Electronic Journal of Differential Equations, Vol. 2014 (2014), No. 229, pp. 1–10. ISSN: 1072-6691. URL: http://ejde.math.txstate.edu or http://ejde.math.unt.edu ftp ejde.math.txstate.edu

EXISTENCE OF SOLUTIONS TO NONLINEAR PARABOLIC UNILATERAL PROBLEMS WITH AN OBSTACLE DEPENDING ON TIME

NABILA BELLAL

ABSTRACT. Using the penalty method, we prove the existence of solutions to nonlinear parabolic unilateral problems with an obstacle depending on time. To find a solution, the original inequality is transformed into an equality by adding a positive function on the right-hand side and a complementary condition. This result can be seen as a generalization of the results by Mokrane in [11] where the obstacle is zero.

1. INTRODUCTION

The main purpose of this article is to prove the existence of a solution to a nonlinear parabolic inequality of obstacle type. Our problem is associated to a second-order nonlinear operator of Leray-Lions type. We prove that actually the solution satisfies an equation with a modification of the right-hand side by a positive function and a complementary condition. This result can be seen as a generalization of the result obtained Mokrane [11] when the obstacle is zero.

Statement of the problem. Let Ω be a bounded Lipschitz open set of \mathbb{R}^N with boundary $\partial\Omega$ and T a positive real number. Set $Q = \Omega \times (0, T)$ and $\Sigma = \Gamma \times (0, T)$. Given functions u_0 and ψ we look for a solution u to the problem

$$\frac{\partial u}{\partial t} + A(u) + g(u, Du) - f = \mu \quad \text{in } Q = \Omega \times]0, T[, \tag{1.1}$$

$$u \ge \psi, \quad \mu \ge 0, \quad \mu(u - \psi) = 0 \quad \text{in } Q,$$

$$(1.2)$$

$$u(x,t) = 0 \quad \text{on } \Sigma, \tag{1.3}$$

$$u(x,0) = u_0(x) \quad \text{in } \Omega. \tag{1.4}$$

Here A is a Leray-Lions operator from $L^p(0,T; W_0^{1,p}(\Omega))$ into its dual, f belongs to $L^{p'}(Q)$ and g(x,t,u,Du) is a nonlinear term, the prototype of which is $u|Du|^q$ with q , we suppose that <math>p > 2.

When g is equal to zero, the corresponding result has been proved e.g. in [8]. On the other hand, the equation associated with the unilateral problem (1.1), (1.3), (1.4) (i.e. the case where $\mu = 0$ in (1.1), the conditions (1.2) being omitted) has

²⁰⁰⁰ Mathematics Subject Classification. 35K86, 35R35, 49J40.

Key words and phrases. Parabolic variational inequalities; Leray-Lions operator;

penalization; existence theorem.

^{©2014} Texas State University - San Marcos.

Submitted March 23, 2014. Published October 27, 2014.

been solved in [5]. Here we extend Mokrane's result [11], by utilizing different techniques. For $\psi = 0$, [11] proved the existence of a solution.

Considered just as an equation (without obstacle) or as a variational inequality this problem, or very similair ones with various types of hypotheses on the operator A (or the function $a(x, t, s, \xi)$ see below), g and the data have been addressed by several authors, [1, 2, 9].

For some of these results, an extra condition on the form a(x, t, s, .) applied to the positive part on any test function is added. It seems for us that it is more interesting and realistic, to avoid this condition, and replace it by an extra regularity condition on the obstacle. Moreover these authors did not deal with the existence of the function μ and the complementary condition $\mu(u - \psi) = 0$ in Q.

In this article we use a regularization-penalization procedure and a compactness result analogous to the ones introduced [11], and some other different techniques.

This article is organised as follows. The first part is devoted to the hypotheses and the setting of the main result. In the second one we proceed by the regularization-penalisation method. We construct a one parameter family of solutions and prove some estimates on these approximate solutions. In the third part we prove the convergence of an extracted subsequence of this family, to a solution of our problem.

2. Hypotheses and the main result

Let Ω be a bounded subset of \mathbb{R}^N , with Lipschitz boundary $\partial\Omega$, Q be $\Omega \times]0, T[$ for a given T, $0 < T < \infty$ and $\Sigma = \partial\Omega \times]0, T[$. Let p and p' be fixed with $\frac{1}{p} + \frac{1}{p'} = 1$, $2 , <math>W_0^{1,p}(\Omega)$ is the usual Sobolev space equipped with the L^p norm of the gradients. Let A be a nonlinear operator from $L^p(0, T; W_0^{1,p}(\Omega))$ into its dual $L^{p'}(0, T; W^{-1,p'}(\Omega))$ of Leray-Lions type defined by

$$A(u) = -\operatorname{div}(a(x, t, u, Du)),$$

where $a(x, t, s, \xi)$ is a Carathéodory function such that

$$a(x,t,s,\xi) \leq \beta[|s|^{p-1} + |\xi|^{p-1} + k(x,t)], \quad k(x,t) \in L^{p'}(Q), \ \beta > 0$$
$$[a(x,t,s,\xi) - a(x,t,s,\eta)][\xi - \eta] > 0, \quad \forall \xi \neq \eta$$
(2.1)
$$a(x,t,s,\xi)\xi \geq \alpha|\xi|^{p}, \quad \alpha > 0.$$

Let g(x,t,u,Du) be a nonlinear lower order term having growth of order q, (q with respect to <math>|Du| and of order m (1 < m < p - q) with respect to |u| and satisfying a sign condition. To be more precise we assume that g is a Carathéodory function such that

$$|g(x,t,s,\xi)| \le b(|s|)(h(x,t) + |\xi|^q)$$
(2.2)

where 1 < q < p - 1, $h \in L^{\infty}(Q)$, and $b : \mathbb{R}^+ \to \mathbb{R}^+$ is a continuous, nonnegative increasing function, having growth of order m, (1 < m < p - q) with respect to |u|:

$$b(|u|) \le \rho + |u|^m, \quad \rho > 0, \ 1 < m < p - q;$$
(2.3)

$$g(x,t,s,\xi)s \ge 0 \quad \forall (x,t,s,\xi) \in \Omega \times \mathbb{R}^2 \times \mathbb{R}^N.$$
(2.4)

We have the following assumptions on u_0 , f and ψ :

$$u_0 \in L^2(\Omega), \tag{2.5}$$

$$f \in L^{p'}(Q), \tag{2.6}$$

 $\psi \in L^p(0,T; W^{1,p}(\Omega)) \quad \text{with } \psi \le 0 \text{ on } \Sigma, \tag{2.7}$

$$\psi(0) \le u_0 \quad \text{a.e. in } \Omega, \tag{2.8}$$

$$\psi^+ \in L^\infty(Q), \tag{2.9}$$

$$\frac{\partial \psi}{\partial t} \in L^{p'}(Q) \tag{2.10}$$

Also we assume a complementary condition on a and ψ ,

$$\operatorname{div}(a(x,t,u,D\psi) \in L^{p'}(Q) \quad \text{for } u \in L^p(0,T,W_0^{1,p}(\Omega))$$
(2.11)

and is bounded in $L^{p'}(Q)$ on bounded sets of $L^p(0, T, W_0^{1,p}(\Omega))$. Our main result is the following.

Theorem 2.1. Under assumptions (2.1)–(2.10) there exist at least one pair of functions u and μ which are a solution of (1.1)–(1.4) and satisfy

$$u \in L^{\infty}(0,T; L^{2}(\Omega)) \cap L^{p}(0,T; W_{0}^{1,p}(\Omega)), \qquad (2.12)$$

$$\frac{\partial u}{\partial t} = \lambda_1 + \lambda_2 \quad with \ \lambda_1 \in L^{p'}(0,T; W^{-1,p'}(\Omega)), \ \lambda_2 \in L^1(Q), \tag{2.13}$$

$$u \ge \psi \quad in \ Q, \tag{2.14}$$

$$\mu \in L^{p'}(Q), \tag{2.15}$$

$$\mu \ge 0, \tag{2.16}$$

$$g(x,t,u,Du) \in L^1(Q) \quad and \ ug(x,t,u,Du) \in L^1(Q), \tag{2.17}$$

$$\frac{\partial u}{\partial t} + A(u) + g(x, t, u, Du) - f = \mu \quad in \ Q, \tag{2.18}$$

$$\mu(u - \psi) = 0 \quad in \ Q, \tag{2.19}$$

$$u \in C^{0}(0,T; W^{-1,r}(\Omega)) \quad for \ r < \inf(p, \frac{p}{p-1}, \frac{N}{N-1}),$$
 (2.20)

$$u(x,0) = u_0(x)$$
 in Ω . (2.21)

3. Proof of the Theorem 2.1

3.1. Approximate solutions. For $\varepsilon > 0$, we define

$$g_{\varepsilon}(x,t,s,\xi) = \frac{g(x,t,s,\xi)}{1+\varepsilon|g(x,t,s,\xi)|}$$
(3.1)

and we denote by u_{ε} the solution of the approximate and penalized problem

$$\frac{\partial u_{\varepsilon}}{\partial t} - \operatorname{div}(a(x, t, u_{\varepsilon}, Du_{\varepsilon})) + g_{\varepsilon}(x, t, u_{\varepsilon}, Du_{\varepsilon})
- \frac{1}{\varepsilon^{p-1}} |(u_{\varepsilon} - \psi)^{-}|^{p-2} (u_{\varepsilon} - \psi)^{-} = f, \quad \text{in } Q,
u_{\varepsilon}(x, 0) = u_{0}(x), \quad x \in \Omega,
u_{\varepsilon} = 0 \text{ on } \Sigma,
u_{\varepsilon} \in L^{p}(0, T; W_{0}^{1, p}(\Omega))$$
(3.2)

which has a weak solution by the classical result of Lions [10], Donati [8], where v^- denotes the negative part of v, i.e. $v^- = \sup(0, -v)$, for any function v.

The function u_{ε} is a solution of (3.2) in the following sense:

$$u_{\varepsilon} \in L^{p}(]0, T[, W_{0}^{1, p}(\Omega)) \cap \mathcal{C}([0, T], L^{2}(\Omega)),$$

$$\frac{\partial u_{\varepsilon}}{\partial t} \in L^{p'}(0, T; W^{-1, p'}(\Omega)), \quad u_{\varepsilon}(x, 0) = u_{0}(x),$$

$$\int_{0}^{T} \langle \frac{\partial u_{\varepsilon}}{\partial t}, v \rangle dt + \int_{Q} a(x, t, u_{\varepsilon}, Du_{\varepsilon}) Dv \, dx \, dt + \int_{Q} g_{\varepsilon}(x, t, u_{\varepsilon}, Du_{\varepsilon}) v \, dx \, dt$$

$$- \frac{1}{\varepsilon^{p-1}} \int_{Q} ((u_{\varepsilon} - \psi)^{-})^{p-2} (u_{\varepsilon} - \psi)^{-} v \, dx \, dt$$

$$= \int_{Q} fv \, dx \, dt, \quad \forall v \in L^{p}(]0, T[, W_{0}^{1, p}(\Omega))$$

$$(3.3)$$

3.2. $L^p(0,T; W_0^{1,p}(\Omega))$ - estimate of u_{ε} . Recall that since $\psi \in L^p(]0, T[, W^{1,p}(\Omega))$, p > 2 and $\frac{\partial \psi}{\partial t} \in L^{p'}(Q)$, we have $\psi \in W^{1,p'}(Q)$. From this and by a slight modifaction of the [14, Lemma 1.1], we deduce that $\frac{\partial \psi^+}{\partial t} \in L^{p'}(Q)$ and $(u_{\varepsilon} - \psi^+)$ is a possible test function. We use it in (3.3). Multiplying (3.2) by the test function $(u_{\varepsilon} - \psi^+)$ we get, denoting by \langle,\rangle the duality pairing between $W^{1,p}(\Omega)$ and itz dual

duality pairing between $W_0^{1,p}(\Omega)$ and its dual

$$\int_{0}^{t} \left\langle \frac{\partial (u_{\varepsilon} - \psi^{+})}{\partial t}, u_{\varepsilon} - \psi^{+} \right\rangle dt' + \int_{0}^{t} \int_{\Omega} a(x, t', u_{\varepsilon}, Du_{\varepsilon}) D(u_{\varepsilon} - \psi^{+}) \, dx \, dt' + \int_{0}^{t} \int_{\Omega} g_{\varepsilon}(x, t', u_{\varepsilon}, Du_{\varepsilon}) (u_{\varepsilon} - \psi^{+}) \, dx \, dt' - \frac{1}{\varepsilon^{p-1}} \int_{0}^{t} \int_{\Omega} |(u_{\varepsilon} - \psi)^{-}|^{p-2} (u_{\varepsilon} - \psi)^{-} (u_{\varepsilon} - \psi^{+}) \, dx \, dt' = \int_{0}^{t} \int_{\Omega} (f - \frac{\partial \psi^{+}}{\partial t}) (u_{\varepsilon} - \psi^{+}) \, dx \, dt'.$$
(3.4)

which implies

$$\begin{aligned} &\frac{1}{2} \|u_{\varepsilon}(t) - \psi^{+}(t)\|_{L^{2}(\Omega)}^{2} + \int_{0}^{t} \int_{\Omega} a(x, t', u_{\varepsilon}, Du_{\varepsilon}) Du_{\varepsilon} \, dx \, dt' \\ &+ \int_{0}^{t} \int_{\Omega} u_{\varepsilon} g_{\varepsilon}(x, t', u_{\varepsilon}, Du_{\varepsilon}) \, dx \, dt' \\ &+ \frac{1}{\varepsilon^{p-1}} \int_{0}^{t} \|(u_{\varepsilon} - \psi)^{-}(t')\|_{L^{p}(\Omega)}^{p} dt' + \frac{1}{\varepsilon^{p-1}} \int_{0}^{t} \int_{\Omega} |(u_{\varepsilon} - \psi)^{-}|^{p-1} \psi^{-} \, dx \, dt' \\ &= \frac{1}{2} \|(u_{0} - \psi^{+}(0))\|_{L^{2}(\Omega)}^{2} + \int_{0}^{t} \int_{\Omega} (f - \frac{\partial \psi^{+}}{\partial t}) u_{\varepsilon} \, dx \, dt' - \int_{0}^{t} \int_{\Omega} (f - \frac{\partial \psi^{+}}{\partial t}) \psi^{+} \, dx \, dt' \\ &+ \int_{0}^{t} \int_{\Omega} a(x, t', u_{\varepsilon}, Du_{\varepsilon}) D\psi^{+} \, dx \, dt' + \int_{0}^{t} \int_{\Omega} \psi^{+} g_{\varepsilon}(x, t', u_{\varepsilon}, Du_{\varepsilon}) \, dx \, dt' \,. \end{aligned}$$

$$(3.5)$$

4

Using the conditions (2.1), (2.2), (2.3), (2.4), (2.9), Poincaré and Hölder inequalities we obtain

$$\begin{split} &\int_{Q} |a(x,t,u_{\varepsilon},Du_{\varepsilon})D\psi^{+}| \, dx \, dt \\ &\leq \beta \int_{Q} |u_{\varepsilon}|^{p-1} |D\psi^{+}| \, dx \, dt + \beta \int_{Q} |Du_{\varepsilon}|^{p-1} |D\psi^{+}| \, dx \, dt + \int_{Q} |k(x,t)| \, |D\psi^{+}| \, dx \, dt \\ &\leq \theta \int_{Q} |Du_{\varepsilon}|^{p} \, dx \, dt + M_{1} + M_{2}, \end{split}$$

$$(3.6)$$

and

$$\left|\int_{Q}\psi^{+}g_{\varepsilon}(x,t,u_{\varepsilon},Du_{\varepsilon})\,dx\,dt\right| \leq 3\theta\int_{0}^{t}|Du_{\varepsilon}|_{L^{p}(\Omega)}^{p}\,dt'+M_{3},$$

where θ is any positive real number and M_1 , M_2 and M_3 depend on the data θ and T.

By (2.1), we obtain

$$\int_0^t \int_\Omega a(x, t', u_\varepsilon, Du_\varepsilon) Du_\varepsilon \, dx \, dt' \ge \alpha \int_0^t \int_\Omega |Du_\varepsilon|^p \, dx \, dt' = \alpha \int_0^t \|Du_\varepsilon\|_{L^p(\Omega)}^p dt'.$$
(3.7)

Moreover, since $f, \frac{\partial \psi^+}{\partial t} \in L^{p'}(Q)$ and $u_0 \in L^2(\Omega)$ we deduce from (2.9) and Hölder inequality that

$$\int_{0}^{t} \int_{\Omega} (f - \frac{\partial \psi^{+}}{\partial t}) u_{\varepsilon} \, dx \, dt' - \int_{0}^{t} \int_{\Omega} (f - \frac{\partial \psi^{+}}{\partial t}) \psi^{+} \, dx \, dt' + \frac{1}{2} \| (u_{0} - \psi^{+}(0)) \|_{L^{2}(\Omega)}^{2} \\
\leq M_{4} + \theta \int_{0}^{t} \| D u_{\varepsilon} \|_{L^{p}(\Omega)}^{p} dt'.$$
(3.8)

Now we deduce from (3.5) and inequalities (3.6), (3.7) and (3.8) that

$$\frac{1}{2} \|u_{\varepsilon}(t) - \psi^{+}(t)\|_{L^{2}(\Omega)}^{2} + (\alpha - 5\theta) \int_{0}^{t} \|u_{\varepsilon}\|_{W_{0}^{1,p}(\Omega)}^{p} dt' \\
+ \int_{0}^{t} \int_{\Omega} u_{\varepsilon} g_{\varepsilon}(x, t', u_{\varepsilon}, Du_{\varepsilon}) dx dt' + \frac{1}{\varepsilon^{p-1}} \int_{0}^{t} \|(u_{\varepsilon} - \psi)^{-}(t')\|_{L^{p}(\Omega)}^{p} dt' \\
+ \frac{1}{\varepsilon^{p-1}} \int_{0}^{t} \int_{\Omega} |(u_{\varepsilon} - \psi)^{-}|^{p-2} (u_{\varepsilon} - \psi)^{-} \psi^{-} dx dt' \\
\leq M_{1} + M_{2} + M_{3} + M_{4}.$$
(3.9)

Choosing θ small enough (for example $\theta = \frac{\alpha}{10}$) it results that

$$\|u_{\varepsilon}\|_{L^{p}(0,T;W_{0}^{1,p}(\Omega))} \le C_{1}, \qquad (3.10)$$

$$||u_{\varepsilon}||_{L^{\infty}(0,T;L^{2}(\Omega))} \le C_{2},$$
(3.11)

$$\int_{Q} u_{\varepsilon} g_{\varepsilon}(x, t, u_{\varepsilon}, Du_{\varepsilon}) \, dx \, dt \le C_3.$$
(3.12)

Note that θ , M_i and C_i denote nonnegative constants which do no depend on ε . Then by extracting a subsequence also denoted by u_{ε} , we see that there exists

$$u_{\varepsilon} \in L^p(0,T; W_0^{1,p}(\Omega)) \cap L^{\infty}(0,T; L^2(\Omega))$$
(3.13)

such that

$$u_{\varepsilon} \rightharpoonup u \quad \text{weakly in } L^p(0,T;W_0^{1,p}(\Omega)),$$
(3.14)

$$u_{\varepsilon} \rightharpoonup u \quad \text{weakly star in } L^{\infty}(0,T;L^{2}(\Omega))$$
 (3.15)

Then (2.12) is proved.

3.3. $L^p(Q)$ -estimate of $\frac{(u_{\varepsilon}-\psi)^-}{\varepsilon}$. The equation (3.2) can be written as

N. BELLAL

$$\frac{\partial(u_{\varepsilon} - \psi)}{\partial t} - \operatorname{div}[(a(x, t, u_{\varepsilon}, Du_{\varepsilon}) - a(x, t, u_{\varepsilon}, D\psi))] + g_{\varepsilon}(x, t, u_{\varepsilon}, Du_{\varepsilon})
- \frac{1}{\varepsilon^{p-1}}|(u_{\varepsilon} - \psi)^{-}|^{p-2}(u_{\varepsilon} - \psi)^{-}
= f - \frac{\partial\psi}{\partial t} + \operatorname{div}(a(x, t, u_{\varepsilon}, D\psi)), \quad \text{in } Q.$$
(3.16)

Multiplying (3.16) by the test function $-\frac{(u_{\varepsilon}-\psi)^{-}}{\epsilon}$, we obtain

$$-\frac{1}{\varepsilon} \int_{0}^{T} \left\langle \frac{\partial(u_{\varepsilon} - \psi)}{\partial t}, (u_{\varepsilon} - \psi)^{-} \right\rangle dt$$

$$-\frac{1}{\varepsilon} \int_{Q} \left[(a(x, t, u_{\varepsilon}, Du_{\varepsilon}) - a(x, t, u_{\varepsilon}, D\psi)) \right] D(u_{\varepsilon} - \psi)^{-} dx dt$$

$$-\frac{1}{\varepsilon} \int_{Q} (u_{\varepsilon} - \psi)^{-} g_{\varepsilon}(x, t, u_{\varepsilon}, Du_{\varepsilon}) dx dt + \frac{1}{\varepsilon^{p}} \int_{Q} |(u_{\varepsilon} - \psi)^{-}|^{p} dx dt$$

$$= -\frac{1}{\varepsilon} \int_{0}^{T} \left\langle f - \frac{\partial \psi}{\partial t} + \operatorname{div}(a(x, t, u_{\varepsilon}, D\psi)), (u_{\varepsilon} - \psi)^{-} \right\rangle dt.$$

(3.17)

Using (2.6), (2.10), (2.11), we have $f - \frac{\partial \psi}{\partial t} + \operatorname{div}(a(x, t, u_{\varepsilon}, D\psi)) \in L^{p'}(0, T; L^{p'}(\Omega))$, then using Young inequality the right hand side of (3.17) is absorbed by the fourth term of the left hand side. On the set where $u_{\varepsilon} \leq \psi$, thanks to the strict monotony, the second term is non negative.

Concerning the third term of (3.17), we can rewrite it in the form

$$I = -\frac{1}{\varepsilon} \int_{\{u_{\varepsilon} \le \psi, u_{\varepsilon} < 0\}} (u_{\varepsilon} - \psi)^{-} g_{\varepsilon}(x, t, u_{\varepsilon}, Du_{\varepsilon}) \, dx \, dt - \frac{1}{\varepsilon} \int_{\{0 \le u_{\varepsilon} \le \psi\}} (u_{\varepsilon} - \psi)^{-} g_{\varepsilon}(x, t, u_{\varepsilon}, Du_{\varepsilon}) \, dx \, dt = I_{1} + I_{2},$$

by the sign condition on g, I_1 is non negative.

For I_2 using the growth condition on g, h, b and ψ^+ , we can easily obtain two positive constants K_1 and K_2 such that $|g(x, t, u_{\varepsilon}, Du_{\varepsilon})| \leq K_1 + K_2 |Du_{\varepsilon}|^q$. Then I_2 can be estimated as follows

$$\begin{aligned} |I_2| &\leq K_1 \int_{\{0 \leq u_{\varepsilon} \leq \psi\}} \frac{(u_{\varepsilon} - \psi)^-}{\varepsilon} \, dx \, dt + K_2 \int_{\{0 \leq u_{\varepsilon} \leq \psi\}} |Du_{\varepsilon}|^q \frac{(u_{\varepsilon} - \psi)^-}{\varepsilon} \, dx \, dt \\ &= A_1 + A_2. \end{aligned}$$

It is clear that $|A_1| \leq C \| \frac{(u_{\varepsilon} - \psi)^-}{\varepsilon} \|_{L^p(Q)}$. For A_2 we use (3.10) and Hölder inequality to obtain

$$A_2 = K_2 \int_{\{0 \le u_{\varepsilon} \le \psi\}} |Du_{\varepsilon}|^q \frac{(u_{\varepsilon} - \psi)^-}{\varepsilon} \, dx \, dt$$

 $\mathbf{6}$

$$\leq K_2 \int_{\{0 \leq u_{\varepsilon} \leq \psi\}} \left(|Du_{\varepsilon}|^{qr} \right)^{\frac{1}{r}} \left(\left(\frac{(u_{\varepsilon} - \psi)^{-}}{\varepsilon} \right)^{r'} \right)^{\frac{1}{r'}} dx \, dt$$

with $\frac{1}{r} + \frac{1}{r'} = 1$. Choosing r such that qr = p and thus $r' = \frac{p}{p-q}$, one has $A_2 \leq C \| \frac{(u_{\varepsilon} - \psi)^-}{\varepsilon} \|_{L^{r'}(Q)}$. Since q < p-1 and thus r' < p, we get $|A_2| \leq C \| \frac{(u_{\varepsilon} - \psi)^-}{\varepsilon} \|_{L^p(Q)}$. Therefore, we obtain

$$\left\|\frac{(u_{\varepsilon}-\psi)^{-}}{\varepsilon}\right\|_{L^{p}(Q)}^{p} \leq C \tag{3.18}$$

From (3.18) we infer that

$$(u_{\varepsilon} - \psi)^{-} \to 0$$
 strongly in $L^{p}(Q)$ (3.19)

and thus

$$u \ge \psi$$
 a.e. on Q (3.20)

which proves (2.14).

3.4. Equi-integrability of $g_{\varepsilon}(x, t, u_{\varepsilon}, Du_{\varepsilon})$. Now we adapt a method of [15] to prove the equi-integrability of $g_{\varepsilon}(x, t, u_{\varepsilon}, Du_{\varepsilon})$. For $\delta > 0$, define the sets

$$F_{\delta} = \{(x,t) \in Q : |u| \le \delta\},\$$

$$G_{\delta} = \{(x,t) \in Q : |u| > \delta\}.$$

Using the estimates (3.10) on u_{ε} , the conditions (2.2), (2.3) and (2.4), for any measurable subset $E \subset Q$, we have

$$\begin{split} &\int_{E} |g_{\varepsilon}(x,t,u_{\varepsilon},Du_{\varepsilon})| \, dx \, dt \\ &= \int_{E\cap F_{\delta}} |g_{\varepsilon}(x,t,u_{\varepsilon},Du_{\varepsilon})| \, dx \, dt + \int_{E\cap G_{\delta}} |g_{\varepsilon}(x,t,u_{\varepsilon},Du_{\varepsilon})| \, dx \, dt \\ &\leq \int_{E\cap F_{\delta}} (\rho + |u_{\varepsilon}|^{m})(h(x,t) + |Du_{\varepsilon}|^{q}) \, dx \, dt + \frac{1}{\delta} \int_{E\cap G_{\delta}} u_{\varepsilon}g_{\varepsilon}(x,t,u_{\varepsilon},Du_{\varepsilon}) \, dx \, dt \\ &\leq (\rho + \delta^{m}) \int_{E} (h(x,t) + |Du_{\varepsilon}|^{q}) \, dx \, dt + \frac{1}{\delta} \int_{E} u_{\varepsilon}g_{\varepsilon}(x,t,u_{\varepsilon},Du_{\varepsilon}) \, dx \, dt \\ &\leq (\rho + \delta^{m})(||h||_{L^{\infty}(Q)}|E| + C_{1}^{q/p}(|E|)^{1-\frac{q}{p}}) + \frac{1}{\delta}C_{3}. \end{split}$$

From (3.21), by choosing first δ sufficiently large and the measure of E sufficiently small, we deduce that

$$g_{\varepsilon}(x, t, u_{\varepsilon}, Du_{\varepsilon})$$
 is equi-integrable. (3.22)

Note also that (3.21) with E = Q implies

$$g_{\varepsilon}(x, t, u_{\varepsilon}, Du_{\varepsilon})$$
 is bounded in $L^1(Q)$. (3.23)

3.5. Almost pointwise convergence of u_{ε} and Du_{ε} . From (3.2) we can write $\frac{\partial u_{\varepsilon}}{\partial t} = \lambda_1^{\varepsilon} + \lambda_2^{\varepsilon}$, with $\lambda_2^{\varepsilon} = g_{\varepsilon}(x, t, u_{\varepsilon}, Du_{\varepsilon})$. Since u_{ε} is bounded in $L^p(0, T; W_0^{1,p}(\Omega))$ (see (3.10) and $\frac{(u_{\varepsilon} - \psi)^{-}}{\varepsilon}$ is bounded in $L^p(Q)$ (see (3.18)) we deduce from (3.23) that

$$\frac{\partial u_{\varepsilon}}{\partial t} = \lambda_1^{\varepsilon} + \lambda_2^{\varepsilon} \tag{3.24}$$

with λ_1^{ε} bounded in $L^{p'}(0,T;W^{-1,p'}(\Omega))$ and λ_2^{ε} bounded in $L^1(Q)$.

Since $g_{\varepsilon}(x, t, u_{\varepsilon}, Du_{\varepsilon})$ is equi-integrable in $L^1(Q)$ we can extract subsequences (still denoted by λ_1^{ε} and λ_2^{ε}) such that

$$\lambda_1^{\varepsilon} \rightharpoonup \lambda_1 \quad \text{weakly in } L^{p'}(0,T;W^{-1,p'}(\Omega)),$$

$$(3.25)$$

$$\lambda_2^{\varepsilon} \rightharpoonup \lambda_2$$
 weakly in $L^1(Q)$ (3.26)

This implies

$$\frac{\partial u}{\partial t} = \lambda_1 + \lambda_2 \in L^{p'}(0, T; W^{-1, p'}(\Omega)) + L^1(Q)$$
(3.27)

which proves (2.13).

From (3.24) and the estimate (3.10) on u_{ε} we have

$$u_{\varepsilon} \text{ is bounded in } L^{p}(0,T;W_{0}^{1,p}(\Omega)) \text{ with } \frac{\partial u_{\varepsilon}}{\partial t} \text{ bounded in } L^{p'}(0,T;W^{-1,p'}(\Omega)) + L^{1}(0,T;L^{1}(\Omega)) \subset L^{1}(0,T;W^{-1,r}(\Omega))$$
(3.28) for all $r < \inf\{\frac{N}{N-1}, \frac{p}{p-1}\}.$

Since $W_0^{1,p}(\Omega) \subset L^p(\Omega) \subset W^{-1,r}(\Omega)$ for p > r, the first injection being compact, a lemma of Aubin's type (see eg. [13, corollary 4]) implies that

$$u_{\varepsilon} \to u \quad \text{strongly in } L^p(0,T;L^p(\Omega))$$

$$(3.29)$$

which also implies that at least for a subsequence; still denoted by u_{ε} ,

$$u_{\varepsilon} \to u$$
 a.e in Q . (3.30)

Then we apply a compactness result due to Boccardo and Murat [5, 6], and more precisely [6, Theorem 4.3 and Remark 4.1]. Since u_{ε} is bounded in $L^{p}(0, T; W_{0}^{1,p}(\Omega))$ and since

$$\frac{\partial u_{\varepsilon}}{\partial t} - \operatorname{div}(a(x, t, u_{\varepsilon}, Du_{\varepsilon})) = \lambda_1^{\varepsilon} + \lambda_2^{\varepsilon} \text{is bounded in } L^{p'}(Q) + L^1(Q), \qquad (3.31)$$

in view of the approximation $g_{\varepsilon}(x, t, u_{\varepsilon}, Du_{\varepsilon})$ which is weakly compact in $L^{1}(Q)$ see (3.22), (3.23) and (3.18), we have (for a subsequence)

$$Du_{\varepsilon} \to Du$$
 strongly in $L^q(Q) \forall q < p,$ (3.32)

which implies

$$Du_{\varepsilon} \to Du$$
 a.e in Q . (3.33)

3.6. Passing to the limit in the equation. Using (3.1) and

$$g_{\varepsilon}(x, t, u_{\varepsilon}, Du_{\varepsilon}) \to g(x, t, u, Du)$$
 a.e in Q , (3.34)

which follows from (3.30), (3.33) and (3.22), we deduce, by Vitali's theorem, that

$$g_{\varepsilon}(x, t, u_{\varepsilon}, Du_{\varepsilon}) \to g(x, t, u, Du) \quad \text{strongly in } L^1(Q).$$
 (3.35)

Moreover since $u_{\varepsilon}g_{\varepsilon}(x,t,u_{\varepsilon},Du_{\varepsilon}) \geq 0$ a.e. in Q and by (3.12), Fatou's lemma implies

$$ug(x, t, u; Du)$$
 belongs to $L^1(Q)$. (3.36)

which completes the proof of (2.17).

Similarly since u_{ε} is bounded in $L^p(0,T; W_0^{1,p}(\Omega))$ (see (3.10)) and since u_{ε} and Du_{ε} tends to u and Du a.e in Q we have

$$a(x, t, u_{\varepsilon}, Du_{\varepsilon}) \rightharpoonup a(x, t, u, Du) \quad \text{weakly in } L^{p'}(Q).$$
 (3.37)

8

Since $\frac{(u_{\varepsilon}-\psi)^{-}}{\varepsilon}$ is bounded in $L^{p}(Q)$ (see (3.18))

$$\frac{1}{\varepsilon^{p-1}} |(u_{\varepsilon} - \psi)^{-}|^{p-2} (u_{\varepsilon} - \psi)^{-} \rightharpoonup \mu \quad \text{weakly in } L^{p'}(Q)$$
(3.38)

and we have $\mu \in L^{p'}(Q)$, $\mu \ge 0$ which proves (2.15), (2.16). Therefore we can pass to the limit in each term of (3.2) and thus prove that equation (2.18) holds.

Let us now prove (2.19); i.e.,

$$u \cdot (u - \psi) = 0 \quad \text{a.e. in } Q.$$

This follows from the equality

$$\frac{1}{\varepsilon^{p-1}}|(u_{\varepsilon}-\psi)^{-}|^{p-2}(u_{\varepsilon}-\psi)^{-}(u_{\varepsilon}-\psi) = -\varepsilon|\frac{(u_{\varepsilon}-\psi)^{-}}{\varepsilon}|^{p}$$

since u_{ε} tends to u strongly in $L^{p}(Q)$ (see (3.29)) while $\frac{1}{\varepsilon^{p-1}}|(u_{\varepsilon}-\psi)^{-}|^{p-2}(u_{\varepsilon}-\psi)^{-}$ tends weakly to μ in $L^{p'}(Q)$ and $\frac{(u_{\varepsilon}-\psi)^{-}}{\varepsilon}$ is bounded in $L^{p}(Q)$.

3.7. Initial condition. To complete the proof of the Theorem it remains to prove that (2.20) and (2.21) hold. We first prove that for $r < \inf\{\frac{N}{N-1}, \frac{p}{p-1}\}$

$$u_{\varepsilon} \to u \quad \text{strongly in } C^0(0,T;W^{-1,r}(\Omega)).$$
 (3.39)

This allows us to pass to the limit in $u_{\varepsilon}(x,0) = u_0(x)$ and implies that u satisfies the initial condition.

Recalling that $g_{\varepsilon}(x, t, u_{\varepsilon}, Du_{\varepsilon})$ converges in the strong topology of $L^{1}(Q)$, (see (3.35)) we can improve (3.24) to

$$\frac{\partial u_{\varepsilon}}{\partial t} = \lambda_1^{\varepsilon} + \lambda_2^{\varepsilon} \tag{3.40}$$

with λ_1^{ε} bounded in the space $L^{p'}(0,T;W^{-1,p'}(\Omega))$ and λ_2^{ε} relatively compact in $L^1(0,T;L^1(\Omega))$. Since

$$W^{-1,p'}(\Omega) + L^1(\Omega) \subset W^{-1,r}(\Omega), \tag{3.41}$$

for all h > 0 we have

$$\begin{aligned} \|u_{\varepsilon}(t+h) - u_{\varepsilon}(t)\|_{W^{-1,r}(\Omega)} \\ &= \|\int_{t}^{t+h} (\lambda_{1}^{\varepsilon} + \lambda_{2}^{\varepsilon}) dt'\|_{W^{-1,r}(\Omega)} \\ &\leq C \int_{t}^{t+h} \|\lambda_{1}^{\varepsilon}\|_{W^{-1,p'}(\Omega)} dt' + C \int_{t}^{t+h} \|\lambda_{2}^{\varepsilon}\|_{L^{1}(\Omega)} dt' \\ &\leq C h^{\frac{1}{p}} \|\lambda_{1}^{\varepsilon}\|_{L^{p'}(0,T;W^{-1,p'}(\Omega))} + C \|\lambda_{2}^{\varepsilon}\|_{L^{1}(t,t+h;L^{1}(\Omega))}, \end{aligned}$$
(3.42)

which in view of (3.40) implies that the function u_{ε} is uniformly equicontinuous in $C^0(0,T; W^{-1,r}(\Omega))$. Since u_{ε} is bounded in $L^{\infty}(0,T; L^2(\Omega))$, (see (3.11)) we deduce from Ascoli's theorem (see, eg [13, Lemma 1]) that u_{ε} is relatively compact in $C^0(0,T; W^{-1,r}(\Omega))$ which proves (3.39). **Remarks.** In this article, we assumed that p > 2, and realized that does not seem to be easy extending this method for the case p < 2.

It seems difficult to avoid a supplementary condition on ψ like (2.11). A similar condition is assumed for example in [8, hypotheses (9), (10)]. The condition (2.11) can be seen as follows: let us define for $u \in L^p(0, T, W_0^{1,p}(\Omega))$ the function $G = f - \frac{\partial \psi}{\partial t} + \operatorname{div} a(x, t, u, D\psi)$. The hypotheses on a, ψ are set in order to have $G \in L^{p'}(Q)$. In the case where a is independent of u, this is essentially a regularity condition on the obstacle ψ . If a depends on u, then with suitable condition on the derivative of $a(x, t, s, \xi)$ with respect to x, s, ξ one can see that (2.11) is satisfied by a function a of the form $a(x, t, s, \xi) = b(x, t, s)|\xi|^{p-2}\xi$.

Acknowledgements. The author is indebted to the anonymous referees for their valuable comments and suggestions that helped improving the original manuscript.

References

- L. Aharouch, E. Azroul, M. Rhoudaf; *Existence result for variational degenerated parabolic problems via pseudo-monotonicity*, Oujda International Conference on Nonlinear Analysis. Electronic Journal of Differential Equations, Conference 14, (2006), pp. 9-20.
- [2] Y. Akdim, J. Bennouna, A. Bouajaja, M. Mekkour; Strongly nonliear parabolic unilateral problems without sign conditions and three unbounded non linearities, IJCSI International Journal of Computer Science Issues, Vol. 9, Issue 6, No 2, November (2012).
- [3] H. Brezis, F. E. Browder; Strongly nonlinear parabolic variational inequalities, Proc. Nat. Acad. Sci. USA 77 (1980), pp. 713-715.
- [4] A. Bensoussan, J. L. Lions, G. Papanicolaou; Asymptotic analysis for periodic structures, North-Holland, Amsterdam (1978).
- [5] L. Boccardo, F. Murat; Strongly nonlinear Cauchy problems with gradient dependent lower order nonlinearity, in Recent Advances in Nonlinear Elliptic and Parabolic Problems, (Proceedings, Nancy, 1988) ed. by P. Benilan, M. Chipot, L. C. Evans, M. Pierre, Pitman Research Notes in Mathematics series 208 (1989), Longman, Harlow, pp. 247-254.
- [6] L. Boccardo, F. Murat; Almost everywhere convergence of the gradients of solutions to elliptic and parabolic equations, Nonlinear Analysis, Theory, Methods & Applications, Vol. 19, No. 6, (1992), pp. 581-597.
- [7] P. Charrier, G. M. Troianiello; On strong solutions to parabolic unilateral problems with obstacle dependent on time, J. Math. Anal. Appl. 65 (1978), pp. 110-125.
- [8] F. Donati; A penality method approach to strong solutions of some nonlinear parabolic unilateral problems, Nonlinear Analysis, Theory, Methods and Applications 6 (1982), pp. 285-297.
- R. Korte, T. Kuusi, J. Siljander; Obstacle problem for nonlinear parabolic equations, J. Differential Equations 246 (9), (2009), pp. 3668 -3680.
- [10] J.-L. Lions; Quelques méthodes de résolution des problèmes aux limites non linéaires, Dunod, Paris, (1969).
- [11] A. Mokrane; An existence result via penalty method for some nonlinear parabolic unilateral problems, Bolletino della Unione Matematica Italiana, 8B, (1994), pp. 405-417.
- [12] F. Mignot, J. P. Puel; Inéquations d'évolution paraboliques avec convexes dépendant du temps. Application aux inéquations quasi-variationnelles d'évolution, Ai-ch. Rat. Mech. Analysis 64 (1977), pp. 59-91.
- [13] J. Simon; Compact set in the space $L^p(0,T;B)$, Annali di Matematica Pura ed Aplicata 146 (1987), pp. 65-96.
- [14] G. Stampacchia; Équations elliptiques du second ordre à coefficients discontinus, Presses de l'Université de Montréal, (1966).
- [15] J. Webb; Boundary value problems for Strongly nonlinear elliptic equations, J. London Math. Soc. 21 (1980), pp. 123-132.

Université 20 aoüt 1955, Skikda, Algeria

UNIVERSITÉ BADJI MOKHTAR FACULTÉ DES SCIENCES B.P. 12, ANNABA, 23000, ALGERIA E-mail address: nabilabellal@yahoo.fr