The Neumann Problem for Nonlocal Nonlinear Diffusion

Equations

F. Andreu, J.M. Mazón, J. Rossi and J. Toledo

$$P_{\gamma}^{J}(z_{0}) \begin{cases} z_{t}(t,x) = \int_{\Omega} J(x-y)(u(t,y) - u(t,x)) \, dy, & x \in \Omega, \ t > 0, \\ z(t,x) \in \gamma(u(t,x)), & x \in \Omega, \ t > 0, \\ z(0,x) = z_{0}(x), & x \in \Omega. \end{cases}$$

 Ω is a bounded domain, $z_0 \in L^1(\Omega)$,

 γ is a maximal monotone graph in \mathbb{R}^2 such that $0 \in \gamma(0)$,

 $\boldsymbol{J}:\mathbb{R}^N
ightarrow \mathbb{R}$ is a nonnegative continuous radial function with

$$\int_{\mathbb{R}^N} J(r) dr = 1$$

and

 $0 \in int[supp(J)].$

A solution of $P_{\gamma}^{J}(z_{0})$ in [0,T] is a function $z \in W^{1,1}(]0,T[;L^{1}(\Omega))$ which satisfies $z(0,x) = z_{0}(x)$, *a.e.* $x \in \Omega$, and for which there exists $u \in L^{2}(0,T;L^{2}(\Omega))$, $z \in \gamma(u)$ *a.e.* in $Q_{T} = \Omega \times]0,T[$, such that

$$z_t(t,x) = \int_{\Omega} J(x-y)(u(t,y) - u(t,x)) \, dy \quad a.e \text{ in }]0, T[\times \Omega.$$

A solution of $P_{\gamma}^{J}(z_{0})$ in [0,T] is a function $z \in W^{1,1}(]0,T[;L^{1}(\Omega))$ which satisfies $z(0,x) = z_{0}(x)$, *a.e.* $x \in \Omega$, and for which there exists $u \in L^{2}(0,T;L^{2}(\Omega)), z \in \gamma(u) \ a.e.$ in $Q_{T} = \Omega \times]0,T[$, such that

$$z_t(t,x) = \int_{\Omega} J(x-y)(u(t,y) - u(t,x)) \, dy \quad a.e \text{ in }]0, T[\times \Omega.$$

"Under some natural assumptions about the initial condition z_0 , there exists a unique global solution to $P_{\gamma}^J(z_0)$. Moreover, a contraction principle holds, given two solutions z_i of $P_{\gamma}^J(z_{i0})$, i = 1, 2, then

$$\int_{\Omega} (z_1(t) - z_2(t))^+ \le \int_{\Omega} (z_{10} - z_{20})^+.$$

Respect to the asymptotic behaviour of the solution we prove that if γ is a continuous function, then

$$\lim_{t \to \infty} z(t) = \frac{1}{|\Omega|} \int_{\Omega} z_0,$$

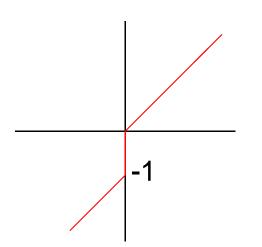
strongly in $L^1(\Omega)$ ".

If $\gamma(r) = r^m$, problem $P_{\gamma}^J(z_0)$ corresponds to the nonlocal version of the porous medium (or fast diffusion) problems. Note also that γ may be multivalued, so we are considering the nonlocal version of various phenomena with phase changes like

If $\gamma(r) = r^m$, problem $P_{\gamma}^J(z_0)$ corresponds to the nonlocal version of the porous medium (or fast diffusion) problems. Note also that γ may be multivalued, so we are considering the nonlocal version of various phenomena with phase changes like

Multiphase Stefan problem

$$\gamma(r) = \begin{cases} r - 1 & \text{if } r < 0\\ [-1,0] & \text{if } r = 0\\ r & \text{if } r > 0 \end{cases}$$



The weak formulation of the Hele Shaw problem

$$\gamma(r) = \begin{cases} 0 & \text{if } r < 0\\ [0,1] & \text{if } r = 0\\ 1 & \text{if } r > 0 \end{cases}$$

For a maximal monotone graph η in $\mathbb{R} \times \mathbb{R}$ we denote

 $\eta_{-} := \inf \operatorname{Ran}(\eta) \quad and \quad \eta_{+} := \sup \operatorname{Ran}(\eta),$

where $Ran(\eta)$ denotes the range of η .

For a maximal monotone graph η in $\mathbb{R} \times \mathbb{R}$ we denote

 $\eta_{-} := \inf \operatorname{Ran}(\eta) \quad and \quad \eta_{+} := \sup \operatorname{Ran}(\eta),$

where $Ran(\eta)$ denotes the range of η .

The main section η^0 of η

 $\eta^{0}(s) := \begin{cases} \text{the element of minimal absolute value of } \eta(s) & \text{if } \eta(s) \neq \emptyset, \\ +\infty & \text{if } [s, +\infty) \cap D(\eta) = \emptyset, \\ -\infty & \text{if } (-\infty, s] \cap D(\eta) = \emptyset, \end{cases}$

where $D(\eta)$ denotes the domain of η .

For a maximal monotone graph η in $\mathbb{R} \times \mathbb{R}$ we denote

 $\eta_{-} := \inf \operatorname{Ran}(\eta) \quad and \quad \eta_{+} := \sup \operatorname{Ran}(\eta),$

where $\operatorname{Ran}(\eta)$ denotes the range of η .

The main section η^0 of η

 $\eta^{0}(s) := \begin{cases} \text{the element of minimal absolute value of } \eta(s) & \text{if } \eta(s) \neq \emptyset, \\ +\infty & \text{if } [s, +\infty) \cap D(\eta) = \emptyset, \\ -\infty & \text{if } (-\infty, s] \cap D(\eta) = \emptyset, \end{cases}$

where $D(\eta)$ denotes the domain of η .

If $0 \in D(\eta)$, $j_{\eta}(r) = \int_0^r \eta^0(s) ds$ defines a convex l.s.c. function such that $\eta = \partial j_{\eta}$. If j_{η}^* is the Legendre transform of j_{η} then $\eta^{-1} = \partial j_{\eta}^*$.

 $J_0 = \{j : \mathbb{R} \to [0, +\infty], \text{ convex and lower semi-continuos with } j(0) = 0\}.$

 $J_0 = \{j : \mathbb{R} \to [0, +\infty], \text{ convex and lower semi-continuos with } j(0) = 0\}.$

For $u, v \in L^1(\Omega)$, Ph. Bénilan and M. G. Crandall (1991) defined

$$u \ll v$$
 if and only if $\int_{\Omega} j(u) \, dx \leq \int_{\Omega} j(v) \, dx \quad \forall j \in J_0.$

 $J_0 = \{j : \mathbb{R} \to [0, +\infty], \text{ convex and lower semi-continuos with } j(0) = 0\}.$

For $u, v \in L^1(\Omega)$, Ph. Bénilan and M. G. Crandall (1991) defined

$$u \ll v$$
 if and only if $\int_{\Omega} j(u) \, dx \leq \int_{\Omega} j(v) \, dx \quad \forall j \in J_0.$

Proposition Let Ω be a bounded domain in \mathbb{R}^N .

(i) If $u, v \in L^1(\Omega)$ and $u \ll v$, then $||u||_q \leq ||v||_q$ for any $q \in [1, +\infty]$.

(ii) If $v \in L^1(\Omega)$, then $\{u \in L^1(\Omega) : u \ll v\}$ is a weakly compact subset of $L^1(\Omega)$.

The following Poincaré's type inequality is given in [E. Chasseigne, M. Chaves and J. D. Rossi. *Asymptotic behaviour for nonlocal diffusion equations.* To appear in J. Math. Pures Appl.]

Proposition 1 Given J and Ω the quantity

$$\beta_1 := \beta_1(J,\Omega) = \inf_{u \in L^2(\Omega), \int_\Omega u = 0} \frac{\frac{1}{2} \int_\Omega \int_\Omega J(x-y)(u(y) - u(x))^2 \, dy \, dx}{\int_\Omega (u(x))^2 \, dx}$$

is strictly positive. Consequently

$$\beta_1 \int_{\Omega} \left| u - \frac{1}{|\Omega|} \int_{\Omega} u \right|^2 \le \frac{1}{2} \int_{\Omega} \int_{\Omega} \int_{\Omega} J(x-y) (u(y) - u(x))^2 \, dy \, dx, \qquad \forall u \in L^2(\Omega).$$

To simplify the notation we define the linear self-adjoint operator $A: L^2(\Omega) \to L^2(\Omega)$ by

$$Au(x) = \int_{\Omega} J(x-y)(u(y) - u(x)) \, dy, \qquad x \in \Omega.$$

To simplify the notation we define the linear self-adjoint operator $A: L^2(\Omega) \to L^2(\Omega)$ by

$$\mathbf{A}u(x) = \int_{\Omega} J(x-y)(u(y) - u(x)) \, dy, \qquad x \in \Omega.$$

$$-\int_{\Omega} Au(x) u(x) dx = \frac{1}{2} \int_{\Omega} \int_{\Omega} \int_{\Omega} J(x-y)(u(y)-u(x))^2 dy dx.$$

To simplify the notation we define the linear self-adjoint operator $A: L^2(\Omega) \to L^2(\Omega)$ by

$$\mathbf{A}u(x) = \int_{\Omega} J(x-y)(u(y) - u(x)) \, dy, \qquad x \in \Omega.$$

$$-\int_{\Omega} Au(x) u(x) dx = \frac{1}{2} \int_{\Omega} \int_{\Omega} \int_{\Omega} J(x-y)(u(y)-u(x))^2 dy dx.$$

Proposition 2 (Generalized Poincaré's inequality) Let $\Omega \subset \mathbb{R}^N$ be a bounded open set and k > 0. There exists a constant $C = C(J, \Omega, k)$ such that, for any $K \subset \Omega$ with |K| > k,

$$\|u\|_{L^{2}(\Omega)} \leq C\left(\left(-\int_{\Omega} Au \, u\right)^{1/2} + \|u\|_{L^{2}(K)}\right) \qquad \forall u \in L^{2}(\Omega).$$

Lemma Let γ be a maximal monotone graph in \mathbb{R}^2 such that $0 \in \gamma(0)$. Let $\{u_n\}_{n \in \mathbb{N}} \subset L^2(\Omega)$ and $\{z_n\}_{n \in \mathbb{N}} \subset L^1(\Omega)$ such that, for every $n \in \mathbb{N}$, $z_n \in \gamma(u_n) \ a.e.$ in Ω . Let us suppose that (i) if $\gamma_+ = +\infty$, there exists M > 0 such that

$$\int_{\Omega} z_n^+ < M, \qquad \forall n \in \mathbb{N},$$

(ii) if $\gamma_+ < +\infty$, there exists $M \in \mathbb{R}$ and h > 0 such that

$$\int_{\Omega} z_n < M < \gamma_+ |\Omega|, \qquad \forall n \in \mathbb{N}$$

and

$$\int_{\{x\in\Omega:z_n(x)<-h\}} |z_n| < \frac{\gamma_+|\Omega| - M}{4}, \qquad \forall n \in \mathbb{N}.$$

Then, there exists a constant C, such that

$$\|u_n^+\|_{L^2(\Omega)} \le C\left(\left(-\int_{\Omega} Au_n^+ u_n^+\right)^{1/2} + 1\right), \quad \forall n \in \mathbb{N}.$$
 Peral - p. 10/3

Let us suppose that (iii) if $\gamma_{-} = -\infty$, there exists M > 0 such that

$$\int_{\Omega} z_n^- < M, \qquad \forall n \in \mathbb{N},$$

(iv) if $\gamma_{-} > -\infty$, there exists $M \in \mathbb{R}$ and h > 0 such that

$$\int_{\Omega} z_n > M > \gamma_- |\Omega|, \qquad \forall n \in \mathbb{N}$$

and

$$\int_{\{x\in\Omega:z_n(x)>h\}} z_n < \frac{M-\gamma_-|\Omega|}{4}, \qquad \forall n\in\mathbb{N}$$

Then, there exists a constant \tilde{C} , such that

$$\|u_n^-\|_{L^2(\Omega)} \le \tilde{C}\left(\left(-\int_{\Omega} Au_n^- u_n^-\right)^{1/2} + 1\right), \qquad \forall n \in \mathbb{N}.$$

Given a maximal monotone graph γ in \mathbb{R}^2 such that $0 \in \gamma(0)$, $\gamma_- < \gamma_+$, we consider the problem,

 $(S_{\phi}^{\gamma}) \qquad \gamma(u) - Au \ni \phi \quad \text{ in } \Omega.$

Given a maximal monotone graph γ in \mathbb{R}^2 such that $0 \in \gamma(0)$, $\gamma_- < \gamma_+$, we consider the problem,

$$(S_{\phi}^{\gamma}) \qquad \gamma(u) - Au \ni \phi \quad \text{ in } \Omega.$$

Definition Let $\phi \in L^1(\Omega)$. A pair of functions $(u, z) \in L^2(\Omega) \times L^1(\Omega)$ is a solution of problem (S_{ϕ}^{γ}) if $z(x) \in \gamma(u(x))$ a.e. $x \in \Omega$ and $z(x) - Au(x) = \phi(x)$ a.e. $x \in \Omega$, that is,

$$z(x) - \int_{\Omega} J(x-y)(u(y) - u(x)) \, dy = \phi(x) \qquad a.e. \ x \in \Omega.$$

Theorem 1 (Maximun Principle) (i) Let $\phi_1 \in L^1(\Omega)$ and (u_1, z_1) a subsolution of $(S_{\phi_1}^{\gamma})$, that is, $z_1(x) \in \gamma(u_1(x))$ a.e. $x \in \Omega$ and $z_1(x) - Au_1(x) \leq \phi_1(x)$ a.e. $x \in \Omega$, and let $\phi_2 \in L^1(\Omega)$ and (u_2, z_2) a supersolution of $(S_{\phi_2}^{\gamma})$, that is, $z_2(x) \in \gamma(u_2(x))$ a.e. $x \in \Omega$ and $z_2(x) - Au_2(x) \geq \phi_2(x)$ a.e. $x \in \Omega$. Then

$$\int_{\Omega} (z_1 - z_2)^+ \le \int_{\Omega} (\phi_1 - \phi_2)^+$$

Moreover, if $\phi_1 \leq \phi_2$, $\phi_1 \neq \phi_2$, then $u_1(x) \leq u_2(x)$ a.e. $x \in \Omega$.

(ii) Let $\phi \in L^1(\Omega)$, and (u_1, z_1) , (u_2, z_2) two solutions of (S_{ϕ}^{γ}) . Then, $z_1 = z_2 \ a.e.$ and there exists a constant c such that $u_1 = u_2 + c$, a.e.

Theorem 1 (Maximun Principle) (i) Let $\phi_1 \in L^1(\Omega)$ and (u_1, z_1) a subsolution of $(S_{\phi_1}^{\gamma})$, that is, $z_1(x) \in \gamma(u_1(x))$ a.e. $x \in \Omega$ and $z_1(x) - Au_1(x) \leq \phi_1(x)$ a.e. $x \in \Omega$, and let $\phi_2 \in L^1(\Omega)$ and (u_2, z_2) a supersolution of $(S_{\phi_2}^{\gamma})$, that is, $z_2(x) \in \gamma(u_2(x))$ a.e. $x \in \Omega$ and $z_2(x) - Au_2(x) \geq \phi_2(x)$ a.e. $x \in \Omega$. Then

$$\int_{\Omega} (z_1 - z_2)^+ \le \int_{\Omega} (\phi_1 - \phi_2)^+$$

Moreover, if $\phi_1 \leq \phi_2$, $\phi_1 \neq \phi_2$, then $u_1(x) \leq u_2(x)$ a.e. $x \in \Omega$.

(ii) Let $\phi \in L^1(\Omega)$, and (u_1, z_1) , (u_2, z_2) two solutions of (S_{ϕ}^{γ}) . Then, $z_1 = z_2 \ a.e.$ and there exists a constant c such that $u_1 = u_2 + c$, a.e.

Let k > 0. Since (u, ku) is a supersolution of (S_0^{γ}) , where $\gamma(r) = kr$, and (0, 0) is a subsolution of (S_0^{γ}) , by Theorem 1, we have

Corollary Let k > 0 and $u \in L^2(\Omega)$ such that

 $ku - Au \ge 0$ a.e. in Ω ,

then $u \ge 0$ a.e. in Ω .

Corollary Let k > 0 and $u \in L^2(\Omega)$ such that

 $ku - Au \ge 0$ a.e. in Ω ,

then $u \ge 0$ a.e. in Ω .

Lemma 1 Assume $\gamma : \mathbb{R} \to \mathbb{R}$ is a nondecreasing Lipschitz continuous function with $\gamma(0) = 0$ and $\gamma_- < \gamma_+$. Let $\phi \in C(\overline{\Omega})$ such that $\gamma_- < \phi < \gamma_+$. Then, there exists a solution $(u, \gamma(u))$ of problem (S_{ϕ}^{γ}) . Moreover, $\gamma(u) \ll \phi$.

Corollary Let k > 0 and $u \in L^2(\Omega)$ such that

 $ku - Au \ge 0$ a.e. in Ω ,

then $u \ge 0$ a.e. in Ω .

Lemma 1 Assume $\gamma : \mathbb{R} \to \mathbb{R}$ is a nondecreasing Lipschitz continuous function with $\gamma(0) = 0$ and $\gamma_- < \gamma_+$. Let $\phi \in C(\overline{\Omega})$ such that $\gamma_- < \phi < \gamma_+$. Then, there exists a solution $(u, \gamma(u))$ of problem (S_{ϕ}^{γ}) . Moreover, $\gamma(u) \ll \phi$.

Lemma 2 Assume γ is a maximal monotone graph in \mathbb{R}^2 , $] - \infty, 0] \subset D(\gamma), 0 \in \gamma(0), \gamma_- < \gamma_+$. Let $\tilde{\gamma}(s) = \gamma(s)$ if $s < 0, \tilde{\gamma}(s) = 0$ if $s \ge 0$. Assume $\tilde{\gamma}$ is Lipschitz continuous in $] - \infty, 0]$. Let $\phi \in C(\overline{\Omega})$ such that $\gamma_- < \phi < \gamma_+$. Then, there exists a solution (u, z) of (S^{γ}_{ϕ}) . Moreover, $z \ll \phi$.

Sketch of proof of Lemma 2: Let γ_r , $r \in \mathbb{N}$, be the Yosida approximation of γ and let the maximal monotone graph

$$\gamma^{r}(s) = \begin{cases} \gamma(s) & \text{if } s < 0, \\ \gamma_{r}(s) & \text{if } s \ge 0. \end{cases}$$

 γ^r is a nondecreasing Lipschitz continuous function with $\gamma^r(0)=0$ and $\gamma^r\leq\gamma^{r+1}.$

Sketch of proof of Lemma 2: Let γ_r , $r \in \mathbb{N}$, be the Yosida approximation of γ and let the maximal monotone graph

$$\gamma^{r}(s) = \begin{cases} \gamma(s) & \text{if } s < 0, \\ \gamma_{r}(s) & \text{if } s \ge 0. \end{cases}$$

 γ^r is a nondecreasing Lipschitz continuous function with $\gamma^r(0) = 0$ and $\gamma^r \leq \gamma^{r+1}$.

Theorem 2 Assume γ is a maximal monotone graph in \mathbb{R}^2 , $0 \in \gamma(0)$ and $\gamma_- < \gamma_+$. Let $\phi \in C(\overline{\Omega})$ such that $\gamma_- < \phi < \gamma_+$. Then, there exists a solution (u, z) of (S_{ϕ}^{γ}) .

Sketch of proof of Lemma 2: Let γ_r , $r \in \mathbb{N}$, be the Yosida approximation of γ and let the maximal monotone graph

$$\gamma^{r}(s) = \begin{cases} \gamma(s) & \text{if } s < 0, \\ \gamma_{r}(s) & \text{if } s \ge 0. \end{cases}$$

 γ^r is a nondecreasing Lipschitz continuous function with $\gamma^r(0) = 0$ and $\gamma^r \leq \gamma^{r+1}$. Theorem 2 Assume γ is a maximal monotone graph in \mathbb{R}^2 , $0 \in \gamma(0)$ and $\gamma_- < \gamma_+$. Let $\phi \in C(\overline{\Omega})$ such that $\gamma_- < \phi < \gamma_+$. Then, there exists a solution (u, z) of (S^{γ}_{ϕ}) .

Sketch of proof of Theorem 2 Let γ_r , $r \in \mathbb{N}$, be the Yosida approximation of γ and let the maximal monotone graph

$$\gamma^{r}(s) = \begin{cases} \gamma(s) & \text{if } s > 0, \\ \gamma_{r}(s) & \text{if } s \le 0. \end{cases}$$

$$\begin{split} B^{\gamma} &:= \bigg\{ (z, \hat{z}) \in L^{1}(\Omega) \times L^{1}(\Omega) \ : \ \exists u \in L^{2}(\Omega) \text{ such that} \\ &(u, z) \text{ is a solution of } (S_{z+\hat{z}}^{\gamma}) \bigg\}, \end{split}$$

in other words, $\hat{z} \in B^{\gamma}(z)$ if and only if there exists $u \in L^{2}(\Omega)$ such that $z(x) \in \gamma(u(x))$ a.e. in Ω , and

$$-\int_{\Omega} J(x-y)(u(y)-u(x)) \, dy = \hat{z}(x), \quad a.e. \ x \in \Omega.$$

$$\begin{split} B^{\gamma} &:= \bigg\{ (z, \hat{z}) \in L^{1}(\Omega) \times L^{1}(\Omega) \ : \ \exists u \in L^{2}(\Omega) \text{ such that} \\ & (u, z) \text{ is a solution of } (S^{\gamma}_{z+\hat{z}}) \bigg\}, \end{split}$$

in other words, $\hat{z} \in B^{\gamma}(z)$ if and only if there exists $u \in L^{2}(\Omega)$ such that $z(x) \in \gamma(u(x))$ a.e. in Ω , and

$$-\int_{\Omega} J(x-y)(u(y)-u(x)) \, dy = \hat{z}(x), \quad a.e. \ x \in \Omega.$$

(CP)
$$\begin{cases} z'(t) + B^{\gamma}(z(t)) \ni 0 & t \in (0,T) \\ z(0) = z_0. \end{cases}$$

Corollary Assume γ is a maximal monotone graph in \mathbb{R}^2 , $0 \in \gamma(0)$. Then, the operator B^{γ} is *T*-accretive in $L^1(\Omega)$ and satisfies

 $\left\{\phi \in C(\overline{\Omega}): \gamma_{-} < \phi < \gamma_{+}\right\} \subset \operatorname{Ran}(I + B^{\gamma}).$

Corollary Assume γ is a maximal monotone graph in \mathbb{R}^2 , $0 \in \gamma(0)$. Then, the operator B^{γ} is *T*-accretive in $L^1(\Omega)$ and satisfies

$$\left\{\phi \in C(\overline{\Omega}) : \gamma_{-} < \phi < \gamma_{+}\right\} \subset \operatorname{Ran}(I + B^{\gamma}).$$

z(t) is a solution of $P_{\gamma}^{J}(z_{0})$ if and only if z(t) is a strong solution of problem (CP)

Corollary Assume γ is a maximal monotone graph in \mathbb{R}^2 , $0 \in \gamma(0)$. Then, the operator B^{γ} is *T*-accretive in $L^1(\Omega)$ and satisfies

$$\left\{\phi \in C(\overline{\Omega}) : \gamma_{-} < \phi < \gamma_{+}\right\} \subset \operatorname{Ran}(I + B^{\gamma}).$$

z(t) is a solution of $P_{\gamma}^{J}(z_{0})$ if and only if z(t) is a strong solution of problem (CP)

Theorem 3 Let T > 0 and $z_{i0} \in L^1(\Omega)$, i = 1, 2. Let z_i be a solution in [0,T] of $P^J_{\gamma}(z_{i0})$, i = 1, 2. Then

$$\int_{\Omega} (z_1(t) - z_2(t))^+ \le \int_{\Omega} (z_{10} - z_{20})^+$$

for almost every $t \in]0, T[$.

Theorem 4 Assume γ is a maximal monotone graph in $\mathbb{R}^2.$ Then, we have

$$\overline{D(B^{\gamma})}^{L^{1}(\Omega)} = \left\{ z \in L^{1}(\Omega) : \gamma_{-} \leq z \leq \gamma_{+} \right\}.$$

Theorem 4 Assume γ is a maximal monotone graph in \mathbb{R}^2 . Then, we have

$$\overline{D(B^{\gamma})}^{L^{1}(\Omega)} = \left\{ z \in L^{1}(\Omega) : \gamma_{-} \leq z \leq \gamma_{+} \right\}.$$

Theorem 5 Assume γ is a maximal monotone graph in \mathbb{R}^2 . Let T > 0and let $z_0 \in L^1(\Omega)$ satisfying $\gamma_- \leq z_0 \leq \gamma_+$. Then, there exists a unique mild solution of (CP). Moreover $z \ll z_0$.

Mild solutions

Theorem 4 Assume γ is a maximal monotone graph in \mathbb{R}^2 . Then, we have

$$\overline{D(B^{\gamma})}^{L^{1}(\Omega)} = \left\{ z \in L^{1}(\Omega) : \gamma_{-} \leq z \leq \gamma_{+} \right\}.$$

Theorem 5 Assume γ is a maximal monotone graph in \mathbb{R}^2 . Let T > 0and let $z_0 \in L^1(\Omega)$ satisfying $\gamma_- \leq z_0 \leq \gamma_+$. Then, there exists a unique mild solution of (CP). Moreover $z \ll z_0$.

By Crandall-Liggett's Theorem, the mild solution obtained above is given by the well-known exponential formula,

$$e^{-tB^{\gamma}}z_0 = \lim_{n \to \infty} \left(I + \frac{t}{n}B^{\gamma}\right)^{-n} z_0.$$

Mild solutions

Theorem 4 Assume γ is a maximal monotone graph in \mathbb{R}^2 . Then, we have

$$\overline{D(B^{\gamma})}^{L^{1}(\Omega)} = \left\{ z \in L^{1}(\Omega) : \gamma_{-} \leq z \leq \gamma_{+} \right\}.$$

Theorem 5 Assume γ is a maximal monotone graph in \mathbb{R}^2 . Let T > 0and let $z_0 \in L^1(\Omega)$ satisfying $\gamma_- \leq z_0 \leq \gamma_+$. Then, there exists a unique mild solution of (CP). Moreover $z \ll z_0$.

By Crandall-Liggett's Theorem, the mild solution obtained above is given by the well-known exponential formula,

$$e^{-tB^{\gamma}}z_0 = \lim_{n \to \infty} \left(I + \frac{t}{n}B^{\gamma}\right)^{-n} z_0.$$

Theorem 6 Let $z_0 \in L^1(\Omega)$ such that $\gamma_- \leq z_0 \leq \gamma_+$, $\gamma_- < \frac{1}{|\Omega|} \int_{\Omega} z_0 < \gamma_+$ and $\int_{\Omega} j_{\gamma}^*(z_0) < +\infty$. Then, there exists a unique solution to $P_{\gamma}^J(z_0)$ in [0,T] for every T > 0.

Sketch of Proof We divide the proof in three steps. Step 1. First, let us suppose that

> there exist c_1, c_2 such that $c_1 \leq c_2$, $m_1 \in \gamma(c_1), m_2 \in \gamma(c_2)$ and $\gamma_- < m_1 \leq z_0 \leq m_2 < \gamma_+$.

Let z(t) be the mild solution of (CP) given by Theorem 5. We shall show that z is a solution of problem $P_{\gamma}^{J}(z_{0})$.

Sketch of Proof We divide the proof in three steps. Step 1. First, let us suppose that

> there exist c_1, c_2 such that $c_1 \leq c_2$, $m_1 \in \gamma(c_1), m_2 \in \gamma(c_2)$ and $\gamma_- < m_1 \leq z_0 \leq m_2 < \gamma_+$.

Let z(t) be the mild solution of (CP) given by Theorem 5. We shall show that z is a solution of problem $P_{\gamma}^{J}(z_{0})$.

For $n \in \mathbb{N}$, let $\varepsilon = T/n$, and consider a subdivision $t_0 = 0 < t_1 < \cdots < t_{n-1} < T = t_n$ with $t_i - t_{i-1} = \varepsilon$. Then, it follows that

 $z(t) = L^1(\Omega) - \lim_{\varepsilon} z_{\varepsilon}(t)$ uniformly for $t \in [0, T]$,

where $z_{\varepsilon}(t)$ is given, for ε small enough, by

$$\begin{cases} z_{\varepsilon}(t) = z_0 & \text{for } t \in] - \infty, 0], \\ z_{\varepsilon}(t) = z_i^n, & \text{for } t \in]t_{i-1}, t_i], \quad i = 1, \dots, n, \end{cases}$$

where $(u_i^n, z_i^n) \in L^2(\Omega) \times L^1(\Omega)$ is the solution of

(*)
$$-Au_i^n + \frac{z_i^n - z_{i-1}^n}{\varepsilon} = 0, \quad i = 1, 2, \dots, n.$$

where $(u_i^n, z_i^n) \in L^2(\Omega) \times L^1(\Omega)$ is the solution of

(*)
$$-Au_i^n + \frac{z_i^n - z_{i-1}^n}{\varepsilon} = 0, \quad i = 1, 2, ..., n.$$

Moreover, $z_i^n \ll z_0$. Hence $\gamma_- < m_1 \le z_i^n \le m_2 < \gamma_+$ and consequently,

 $\inf \gamma^{-1}(m_1) \le u_i^n \le \sup \gamma^{-1}(m_2).$

where $(u_i^n, z_i^n) \in L^2(\Omega) \times L^1(\Omega)$ is the solution of

(*)
$$-Au_i^n + \frac{z_i^n - z_{i-1}^n}{\varepsilon} = 0, \quad i = 1, 2, ..., n.$$

Moreover, $z_i^n \ll z_0$. Hence $\gamma_- < m_1 \le z_i^n \le m_2 < \gamma_+$ and consequently,

$$\inf \gamma^{-1}(m_1) \le u_i^n \le \sup \gamma^{-1}(m_2).$$

Therefore, if we write

$$u_{\varepsilon}(t) = u_i^n, \quad t \in]t_{i-1}, t_i], \ i = 1, \dots, n,$$

we can suppose that

 $u_{\varepsilon} \rightharpoonup u$ weakly in $L^2(0,T;L^2(\Omega))$ as $\varepsilon \to 0^+$.

Since

$$z_{\varepsilon} \in \gamma(u_{\varepsilon}) \quad a.e.in \ Q_T,$$

 $z_{\varepsilon} \to z \quad in \ L^1(Q_T),$

we obtain that $z \in \gamma(u)$ a.e. in Q_T .

Since

$$z_{\varepsilon} \in \gamma(u_{\varepsilon})$$
 a.e.in Q_T ,
 $z_{\varepsilon} \to z$ in $L^1(Q_T)$,

we obtain that $z \in \gamma(u)$ a.e. in Q_T .

On the other hand, from (*),

$$\frac{z_{\varepsilon}(t) - z_{\varepsilon}(t - \varepsilon)}{\varepsilon} \rightharpoonup z_t \quad \text{weakly in} \ L^2(0, T; L^2(\Omega)) \ \text{as} \ \varepsilon \to 0^+.$$

Since

$$z_{\varepsilon} \in \gamma(u_{\varepsilon})$$
 a.e.in Q_T ,
 $z_{\varepsilon} \to z$ in $L^1(Q_T)$,

we obtain that $z \in \gamma(u)$ a.e. in Q_T .

On the other hand, from (*),

$$\frac{z_{\varepsilon}(t) - z_{\varepsilon}(t - \varepsilon)}{\varepsilon} \rightharpoonup z_t \quad \text{weakly in} \ L^2(0, T; L^2(\Omega)) \text{ as } \varepsilon \to 0^+.$$

Step 2. Let now $z_0 \in L^1(\Omega)$ such that

$$\gamma_{-} \leq z_{0} \leq \gamma_{+}, \quad \gamma_{-}|\Omega| < \int_{\Omega} z_{0} < \gamma_{-}|\Omega|, \quad \int_{\Omega} j_{\gamma}^{*}(z_{0}) < +\infty$$

and

there exists c_1 and $m_1 \in \gamma(c_1)$ with $\gamma_- < m_1 \le z_0$

The nonlinear contraction semigroup $e^{-tB^{\gamma}}$ generated by the operator $-B^{\gamma}$ will be denoted in the sequel by $(S(t))_{t\geq 0}$.

The nonlinear contraction semigroup $e^{-tB^{\gamma}}$ generated by the operator $-B^{\gamma}$ will be denoted in the sequel by $(S(t))_{t\geq 0}$.

$$\omega(z_0) = \left\{ w \in L^1(\Omega) : \exists t_n \to \infty \text{ with } S(t_n) z_0 \to w, \text{ strongly in } L^1(\Omega) \right\}$$

 $\omega_{\sigma}(z_0) = \left\{ w \in L^1(\Omega) : \exists t_n \to \infty \text{ with } S(t_n) z_0 \rightharpoonup w, \text{ weakly in } L^1(\Omega) \right\}.$

The nonlinear contraction semigroup $e^{-tB^{\gamma}}$ generated by the operator $-B^{\gamma}$ will be denoted in the sequel by $(S(t))_{t\geq 0}$.

$$\omega(z_0) = \left\{ w \in L^1(\Omega) : \exists t_n \to \infty \text{ with } S(t_n) z_0 \to w, \text{ strongly in } L^1(\Omega) \right\}$$

$$\omega_{\sigma}(z_0) = \left\{ w \in L^1(\Omega) : \exists t_n \to \infty \text{ with } S(t_n) z_0 \rightharpoonup w, \text{ weakly in } L^1(\Omega) \right\}.$$

Since $S(t)z_0 \ll z_0$, $\omega_{\sigma}(z_0) \neq \emptyset$ always.

The nonlinear contraction semigroup $e^{-tB^{\gamma}}$ generated by the operator $-B^{\gamma}$ will be denoted in the sequel by $(S(t))_{t\geq 0}$.

$$\omega(z_0) = \left\{ w \in L^1(\Omega) : \exists t_n \to \infty \text{ with } S(t_n) z_0 \to w, \text{ strongly in } L^1(\Omega) \right\}$$

$$\omega_{\sigma}(z_0) = \left\{ w \in L^1(\Omega) : \exists t_n \to \infty \text{ with } S(t_n) z_0 \rightharpoonup w, \text{ weakly in } L^1(\Omega) \right\}.$$

Since $S(t)z_0 \ll z_0$, $\omega_{\sigma}(z_0) \neq \emptyset$ always.

Since S(t) preserves the total mass, for all $w \in \omega_{\sigma}(z_0)$,

$$\int_{\Omega} w = \int_{\Omega} z_0$$

We denote by F the set of fixed points of the semigroup (S(t)), that is,

$$F = \left\{ w \in \overline{D(B^{\gamma})}^{L^{1}(\Omega)} : S(t)w = w \quad \forall t \ge 0 \right\}.$$

We denote by F the set of fixed points of the semigroup (S(t)), that is,

$$F = \left\{ w \in \overline{D(B^{\gamma})}^{L^{1}(\Omega)} : S(t)w = w \quad \forall t \ge 0 \right\}.$$

 $F = \left\{ w \in L^1(\Omega) : \exists k \in D(\gamma) \text{ such that } w \in \gamma(k) \right\}.$

We denote by F the set of fixed points of the semigroup (S(t)), that is,

$$F = \left\{ w \in \overline{D(B^{\gamma})}^{L^{1}(\Omega)} : S(t)w = w \quad \forall t \ge 0 \right\}.$$

 $F = \{ w \in L^1(\Omega) : \exists k \in D(\gamma) \text{ such that } w \in \gamma(k) \}.$

Theorem Let $z_0 \in L^1(\Omega)$ such that $\gamma_- \leq z_0 \leq \gamma_+$, $\gamma_- < \frac{1}{|\Omega|} \int_{\Omega} z_0 < \gamma_+$ and $\int_{\Omega} j^*_{\gamma}(z_0) < +\infty$. Then, $\omega_{\sigma}(z_0) \subset F$. Moreover, if $\omega(z_0) \neq \emptyset$, then $\omega(z_0)$ consists of a unique $w \in F$, and consequently,

$$\lim_{t \to \infty} S(t) z_0 = w \quad \text{strongly in } L^1(\Omega).$$

In order to proof that $\omega(z_0) \neq \emptyset$, a usual tool is to show that the resolvent of B^{γ} is compact. In our case this fails in general as the following example shows.

In order to proof that $\omega(z_0) \neq \emptyset$, a usual tool is to show that the resolvent of B^{γ} is compact. In our case this fails in general as the following example shows.

Let γ any maximal monotone graph with $\gamma(0) = [0, 1]$, $z_n \in L^{\infty}(\Omega)$, $0 \leq z_n \leq 1$ such that $\{z_n\}$ is not relatively compact in $L^1(\Omega)$. It is easy to check that $z_n = (I + B^{\gamma})^{-1}(z_n)$. Hence $(I + B^{\gamma})^{-1}$ is not a compact operator in $L^1(\Omega)$.

In order to proof that $\omega(z_0) \neq \emptyset$, a usual tool is to show that the resolvent of B^{γ} is compact. In our case this fails in general as the following example shows.

Let γ any maximal monotone graph with $\gamma(0) = [0, 1]$, $z_n \in L^{\infty}(\Omega)$, $0 \leq z_n \leq 1$ such that $\{z_n\}$ is not relatively compact in $L^1(\Omega)$. It is easy to check that $z_n = (I + B^{\gamma})^{-1}(z_n)$. Hence $(I + B^{\gamma})^{-1}$ is not a compact operator in $L^1(\Omega)$.

Given a maximal monotone graph γ in $\mathbb{R} \times \mathbb{R}$, we set

 $\gamma(r+) := \inf \gamma(]r, +\infty[), \quad \gamma(r-) := \sup \gamma(]-\infty, r[)$

 $\gamma(r) = [\gamma(r-), \gamma(r+)] \cap \mathbb{R} \text{ for } r \in \mathbb{R}.$

Moreover, $\gamma(r-) = \gamma(r+)$ except at a countable set of points, which we denote by $J(\gamma)$.

Teorem Let $z_0 \in L^1(\Omega)$ such that $\gamma_- \leq z_0 \leq \gamma_+$, $\gamma_- < \frac{1}{|\Omega|} \int_{\Omega} z_0 < \gamma_+$ and $\int_{\Omega} j^*_{\gamma}(z_0) < +\infty$. The following statements hold.

(1) If

$$\frac{1}{|\Omega|} \int_{\Omega} z_0 \not\in \gamma(J(\gamma))$$

or

$$\frac{1}{|\Omega|}\int_{\Omega}z_0\in\{\gamma(k+),\gamma(k-)\} \ \text{ for some } \ k\in J(\gamma),$$

then

$$\lim_{t \to \infty} S(t) z_0 = \frac{1}{|\Omega|} \int_{\Omega} z_0 \quad \text{strongly in } L^1(\Omega).$$

Teorem Let $z_0 \in L^1(\Omega)$ such that $\gamma_- \leq z_0 \leq \gamma_+$, $\gamma_- < \frac{1}{|\Omega|} \int_{\Omega} z_0 < \gamma_+$ and $\int_{\Omega} j^*_{\gamma}(z_0) < +\infty$. The following statements hold.

(1) If

$$\frac{1}{|\Omega|} \int_{\Omega} z_0 \not\in \gamma(J(\gamma))$$

or

$$\frac{1}{|\Omega|}\int_{\Omega}z_0\in\{\gamma(k+),\gamma(k-)\} \ \text{ for some } \ k\in J(\gamma),$$

then

$$\lim_{t \to \infty} S(t) z_0 = \frac{1}{|\Omega|} \int_{\Omega} z_0 \quad \text{strongly in } L^1(\Omega).$$

(2) If γ is a continuous function then

$$\lim_{t \to \infty} S(t) z_0 = \frac{1}{|\Omega|} \int_{\Omega} z_0 \quad \text{strongly in } L^1(\Omega).$$

(3) If

$$\frac{1}{|\Omega|} \int_{\Omega} z_0 \in]\gamma(k-), \gamma(k+)[\text{ for some } k \in J(\gamma),$$

then

$$\omega_{\sigma}(z_0) \subset \left\{ w \in L^1(\Omega) : w \in [\gamma(k-), \gamma(k+)] \ a.e., \ \int_{\Omega} w = \int_{\Omega} z_0 \right\}.$$

The nonlocal *p*-Laplacian-type problem (with homogeneous Neumann boundary condition),

$$P_p^J(u_0) \quad \begin{cases} u_t(x,t) = \int_{\Omega} J(x-y) |u(y,t) - u(x,t)|^{p-2} (u(y,t) - u(x,t)) \, dy, \\ u(x,0) = u_0(x). \end{cases}$$

where $J : \mathbb{R}^N \to \mathbb{R}$ is a nonnegative continuous radial function with compact support, $\int_{\mathbb{R}^N} J(x) dx = 1$ and J(0) > 0, $1 \le p < +\infty$ and $\Omega \subset \mathbb{R}^N$ is a bounded domain.

The nonlocal *p*-Laplacian-type problem (with homogeneous Neumann boundary condition),

$$P_p^J(u_0) \begin{cases} u_t(x,t) = \int_{\Omega} J(x-y) |u(y,t) - u(x,t)|^{p-2} (u(y,t) - u(x,t)) \, dy, \\ u(x,0) = u_0(x). \end{cases}$$

where $J : \mathbb{R}^N \to \mathbb{R}$ is a nonnegative continuous radial function with compact support, $\int_{\mathbb{R}^N} J(x) dx = 1$ and J(0) > 0, $1 \le p < +\infty$ and $\Omega \subset \mathbb{R}^N$ is a bounded domain.

Definition Let $1 . A solution of <math>P_p^J(z_0)$ in [0,T] is a function $u \in W^{1,1}(]0, T[; L^1(\Omega)) \cap L^1(0,T; L^p(\Omega))$ which satisfies $u(0,x) = u_0(x)$ a.e. $x \in \Omega$ and

$$u_t(t,x) = \int_{\Omega} J(x-y) |u(y,t) - u(x,t)|^{p-2} (u(y,t) - u(x,t)) \, dy \quad a.e \text{ in } (0,T) \times \Omega.$$

Definition For $1 we define the operator <math>B_p^J : L^p(\Omega) \to L^{p'}(\Omega)$ by

$$B_p^J u(x) = -\int_{\Omega} J(x-y) |u(y) - u(x)|^{p-2} (u(y) - u(x)) \, dy, \qquad x \in \Omega.$$

Note that we can consider B_p^J as an operator in $L^1(\Omega)$ with $\text{Dom}(B_p^J) = L^p(\Omega)$.

Definition For $1 we define the operator <math>B_p^J : L^p(\Omega) \to L^{p'}(\Omega)$ by

$$B_p^J u(x) = -\int_{\Omega} J(x-y) |u(y) - u(x)|^{p-2} (u(y) - u(x)) \, dy, \qquad x \in \Omega.$$

Note that we can consider B_p^J as an operator in $L^1(\Omega)$ with $\text{Dom}(B_p^J) = L^p(\Omega)$.

Theorem For $1 , the operator <math>B_p^J$ is completely accretive and verifies the range condition

$$L^p(\Omega) \subset \operatorname{Ran}(I + B_p^J).$$

If \mathcal{B}_p^J denotes the closure of B_p^J in $L^1(\Omega)$, then \mathcal{B}_p^J is m-completely accretive in $L^1(\Omega)$.

For any $u_0 \in L^1(\Omega)$, there exists a unique mild solution u of the abstract Cauchy problem

(CP)
$$\begin{cases} u'(t) + \mathcal{B}_p^J u(t) \ni 0 & t \in (0,T) \\ u(0) = u_0. \end{cases}$$

For any $u_0 \in L^1(\Omega)$, there exists a unique mild solution u of the abstract Cauchy problem

(CP)
$$\begin{cases} u'(t) + \mathcal{B}_p^J u(t) \ni 0 & t \in (0,T) \\ u(0) = u_0. \end{cases}$$

Theorem Assume p > 1. Let T > 0 and let $u_0 \in L^p(\Omega)$. Then, the unique mild solution u of (CP) is a solution of $P_p^J(u_0)$. Moreover, for i = 1, 2, let $u_{i0} \in L^1(\Omega)$; let u_i be a solution in [0, T] of $P_p^J(u_{i0})$, i = 1, 2. Then

$$\int_{\Omega} (u_1(t) - u_2(t))^+ \le \int_{\Omega} (u_{10} - u_{20})^+ \quad \text{ for almost every } t \in]0, T[.$$

We show that the solutions of

$$N_{p}(u_{0}) \begin{cases} u_{t} = \Delta_{p}u & \text{in } \Omega \times (0,T) \\ \frac{\partial u}{\partial \eta_{a}} = 0 & \text{on } \partial \Omega \times (0,T) \\ u(x,0) = u_{0}(x) & \text{in } \Omega, \end{cases}$$

can be approximated by solutions of a sequence of nonlocal p-Laplacian problems.

We show that the solutions of

$$N_{p}(u_{0}) \quad \begin{cases} u_{t} = \Delta_{p}u & \text{in } \Omega \times (0,T) \\ \frac{\partial u}{\partial \eta_{a}} = 0 & \text{on } \partial \Omega \times (0,T) \\ u(x,0) = u_{0}(x) & \text{in } \Omega, \end{cases}$$

can be approximated by solutions of a sequence of nonlocal p-Laplacian problems.

For given p > 1 and J we consider the rescaled kernels

$$J_{p,\varepsilon}(x) := \frac{C_{J,p}}{\varepsilon^{p+N}} J\left(\frac{x}{\varepsilon}\right)$$

with

$$C_{J,p}^{-1} := \frac{1}{2} \int_{\mathbb{R}^N} J(z) |z_N|^p \, dz$$

which is a normalizing constant

Consider $B_p \subset L^1(\Omega) \times L^1(\Omega)$ the operator associated to the *p*-Laplacian with homogeneous boundary condition, that is, $(u, \hat{u}) \in B_p$ if and only if $\hat{u} \in L^1(\Omega)$, $u \in W^{1,p}(\Omega)$ and

$$\int_{\Omega} |\nabla u|^{p-2} \nabla u \cdot \nabla v = \int_{\Omega} \hat{u}v \quad \text{for every} \ v \in W^{1,p}(\Omega) \cap L^{\infty}(\Omega).$$

Consider $B_p \subset L^1(\Omega) \times L^1(\Omega)$ the operator associated to the *p*-Laplacian with homogeneous boundary condition, that is, $(u, \hat{u}) \in B_p$ if and only if $\hat{u} \in L^1(\Omega)$, $u \in W^{1,p}(\Omega)$ and

$$\int_{\Omega} |\nabla u|^{p-2} \nabla u \cdot \nabla v = \int_{\Omega} \hat{u}v \quad \text{for every} \ v \in W^{1,p}(\Omega) \cap L^{\infty}(\Omega).$$

Theorem Let Ω a smooth bounded domain in \mathbb{R}^N . Assume $J(x) \ge J(y)$ if $|x| \le |y|$. For any $\phi \in L^p(\Omega)$,

$$(I + B_p^{J_{p,\varepsilon}})^{-1} \phi \to (I + B_p)^{-1} \phi \text{ in } L^p(\Omega) \text{ as } \varepsilon \to 0.$$

Consider $B_p \subset L^1(\Omega) \times L^1(\Omega)$ the operator associated to the *p*-Laplacian with homogeneous boundary condition, that is, $(u, \hat{u}) \in B_p$ if and only if $\hat{u} \in L^1(\Omega)$, $u \in W^{1,p}(\Omega)$ and

$$\int_{\Omega} |\nabla u|^{p-2} \nabla u \cdot \nabla v = \int_{\Omega} \hat{u}v \quad \text{for every} \ v \in W^{1,p}(\Omega) \cap L^{\infty}(\Omega).$$

Theorem Let Ω a smooth bounded domain in \mathbb{R}^N . Assume $J(x) \ge J(y)$ if $|x| \le |y|$. For any $\phi \in L^p(\Omega)$,

$$(I + B_p^{J_{p,\varepsilon}})^{-1} \phi \to (I + B_p)^{-1} \phi \quad \text{in } L^p(\Omega) \text{ as } \varepsilon \to 0.$$

Theorem Let Ω a smooth bounded domain in \mathbb{R}^N . Assume $J(x) \ge J(y)$ if $|x| \le |y|$. Let T > 0 and $u_0 \in L^p(\Omega)$. Let u_{ε} the unique solution of $P_p^{J_{p,\varepsilon}}(u_0)$ and u the unique solution of $N_p(u_0)$. Then

$$\lim_{\varepsilon \to 0} \sup_{t \in [0,T]} \|u_{\varepsilon}(.,t) - u(.,t)\|_{L^{p}(\Omega)} = 0.$$

Theorem Let $1 \le q < +\infty$. Let $\rho : \mathbb{R}^N \to \mathbb{R}$ be a nonnegative continuous radial function with compact support, non-identically zero, and $\rho_n(x) := n^N \rho(nx)$. Let $\{f_n\}$ be a sequence of functions in $L^q(\Omega)$ such that

$$\int_{\Omega} \int_{\Omega} |f_n(y) - f_n(x)|^q \rho_n(y - x) dx dy \le M \frac{1}{n^q}.$$
 (1)

1. If $\{f_n\}$ is weakly convergent in $L^q(\Omega)$ to f then (i) if q > 1, $f \in W^{1,q}(\Omega)$, and moreover

$$\left(\rho(z)\right)^{1/q} \chi_{\Omega}\left(x + \frac{1}{n}z\right) \frac{f_n\left(x + \frac{1}{n}z\right) - f_n(x)}{1/n} \rightharpoonup \left(\rho(z)\right)^{1/q} z \cdot \nabla f$$

weakly in $L^q(\Omega) \times L^q(\mathbb{R}^N)$. (ii) If $q = 1, f \in BV(\Omega)$.

2. Assume that Ω is a smooth bounded domain in \mathbb{R}^N and $\rho(x) \ge \rho(y)$ if $|x| \le |y|$. Then $\{f_n\}$ is relatively compact in $L^q(\Omega)$, and consequently, there exists a subsequence $\{f_{n_k}\}$ such that (i) if q > 1, $f_{n_k} \to f$ in $L^q(\Omega)$ with $f \in W^{1,q}(\Omega)$, (ii) if q = 1, $f_{n_k} \to f$ in $L^1(\Omega)$ with $f \in BV(\Omega)$.