

**THE DIRICHLET PROBLEM FOR A PARABOLIC  
SEMILINEAR DIFFERENTIAL EQUATION IN AN  
UNBOUNDED DOMAIN**

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**Abstract.** The aim of the paper is to give theorems about the uniqueness and existence of a weak solution for a parabolic semilinear differential equation in an unbounded domain. The uniqueness and existence do not depend on the behaviour of the solution for  $|x| \rightarrow +\infty$ .

It is generally known that the uniqueness of the solutions of the Dirichlet problem for parabolic semilinear differential equations in unbounded domains take place in the class of the functions increasing for  $|x| \rightarrow +\infty$  not faster than  $e^{\lambda|x|^2}$ , where  $\lambda$  depends on the coefficients of the equation.

It turned out ([1], [2]) that for some semilinear parabolic equations the uniqueness and existence of the solution of the Dirichlet problem did not depend on the behaviour of the solution for  $|x| \rightarrow +\infty$ .

In this paper the analogous result was obtained for a parabolic equation with a nonlinear derivative with respect to time.

Let  $\Omega \subset \mathbf{R}^n$  be unbounded domain. We will denote by  $Q_T = \Omega \times (0, T)$  for  $T > 0$  and  $S_T = \partial\Omega \times (0, T)$ . We consider the following equation in  $Q_T$

$$(1) \quad |u_t|^{p-2}u_t - \sum_{i,j=1}^n (a_{ij}(x)u_{x_i})_{x_j} + \sum_{i=1}^n b_i(x,t)u_{x_i} + c(x,t)u = f(x,t), \quad p > 2$$

with the boundary condition

$$(2) \quad u|_{S_T} = 0$$

and with the initial condition

$$(3) \quad u(x, 0) = u_0(x) \quad \text{for } x \in \Omega.$$

The following assumptions will be needed throughout the paper:

- (i)  $\Omega \cap B_R$  is a domain for every  $R > 0$ , where  $B_R \subset \mathbf{R}^n$  is the open ball of radius  $R$  and the centre at the origin of coordinates,  $\partial\Omega \cap B_R = \Gamma_R \in C^1$ ;  
(ii)  $a_{ij} \in L^\infty(\Omega)$ ;  $b_i, c, c_t \in L^\infty(Q_T)$ ; functions  $a_{ij}$  satisfy inequality

$$\sum_{i,j=1}^n a_{ij}(x)\xi_i\xi_j \geq \nu \sum_{i=1}^n \xi_i^2 \quad \forall \xi \in \mathbf{R}^n, \nu = \text{const} > 0, x \in \Omega,$$

$$a_{ij}(x) = a_{ji}(x) \quad \text{for almost every } x \in \Omega,$$

and

$$c(x, t) \geq c_0 > 0 \quad \text{for almost every } (x, t) \in Q_T;$$

- (iii)  $f \in L^q((0, T); L^q_{loc}(\bar{\Omega}))$ ;  $u_0 \in H^1_{0,loc}(\bar{\Omega})$ , where

$$L^r_{loc}(\bar{\Omega}) = \left\{ u : u \in L^r(\Omega \cap B_R) \text{ for every } R > 0 \right\}, \quad 1 \leq r < +\infty,$$

$$H^1_{0,loc}(\bar{\Omega}) = \left\{ u : u \in H^1_0(\Omega \cap B_R) \text{ for every } R > 0 \right\},$$

$$\text{and } \frac{1}{p} + \frac{1}{q} = 1.$$

DEFINITION. A function  $u \in L^\infty((0, T); H^1_{0,loc}(\bar{\Omega}))$  such that  $u_t \in L^p_{loc}(\bar{Q}_T)$  is said to be a *weak solution* of the equation (1), if  $u$  satisfies the integral equality

$$\int_{Q_T} \left( |u_t|^{p-2} u_t v + \sum_{i,j=1}^n a_{ij}(x) u_{x_i} v_{x_j} + \sum_{i=1}^n b_i(x, t) u_{x_i} v + c(x, t) u v - f(x, t) v \right) dx dt = 0$$

for every  $v \in C^\infty([0, T]; C^\infty_0(\Omega))$  and  $u$  satisfies the initial condition (3).

We can now formulate our result.

THEOREM 1. *If assumptions (i)–(iii) hold and  $p$  satisfies inequalities*

$$\begin{cases} 2 < p < \frac{2n}{n-2}, & \text{for } n > 2, \\ p > 2, & \text{for } n = 1, 2, \end{cases}$$

*then problem (1)–(3) has no more than one weak solution.*

PROOF. We prove that if problem (1)–(3) has a weak solution, then this solution is unique. On the contrary, suppose that there are two weak solutions  $u_1, u_2$  of problem (1)–(3).

Let  $u = u_1 - u_2$ . By the definition of weak solution we have

$$\int_{Q_T} \left( |u_{kt}|^{p-2} u_{kt} v + \sum_{i,j=1}^n a_{ij}(x) u_{kx_i} v_{x_j} + \sum_{i=1}^n b_i(x, t) u_{kx_i} v + c(x, t) u_k v - f(x, t) v \right) dx dt = 0$$

for  $k = 1, 2$ . Subtracting above the equation for  $k = 1$  from the equation for  $k = 2$  we obtain

$$(4) \quad \int_{Q_T} \left( (|u_{1t}|^{p-2}u_{1t} - |u_{2t}|^{p-2}u_{2t})v + \sum_{i,j=1}^n a_{ij}(x)u_{x_i}v_{x_j} + \sum_{i=1}^n b_i(x,t)u_{x_i}v + c(x,t)uv \right) dxdt = 0.$$

Let  $v$  be a function defined by the formula

$$\begin{aligned} v &= \left( (\theta_m u_t \varphi^\beta e^{-\frac{\lambda t}{2}}) * \rho_l * \rho_l \right) \theta_m e^{-\frac{\lambda t}{2}} \\ &= \int_{-\infty}^{+\infty} \left( \int_{-\infty}^{+\infty} (\theta_m(\tau) u_t(x, \tau) \varphi^\beta(x) e^{-\frac{\lambda \tau}{2}}) \rho_l(s - \tau) d\tau \right) \times \rho_l(t - s) ds \theta_m(t) e^{-\frac{\lambda t}{2}}, \end{aligned}$$

where

$$\varphi(x) = \begin{cases} \frac{1}{R}(R^2 - |x|^2), & |x| \leq R, \\ 0, & |x| > R; \end{cases}$$

$\beta \geq 1, \lambda > 0, R > 0$ .

For fixed  $\tau_0, \tau \in (0, T)$  such that  $\tau_0 < \tau$  let  $\theta_m$  be the function defined in  $[0, T]$  as follows:

$$\begin{aligned} \theta_m(t) &= 1, \text{ if } \tau_0 + \frac{2}{m} < t < \tau - \frac{2}{m}, \\ \theta_m(t) &= 0, \text{ if } t > \tau - \frac{1}{m} \text{ or } t < \tau_0 + \frac{1}{m}, \\ \theta_m &\text{ is linear and continuous on } (\tau_0 + \frac{1}{m}, \tau_0 + \frac{2}{m}) \text{ and } (\tau - \frac{2}{m}, \tau - \frac{1}{m}); \\ \rho_l &\text{ satisfy the condition } \rho_l(t) = \rho_l(-t), \int_{-\infty}^{+\infty} \rho_l(t) dt = 1 \text{ and} \\ &\text{supp } \rho_l \subset [-\frac{1}{l}, \frac{1}{l}], l \in \mathbf{N}. \end{aligned}$$

Using the properties of operation  $*$  and letting  $l \rightarrow +\infty$  we can rewrite (4) as follows

$$\begin{aligned} &\int_{Q_T} \left( |u_{1t}|^{p-2}u_{1t} - |u_{2t}|^{p-2}u_{2t} \right) \theta_m^2 u_t \varphi^\beta e^{-\lambda t} dxdt \\ &- \sum_{i,j=1}^n \int_{\Omega} \int_{-\infty}^{+\infty} a_{ij}(x) \theta_m(t) \theta'_m(t) \varphi^\beta(x) e^{-\lambda t} u_{x_i}(x, t) u_{x_j}(x, t) dt dx \\ &+ \frac{\lambda}{2} \sum_{i,j=1}^n \int_{\Omega} \int_{-\infty}^{+\infty} a_{ij}(x) \varphi^\beta(x) \theta_m^2(t) u_{x_i}(x, t) u_{x_j}(x, t) e^{-\lambda t} dt dx \\ &+ \beta \sum_{i,j=1}^n \int_{\Omega} \int_{-\infty}^{+\infty} a_{ij}(x) \varphi^{\beta-1} \varphi_{x_j}(x) \theta_m^2(t) u_{x_i}(x, t) u_t(x, t) e^{-\lambda t} dt dx \\ &+ \int_{Q_T} \sum_{i=1}^n b_i(x, t) u_{x_i} \theta_m^2 u_t \varphi^\beta e^{-\lambda t} dxdt + \int_{Q_T} c(x, t) u \theta_m^2 u_t \varphi^\beta e^{-\lambda t} dxdt = 0. \end{aligned}$$

Letting  $m \rightarrow +\infty$  we have

$$\begin{aligned}
(5) \quad & \int_{Q_{\tau_0, \tau}} \left( |u_{1t}|^{p-2} u_{1t} - |u_{2t}|^{p-2} u_{2t} \right) u_t \varphi^\beta e^{-\lambda t} dx dt \\
& + \sum_{i,j=1}^n \int_{\Omega} \frac{1}{2} a_{ij}(x) \varphi^\beta(x) \left( u_{x_i}(x, \tau) u_{x_j}(x, \tau) e^{-\lambda \tau} - u_{x_i}(x, \tau_0) u_{x_j}(x, \tau_0) e^{-\lambda \tau_0} \right) dx \\
& + \frac{\lambda}{2} \sum_{i,j=1}^n \int_{\Omega} \int_{\tau_0}^{\tau} a_{ij}(x) \varphi^\beta(x) u_{x_i}(x, t) u_{x_j}(x, t) e^{-\lambda t} dt dx \\
& + \beta \sum_{i,j=1}^n \int_{\Omega} \int_{\tau_0}^{\tau} a_{ij}(x) \varphi^{\beta-1} \varphi_{x_j}(x) u_{x_i}(x, t) u_t(x, t) e^{-\lambda t} dt dx \\
& + \int_{Q_{\tau_0, \tau}} \sum_{i=1}^n b_i(x, t) u_{x_i} u_t \varphi^\beta e^{-\lambda t} dx dt + \int_{Q_{\tau_0, \tau}} c(x, t) u u_t \varphi^\beta e^{-\lambda t} dx dt = 0.
\end{aligned}$$

Prolong the functions  $u$  and  $f$  by zero for  $\tau < 0$ , while  $b_i$  and  $c$  by  $b_i(x, 0)$ ,  $c(x, 0)$  for  $\tau < 0$ . We claim that (5) is true for almost every  $\tau_0, \tau_0 < \tau, \tau \in (0, T), \tau_0 \in (-T, 0)$ . From (5) we thus get the equality

$$\begin{aligned}
& \int_{Q_\tau} \left( |u_{1t}|^{p-2} u_{1t} - |u_{2t}|^{p-2} u_{2t} \right) u_t \varphi^\beta e^{-\lambda t} dx dt \\
& - \frac{1}{2} \sum_{i,j=1}^n \int_{\Omega_\tau} a_{ij}(x) \varphi^\beta(x) u_{x_i}(x, \tau) u_{x_j}(x, \tau) e^{-\lambda \tau} dx \\
& + \frac{\lambda}{2} \sum_{i,j=1}^n \int_{Q_\tau} a_{ij}(x) \varphi^\beta(x) u_{x_i}(x, t) u_{x_j}(x, t) e^{-\lambda t} dx dt \\
& + \beta \sum_{i,j=1}^n \int_{Q_\tau} a_{ij}(x) \varphi^{\beta-1} \varphi_{x_j}(x) u_{x_i}(x, t) u_{x_j}(x, t) e^{-\lambda t} dx dt \\
& + \int_{Q_\tau} \sum_{i=1}^n b_i(x, t) u_{x_i} u_t \varphi^\beta e^{-\lambda t} dx dt + \int_{Q_\tau} c(x, t) u u_t \varphi^\beta e^{-\lambda t} dx dt = 0.
\end{aligned}$$

Now we can obtain the following estimates:

$$\begin{aligned}
I_1 &= \int_{Q_T} \left( |u_{1t}|^{p-2} u_{1t} - |u_{2t}|^{p-2} u_{2t} \right) \left( u_{1t} - u_{2t} \right) \varphi^\beta e^{-\lambda t} dx dt \\
&\geq 2^{2-p} \int_{Q_T} |u_t|^p \varphi^\beta e^{-\lambda t} dx dt;
\end{aligned}$$

$$\begin{aligned}
-I_2^2 &\geq \frac{\nu}{2} \int_{\Omega_T} \sum_{i=1}^n u_{x_i}^2 \varphi^\beta e^{-\lambda T} dx \\
&\quad - \sum_{i,j=1}^n \int_{\Omega} \frac{1}{2} a_{ij}(x) \varphi^\beta(x) u_{x_i}(x, s_0) u_{x_j}(x, s_0) e^{-\lambda s_0} dx; \\
I_2^3 &\geq \frac{1}{2} \lambda \nu \int_{Q_T} \sum_{i=1}^n u_{x_i}^2 \varphi^\beta e^{-\lambda t} dx dt;
\end{aligned}$$

$$\begin{aligned}
I_2^4 &= \beta \int_{Q_T} \sum_{i,j=1}^n a_{ij}(x) u_{x_i} u_t \varphi^{\beta-1} \varphi_{x_j} e^{-\lambda t} dx dt \leq \frac{1}{2} \beta n \delta \mu^2 \int_{Q_T} \sum_{i,j=1}^n u_{x_i}^2 \varphi^\beta e^{-\lambda t} dx dt \\
&\quad + \frac{1}{p} \beta n^2 \delta \int_{Q_T} |u_t|^p \varphi^\beta e^{-\lambda t} dx dt + \frac{\beta}{\varrho(\delta)} \int_{Q_T} \sum_{i,j=1}^n \varphi^{\beta-\frac{2p}{p-2}} |\varphi_{x_j}|^{\frac{2p}{p-2}} e^{-\lambda t} dx dt,
\end{aligned}$$

where  $\kappa = \frac{(p-2)\beta}{2p} - 1$ ,  $|a_{ij}(x)| \leq \mu$ ,  $\delta > 0$ ;

$$\begin{aligned}
I_3 &= \int_{Q_T} \sum_{i=1}^n b_i(x, t) u_{x_i} u_t \varphi^\beta e^{-\lambda t} dx dt \leq \frac{1}{2} \mu_2^2 \delta_1 \int_{Q_T} \sum_{i=1}^n u_{x_i}^2 \varphi^\beta e^{-\lambda t} dx dt \\
&\quad + \frac{n \delta_1}{p} \int_{Q_T} |u_t|^p \varphi^\beta e^{-\lambda t} dx dt + \frac{n}{\zeta(\delta_1)} \int_{Q_T} \varphi^\beta e^{-\lambda t} dx dt,
\end{aligned}$$

where  $|b_i(x, t)| \leq \mu_2$  for  $i = 1, \dots, n$  and  $\delta_1 > 0$ ;

$$\begin{aligned}
I_4 &= \int_{Q_T} c(x, t) u u_t \varphi^\beta e^{-\lambda t} dx dt \geq \frac{1}{2} c_0 \int_{\Omega_T} u^2 \varphi^\beta e^{-\lambda T} dx \\
&\quad - \frac{1}{2} \int_{Q_T} c_t(x, t) u^2 \varphi^\beta e^{-\lambda t} dx dt + \frac{1}{2} \lambda c_0 \int_{Q_T} u^2 \varphi^\beta e^{-\lambda t} dx dt.
\end{aligned}$$

Summarizing, we have

$$\begin{aligned}
&\left(2^{2-p} - \frac{\beta n^2 \delta}{p} - \frac{n \delta_1}{p}\right) \int_{Q_T} |u_t|^p \varphi^\beta e^{-\lambda t} dx dt \\
&+ \left(\frac{1}{2} \lambda \nu - \frac{1}{2} n \beta \delta \mu^2 - \frac{1}{2} \mu_2^2 \delta_1\right) \int_{Q_T} \sum_{i=1}^n u_{x_i}^2 \varphi^\beta e^{-\lambda t} dx dt \\
(6) \quad & - \frac{\beta}{\varrho(\delta)} \int_{Q_T} \sum_{i,j=1}^n \varphi^{\beta-\frac{2p}{p-2}} |\varphi_{x_j}|^{\frac{2p}{p-2}} e^{-\lambda t} dx dt - \frac{n}{\zeta(\delta_1)} \int_{Q_T} \varphi^\beta e^{-\lambda t} dx dt \\
&+ \left(\frac{1}{2} \lambda c_0 - \frac{1}{2} c_1\right) \int_{Q_T} u^2 \varphi^\beta e^{-\lambda t} dx dt \leq 0.
\end{aligned}$$

We can choose the constants  $\delta, \delta_1$  so that the expression  $\left(2^{2-p} - \frac{1}{p}\beta n^2\delta - \frac{1}{p}n\delta_1\right)$  is positive. Then we choose the constant  $\lambda$  so that the expression  $\left(\frac{1}{2}\lambda\nu - \frac{1}{2}n\beta\delta\mu^2 - \frac{1}{2}\mu_2^2\delta_1\right)$  is greater than 0. Additionally, we note that

$$\begin{aligned} \int_{\Omega} \varphi^{\beta - \frac{2p}{p-2}} |\varphi_{x_j}|^{\frac{2p}{p-2}} dx &\leq 2^{\frac{2p}{p-2}} \int_{\Omega} \varphi^{\beta - \frac{2p}{p-2}} dx \leq 2^{\frac{2p}{p-2}} \int_{\Omega_R} (R + |x|)^{\beta - \frac{2p}{p-2}} dx \\ &\leq 2^{\frac{2p}{p-2}} (2R)^{\beta - \frac{2p}{p-2}} \int_{B_R} dx = 2^{\beta} R^{\beta - \frac{2p}{p-2} + n}. \end{aligned}$$

Then from (6) it follows that

$$\int_{Q_T^R} u^2 \varphi^{\beta} e^{-\lambda t} dx dt \leq CR^{\beta - \frac{2p}{p-2} + n}.$$

It is easily seen that

$$\begin{aligned} \int_{Q_T^R} u^2 \varphi^{\beta} e^{-\lambda t} dx dt &= \int_{Q_T^{R_0}} u^2 \varphi^{\beta} e^{-\lambda t} dx dt + \int_{Q_T^{R-R_0}} u^2 \varphi^{\beta} e^{-\lambda t} dx dt \\ &\geq \int_{Q_T^{R_0}} u^2 \varphi^{\beta} e^{-\lambda t} dx dt \end{aligned}$$

and

$$\int_{Q_T^{R_0}} u^2 e^{-\lambda t} (R - R_0)^{\beta} dx dt \leq CR^{\beta - \frac{2p}{p-2} + n},$$

where  $R_0 < R$ . Therefore

$$\int_{Q_T^{R_0}} u^2 e^{-\lambda t} dx dt \leq C \left( \frac{R}{R - R_0} \right)^{\beta} R^{n - \frac{2p}{p-2}}.$$

Let  $\varepsilon$  be any small positive number. Then for  $R$  large enough and  $n < \frac{2p}{p-2}$  we obtain

$$\int_{Q_T^{R_0}} u^2 e^{-\lambda t} dx dt < \varepsilon.$$

Thus

$$\int_{Q_T^{R_0}} u^2 e^{-\lambda t} dx dt = 0 \quad \text{and} \quad u = 0 \quad \text{in} \quad Q_T^{R_0}.$$

As  $R_0$  is an arbitrary number,  $u = 0$  in  $Q_T$ . This completes the proof.  $\square$

**THEOREM 2.** *Let assumptions (i)–(iii) hold; furthermore we assume that the functions  $b_i \equiv 0$  for  $i = 1, \dots, n$ . Then there exists a weak solution of problem (1)–(3).*

PROOF. We apply the Galerkin method. Set  $\Omega_R = \Omega \cap B_R$ .  
Let

$$u_0^R(x) = \begin{cases} u_0(x), & x \in \Omega_{R-1}, \\ s(x)u_0(x), & x \in \Omega_R \setminus \Omega_{R-1}, \\ 0, & x \in \Omega \setminus \Omega_R, \end{cases}$$

where the function  $s \in C^1(\mathbf{R}^n)$ ,  $0 \leq s(x) \leq 1$  in  $B_R \setminus B_{R-1}$ ,

$$s(x) = \begin{cases} 1, & x \in B_{R-1}, \\ 0, & x \in \mathbf{R}^n \setminus B_R; \end{cases}$$

while

$$f^R(x, t) = \begin{cases} f(x, t), & (x, t) \in Q_T^R, \\ 0, & (x, t) \in Q_T \setminus Q_T^R. \end{cases}$$

Let a function  $u^N(x, t)$  be of the form

$$u^N(x, t) = \sum_{k=1}^N c_k^N(t) \varphi^k(x), \quad N = 1, 2, \dots$$

where  $c_k^1(t), \dots, c_k^N(t)$  are the solutions of the following Cauchy problem

$$(7) \quad \int_{\Omega_R} \left( \varepsilon u_{tt}^N \varphi^l + |u_t^N|^{p-2} u_t^N \varphi^l + \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^N \varphi_{x_j}^l + c(x, t) u^N \varphi^l - f^R \varphi^l \right) dx = 0$$

$$(8) \quad c_k^N(0) = u_{0,k}^N, c_{kt}^N(0) = 0, \quad l, k = 1, \dots, N$$

$$\text{and } u_0^{N,R} = \sum_{k=1}^N u_{0,k}^N \varphi^k(x), \quad u_0^{N,R} \rightarrow u_0^R \text{ in } H_0^1(\Omega_R); \varepsilon > 0.$$

Multiplying equation (7) by  $c_{kt}^N(t)$ , summing over  $l$ , for  $l = 1, \dots, N$  and integrating over  $t \in (0, \tau)$ , we obtain

$$(9) \quad \int_{Q_\tau^R} \left( \varepsilon u_{tt}^N u_t^N + |u_t^N|^{p-2} u_t^N u_t^N + \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^N u_{x_j}^N + c(x, t) u^N u_t^N - f^R u_t^N \right) dx dt = 0.$$

It is easy to get the following estimates

$$\begin{aligned}
J_1 &= \int_{Q_\tau^R} \varepsilon u_{tt}^N u_t^N dx dt = \frac{1}{2} \varepsilon \int_{\Omega_{\tau,R}} (u_t^N)^2 dx; \\
J_2 &= \int_{Q_\tau^R} |u_t^N|^{p-2} (u_t^N)^2 dx dt = \int_{Q_\tau^R} |u_t^N|^p dx dt; \\
J_3 &= \int_{Q_\tau^R} \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^N u_{x_j}^N dx dt \\
&= \frac{1}{2} \int_{\Omega_{\tau,R}} \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^N u_{x_j}^N dx - \frac{1}{2} \int_{\Omega_{0,R}} \sum_{i,j=1}^n a_{ij}(x) (u_{x_i}^N(x,0))^2 dx, \\
J_4 &= \int_{Q_\tau^R} c(x,t) u^N u_t^N dx dt \geq \frac{1}{2} c_0 \int_{\Omega_{\tau,R}} (u^N)^2 dx \\
&\quad - \frac{1}{2} \int_{\Omega_{0,R}} c(x,0) (u_0^{N,R})^2 dx - \frac{1}{2} \int_{Q_\tau^R} c_t(x,t) (u^N)^2 dx dt, \\
J_5 &= \int_{Q_\tau^R} f^R(x,t) u_t^N dx dt \leq \frac{\delta_1}{p} \int_{Q_\tau^R} |u_t^N|^p dx dt + \frac{1}{q\delta_1^q} \int_{Q_\tau^R} |f^R|^q dx dt,
\end{aligned}$$

where  $\delta_1 > 0$ . So we have

$$\begin{aligned}
&\frac{1}{2} \varepsilon \int_{\Omega_{\tau,R}} (u_t^N)^2 dx + \left(1 - \frac{\delta_1}{p}\right) \int_{Q_\tau^R} |u_t^N|^p dx dt + \frac{1}{2} a_0 \int_{\Omega_{\tau,R}} |u_x^N|^2 dx + \frac{1}{2} c_0 \int_{\Omega_{\tau,R}} (u^N)^2 dx \\
&\leq \frac{1}{2} c_1 \int_{Q_\tau^R} |u^N|^2 dx dt + c_2 \|u_0\|_{W^{1,2}(\Omega_{0,R})} + c_3 \|f\|_{L^q(Q_\tau^R)}
\end{aligned}$$

and taking into account the Gronwall–Bellman lemma we obtain

$$\int_{\Omega_R} (u^N)^2 dx \leq \sigma + \frac{1}{2} c_1 \int_{Q_\tau^R} (u^N)^2 dx dt = \sigma + \frac{1}{2} c_1 \int_0^\tau \left( \int_{\Omega_R} (u^N)^2 dx \right) dt.$$

It follows that

$$\begin{aligned}
&\int_{\Omega_{\tau,R}} \left( |u^N|^2 + |u_x^N|^2 \right) dx \leq \mu, \\
(10) \quad &\int_{Q_\tau^R} |u_t^N|^p dx dt \leq \mu, \\
&\varepsilon \int_{\Omega_{\tau,R}} (u_t^N)^2 dx \leq \mu,
\end{aligned}$$

where  $\mu$  is a constant independent of  $N$ .



Let  $\varepsilon_k = \frac{1}{k}$ . Then  $\varepsilon_k u_t^k \rightarrow 0$  \*-weakly in  $L^\infty((0, T); H_0^1(\Omega_R))$ . From the sequence  $\{u^N\}$  we can select a subsequence  $\{u^k\}$  such that

$$\begin{aligned} u^k &\longrightarrow u^R \text{ *-weakly in } L^\infty((0, T); H_0^1(\Omega_R)), \\ u_t^k &\longrightarrow u_t^R \text{ weakly in } L^p(Q_T^R), \\ |u_t^k|^{p-2} u_t^k &\longrightarrow z^R \text{ weakly in } L^q(Q_T^R), \end{aligned}$$

as  $k \rightarrow +\infty$ .

We show that  $z^R = |u_t^R|^{p-2} u_t^R$ . Consider the sequence  $\{X_k\}$ , where

$$(11) \quad \begin{aligned} 0 \leq X_k &= \int_{Q_T^R} \left( |u_t^k|^{p-2} u_t^k - |v|^{p-2} v \right) (u_t^k - v) dx dt = \int_{Q_T^R} |u_t^k|^{p-2} (u_t^k)^2 dx dt \\ &- \int_{Q_T^R} |u_t^k|^{p-2} u_t^k v dx dt - \int_{Q_T^R} |v|^{p-2} v (u_t^k - v) dx dt, \end{aligned}$$

for every  $v \in L^p(Q_T^R)$ . From (9) we have

$$\begin{aligned} \int_{Q_T^R} |u_t^k|^p dx dt &= \int_{Q_T^R} \left( f^R u_t^k - \varepsilon_k u_{tt}^k u_t^k - \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^k u_{x_j}^k - c(x, t) u^k u_t^k \right) dx dt \\ &= \int_{Q_T^R} f^R u_t^k dx dt - \frac{1}{2} \varepsilon_k \int_{\Omega_{T,R}} (u_t^k)^2 dx - \frac{1}{2} \int_{\Omega_{T,R}} \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^k u_{x_j}^k dx \\ &+ \frac{1}{2} \int_{\Omega_{0,R}} \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^k u_{x_j}^k dx - \frac{1}{2} \int_{\Omega_{T,R}} c(x, t) (u^k)^2 dx \\ &+ \frac{1}{2} \int_{\Omega_{0,R}} c(x, t) (u^k)^2 dx + \frac{1}{2} \int_{Q_T^R} c_t(x, t) (u^k)^2 dx dt. \end{aligned}$$

Hence

$$\begin{aligned} 0 \leq X_k &= \int_{Q_T^R} \left( f^R u_t^k - |u_t^k|^{p-2} u_t^k v - |v|^{p-2} v (u_t^k - v) \right) dx dt \\ &- \frac{1}{2} \varepsilon_k \int_{\Omega_{0,R}} |u_t^k|^2 dx - \frac{1}{2} \int_{\Omega_{T,R}} \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^k u_{x_j}^k dx - \frac{1}{2} \int_{\Omega_{T,R}} c(x, T) (u^k)^2 dx \\ &+ \frac{1}{2} \int_{\Omega_{0,R}} \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^k u_{x_j}^k dx + \frac{1}{2} \int_{\Omega_{0,R}} c(x, 0) (u^k)^2 dx + \frac{1}{2} \int_{Q_T^R} c_t(x, t) (u^k)^2 dx dt. \end{aligned}$$

Thus ([4])

$$\begin{aligned}
(12) \quad 0 \leq \sup \lim X_k &\leq \int_{Q_T^R} \left( f^R u_t^R - z^R v - |v|^{p-2} v (u_t^R - v) \right) dx dt \\
&\quad - \frac{1}{2} \int_{\Omega_{T,R}} \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^R u_{x_j}^R dx - \frac{1}{2} \int_{\Omega_{T,R}} c(x, T) (u^R)^2 dx \\
&\quad + \frac{1}{2} \int_{\Omega_{0,R}} \sum_{i,j=1}^n a_{ij}(x) u_{0,x_i}^R u_{0,x_j}^R dx + \frac{1}{2} \int_{\Omega_{0,R}} c(x, 0) (u_0^R)^2 dx \\
&\quad + \frac{1}{2} \int_{Q_T^R} c_t(x, t) (u^R)^2 dx dt.
\end{aligned}$$

We have (from (7), (8))

$$\int_{Q_T^R} \left( z^R v + \sum_{i,j=1}^n a_{ij} u_{x_i}^R v_{x_j} + c u^R v - f^R v \right) dx dt = 0$$

for every  $v \in L^p(Q_T^R) \cap L^2((0, T); H_0^1(\Omega_R))$ . Analogously as in the proof of the uniqueness we can receive  $v = u_t$ . Hence

$$\begin{aligned}
(13) \quad 0 &\leq \frac{1}{2} \int_{\Omega_{T,R}} \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^R u_{x_j}^R dx + \frac{1}{2} \int_{\Omega_{T,R}} c(x, T) (u^R)^2 dx \\
&\quad - \frac{1}{2} \int_{\Omega_{0,R}} \sum_{i,j=1}^n a_{ij}(x) u_{0,x_i}^R u_{0,x_j}^R dx - \frac{1}{2} \int_{\Omega_{0,R}} c(x, 0) (u_0^R)^2 dx \\
&\quad + \int_{Q_T^R} \left( z^R u_t^R - \frac{1}{2} c_t(x, t) (u^R)^2 - f^R u_t^R \right) dx dt
\end{aligned}$$

Adding (12) and (13) we obtain

$$\int_{Q_T^R} \left( -z^R v - |v|^{p-2} v (u_t^R - v_t) + z^R u_t^R \right) dx dt \geq 0$$

and hence

$$\int_{Q_T^R} \left( z^R - |v|^{p-2} v \right) (u_t^R - v) dx dt \geq 0.$$

Let  $v = u_t^R - \lambda \omega_t$ ,  $\lambda > 0, \omega \in L^p(Q_T^R)$ . Therefore

$$\int_{Q_T^R} \left( z^R - |v|^{p-2} v \right) \omega_t dx dt \geq 0.$$

Letting  $\lambda \rightarrow 0$

$$\int_{Q_T^R} \left( z^R - |u_t^R|^{p-2} u_t^R \right) \omega_t dx dt = 0.$$

This gives  $z^R = |u_t^R|^{p-2} u_t^R$ .

From (10)  $u^k(\cdot, 0) \rightarrow u^R(\cdot, 0)$  weakly in  $L^2(\Omega_{0,R})$ . On the other hand  $u^k(\cdot, 0) \rightarrow u_0^R$  in  $H_0^1(\Omega_R)$ . The result is  $u^{R,\varepsilon_k}(x, 0) = u_0^R(x)$ .

If  $R$  receives values  $1, 2, 3, \dots$  than we have a sequence  $\{u^m(x, t)\}$ . Prolong every function  $u^m$  by zero beyond the domain  $Q_T^m$ . Then for the elements of the sequence  $\{u^m\}$  we have the equality (for fixed  $R$ ):

$$(14) \quad \int_{Q_\tau^R} \left( |u_t^m|^{p-2} u_t^m v + \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^m v_{x_j} + c(x, t) u^m v - f(x, t) v \right) dx dt = 0$$

for every  $v \in L^2((0, T); H_0^1(\Omega_R)) \cap L^p(Q_T^R)$ . Let

$$u^k - u^m = u^{k,m} \text{ for } k, m > R.$$

We have

$$\int_{Q_\tau^R} \left( |u_t^k|^{p-2} u_t^k v + \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^k v_{x_j} + c(x, t) u^k v - f(x, t) v \right) dx dt = 0$$

and hence

$$\int_{Q_\tau^R} \left( \left( |u_t^k|^{p-2} u_t^k - |u_t^m|^{p-2} u_t^m \right) v + \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^{k,m} v_{x_j} + c(x, t) u^{k,m} v \right) dx dt = 0.$$

Analogously as in the proof of Theorem 1, we can prove that the above equation is satisfied by  $v = u_t^{k,m} \varphi^\beta$ .

We estimate respective expressions

$$\begin{aligned} I_1 &= \int_{Q_\tau} \left( |u_t^k|^{p-2} u_t^k - |u_t^m|^{p-2} u_t^m \right) u_t^{k,m} \varphi^\beta dx dt \\ &\geq 2^{2-p} \int_{Q_\tau} |u_t^{k,m}|^p \varphi^\beta dx dt; \\ I_2 &= \int_{Q_\tau} \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^{k,m} v_{x_j} dx dt = \int_{Q_\tau} \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^{k,m} u_{t x_j}^{k,m} \varphi^\beta dx dt \\ &\quad + \int_{Q_\tau} \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^{k,m} u_t^{k,m} \beta \varphi^{\beta-1} \varphi_{x_j} dx dt = I_2^1 + I_2^2, \end{aligned}$$

where

$$\begin{aligned}
I_2^1 &= \int_{Q_\tau} \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^{k,m} u_{t x_j}^{k,m} \varphi^\beta dx dt \\
&= \frac{1}{2} \int_{\Omega_\tau} \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^{k,m} u_{x_j}^{k,m} \varphi^\beta dx \\
&\quad - \frac{1}{2} \int_{\Omega_0} \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^{k,m}(x,0) u_{x_j}^{k,m}(x,0) \varphi^\beta dx, \\
I_2^2 &= \beta \int_{Q_\tau} \sum_{i,j=1}^n a_{ij}(x) u_{x_i}^{k,m} u_t^{k,m} \varphi^{\beta-1} \varphi_{x_j} dx dt \\
&\leq \frac{1}{2} \beta n \delta_1 \mu^2 \int_{Q_\tau} \sum_{i,j=1}^n \left(u_{x_i}^{k,m}\right)^2 \varphi^\beta dx dt + \frac{1}{p} \beta n^2 \delta_1 \int_{Q_\tau} |u_t^{k,m}|^p \varphi^\beta dx dt \\
&\quad + \frac{\beta}{\varrho(\delta_1)} \int_{Q_\tau} \sum_{i,j=1}^n \varphi^{\beta-\frac{2p}{p-2}} |\varphi_{x_j}|^{\frac{2p}{p-2}} dx dt,
\end{aligned}$$

where  $\kappa = \frac{p-2}{2p} \beta - 1$ ;

$$\begin{aligned}
I_3 &= \int_{Q_\tau} c(x,t) u^{k,m} v dx dt = \int_{Q_\tau} c(x,t) u^{k,m} u_t^{k,m} \varphi^\beta dx dt \\
&= \frac{1}{2} \int_{\Omega_\tau} c(x,\tau) \left(u^{k,m}\right)^2 \varphi^\beta dx - \frac{1}{2} \int_{\Omega_0} c(x,0) \left(u_0^{k,m}\right)^2 \varphi^\beta dx \\
&\quad - \frac{1}{2} \int_{Q_\tau} c_t(x,t) \left(u^{k,m}\right)^2 \varphi^\beta dx dt.
\end{aligned}$$

Summarizing we obtain

$$\begin{aligned}
&\left(2^{2-p} - \frac{\beta n^2 \delta_1}{p}\right) \int_{Q_\tau} |u_t^{k,m}|^p \varphi^\beta dx dt + \frac{1}{2} \nu \int_{\Omega_\tau} \sum_{i=1}^n \left(u_{x_i}^{k,m}\right)^2 \varphi^\beta dx \\
&\quad + \frac{1}{2} c_0 \int_{\Omega_\tau} \left(u^{k,m}\right)^2 \varphi^\beta dx \leq \frac{1}{2} \beta n \delta_1 \mu^2 \int_{Q_\tau} \sum_{i=1}^n \left(u_{x_i}^{k,m}\right)^2 \varphi^\beta dx dt \\
&\quad + \frac{\beta}{\varrho(\delta_1)} \int_{Q_\tau} \sum_{i,j=1}^n \varphi^{\beta-\frac{2p}{p-2}} |\varphi_{x_j}|^{\frac{2p}{p-2}} dx dt + \frac{1}{2} c_1 \int_{Q_\tau} \left(u^{k,m}\right)^2 \varphi^\beta dx dt.
\end{aligned}$$

Let  $\varepsilon > 0$ . Then, analogously as in the proof of the uniqueness, from the above inequality, we may obtain the following estimates

$$\int_{Q_{\tau}^{R_0}} \left( |u_t^{k,m}|^p + \sum_{i=1}^n (u_{x_i}^{k,m})^2 \right) dx dt < \varepsilon,$$

$$\int_{\Omega_{\tau, R_0}} |u^{k,m}(x, t)|^2 dx < \varepsilon, \quad \tau \in [0, T],$$

where  $R_0$  is an arbitrary positive number.

We have proved that the sequence  $\{u^k\}$  satisfies the Cauchy condition. It follows that this sequence is convergent. Observe that  $u_t^k \rightarrow u_t$  in  $L_{loc}^p(Q_T)$ ,  $u^k \rightarrow u$  in  $L^2((0, T); H_{0,loc}^1(\Omega))$ ,  $u^k \rightarrow u$  in  $C([0, T]; L_{loc}^2(\Omega))$ .

On the other hand  $u_0^k \rightarrow u_0$  in  $H_{0,loc}^1(\Omega)$ . Thus  $u$  satisfies the initial condition. Letting  $m \rightarrow +\infty$  in (14) and by above convergences we conclude that  $u$  is a weak solution of problem (1)–(3). The proof of the theorem is complete.  $\square$

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