider the evolutionary $p$-Laplacian:

$$
\begin{equation*}
\frac{\partial v}{\partial t}=\nabla \cdot\left(|\nabla v|^{p-2} \nabla v\right) \tag{1}
\end{equation*}
$$

This equation can be viewed as both, in divergence form and in non-divergence form.

Therefore there are many choices for the definition of weak solution.

Our objective is to study the regularity of the viscosity supersolutions and their spatial gradients.

We will present a new, simpler proof of the existence of $\nabla v$ in Sobolev's sense and of the validity of the equation

$$
\begin{equation*}
\left.\iint_{\Omega}\left(-v \frac{\partial \varphi}{\partial t}+\left.\langle | \nabla v\right|^{p-2} \nabla v, \nabla \varphi\right\rangle\right) d x d t \geq 0 \tag{2}
\end{equation*}
$$

for all test functions $\varphi \geq 0$. Here $\Omega$ is the underlying domain in $\mathbb{R}^{n+1}$ and $v$ is a bounded viscosity supersolution in $\Omega$.

The first step of our proof is to establish (1.2) for the so-called infimal convolution $v_{\epsilon}$, constructed from $v$ through a simple formula. The function $v_{\epsilon}$ has the advantage of being differentiable with respect to all its variables $x_{1}, x_{2}, \cdots, x_{n}$, and $t$, while the original $v$ is merely lower semicontinuous. The second step is to pass to the limit as $\epsilon \rightarrow 0$. It is clear that $v_{\epsilon} \rightarrow v$ but we also need convergence of the $\nabla v_{\epsilon}$ 's.

Different types of supersolutions:

- (Sobolev) weak supersolutions (test functions under the integral sign);
- viscosity supersolutions (test functions evaluated at points of contact);
- (potential theoretic) $p$-superparabolic functions (defined via a comparison principle).

Sobolev weak supersolutions are assumed to belong to the Sobolev space $W^{1, p}$ buty they do not form a good closed class under monotone convergence.

Viscosity supersolutions are assumed to be merely lower semicontinuous. So are the $p$-superparabolic functions. They coincide (Juutinen-Lindqvist-M, 2001)

Lindqvist (1986) for the elliptic case and Kinnunen-Lindqvist $(2005,2006)$ for the parablic case proved that BOUNDED $p$ superparabolic functions are weak supersolutions satisfying (1.2).

Our contribution is a simpler proof of the last fact by using technology from the theory of viscosity solutions.

## The elliptic case:

We begin with the $p$-Laplace equation

$$
\nabla \cdot\left(|\nabla v|^{p-2} \nabla v\right)=0
$$

in a domain $\Omega$ in $\mathbb{R}^{n}$.
Recall that $v \in W_{\text {loc }}^{1, p}(\Omega)$ is a weak supersolution in $\Omega$, if

$$
\begin{equation*}
\left.\left.\int_{\Omega}\langle | \nabla v\right|^{p-2} \nabla v, \nabla \varphi\right\rangle d x \geq 0 \tag{3}
\end{equation*}
$$

whenever $\varphi \geq 0$ and $\varphi \in C_{0}^{\infty}(\Omega)$. If the integral inequality is reversed, we say that $v$ is a (Sobolev) weak subsolution.

Definition 1 We say that the function $v: \Omega \rightarrow(-\infty, \infty]$ is $p$ superharmonic in $\Omega$, if
(i) $v \not \equiv+\infty$,
(ii) $v$ is lower semicontinuous,
(iii) $v$ obeys the comparison principle in each subdomain $D \subset \subset \Omega$ : if $h \in C(\bar{D})$ is $p$-harmonic in $D$, then the inequality $v \geq h$ on $\partial D$ implies that $v \geq h$ in $D$.

Notice that the definition does not include any regularity hypothesis about $\nabla v$.

Definition 2 Let $p \geq 2$. We say that the function $v: \Omega \rightarrow$ $(-\infty, \infty]$ is a viscosity supersolution in $\Omega$, if
(i) $v \not \equiv+\infty$,
(ii) $v$ is lower semicontinuous, and
(iii) whenever $x_{0} \in \Omega$ and $\varphi \in C^{2}(\Omega)$ are such that

$$
\begin{aligned}
v\left(x_{0}\right) & =\varphi\left(x_{0}\right), \text { and } \\
v(x) & >\varphi(x) \text { when } x \neq x_{0},
\end{aligned}
$$

we have

$$
\nabla \cdot\left(\left|\nabla \varphi\left(x_{0}\right)\right|^{p-2} \nabla \varphi\left(x_{0}\right)\right) \leq 0
$$

Definition 1 and Definition 2 are equivalent (Juutinen-LindqvistM, 2001.)

Theorem 1 (Lindqvist, 1986) Suppose that $v$ is a locally bounded $p$-superharmonic function in $\Omega$. Then the Sobolev derivative $\nabla v$ exists and $v \in W_{l o c}^{1, p}(\Omega)$. Moreover, $v$ is a weak supersolution, i.e.,

$$
\left.\left.\int_{\Omega}\langle | \nabla v\right|^{p-2} \nabla v, \quad \nabla \varphi\right\rangle d x \geq 0
$$

whenever $\varphi \in C_{0}^{\infty}(\Omega), \varphi \geq 0$.

## Sketch of the proof of Theorem 1: WLOG

$$
\begin{equation*}
0 \leq v(x) \leq L, \quad \text { when } \quad x \in \Omega \tag{4}
\end{equation*}
$$

Use the inf-convolutions:

$$
\begin{equation*}
v_{\epsilon}(x)=\inf _{y \in \Omega}\left\{\frac{|x-y|^{2}}{2 \epsilon}+v(y)\right\}, \quad x \in \Omega, \tag{5}
\end{equation*}
$$

thye have many good properties: they are rather smooth, they form an increasing sequence converging to $v(x)$ as $\epsilon \rightarrow 0^{+}$, and from $v$ they inherit the property of being viscosity supersolutions themselves. (The function $v_{\epsilon}(x)-\frac{|x|^{2}}{2 \epsilon}$ is locally concave in $\Omega$. so that the Sobolev gradient $\nabla v_{\epsilon}$ exists and $\nabla v_{\epsilon} \in L_{\text {loc }}^{\infty}(\Omega)$.)

Proposition 1 The approximant $v_{\epsilon}$ is a viscosity supersolution in the open subset of $\Omega$ where dist $(x, \partial \Omega)>\sqrt{2 L \epsilon}$.

Write

$$
\Omega_{\epsilon}=\{x \in \Omega: \operatorname{dist}(x, \partial \Omega)>\sqrt{2 \epsilon L}\} .
$$

Theorem 2 The approximant $v_{\epsilon}$ obeys the comparison principle in $\Omega_{\epsilon}$. In other words, given a domain $D \subset \subset \Omega_{\epsilon}$ and a p-harmonic function $h \in C(\bar{D})$, then the implication

$$
v_{\epsilon} \geq h \text { on } \partial D \Rightarrow v_{\epsilon} \geq h \text { in } D
$$

holds.

The comparison principle implies that $v_{\epsilon}$ is a weak supersolution with test functions under the integral sign. The proof is based on an obstacle problem in the calculus of variations.

Theorem 3 The approximant $v_{\epsilon}$ is a weak supersolution in $\Omega_{\epsilon}$, i.e.,

$$
\begin{equation*}
\left.\left.\int_{\Omega}\langle | \nabla v_{\epsilon}\right|^{p-2} \nabla v_{\epsilon}, \nabla \varphi\right\rangle d x \geq 0 \tag{6}
\end{equation*}
$$

whenever $\varphi \in C_{0}^{\infty}\left(\Omega_{\epsilon}\right)$ and $\varphi \geq 0$.

The next lemma contains a bound that is independent of $\epsilon$.

Lemma 1 (Caccioppoli) We have

$$
\begin{equation*}
\int_{\Omega} \zeta^{p}\left|\nabla v_{\epsilon}\right|^{p} d x \leq p^{p} L^{p} \int_{\Omega}|\nabla \zeta|^{p} d x \tag{7}
\end{equation*}
$$

whenever $\zeta \in C_{0}^{\infty}\left(\Omega_{\epsilon}\right)$ and $\zeta \geq 0$.
Corollary 1 The Sobolev derivative $\nabla v$ exists and $\nabla v \in L_{l o c}^{p}(\Omega)$.
Use Lemma 1 and a standard compactness argument. In order to proceed to the limit under the integral sign in (6) we need more than the weak convergence: $\nabla v_{\epsilon} \rightarrow \nabla v$ locally weakly in $L^{p}(\Omega)$. Actually, the convergence is strong.

Lemma 2 (of Minty type) We have that $\nabla v_{\epsilon} \rightarrow \nabla v$ strongly in $L_{\text {loc }}^{p}(\Omega)$.

Let $\theta \in C_{0}^{\infty}(\Omega)$ and $\theta \geq 0$. Use the test function $\varphi=\left(v-v_{\epsilon}\right) \theta$ in (6).

Note that $\varphi \geq 0$.
The inequality can be written as

$$
\begin{gathered}
\left.\left.\int_{\Omega} \theta\langle | \nabla v\right|^{p-2} \nabla v-\left|\nabla v_{\epsilon}\right|^{p-2} \nabla v_{\epsilon}, \nabla v-\nabla v_{\epsilon}\right\rangle d x \\
\left.+\left.\int_{\Omega}\left(v-v_{\epsilon}\right)\langle | \nabla v\right|^{p-2} \nabla v-\left|\nabla v_{\epsilon}\right|^{p-2} \nabla v_{\epsilon}, \nabla \theta\right\rangle d x \\
\left.\leq\left.\int_{\Omega}\langle | \nabla v\right|^{p-2} \nabla v, \nabla\left(\left(v-v_{\epsilon}\right) \theta\right)\right\rangle d x
\end{gathered}
$$

## The parabolic case:

We say that $v$ is a (Sobolev) weak supersolution in $\Omega$, if $v \in$ $L\left(t_{1}, t_{2} ; W^{1, p}(D)\right)$ whenever $D \times\left(t_{1}, t_{2}\right) \subset \subset \Omega$ and

$$
\begin{equation*}
\left.\iint_{\Omega}\left(-v \frac{\partial \varphi}{\partial t}+\left.\langle | \nabla v\right|^{p-2} \nabla v, \nabla \varphi\right\rangle\right) d x d t \geq 0 \tag{8}
\end{equation*}
$$

for all $\varphi \geq 0, \varphi \in C_{0}^{\infty}(\Omega)$.

Definition 3 We say that the function $v: \Omega \rightarrow(-\infty, \infty]$ is $p$ superparabolic in $\Omega$, if
(i) $v$ is finite in a dense subset of $\Omega$
(ii) $v$ is lower semicontinuous, and
(iii)v obeys the comparison principle in each subdomain $D_{t_{1}, t_{2}}=$ $D \times\left(t_{1}, t_{2}\right) \subset \subset$ : if $h \in C\left(\overline{D_{t_{1}, t_{2}}}\right)$ is $p$-parabolic in $D_{t_{1}, t_{2}}$ and if $v \geq h$ on the parabolic boundary of $D_{t_{1}, t_{2}}$, then $v \geq h$ in $D_{t_{1}, t_{2}}$.

Definition 4 Suppose that $v: \Omega \rightarrow(-\infty, \infty]$ satisfies (i) and (ii) above. We say that $v$ is a viscosity supersolution, if (iii') whenever $\left(x_{0}, t_{0}\right) \in \Omega$ and $\varphi \in C^{2}(\Omega)$ are such that $v\left(x_{0}, t_{0}\right)=$ $\varphi\left(x_{0}, t_{0}\right)$ and $v(x, t)>\varphi(x, t)$ when $(x, t) \neq\left(x_{0}, t_{0}\right)$, we have

$$
\frac{\partial \varphi\left(x_{0}, t_{0}\right)}{\partial t} \geq \nabla \cdot\left(\left|\nabla \varphi\left(x_{0}, t_{0}\right)\right|^{p-2} \nabla \varphi\left(x_{0}, t_{0}\right)\right)
$$

Again the test function is touching $v$ from below and the differential inequality is evaluated only at the point of contact.

Definitions 3 and 4 are equivalent. Moreover, one also obtains an equivalent definition by looking only at points $(x, t)$ such that $t<t_{0}$ (Juutinen, 2001)

Theorem 4 (Kinnunen-Lindqvist, 2006) Suppose that $v$ is a locally bounded p-superparabolic function in $\Omega$. Then the spatial Sobolev derivative $\nabla_{x} v(x, t)$ exists and $\nabla_{x} v \in L_{\text {loc }}^{p}(\Omega)$. Moreover, $v$ is a weak supersolution, i.e.,

$$
\left.\iint_{\Omega}\left(-v \frac{\partial \varphi}{\partial t}+\left.\langle | \nabla v\right|^{p-2} \nabla v, \nabla \varphi\right\rangle\right) d x d t \geq 0
$$

whenever $\varphi \geq 0, \varphi \in C_{0}^{\infty}(\Omega)$.
The he time derivative could be a measure, as the following example shows. Every function of the form $v(x, t)=g(t)$ is $p$ superparabolic if $g(t)$ is a non-decreasing lower semicontinuous step function. Thus Dirac deltas can appear in $v_{t}$.

WLOG $v$ is bounded in the domain $\Omega$ in $\mathbb{R}^{n+1}$. Suppose that

$$
\begin{equation*}
0 \leq v(x, t) \leq L \text { when }(x, t) \in \Omega . \tag{9}
\end{equation*}
$$

The approximants

$$
\begin{equation*}
v_{\epsilon}(x, t)=\inf _{(y, \tau) \in \Omega}\left\{\frac{|x-y|^{2}+(t-\tau)^{2}}{2 \epsilon}+v(y, \tau)\right\}, \quad \epsilon>0 \tag{10}
\end{equation*}
$$

play a central role in our study.
Proposition 2 The approximant $v_{\epsilon}$ is a viscosity supersolution in $\Omega_{\epsilon}$.

Theorem 5 The approximant $v_{\epsilon}$ obeys the comparison principle in $\Omega_{\epsilon}$. In other words, given a domain $D_{t_{1}, t_{2}}=D \times\left(t_{1}, t_{2}\right) \subset \subset \Omega_{\epsilon}$ and a p-parabolic function $h \in C\left(\overline{D_{t_{1}, t_{2}}}\right)$ then $v_{\epsilon} \geq h$ on the parabolic boundary of $D_{t_{1}, t_{2}}$ implies that $v_{\epsilon} \geq h$ in $D_{t_{1}, t_{2}}$.

Lemma 3 The approximant $v_{\epsilon}$ is a weak supersolution in $\Omega_{\epsilon}$. That is, we have

$$
\begin{equation*}
\left.\iint_{\Omega}\left(-v_{\epsilon} \frac{\partial \varphi}{\partial t}+\left.\langle | \nabla v_{\epsilon}\right|^{p-2} \nabla v_{\epsilon}, \nabla \varphi\right\rangle\right) d x d t \geq 0 \tag{11}
\end{equation*}
$$

for all $\varphi \in C_{0}^{\infty}\left(\Omega_{\epsilon}\right), \varphi \geq 0$.
Recall that $0 \leq v \leq L$. Then also $0 \leq v_{\epsilon} \leq L$. An estimate for $\nabla v_{\epsilon}$ is provided in the well-known lemma below.

Lemma 4 (Caccioppoli) We have

$$
\begin{align*}
\iint_{\Omega} \zeta^{p}\left|\nabla v_{\epsilon}\right|^{p} d x d t & \leq C L^{2} \iint_{\Omega}\left|\frac{\partial \zeta^{p}}{\partial t}\right| d x d t  \tag{12}\\
& +C L^{p} \iint_{\Omega}|\nabla \zeta|^{p} d x d t
\end{align*}
$$

whenever $\zeta \in C_{0}^{\infty}\left(\Omega_{\epsilon}\right), \zeta \geq 0$. Here $C$ depends only on $p$.

Keeping $0 \leq v \leq L$, we can conclude from the Caccioppoli estimate that $\nabla v$ exists and $\nabla v \in L_{\mathrm{loc}}^{p}(\Omega)$. Moreover, we have

$$
\nabla v_{\epsilon} \rightarrow \nabla v \text { weakly in } L_{\text {loc }}^{p}(\Omega)
$$

at least for a subsequence. This proves the first part of the main theorem. The second part follows, if we can pass to the limit under the integral sign in

$$
\begin{equation*}
\iint_{\Omega}\left(-v_{\epsilon} \frac{\partial \varphi}{\partial t}+\left\langle\mid \nabla v_{\epsilon}^{p-2} \nabla v_{\epsilon}, \nabla \varphi\right\rangle\right) d x d t \geq 0 \tag{13}
\end{equation*}
$$

as $\epsilon \rightarrow 0+$. When $p \neq 2$ the weak convergence alone does not directly justify such a procedure.

The difficulty is that no good bound on $\frac{\partial v_{\epsilon}}{\partial t}$ is available.

However, the elementary vector inequality

$$
\left||b|^{p-2} b-|a|^{p-2} a\right| \leq(p-1)|b-a|(|b|+|a|)^{p-2}
$$

valid for $p \geq 2$, implies that strong convergence in $L_{\text {loc }}^{p-1}$ is sufficient for the passage to the limit. This is more accessible. Thus the theorem follows from

Lemma 5 We have that $\nabla v_{\epsilon} \rightarrow \nabla v$ strongly in $L_{\text {loc }}^{p-1}(\Omega)$, when $p \geq 2$.

Remark: The same proof yields strong convergence in $L_{\text {loc }}^{q}(\Omega)$, where $q<p$. The method fails for $q=p$, except when the original $v$ is continuous.

Work on $Q_{T}=Q \times(0, T) \subset \subset \Omega$.

The key is to use the mollified function (Naumann, 1987)

$$
\frac{1}{\sigma} \int_{0}^{t} e^{\frac{-(t-\tau)}{\sigma}} v(x, \tau) d \tau+e^{\frac{-t}{\sigma}} v(x, 0)
$$

where $\sigma>0$.

It is convenient to abandon the last term and so we use only

$$
v^{\sigma}(x, t)=\frac{1}{\sigma} \int_{0}^{t} e^{\frac{-(t-\tau)}{\sigma}} v(x, \tau) d \tau
$$

for $0 \leq t \leq T$ and $x \in Q$. We mention that

$$
v^{\sigma} \rightarrow v, \nabla v^{\sigma} \rightarrow \nabla v \text { strongly in } L^{p}\left(Q_{T}\right)
$$

as $\sigma \rightarrow 0^{+}$.

The rule

$$
\begin{equation*}
\frac{\partial v^{\sigma}}{\partial t}=\frac{v-v^{\sigma}}{\sigma} \tag{14}
\end{equation*}
$$

will be used to conclude that

$$
\left(v-v^{\sigma}\right) \frac{\partial v^{\sigma}}{\partial t} \geq 0
$$

a. e. in $Q_{T}$.

Next we need a suitable test function. Let $\theta \in C_{0}^{\infty}\left(Q_{T}\right), 0 \leq \theta \leq 1$. We now use the test function

$$
\varphi=\left(v^{\sigma}-v_{\epsilon}+\delta\right)_{+} \theta
$$

where $\delta>0$ is a small number to be adjusted.

Given $\alpha>0$, there exists according to Egorov's theorem a set $E_{\alpha}$ with $(n+1)$-dimensional measure $\left|E_{\alpha}\right|<\alpha$, such that

$$
v^{\sigma} \rightarrow v \text { uniformly in } F_{\alpha}=Q_{T} \backslash E_{\alpha}
$$

as $\sigma \rightarrow 0$.

Remark: If $v$ is continuous we do not need $E_{\alpha}$, since $v^{\sigma}(x, t)+$ $e^{-t / \sigma} v(x, 0)$ converges uniformly in the whole $Q_{T}$ in this favorable case. This allows us to skip the plus sign in $\varphi$.

We thus have $v^{\sigma}-v+\delta \geq 0$ in $F_{\alpha}$, when $\sigma<\sigma(\alpha, \delta)$. Then we also have

$$
v^{\sigma}-v_{\epsilon}+\delta \geq v^{\sigma}-v+\delta \geq 0 \text { in } F_{\alpha}
$$

when $\sigma$ is small enough.

Inserting the selected test function into (11) we obtain after elementary manipulations

$$
\begin{gathered}
\left.\left.\int_{0}^{T} \int_{Q} \theta\langle | \nabla v^{\sigma}\right|^{p-2} \nabla v^{\sigma}-\left|\nabla v_{\epsilon}\right|^{p-2} \nabla v_{\epsilon}, \nabla\left(v^{\sigma}-v_{\epsilon}+\delta\right)_{+}\right\rangle d x d t \\
\left.\leq\left.\int_{0}^{T} \int_{Q}\left(v^{\sigma}-v_{\epsilon}+\delta\right)_{+}\langle | \nabla v_{\epsilon}\right|^{p-2} \nabla v_{\epsilon}, \nabla \theta\right\rangle d x d t \\
\left.+\left.\int_{0}^{T} \int_{Q} \theta\langle | \nabla v^{\sigma}\right|^{p-2} \nabla v^{\sigma}, \nabla\left(v^{\sigma}-v_{\epsilon}+\delta\right)_{+}\right\rangle d x d t-\int_{0}^{T} \int_{Q} v_{\epsilon} \frac{\partial}{\partial t}\left(v^{\sigma}-v_{\epsilon}+\delta\right)_{+} \theta d x d t \\
=I_{\epsilon}+I I_{\epsilon}+I I I_{\epsilon} .
\end{gathered}
$$

The procedure is the following. First we prove that the three terms on the right-hand side can be made as small as we please, as $\epsilon \rightarrow 0$. Because of its structure the term on the left-hand side controls the norm $\left\|\theta\left(\nabla v^{\sigma}-\nabla v_{\epsilon}\right)\right\|_{p}$ taken over the set $F_{\alpha}$. The triangle inequality will then show that also $\left\|\theta\left(\nabla v-\nabla v_{\epsilon}\right)\right\|_{p}$ is under control.

The exceptional set $E_{\alpha}$ requires an extra consideration, yielding

$$
\lim _{\epsilon \rightarrow 0}\left\|\theta\left(\nabla v-\nabla v_{\epsilon}\right)\right\|_{L^{p-1}\left(E_{\alpha}\right)}=0
$$

where we have $p-1$ instead of $p$.

We estimate with the crucial term involving the time derivative. Integrations by part yield

$$
\begin{aligned}
I I I_{\epsilon} & =-\iint v_{\epsilon} \frac{\partial}{\partial t}\left(v-v_{\epsilon}+\delta\right)_{+} \theta d x d t \\
& =\iint\left(v^{\sigma}-v_{\epsilon}+\delta\right) \frac{\partial}{\partial t}\left(v^{\sigma}-v_{\epsilon}+\delta\right)_{+} \theta d x d t-\iint\left(v^{\sigma}+\delta\right) \frac{\partial}{\partial t}\left(v^{\sigma}-v_{\epsilon}+\delta\right) \\
& =\frac{1}{2} \iint\left(v^{\sigma}-v_{\epsilon}+\delta\right)_{+}^{2} \frac{\partial \theta}{\partial t} d x d t+\iint \theta\left(v^{\sigma}-v_{\epsilon}+\delta\right)_{+} \frac{\partial v^{\sigma}}{\partial t} d x d t .
\end{aligned}
$$

This expression has a limit as $\epsilon \rightarrow 0$. Hence

$$
\begin{aligned}
\lim _{\epsilon \rightarrow 0} I I I_{\epsilon} & \leq\left\|v^{\sigma}-v\right\|_{2}^{2}\left\|\theta_{t}\right\|_{\infty} T|Q|+\delta^{2}\left\|\theta_{t}\right\|_{1} \\
& +\iint \theta\left(v^{\sigma}-v+\delta\right)_{+} \frac{\partial v^{\sigma}}{\partial t} d x d t,
\end{aligned}
$$

where the last integral has to be estimated. In the set where $v^{\sigma}-v+\delta>0$ we reason as follows:

$$
\begin{aligned}
\theta\left(v^{\sigma}-v+\delta\right)_{+} \frac{\partial v^{\sigma}}{\partial t} & =\theta\left(v^{\sigma}-v+\delta\right) \cdot \frac{v-v^{\sigma}}{\sigma} \\
& \leq \delta \theta \frac{v-v^{\sigma}}{\sigma} \\
& =\delta \theta \frac{\partial v^{\sigma}}{\partial t}
\end{aligned}
$$

This is the place where we have taken advantage of the structure of $v^{\sigma}$, see (14).

We are left with the term

$$
\delta \iint_{v^{\sigma}-v+\delta>0} \theta \frac{\partial v^{\sigma}}{\partial t} d x d t
$$

In the formula
$\delta \int_{0}^{T} \int_{Q} \theta \frac{\partial v^{\sigma}}{\partial t} d x d t=\delta \iint_{v^{\sigma}-v+\delta>0} \theta \frac{\partial v^{\sigma}}{\partial t} d x d t+\delta \iint_{v^{\sigma}-v+\delta \leq 0} \theta \frac{\partial v^{\sigma}}{\partial t} d x d t$
the last integral is positive, because

$$
\theta \frac{\partial v^{\sigma}}{\partial t}=\theta \frac{v-v^{\sigma}}{\sigma} \geq \frac{\theta \delta}{\sigma} \geq 0, \text { when } v^{\sigma}-v+\delta \leq 0
$$

It follows that

$$
\begin{aligned}
\delta \iint_{v^{\sigma}-v+\delta>0} \theta \frac{\partial v^{\sigma}}{\partial t} d x d t & \leq \delta \int_{0}^{T} \int_{Q} \theta \frac{\partial v^{\sigma}}{\partial t} d x d t \\
& =-\delta \int_{0}^{T} \int_{Q} v^{\sigma} \frac{\partial \theta}{\partial t} d x d t \\
& \leq \delta L\left\|\theta_{t}\right\|_{1}
\end{aligned}
$$

Collecting terms, we record the result

$$
\begin{equation*}
\lim _{\epsilon \rightarrow 0} I I I_{\epsilon} \leq c_{1}\left\|v^{\sigma}-v\right\|_{2}^{2}+c_{2} \delta^{2}+c_{3} L \delta \tag{16}
\end{equation*}
$$

We arrive at

$$
\begin{array}{r}
\limsup _{\epsilon \rightarrow 0}^{2-p} \iint_{F_{\alpha}} \theta\left|\nabla\left(v^{\sigma}-v_{\epsilon}\right)\right|^{p} d x d t \leq \limsup _{\epsilon \rightarrow 0}\left(I_{\epsilon}+I I_{\epsilon}+I I I_{\epsilon}\right) \\
\leq a \delta+c_{2} \delta^{2}+c_{4}\left\|v^{\sigma}-v\right\|_{p}+c_{1}\left\|v^{\sigma}-v\right\|_{2}^{2} \\
+c_{5}\left\|\nabla v^{\sigma}-\nabla v\right\|_{p}+c_{6}\left\|\nabla v^{\sigma}\right\|_{L^{p}\left(E_{\alpha}\right)}^{p-1} .
\end{array}
$$

This controls the norm $\| \theta \nabla\left(v^{\sigma}-v_{\epsilon} \|_{p}\right.$ over $F_{\alpha}$. An estimation over the exceptional set $E_{\alpha}$ is yet missing. In order to utilize the small measure of $E_{\alpha}$, we take a smaller exponent than $p$, say $p-1$, and use Hölder's inequality to achieve

$$
\iint_{E_{\alpha}} \theta\left|\nabla\left(v^{\sigma}-v_{\epsilon}\right)\right|^{p-1} d x d t \leq\left|E_{\alpha}\right|^{\frac{1}{p}}\left(\left\|\nabla v^{\sigma}\right\|_{p}+\left\|\nabla v_{\epsilon}\right\|_{p}\right)^{p-1} \leq c_{7} \alpha^{1 / p}
$$

(We have assumed that $\theta \leq 1$ ) Thus, we have an estimate for

$$
\limsup _{\epsilon \rightarrow 0}\left\|\theta\left(\nabla v^{\sigma}-\nabla v_{\epsilon}\right)\right\|_{L^{p-1}\left(Q_{T}\right)} .
$$

Finally, we use

$$
\begin{gathered}
\limsup _{\epsilon \rightarrow 0} \| \\
\theta\left(\nabla v-\nabla v_{\epsilon}\right)\left\|_{p-1} \leq\right\| \theta\left(\nabla v-\nabla v^{\sigma}\right) \|_{p-1} \\
+\limsup _{\epsilon \rightarrow 0}\left\|\theta\left(\nabla v^{\sigma}-\nabla v_{\epsilon}\right)\right\|_{p-1}
\end{gathered}
$$

Here we let $\sigma \rightarrow 0$. Recall that $\sigma<\sigma(\alpha, \delta)$. The first term on the right-hand side vanishes. The result is a majorant for

$$
\limsup _{\epsilon \rightarrow 0}\left\|\theta\left(\nabla v-\nabla v_{\epsilon}\right)\right\|_{p-1}
$$

that vanishes together with the quantities

$$
\delta, \alpha \text { and }\|\nabla v\|_{L^{p}\left(E_{\alpha}\right)}^{p-1}
$$

It can be made as small as we please, by adjusting $\delta$ and $\alpha$ in advance. It follows that

$$
\limsup _{\epsilon \rightarrow 0}\left\|\theta\left(\nabla v-\nabla v_{\epsilon}\right)\right\|_{p-1}=0
$$

