# Parabolic Variational Inequality for the Cahn-Hilliard Equation with Constraint

#### N. KENMOCHI, M. NIEZGODKA

#### and

### I. PAWLOW

## 1. Introduction

In this paper we study the Cahn-Hilliard equation with constraint by means of subdifferential operator techniques. Such a state constraint problem was resently proposed by Blowey-Elliott [1] as a model of diffusive phase separation. The questions of the existence, uniqueness and asymptotic behaviour of solutions, treated in [1] for the special case of the deep quench limit, are considered in our paper without such a restriction.

The standard Cahn-Hilliard equation is a model of diffusive phase separation in isothermal binary systems, and in terms of the concentration u of one of the components it has the form

$$u_t + \nu \Delta^2 u - \Delta f(u) = 0 \quad \text{in} \quad Q_T = (0, T) \times \Omega. \tag{1.1}$$

Here  $\Omega$  is a bounded domain in  $\mathbb{R}^N$ ,  $N \ge 1$ , with a smooth boundary  $\Gamma = \partial \Omega$ ,  $\nu$  is a positive constant related to the surface tension, f(u) corresponds to the volumetric part of the chemical potential difference between components and is given by

$$f(u) = F'(u), \tag{1.2}$$

where F(u) is a homogeneous (volumetric) free energy parametrized by temperature  $\theta$ , with the characteristic double-well form for  $\theta$  below the critical temperature  $\theta_c$ . Usually the free energy is approximated by polynomials  $F : \mathbf{R} \to \mathbf{R}$ , e.g. in the simplest case by quartic polynomial

$$F(u) = F_o(\theta) + \alpha_2(\theta - \theta_c)u^2 + \alpha_4 u^4$$
(1.3)

with constants  $\alpha_2, \alpha_4 > 0$  and a given function  $F_o(\theta)$  of temperature. To preserve an explicit physical sense, the state variable u often is subject to some constraints, e.g. in the case of concentration natural limitation is

$$0 \le u \le 1. \tag{1.4}$$

Then the free energy F(u) can be assumed in the form of the so-called regular solution model

$$F(u) = F_o(\theta) + \alpha_o \theta [u \log u + (1-u)\log(1-u)] + \alpha_1(\theta - \theta_c)u(u-1)$$
(1.5)

with a function  $F_o(\theta)$  and positive constants  $\alpha_o, \alpha_1$ . The corresponding form of the chemical potential f(u) is shown in Fig. 1. Moreover, as the deep quench limit of (1.5), i.e. as the

*(b)* 

$$tX(t,v(t)) + \int_0^t \tau |v'(\tau)|_{V^*}^2 d\tau \le \int_0^t \{\tau |\alpha'(\tau)| + X(\tau,v(\tau))\} d\tau \cdot \exp(\int_0^t |\alpha'(\tau)| d\tau)$$
  
for all  $t > 0$ ,

and

$$X(t, v(t)) + \int_{s}^{t} |v'|_{V^{\star}}^{2} d\tau \leq \{X(s, v(s)) + \int_{s}^{t} |\alpha'(\tau)| d\tau\} \cdot \exp(\int_{s}^{t} |\alpha'(\tau)| d\tau)$$
(2.1)  
for all  $0 < s < t$ .

In particular, if  $v_o \in D$ , then (2.1) holds for 0 = s < t, too.

The third theorem is concerned with the large time behaviour of the solution v(t) of (VI).

**Theorem 2.3.** In addition to the assumptions  $(\varphi_1) - (\varphi_3)$  and (p) suppose that  $\alpha' \in L^1(\mathbf{R}_+)$ , and

(\$\varphi4\$) \$\varphi^t\$ converges to a proper l.s.c. convex function \$\varphi^{\infty}\$ on \$H\$ in the sense of Mosco [11] as  $t \to \infty$ , i.e. (M1) for any  $z \in D(\varphi^{\infty})$ there exists a function <math>w : \mathbf{R}_+ \to H$  such that  $w(t) \to z$  in H and  $\varphi^t(w(t)) \to \varphi^{\infty}(z)$  as  $t \to \infty$ ; (M2) if  $w : \mathbf{R}_+ \to H$  and  $w(t) \to z$  weakly in H as  $t \to \infty$ , then  $\liminf_{t \to \infty} \varphi^t(w(t)) \ge \varphi^{\infty}(z)$ .

Let v be the solution of (VI) on  $\mathbf{R}_+$  associated with initial datum  $v_o \in D_*$ , and denote by  $\omega(v_o)$  the  $\omega$ -limit set of v(t) in H as  $t \to \infty$ , i.e.  $\omega(v_o) := \{z \in H; v(t_n) \to z \text{ in } H \text{ for some } t_n \text{ with } t_n \to \infty\}$ . Then  $\omega(v_o) \neq \emptyset$  and

$$\partial \varphi^{\infty}(v_{\infty}) + p(v_{\infty}) \ni 0$$
 for all  $v_{\infty} \in \omega(v_o)$ .

Finally we give a result on the continuous dependence of solutions of (VI) upon the data  $v_o, \{\varphi^t\}$  and  $p(\cdot)$ .

**Theorem 2.4.** Let  $\{\varphi_n^t\}$  be a sequence of families of proper l.s.c. convex functions on Hsuch that conditions  $(\varphi_1) - (\varphi_3)$  are satisfied for common positive constants  $C_o$ ,  $C_1$  and a common function  $\alpha \in W_{loc}^{1,1}(\mathbf{R}_+)$ . Also, let  $p_n$  be a sequence of Lipschitz continuous operators in H such that condition (p) is satisfied for a common Lipschitz constant  $L_o > 0$  and a nonnegative  $C^1$ -function  $P_n$  on H. Suppose that for each  $t \leq 0$ ,  $\varphi_n^t$  converges to  $\varphi^t$  on H in the sense of Mosco as  $n \to \infty$ , i.e.

(m1) for any  $z \in D$ , there exists  $\{z_n\} \subset H$  such that  $z_n \in D_n$  (=  $D(\varphi_n^t)$ ),  $z_n \to z$  in Hand  $\varphi_n^t(z_n) \to \varphi^t(z)$  as  $n \to \infty$ ;

(m2) if  $z_n \in H$  and  $z_n \to z$  weakly in H as  $n \to \infty$ , then  $\liminf_{n \to \infty} \varphi_n^t(z_n) \ge \varphi^t(z)$ .

Furthermore suppose that for each  $z \in H$ ,

 $p_n(z) \to p(z)$  in H,  $P_n(z) \to P(z)$  as  $n \to \infty$ .

The cases (1.3),(1.5) and (1.6) of free energies can be written in the form (1.7) with appropriate functions  $\hat{\beta}$  and  $\hat{g}$ , and these special cases have been studied by Blowey-Elliott [1] and Elliott-Luckhaus [5].

## 2. Abstract results

We shall study evolution system (1.8)-(1.10) in an abstract framework.

Let H and V be (real) Hilbert spaces such that V is densely and compactly embedded in H.  $V^*$  will be the dual of V. Then, identifying H with its dual, we have

$$V \subset H \subset V^*$$

with dense and compact injections. Further, let  $J^*$  be the duality mapping from  $V^*$  onto V, and for  $t \in \mathbf{R}_+ = [0, \infty)$ , let  $\varphi^t(\cdot)$  be a proper, l.s.c., non-negative and convex function on H. We shall consider the following problem (VI):

$$\begin{cases} J^{\star}(v'(t)) + \partial \varphi^{t}(v(t)) + p(v(t)) \ni 0 & \text{ in } H, t > 0, \\ v(0) = v_{o}, \end{cases}$$

where  $v' = (\frac{d}{dt})v$ ,  $\partial \varphi^t$  is the subdifferential of  $\varphi^t$  in H;  $p(\cdot) : H \to H$  is a Lipschitz continuous operator and  $v_o$  a given initial datum.

When it is necessary to indicate the data  $\varphi^t$ , p and  $v_o$  explicitly, (VI) is denoted by  $(VI;\varphi^t, p, v_o)$ .

Throughout this paper we use the following notations:

 $(\cdot, \cdot)$ : the inner product in H;

 $\langle \cdot, \cdot \rangle$ : the duality pairing between  $V^*$  and V;

 $|\cdot|_W$ : the norm in W for any normed space W;

J: the duality mapping from V onto  $V^*$ , hence  $J^* = J^{-1}$ .

We use some basic notions and results about monotone operators and subdifferentials of convex functions; for details we refer to Brézis [2] and Lions [10].

We shall discuss  $(VI)=(VI;\varphi^t, p, v_o)$  under the following additional hypotheses:

( $\varphi$ 1) The effective domain  $D(\varphi^t)$  (= { $z \in H; \varphi^t(z) < \infty$ }) of  $\varphi^t$  is independent of  $t \in \mathbf{R}_+, D := D(\varphi^t) \subset V$  and

$$\varphi^t(z) \ge C_o |z|_V^2$$
 for all  $z \in V$  and all  $t \in \mathbf{R}_+$ ,

where  $C_o$  is a positive constant.

( $\varphi$ 2)  $(z_1^* - z_2^*, z_1 - z_2) \ge C_1 |z_1 - z_2|_V^2$  for all  $z_i \in D$ ,  $z_i^* \in \partial \varphi^t(z_i)$ , i = 1, 2, and all  $t \in \mathbb{R}_+$ , where  $C_1$  is a positive constant.

( $\varphi$ 3) There is a function  $\alpha \in W_{loc}^{1,1}(\mathbf{R}_+)$  such that

$$\varphi^{t}(z) - \varphi^{s}(z) \leq |\alpha(t) - \alpha(s)|(1 + \varphi^{s}(z))|$$

for all  $z \in D$  and  $s, t \in \mathbb{R}_+$  with  $s \leq t$ .

(p) p is a Lipschitz continuous operator in H and there is a non-negative  $C^1$ -function  $P: H \to \mathbb{R}$  whose gradient coincides with p, i.e.  $p = \nabla P$ ; hence

$$\frac{d}{dt}P(w(t)) = (p(w(t)), w'(t)) \quad \text{for a.e. } t \in \mathbf{R}, \text{ if } w \in W^{1,2}_{loc}\mathbf{R}_+; H).$$

We now introduce a notion of the solution in a weak sense to problem (VI).

**Definition 2.1.** (i) Let  $0 < T < \infty$ . Then a function  $v : [0,T] \to H$  is called a solution of (VI) on [0,T], if  $v \in L^2(0,T;V) \cap C([0,T];V^*)$ ,  $v' \in L^2_{loc}((0,T];V^*)$ ,  $v(0) = v_o, \varphi^{(\cdot)}(v) \in L^1(0,T)$  and

$$-J^{\star}(v'(t)) - p(v(t)) \in \partial \varphi^{t}(v(t)) \quad \text{for a.e. } t \in [0, T].$$

(ii) A function  $v : \mathbf{R}_+ \to H$  is called a solution of (VI) on  $\mathbf{R}_+$ , if the restriction of v to [0, T] is a solution of (VI) on [0, T] for every finite T > 0.

Our results for (VI) are given as follows.

**Theorem 2.1.** Assume that  $(\varphi_1) - (\varphi_3)$  and (p) are satisfied. Let T be any positive number. Then the following two statements (a) and (b) hold:

(a) If  $v_0$  is given in the closure  $D_*$  of D in  $V^*$ , then (VI) has one and only one solution v on [0, T] such that

$$t^{\frac{1}{2}}v' \in L^2(0,T;V^*), \quad \sup_{0 < t \leq T} t\varphi^t(v(t)) < \infty.$$

(b) If  $v_o \in D$ , then the solution v of (VI) on [0,T] satisfies that

$$v' \in L^2(0,T;V^*), \quad \sup_{0 \le t \le T} \varphi^t(v(t)) < \infty;$$

hence  $v \in C([0,T];H)$ .

The second theorem is concerned with the energy inequality for (VI).

**Theorem 2.2.** Assume that  $(\varphi_1) - (\varphi_3)$  and (p) hold. Let v be the solution of (VI) on  $\mathbb{R}_+$  associated with initial datum  $v_o \in D_*$ . Define

$$X(t,z) = \varphi^t(z) + P(z)$$
 for  $z \in D$  and  $t \in \mathbf{R}_+$ .

Then: (a)

$$\sup_{0 \le \tau \le t} |v(\tau)|_{V^*}^2 + \int_0^t \varphi^\tau(v(\tau)) d\tau \le M_o \{ |v_o|_{V^*}^2 + \int_0^t \varphi^\tau(z) d\tau + (|z|_H^2 + 1) \} e^{M_o t}$$

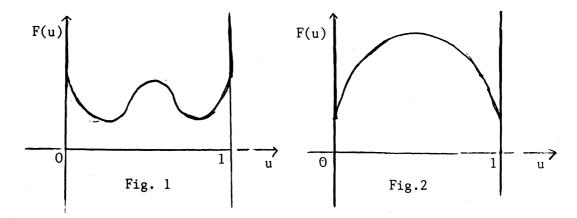
for all  $z \in D$  and t > 0,

where  $M_o$  is a positive constant dependent only on  $C_o$  in ( $\varphi 1$ ), the Lipschitz constant  $L_p$  of  $p(\cdot)$  and the value  $|p(0)|_H$ .

limit of (1.5) as  $\theta \to 0$ , the non-smooth free energy

$$F(u) = \begin{cases} F_o(\theta) + \alpha_1 \theta_c u(1-u) & \text{if } 0 \le u \le 1, \\ \infty & \text{otherwise} \end{cases}$$
(1.6)

is obtained (see Fig. 2); the constraint (1.4) is included in formula (1.6). This type of free energy (1.6) was introduced by Oono-Puri [12], and the corresponding Cahn-Hilliard equation was numerically studied by them; subsequently this model was analized theoretically, too, by Blowey-Elliott [1].



For generality we propose in this paper the representation of (possibly non-smooth) free energy in the form

$$F(u) = \hat{\beta}(u) + \hat{g}(u), \qquad (1.7)$$

where  $\hat{\beta}$  is a proper, l.s.c. and convex function on R and  $\hat{g}$  is a non-negative function of  $C^1$ -class on R with Lipschitz continuous derivative  $g = \hat{g}'$  on R. In such a non-smooth case of free energy functionals, the formula (1.2), giving the volumetric part f(u) of the chemical potential difference, does not make sense any longer. Therefore, following the idea in [1], we introduce a generalized notion of chemical potential which is represented in terms of the multivalued function

$$F(u) = \{\xi + g(u); \xi \in \beta(u)\},\$$

where  $\beta$  is the subdifferential of  $\hat{\beta}$  in **R**. Then the Cahn-Hilliard equation (1.1) is extended to the general form

$$u_t + \nu \Delta^2 u - \Delta(\xi + g(u)) = 0, \qquad \xi \in \beta(u) \qquad \text{in } Q_T.$$
(1.8)

Equation (1.8) is to be satisfied together with boundary conditions

$$\frac{\partial u}{\partial n} = 0, \qquad \frac{\partial}{\partial n} (\nu \Delta u + \xi + g(u)) = 0 \qquad \text{on } \Sigma_T := (0, T) \times \gamma$$
 (1.9)

and initial condition

$$u(0,\cdot) = u_o \qquad \text{in } \Omega, \qquad (1.10)$$

where  $u_o$  is a given initial datum, and  $\frac{\partial}{\partial n}$  denotes the outward normal derivative on  $\Gamma$ .

 $v_n \rightarrow v$  in  $C([0,T]; V^*)$ ,

$$\begin{split} t^{\frac{1}{2}}v'_{n} &\to t^{\frac{1}{2}}v' \quad weakly \ in \ L^{2}(0,T;V^{*}), \\ v_{n} &\to v \quad in \ C([\delta,T];H) \ and \ weakly^{*} \ in \ L^{\infty}(\delta,T;V), \end{split}$$

as  $n \to \infty$ .

## 3. Sketch of the proofs

We sketch the proofs of the main theorems.

(1) (Uniqueness) Let  $v_i$ , i = 1, 2, be two solutions of (VI) on [0, T] and put  $v := v_1 - v_2$ . Multiply the difference of two equations, which  $v_1$  and  $v_2$  satisfy, by v, and then use the inequality

$$|z|_{H}^{2} \leq \varepsilon |z|_{V}^{2} + C(\varepsilon)|z|_{V^{\star}}^{2} \quad \text{for all } z \in V,$$

where  $\epsilon$  is an arbitrary positive number and  $C(\epsilon)$  is a suitable positive constant dependent only on  $\epsilon$ . Then we have an inequality of the form

$$\frac{1}{2}\frac{d}{dt}|v(t)|_{V^*}^2 + k_1|v(t)|_V^2 \le k_2|v(t)|_{V^*}^2 \quad \text{for a.e. } t \in [0,T],$$

where  $k_1$  and  $k_2$  are some positive constants. Therefore, Gronwall's lemma implies that v = 0.

(2) (Approximate problems) Let  $v_o \in D$  and  $\mu$  be any parameter in (0, 1]. Consider the following approximate problem  $(VI)_{\mu}$  for (VI):

$$\begin{cases} (J^* + \mu I)(v'_{\mu}(t)) + \partial \varphi^t(v_{\mu}(t)) + p(v_{\mu}(t)) \ni 0 & \text{in } H, \quad 0 < t < T, \\ v_{\mu}(0) = v_o. \end{cases}$$

By making use of the results in [9] this problem  $(VI)_{\mu}$  has one only one solution  $v_{\mu} \in W^{1,2}(0,T;H) \cap L^{\infty}(0,T;V)$ . Also, multiplying the equation of  $(VI)_{\mu}$  by  $v_{\mu}, v'_{\mu}$  and  $tv'_{\mu}$ , we have similar estimates as those in Theorem 2.2.

(3) (Existence and estimates for (VI)) In the case when  $v_o \in D$ , by the standard monotonicity and compactness methods we can prove that the solution  $v_{\mu}$  tends to the solution vof (VI) as  $\mu \to 0$  in the sense that

> $v_{\mu} \rightarrow v$  in C([0,T]; H) and weakly\*in  $L^{\infty}(0,T; V)$ ,  $v'_{\mu} \rightarrow v'$  weakly in  $L^{2}(0,T; V^{*})$ ,  $\mu v'_{\mu} \rightarrow 0$  in  $L^{2}(0,T; H)$ .

Moreover we have the estimates in Theorem 2.2 for v. In the case when  $v_o \in D_*$ , it is enough to approximate  $v_o$  by a sequence  $\{v_{on}\} \subset D$  and to see the convergence of the solution  $v_n$  associated with initial datum  $v_{on}$ .

(4) (Proof of Theorem 2.3) From the energy estimates which were obtained in Theorem 2.2, it follows that  $v' \in L^2(1, \infty; V^*)$  and  $v \in L^{\infty}(1, \infty; V)$ ; hence Theorem 2.3 holds.

(5) (Proof of Theorem 2.4) Under the assumptions of Theorem 2.4, we see from the energy estimates for  $v_n$  that  $\{v_n\}$  is bounded in  $C([0,T]; H) \cap L^2(0,T; V) \cap L^{\infty}_{loc}((0,T]; V) \cap W^{1,2}_{loc}((0,T]; V^*)$ . Hence by the usual monotonicity and compactness argument we have the assertions of Theorem 2.4.

## 4. Application to the Cahn-Hilliard equation with constraint

We denote by (CHC) the Cahn-Hilliard equation with constraint (1.8)-(1.10). Here we suppose that

- (A1)  $g: \mathbf{R} \to \mathbf{R}$  is a Lipschitz continuous function with a non-negative primitive  $\hat{g}$  on  $\mathbf{R}$ .
- (A2)  $\beta$  is a maximal monotone graph in  $\mathbf{R} \times \mathbf{R}$  such that  $0 \in R(\beta)$  and  $int.D(\beta) \neq \emptyset$ ; we may assume that there is a non-negative proper l.s.c. convex function on  $\mathbf{R}$  such that its subdifferential  $\partial \hat{\beta}$  coincides with  $\beta$  in  $\mathbf{R}$ .
- (A3)  $u_o \in L^2(\Omega), u_o(x) \in \overline{D(\beta)}$  for a.e.  $x \in \Omega$ .

**Definition 4.1.** Let  $0 < T < \infty$ . Then  $u : [0, T] \to H$  is called a (weak) solution of (CHC) on [0, T], if u satisfies the following properties (w1)-(w3):

- (w1)  $u \in L^{2}(0,T; H^{1}(\Omega)) \cap C([0,T]; (H^{1}(\Omega))^{*}) \cap L^{2}_{loc}((0,T]; H^{2}(\Omega)) \cap L^{\infty}_{loc}((0,T]; H^{1}(\Omega)) \cap W^{1,2}_{loc}((0,T]; (H^{1}(\Omega))^{*}) \text{ and } \hat{\beta}(u) \in L^{1}(Q_{T});$
- (w2)  $u(0, \cdot) = u_o$  a.e. in  $\Sigma_T$ ;
- (w3) there is a function  $\xi : [0,T] \to L^2(\Omega)$  such that

$$\xi \in L^2_{loc}((0,T]; L^2(\Omega)), \qquad \xi \in \beta(u) \qquad a.e. \text{ in } Q_T$$

and

$$\frac{d}{dt}(u(t),\eta) + \nu(\Delta u(t),\Delta \eta) - (\xi(t) + g(u(t)),\Delta \eta) = 0$$

for all  $\eta \in H^2(\Omega)$  with  $\frac{\partial \eta}{\partial n}$  a.e. on  $\Gamma$ , and for a.e.  $t \in [0, T]$ .

Applying Theorems 2.1-2.4 to (CHC) we have:

**Theorem 4.1.** Assume that (A1)-(A3) hold and

$$m:=\frac{1}{|\Omega|}\int_{\Omega}u_{o}dx\in int.D(\beta).$$

Then for every finite T > 0 problem (CHC) has one and only one solution u on [0, T], and the following statements (a) and (b) hold:

(a)  $u \in L^{\infty}(\delta, \infty; H^{1}(\Omega))$ ,  $u'(\delta, \infty; (H^{1}(\Omega))^{*})$  for every  $\delta > 0$ , and hence the  $\omega$ -limit set  $\omega(u_{o}) := \{z \in L^{2}(\Omega); u(t_{n}) \to z \text{ in } L^{2}(\Omega) \text{ for some } t_{n} \text{ with } t_{n} \to \infty\}$  is non-empty;

(b)  $\omega(u_o) \subset H^2(\Omega)$ , and any  $u_\infty \in \omega(u_o)$  with some  $\mu_\infty \in \mathbb{R}$  and  $\xi_\infty \in L^2(\Omega)$  solves the following stationary problem

$$-\nu\Delta u_{\infty} + \xi_{\infty} + g(u_{\infty}) = \mu_{\infty} \quad \text{in }\Omega, \quad \xi_{\infty} \in \beta(u_{\infty}) \quad a.e. \in \Omega,$$
$$\frac{\partial u_{\infty}}{\partial n} = 0 \quad a.e. \text{ on } \Gamma, \quad \frac{1}{|\Omega|} \int_{\Omega} u_{\infty} dx = m.$$

Now, let us reformulate (CHC) as an evolution problem of the form (VI) in the space

$$H := \{ z \in L^{2}(\Omega); ; \int_{\Omega} z \, dx = 0 \} \text{ with } |z|_{H} = |z|_{L^{2}(\Omega)};$$

put also

$$V := H \cap H^1(\Omega)$$
 with  $|z|_V = |\nabla z|_{L^2(\Omega)}$ .

For this purpose we consider the data  $\varphi^t = \varphi$ ,  $p(\cdot)$  and  $v_o$  as follows:.

$$\varphi(z) := \begin{cases} \frac{\nu}{2} |\nabla z|^2_{L^2(\Omega)} + \int_{\Omega} \hat{\beta}(z+m) dx & \text{if } z \in V, \\ \infty & \text{otherwise,} \end{cases}$$

where  $m = \frac{1}{|\Omega|} \int_{\Omega} u_o dx$ ;

$$p(z) := \pi(g(z+m)), \quad P(z) := \int_{\Omega} \hat{g}(z+m)dx, \quad z \in H;$$
$$v_o := u_o - m.$$

By virtue of the following lemma, problems (CHC) and (VI) associated with the data defined above are equivalent.

**Lemma 4.1.** Let  $\ell \in L^2(\Omega)$ . Then  $\pi(\ell) \in \partial \varphi(z)$  if and only if  $z_m = z + m$  satisfies that there are  $\mu_m \in \mathbf{R}$  and  $\xi_m \in L^2(\Omega)$  such that

$$-\nu\Delta z_m + \xi_m = \ell + \mu_m \quad in \ L^2(\Omega), \qquad \xi_m \in \beta(z_m) \quad a.e. \ in \ \Omega,$$
$$\frac{\partial z_m}{\partial n} = 0 \qquad a.e. \ on \ \Gamma, \qquad \frac{1}{|\Omega|} \int_{\Omega} z_m dx = m;$$

hence  $z_m \in H^2(\Omega)$ . Moreover,  $\mu_m$  can be chosen so that

$$|\mu_m| \leq M(1+|\ell|_{L^2(\Omega)}),$$

where M > 0 is a certain constant dependent only upon  $\beta$  and m, and  $z_m$  satisfies that

$$\nu |\Delta z_m|_{L^2(\Omega)} \le |\ell|_{L^2(\Omega)} + |\mu_m| |\Omega|^{\frac{1}{2}}.$$

By Theorem 2.1 problem (VI) has one and only one solution v. Moreover we see from the above lemma that the function u := v + m is the unique solution of (CHC), and from Theorems 2.2 and 2.3 that (a) and (b) hold.

When the state constraint  $\xi \in \beta(u)$  is not imposed, the system (1.8)-(1.10) becomes the standard Cahn-Hilliard problem. For such a problem various existence, uniqueness and asymptotic results have been establised; see e.g. Elliott [3], Elliott-Zheng [6] and Zheng [15]. For related results in abstract setting we refer to Temam [13] and von Wahl [14]. For the Cahn-Hilliard models with non-smooth free energy functionals we refer to Elliott-Mikelic [4]. The structure of stationary solutions corresponding to the Cahn-Hilliard equation was studied by Gurtin-Matano [7]; their analysis covers also some cases of free energy F(u) with infinite walls.

Finally we give examples of  $\beta$  and the corresponding Cahn-Hilliard equations.

**Example 4.1.** (i) (Logarithmic form) For constants  $\alpha_o > 0$  and  $\theta > 0$ ,  $\theta$  being a parameter,

$$\beta(u) := \beta^{\theta}(u) = \begin{cases} \{\alpha_o \theta \log \frac{u}{1-u}\} & \text{for } 0 < u < 1, \\ \emptyset & \text{otherwise.} \end{cases}$$

Gien any Lipschitz continuous function  $\bar{g}$  on [0, 1], we extend it to a Lipschitz continuous function g, with support in [-1, 2], on the whole line **R**.

(ii) (The limit of  $\beta^{\theta}$  as  $\theta \to 0$ )

$$\beta(u) := \beta^{0}(u) = \begin{cases} [0, \infty) & \text{if } u = 1, \\ \{0\} & \text{if } 0 < u < 1, \\ (-\infty, 0] & \text{if } u = 0, \\ \emptyset & \text{otherwise,} \end{cases}$$

and g is the same as in (i).

**Example 4.2.** Denote by  $(CHC)_{\theta}$  and  $(CHC)_0$  the Cahn-Hilliard equations (CHC) associated with  $\beta = \beta^{\theta}$  and  $\beta = \beta^{0}$ , respectibely. Then, by the theorems proved above,  $(CHC)_{\theta}$  and  $(CHC)_0$  have the unique solutions  $u^{\theta}$  and  $u^{0}$ , respectively, and moreover  $u^{\theta} \rightarrow u^{0}$  as  $\theta \rightarrow 0$  in the similar sense as Theorem 2.4.

#### References

- J. F. Blowey and C. M. Elliott, The Cahn-Hilliard gradient theory for phase separation with non-smooth free energy, Part I: Mathematical analysis, European J. Appl. Math. 2(1991), 233-280.
- [2] H. Brézis, Opérateurs Maximaux Monotones et Semi-Groupes de Contractions dans les Espaces de Hilbert, North-Holland, Amsterdam, 1973.

- [3] C. M. Elliott, The Cahn-Hilliard model for the kinetics of phase separation, in Mathematical Models for Phase Change Problems J. F. Rodrigues ed., ISNM 88, Birkhäuser, Basel, 1989, pp.35-73.
- [4] C. M. Elliott and A. Mikelic, Existence for the Cahn-Hilliard phase separation model with a non-differentiable energy, Ann. Mat. pura appl. 158(1991), 181-203.
- [5] C. M. Elliott and S. Luckhaus, A generalized diffusion equation for phase separation of a multi-component mixture with interfacial free energy, preprint.
- [6] C. M. Elliott and S. Zheng, On the Cahn-Hilliard equation, Arch. Rat. Mech. Anal. 96(1986), 339-357.
- [7] M. E. Gurtin and H. Matano, On the structure of equilibrium phase transitions within the gradient theory of fluids, Quart. Appl. Math. 156(1988), 301-317.
- [8] N. Kenmochi, M. Niezgódka and I. Pawlow, Subdifferential operator approach to the Cahn-Hilliard equation with constraint, preprint.
- [9] N. Kenmochi and I. Pawlow, A class of nonlinear elliptic-parabolic equations with timedependent constraints, Nonlinear Anal. TMA 10(1986), 1181-1202.
- [10] J. L. Lions, Quelques Méthodes de Résolution des Problèmes aux Limites Non Linéaires, Dunod Gauthier- Villars, Paris, 1969.
- [11] U. Mosco, Convergence of convex sets and of solutions of variational inequalities, Avdances Math. 3(1969), 510-585.
- [12] Y. Oono and S, Puri, Study of the phase separation dynamics by use of call dynamical systems, I. Modelling Phys. Rev. (A) 38(1988), 434-453.
- [13] R. Temam, Infinite Dimensional Dynamical Systems in Mechanics and Physics, Springer Verlag, Berlin, 1988.
- [14] W. von Wahl, On the Cahn-Hilliard equation  $u' + \Delta^2 u \Delta f(u) = 0$ , Delft Progress Report 10(1985), 291-310.
- [15] S. Zheng, Asymptotic behaviour of the solution to the Cahn-Hilliard equation, Applic. Anal. 23(1986), 165-184.
- N. Kenmochi: Department of Mathematics, Faculty of Education, Chiba University 1-33 Yayoi-chō, Chiba, 260 Japan
- M. Niezgódka: Institute of Applied Mathematics and Mechanics, Warsaw University Banacha 2, 00-913 Warsaw, Poland
- I. Pawlow: Systems Research Institute, Polish Academy of Sciences, Newelska 6, 01-447 Warsaw, Poland