

退化抛物-双曲方程动力学解的唯一性*

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提要 主要研究系数显含有时间和空间变量的退化抛物-双曲型方程柯西问题动力学解的唯一性. 首先推广了这种类型方程的动力学公式, 在给定系数适当的光滑性条件下, 得到了动力学解的唯一性.

关键词 退化抛物-双曲方程, 动力学解, 熵解, 唯一性

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1 引 言

本文研究下列拟线性退化抛物-双曲型方程的柯西问题

$$\partial_t u + \nabla_x \cdot f(u, t, x) - \nabla_x \cdot (A(u, t, x) \nabla_x u) = g(u, t, x), \quad (1.1)$$

$$u(0, x) = u_0(x), \quad (1.2)$$

其中 $(t, x) \in \mathbf{R}^+ \times \mathbf{R}^n$, $f(u, t, x) = (f_1(u, t, x), f_2(u, t, x), \dots, f_n(u, t, x))$ 是向量值函数, $g(u, t, x)$ 是源项, $A(u, t, x) = (a_{ij}(u, t, x))_{n \times n}$ 半正定对称阵, 即对任意的

$$\lambda = (\lambda_1, \lambda_2, \dots, \lambda_n) \in \mathbf{R}^n,$$

都有

$$\sum_{i,j=1}^n a_{ij} \lambda_i \lambda_j \geq 0,$$

其元素可以写为

$$a_{ij}(u, t, x) = \sigma^\top(u, t, x) \sigma(u, t, x) = \sum_{k=1}^K \sigma_{ik}(u, t, x) \sigma_{jk}(u, t, x),$$

这里 $\sigma(u, t, x) = (\sigma_{ij}(u, t, x))$ 是 $A(u, t, x)$ 的平方根矩阵, 额外指标 K 是 A 的最大秩. 特别地, 当 $A = 0$ 时方程就强退化为双曲型方程.

方程 (1.1) 在很多领域都有重要的应用. 例如, 多孔介质的两相流方程^[1–3]

$$\partial_t u + \nabla_x \cdot (k(x, t) f(u)) - \nabla_x \cdot (A(u, x) \nabla_x u) = 0, \quad (1.3)$$

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再如沉降 - 固化过程中的热传导过程^[4-5]

$$\partial_t u + \partial_x(l(t)u + f(u)) - \partial_x^2(A(u)) = 0, \quad (1.4)$$

在金融数学中也有这类方程^[6].

由于 (1.1) 具有广泛而重要的应用, 多年来这类方程一直受到许多关注, 并用不同形式的数值方法来研究它^[2,7-16]. 而作为研究的基础, 其解的适定性是首先要考虑的. 由于方程 (1.1) 可以退化为双曲型方程, 它的解会有间断, 从而必须在适当的函数空间寻找唯一的弱解. 在 1969 年, Volpert 和 Hugjaev^[17]最先在 BV 空间得到了熵解的存在性, 但其唯一性的证明却经历了较长时间. 对于一维的情形, Zhao^[18], Bénilan 和 Touré^[19]分别证明了 BV 和 L^1 熵解的唯一性. 对于多维的情形, Carrillio^[20]在 1999 年证明了各项同性方程的 L^∞ 熵解的唯一性, 对于各项异性的情形, Pertham 和 Chen^[21]利用动力学技巧首次得到了动力学解的适定性.

以上结果都是在方程 (1.1) 中 f 和 A 不显含 (t, x) , 而在实际的应用中, 它们往往与 (t, x) 有关, 正如 (1.3) 和 (1.4) 一样, 因此, (1.1)-(1.2) 的研究更有实际意义和一般意义. 在这方面, Chen 和 Karlsen^[22]证明了熵解的唯一性, Li 和 Wang^[23]则得到了无界重整化解唯一性. 这些结果都是借助于双变量方法^[24-25]得到的, 作为 (1.1)-(1.2) 更一般解的动力学解, 其唯一性仍然没有结果.

作为研究波尔兹曼方程的动力学解, 现已在双曲型方程中得到应用^[26-27]. 在文 [21] 中, Chen 和 Perthame 将这种方法应用到系数不显含 (t, x) 的退化抛物-双曲型方程中. 他们通过引入抛物耗散测度与链式法则, 克服了这类方程研究中的困难. 本文将利用文 [21] 中的方法, 证明一般形式的退化抛物 - 双曲方程的柯西问题 (1.1)-(1.2) 动力学解的唯一性. 为此, 首先要给出 (1.1)-(1.2) 的动力学公式与链式法则. 除此之外还要仔细处理系数产生的余项.

在接下来的第 2 部分, 首现给出动力学解的定义与主要定理. 在第 3 部分证明主要定理.

2 动力学解的定义与主要结果

首先, 简单介绍 (1.1) 的熵解的定义. 令

$$\begin{aligned} f'_i &= \frac{\partial f_i(u, \cdot, \cdot)}{\partial u}, \quad f_{ix_i} = \frac{\partial f_i(\cdot, \cdot, x)}{\partial x_i}, \quad \partial_{x_i} f_i(u, t, x) = \frac{\partial f_i}{\partial u} \cdot \frac{\partial u}{\partial x_i} + \frac{\partial f_i(\cdot, \cdot, x)}{\partial x_i}, \\ \eta_i(u, t, x) &= \int_0^u S'(\xi) f'_i(\xi, t, x) d\xi, \quad r_{ij}(u, t, x) = \int_0^u S'(\xi) a_{ij}(\xi, t, x) d\xi, \\ \eta_{ix_i} &= \int_0^u S'(\xi) f'_{ix_i}(\xi, t, x) d\xi, \quad r_{ijx_j} = \int_0^u S'(\xi) a_{ijx_j}(\xi, t, x) d\xi, \\ & \quad i, j = 1, \dots, n, \end{aligned}$$

其中 S 是熵, 它是一个 C^2 的凸函数. (S, η_i, r_{ij}) 是熵 - 熵流对. 记

$$\kappa_{ik}(u, t, x) = \int_0^u \sigma_{ik}(\xi, t, x) d\xi, \quad (2.1)$$

$$\kappa_{ik}^\psi(u, t, x) = \int_0^u \psi(\xi) \sigma_{ik}(\xi, t, x) d\xi, \quad \psi \in C(\mathbf{R}). \quad (2.2)$$

(1.1)-(1.2) 的熵解定义如下.

定义 2.1 可测函数 $u \in L^\infty(\mathbf{R}^+ \times \mathbf{R}^n)$ 称为 (1.1)-(1.2) 的熵解, 如果

$$(1) \quad \sum_{i=1}^n (\partial_{x_i} \kappa_{ik} - \kappa_{ikx_i})(u, t, x) \in L^2(\mathbf{R}^+ \times \mathbf{R}^n), \quad k = 1, 2, \dots, K;$$

(2) 对任意的 $k \in \{1, 2, \dots, K\}$ 和非负函数 $\psi \in C(\mathbf{R})$, 下列等式成立:

$$\sum_{i=1}^n (\partial_{x_i} \kappa_{ik}^\psi - \kappa_{ikx_i}^\psi)(u, t, x) = \psi(u) \sum_{i=1}^n (\partial_{x_i} \kappa_{ik} - \kappa_{ikx_i})(u, t, x) \in L^2(\mathbf{R}^+ \times \mathbf{R}^n),$$

(3) 对任意的光滑凸函数 $S(u)$, 存在一个抛物耗散测度

$$n^{S''}(t, x) = \sum_{k=1}^K S''(u) \left(\sum_{i=1}^n (\partial_{x_i} \kappa_{ik} - \kappa_{ikx_i})(u, t, x) \right)^2,$$

以及对某一个给定的测度 $m(\xi, t, x) \geq 0$, 存在一个熵耗散测度

$$m^{S''}(t, x) = \int_{\mathbf{R}} S''(\xi) m(\xi, t, x) d\xi, \quad (2.3)$$

使得对任意的 $u \in \mathcal{D}'(\mathbf{R}^+ \times \mathbf{R}^n)$, 有

$$\begin{aligned} & \partial_t S(u) + \sum_{i=1}^n (\partial_{x_i} \eta_i - \eta_{ix_i}) + \sum_{i=1}^n S'(u) f_{ix_i}(u, t, x) - \sum_{i,j=1}^n \partial_{x_i} (\partial_{x_j} r_{ij} - r_{ijx_j}) \\ & = S'(u) g(u, t, x) - (m^{S''} + n^{S''})(t, x), \end{aligned} \quad (2.4)$$

$$S(u)|_{t=0} = S(u_0). \quad (2.5)$$

注 2.1 如果将抛物耗散测度 $n^{S''}(t, x)$ 写成 $(C_0(\mathbf{R}); \mathcal{M}(\mathbf{R}))$ 对偶的形式, 则

$$n^{S''}(t, x) = \int_{\mathbf{R}} S''(\xi) n(\xi, t, x) d\xi, \quad S'' \in C_0(\mathbf{R}),$$

其中 n 称为抛物亏损测度, 具有形式

$$n(\xi, t, x) = \delta(\xi - u) \sum_{k=1}^K \left(\sum_{i=1}^n (\partial_{x_i} \kappa_{ik} - \kappa_{ikx_i})(\xi, t, x) \right)^2. \quad (2.6)$$

注 2.2 如果选取特殊的熵函数

$$S(u) = \begin{cases} (u - \xi)_+, & \xi > 0, \\ (u - \xi)_-, & \xi < 0, \end{cases}$$

经过计算可知存在某个 $\mu(\xi) \in L^\infty(\mathbf{R})$, 使得

$$\int_0^\infty \int_{\mathbf{R}^n} (m(\xi, t, x) + n(\xi, t, x)) dx dt \leq \mu(\xi). \quad (2.7)$$

如文 [21, 26–27] 一样, 引入 \mathbf{R}^2 上的函数 $\chi(\xi, u)$

$$\chi(\xi, u) = \begin{cases} 1, & 0 < \xi < u, \\ -1, & u < \xi < 0, \\ 0, & \text{其它,} \end{cases} \quad (2.8)$$

它具有如下性质

(i) 如果 $u \in L^\infty(\mathbf{R}^+; L^1(\mathbf{R}^n))$, 那么

$$\chi(\xi, u) \in L^\infty(\mathbf{R}^+; L^1(\mathbf{R}^{n+1}));$$

(ii) 对任意的 $S(u) \in C^1(\mathbf{R})$, 有

$$S(u) = \int_{\mathbf{R}} S'(\xi)\chi(\xi, u) d\xi + S(0);$$

(iii) $\partial_\xi \chi(\xi, u) = \delta(\xi) - \delta(\xi - u)$, $\partial_u \chi(\xi, u) = \delta(\xi - u)$.

利用 $\chi(\xi, u)$ 的性质 (ii) 及 (2.4), 可以得到 (1.1)–(1.2) 的动力学公式, 即

$$\begin{aligned} & \partial_t \chi(\xi, u) + \sum_{i=1}^n f'_i(\xi, t, x) \partial_{x_i} \chi(\xi, u) - \sum_{i,j=1}^n a_{ijx_i} \partial_{x_j} \chi(\xi, u) - \sum_{i,j=1}^n a_{ij} \partial_{x_i x_j}^2 \chi(\xi, u) \\ & = (g(\xi, t, x) - \sum_{i=1}^n f_{ix_i}(\xi, t, x)) \partial_u \chi(\xi, u) + \partial_\xi (m+n)(\xi, t, x) \end{aligned} \quad (2.9)$$

在 $\mathcal{D}'(\mathbf{R}^+ \times \mathbf{R}^{n+1})$ 上成立, 并满足初值

$$\chi(\xi, u)|_{t=0} = \chi(\xi, u_0). \quad (2.10)$$

这样, (1.1)–(1.2) 的动力学解可定义如下.

定义 2.2 函数 $u \in L^\infty(\mathbf{R}^+; L^1(\mathbf{R}^{n+1}))$ 称为 (1.1)–(1.2) 的动力学解, 如果它满足:

$$(1') \quad \sum_{i=1}^n (\partial_{x_i} \kappa_{ik}^\psi - \kappa_{ikx_i}^\psi)(u, t, x) \in L^2(\mathbf{R}^+ \times \mathbf{R}^n);$$

(2') 对任意两个非负函数 $\psi_1, \psi_2 \in \mathcal{D}(\mathbf{R})$,

$$\sqrt{\psi_1}(u) \sum_{i=1}^n (\partial_{x_i} \kappa_{ik}^{\sqrt{\psi_2}} - \kappa_{ikx_i}^{\sqrt{\psi_2}})(u, t, x) = \sum_{i=1}^n (\partial_{x_i} \kappa_{ik}^{\sqrt{\psi_1 \psi_2}} - \kappa_{ikx_i}^{\sqrt{\psi_1 \psi_2}})(u, t, x); \quad (2.11)$$

(3') 对非负熵亏损测度 $m(\xi, t, x)$ 和抛物亏损测度 $n(\xi, t, x)$, 使动力学公式 (2.9) 在 $\mathcal{D}'(\mathbf{R}^+ \times \mathbf{R}^{n+1})$ 成立. $n(\xi, t, x)$ 通过下式给出

$$\int_{\mathbf{R}} \psi(\xi) n(\xi, t, x) d\xi = \sum_{k=1}^K \left(\sum_{i=1}^n (\partial_{x_i} \kappa_{ik}^{\sqrt{\psi}} - \kappa_{ikx_i}^{\sqrt{\psi}})(u, t, x) \right)^2, \quad (2.12)$$

其中 $\psi \in \mathcal{D}(\mathbf{R})$ 且 $\psi \geq 0$;

$$(4') \quad \int_0^\infty \int_{\mathbf{R}^n} (m(\xi, t, x) + n(\xi, t, x)) dx dt \leq \mu(\xi) \in L_0^\infty(\mathbf{R}).$$

注 2.3 函数 $\chi(\xi, u) \in \mathcal{D}'(\mathbf{R}^+ \times \mathbf{R}^{n+1})$ 是 (2.9)–(2.10) 的一个解, 是指对任意的试验函数 $\phi(\xi, t, x) \in C_c^\infty(\mathbf{R}^+ \times \mathbf{R}^{n+1})$, 都有

$$\int_{\mathbf{R}^+} \int_{\mathbf{R}^{n+1}} \chi(\xi, u) \partial_t \phi(\xi, t, x) d\xi dx dt + \int_{\mathbf{R}^{n+1}} \chi(\xi, u_0) \phi(\xi, 0, x) d\xi dx$$

$$\begin{aligned}
& + \sum_{i=1}^n \int_{\mathbf{R}^+} \int_{\mathbf{R}^{n+1}} \chi(\xi, u) [f'_i \partial_{x_i} \phi(\xi, t, x) + f'_{ix_i} \phi(\xi, t, x)] d\xi dx dt \\
& + \sum_{i,j=1}^n \int_{\mathbf{R}^+} \int_{\mathbf{R}^{n+1}} \chi(\xi, u) [a_{ij} \partial_{x_i x_j}^2 \phi(\xi, t, x) + a_{ijx_j} \partial_{x_i} \phi(\xi, t, x)] d\xi dx dt \\
& = \int_{\mathbf{R}^+} \int_{\mathbf{R}^{n+1}} \left(\sum_{i=1}^n f_{ix_i} - g \right) \partial_u \chi(\xi, u) \phi(\xi, t, x) + (m+n) \partial_\xi \phi(\xi, t, x) d\xi dx dt. \quad (2.13)
\end{aligned}$$

现在给出 f , σ_{ik} 和 g 满足的条件. 它们都属于 $L^1(\mathbf{R} \times \mathbf{R}^+ \times \mathbf{R}^n)$. 除此之外, 对任意可测函数 $u(t, x)$, 函数 f 满足:

$$\begin{aligned}
f_i(\cdot, t, x) & \in W^{1,1}(\mathbf{R}) \cap W^{1,\infty}(\mathbf{R}) \quad \text{对 } (t, x) \in \mathbf{R}^+ \times \mathbf{R}^n \text{ 一致成立,} \\
f_i(u, t, \cdot) & \in W^{1,\infty}(\mathbf{R}^n) \cap W^{1,1}(\mathbf{R}^n) \quad \text{对 } (u, t) \in \mathbf{R} \times \mathbf{R}^+ \text{ 一致成立,} \\
f'_i(u, \cdot, \cdot) & \in W^{1,1}(\mathbf{R}^+ \times \mathbf{R}^n) \cap W^{1,\infty}(\mathbf{R}^+ \times \mathbf{R}^n) \quad \text{对 } u \in \mathbf{R} \text{ 一致成立.}
\end{aligned}$$

矩阵 A 的元素 σ_{ik} 要满足:

$$\begin{aligned}
\sigma_{ik}(\cdot, t, x) & \in W^{1,1}(\mathbf{R}) \cap W^{1,\infty}(\mathbf{R}) \quad \text{对 } (t, x) \in \mathbf{R}^+ \times \mathbf{R}^n \text{ 一致成立,} \\
\sigma_{ik}(u, \cdot, \cdot) & \in W^{1,\infty}(\mathbf{R}^+ \times \mathbf{R}^n) \quad \text{对 } u \in \mathbf{R} \text{ 一致成立,} \\
\sigma_{ik}(u, t, \cdot) & \in W^{1,\infty}(\mathbf{R}^n) \quad \text{对 } (u, t) \in \mathbf{R} \times \mathbf{R}^+ \text{ 一致成立.}
\end{aligned}$$

源项 g 满足:

$$\begin{aligned}
g(\cdot, t, x) & \in W^{1,1}(\mathbf{R}) \cap W^{1,\infty}(\mathbf{R}) \quad \text{对 } (t, x) \in \mathbf{R}^+ \times \mathbf{R}^n \text{ 一致成立,} \\
g'(u, \cdot, \cdot) & \in W^{1,\infty}(\mathbf{R}^+ \times \mathbf{R}^n) \cap W^{1,1}(\mathbf{R}^+ \times \mathbf{R}^n) \quad \text{对 } u \in \mathbf{R} \text{ 一致成立,} \\
g(u, \cdot, \cdot) & \in L^1(\mathbf{R}^+ \times \mathbf{R}^n) \cap L^\infty(\mathbf{R}^+ \times \mathbf{R}^n) \quad \text{对 } u \in \mathbf{R} \text{ 一致成立.}
\end{aligned}$$

如果 $u_0(x) \in L^1(\mathbf{R}^n)$ 且 f , σ_{ik} 和 g 满足上述的条件, 那么柯西问题 (1.1)–(1.2) 存在一个动力学解 $u \in C(\mathbf{R}^+, L^1(\mathbf{R}^n))$. 其证明可以像文 [17, 21] 等一样经过一个标准的过程得到, 在此忽略. 本文的主要结果是下述定理.

定理 2.1 设 u, v 是分别满足初值 u_0 和 v_0 的两个动力学解, 且 $u_0, v_0 \in L^1(\mathbf{R}^n) \cap L^\infty(\mathbf{R}^n) \cap BV(\mathbf{R}^n)$, 函数 f , σ_{ik} 和 g 分别满足上述的条件, 则对任意的 $T > 0$, 存在常数 C (依赖于 T 和 g), 使得

$$\|u(t, \cdot) - v(t, \cdot)\|_{L^1(\mathbf{R}^n)} \leq C \|u_0(\cdot) - v_0(\cdot)\|_{L^1(\mathbf{R}^n)}. \quad (2.14)$$

由此可得 (1.1)–(1.2) 动力学解的唯一性.

3 定理 2.1 的证明

设 $u(\xi, t, x)$, $v(\xi, t, x)$ 是两个动力学解, $m(\xi, t, x)$, $p(\xi, t, x)$ 分别是它们的熵亏损测度, 而 $n(\xi, t, x)$, $q(\xi, t, x)$ 是它们对应的抛物亏损测度. 为了后面应用的方便, 首先引入一些

术语. 令 $\varphi_j \geq 0$ ($j = 1, 2$) 分别是关于时间和空间的光滑子, 即 $\varphi_j \geq 0$ ($j = 1, 2$) 满足 $\int \varphi_j = 1$, $\text{supp } \varphi_1 \subseteq (-1, 0)$ 且 $\text{supp } \varphi_2 \subseteq (-1, 1)$. 对任意给定的正数 ε_1 和 ε_2 , 定义

$$\varphi_\varepsilon(t, x) = \varphi_{1, \varepsilon_1}(t) \varphi_{2, \varepsilon_2}(x) = \frac{1}{\varepsilon_1} \varphi_1\left(\frac{t}{\varepsilon_1}\right) \frac{1}{\varepsilon_2^n} \varphi_2\left(\frac{x}{\varepsilon_2}\right).$$

设 $\psi(\xi)$ 是关于 ξ 的光滑子, 令

$$\psi_\delta(\xi) = \frac{1}{\delta} \psi\left(\frac{\xi}{\delta}\right), \quad \varphi_{\varepsilon, \delta} = \varphi_\varepsilon(t, x) \psi_\delta(\xi).$$

令 $\rho_j(\cdot)$ ($j = 1, 2, 3$) 分别是关于时间, 空间和 ξ 的截断函数, 它们都是有紧支撑的非负光滑函数, 满足

(i) $0 \leq \rho_j(s) \leq 1$, $s \in (-\infty, +\infty)$;

(ii) $\rho_j(0) = 1$;

(iii) $\rho_j(s) = 0$, $|s| \geq 1$;

(iv) $\text{sgn}(s) \rho'_j(s) \leq 0$.

令

$$\rho(\xi, t, x) = \rho_1\left(\frac{t}{R_1}\right) \rho_2\left(\frac{x}{R_2}\right) \rho_3\left(\frac{\xi}{R_3}\right),$$

$$\rho(\xi, x) = \rho_2\left(\frac{x}{R_2}\right) \rho_3\left(\frac{\xi}{R_3}\right),$$

$$\rho(t, x) = \rho_1\left(\frac{t}{R_1}\right) \rho_2\left(\frac{x}{R_2}\right),$$

$$\rho(\xi, t) = \rho_1\left(\frac{t}{R_1}\right) \rho_3\left(\frac{\xi}{R_3}\right).$$

易证当 $R_i \rightarrow +\infty$ ($i = 1, 2, 3$) 时,

$$\rho_i\left(\frac{\cdot}{R_i}\right) \rightarrow 1 \quad (i = 1, 2, 3), \quad \rho(\xi, t, x) \rightarrow 1.$$

同时也将用到以下记号

$$\chi^u(\xi) := \chi(\xi, u), \quad \chi_\varepsilon^u(\xi) := \chi(\xi, u) * \varphi_\varepsilon, \quad \chi_{\varepsilon, \delta}^u(\xi) := \chi_\varepsilon^u * \psi_\delta,$$

同理, $\chi^v(\xi)$, $\chi_\varepsilon^v(\xi)$, $\chi_{\varepsilon, \delta}^v(\xi)$ 可以类似地定义. 下文中, 约定 $\Theta_{\varepsilon, \delta}$ 都表示函数 Θ 按上述方式定义. 易见 χ_ε^u 具有下列性质:

$$(1) \text{sgn } \xi \cdot \chi_\varepsilon^u = |\chi^u| * \varphi_\varepsilon = |\chi_\varepsilon^u| = |\chi^u|^2 * \varphi_\varepsilon \leq 1, \tag{3.1}$$

$$(2) |\chi_\varepsilon^u|^2 \leq |\chi_\varepsilon^u|.$$

命题 3.1 对 $\chi_\varepsilon^u \in \mathcal{D}'(R^+ \times R^{n+1})$, 下式成立

$$\begin{aligned} & \partial_t \chi_\varepsilon^u + \sum_{i=1}^n \partial_{x_i} (\chi^u f'_i) * \varphi_\varepsilon - \sum_{i=1}^n (\chi^u f'_{ix_i}) * \varphi_\varepsilon - \sum_{i,j=1}^n \partial_{x_i x_j}^2 (a_{ij} \chi^u) * \varphi_\varepsilon \\ & + \sum_{i,j=1}^n \partial_{x_i} (a_{ij} x_j \chi^u) * \varphi_\varepsilon = \left[\left(g - \sum_{i=1}^n f_{ix_i} \right) \partial_u \chi^u \right] * \varphi_\varepsilon + \partial_\xi (m_\varepsilon + n_\varepsilon). \end{aligned} \tag{3.2}$$

证 在 (2.13) 中取 $\phi(\xi, t, x) = \varphi_\varepsilon(t-s, x-y)\varphi(\xi, t, x)$, 积分后计算可得

$$\begin{aligned} & \int_{\mathbf{R}^+} \int_{\mathbf{R}^{n+1}} \varphi(\xi, t, x) \partial_t \chi_\varepsilon^u \, d\xi \, dx \, dt + \int_{\mathbf{R}^+} \int_{\mathbf{R}^{n+1}} \varphi(\xi, t, x) \sum_{i=1}^n \partial_{x_i} (\chi^u f'_i) * \varphi_\varepsilon \, d\xi \, dx \, dt \\ & - \int_{\mathbf{R}^+} \int_{\mathbf{R}^{n+1}} \varphi(\xi, t, x) \left(\sum_{i=1}^n (\chi^u f'_{ix_i}) * \varphi_\varepsilon + \sum_{i,j=1}^n \partial_{x_i x_j}^2 (a_{ij} \chi^u) * \varphi_\varepsilon \right) \, d\xi \, dx \, dt \\ & + \int_{\mathbf{R}^+} \int_{\mathbf{R}^{n+1}} \varphi(\xi, t, x) \sum_{i,j=1}^n \partial_{x_i} (a_{ij} \chi^u) * \varphi_\varepsilon \, d\xi \, dx \, dt \\ & = \int_{\mathbf{R}^+} \int_{\mathbf{R}^{n+1}} \varphi(\xi, t, x) \left[\left(g - \sum_{i=1}^n f_{ix_i} \right) \partial_u \chi^u \right] * \varphi_\varepsilon \, d\xi \, dx \, dt \\ & + \int_{\mathbf{R}^+} \int_{\mathbf{R}^{n+1}} \varphi(\xi, t, x) \partial_\xi (m_\varepsilon + n_\varepsilon) \, d\xi \, dx \, dt, \end{aligned}$$

此式即 (3.2), 证毕.

考虑非负函数

$$Q_\varepsilon(\xi, t, x) = |\chi_\varepsilon^u| + |\chi_\varepsilon^v| - 2\chi_\varepsilon^u \chi_\varepsilon^v. \quad (3.3)$$

选择 $\rho(\xi, t, x)$ 作为实验函数. 对任意的 $T > 0$, 由 (3.2) 可得

$$\begin{aligned} & \int_{\mathbf{R}^{n+1}} (|\chi_\varepsilon^u(\xi, T, x)| \rho(\xi, T, x) - |\chi_\varepsilon^u(\xi, 0, x)| \rho(\xi, 0, x)) \, d\xi \, dx \\ & - \int_0^T \int_{\mathbf{R}^{n+1}} \left\{ \frac{1}{R_1} |\chi_\varepsilon^u| \rho'_1 \left(\frac{t}{R_1} \right) \rho(\xi, x) + \rho(\xi, t) \left[\frac{1}{R_2} \sum_{i=1}^n (|\chi^u| f'_i) * \varphi_\varepsilon \rho'_2 \left(\frac{x}{R_2} \right) \right. \right. \\ & \left. \left. + \frac{1}{R_2^2} \sum_{i,j=1}^n (|\chi^u| a_{ij}) * \varphi_\varepsilon \rho''_2 \left(\frac{x}{R_2} \right) + \frac{1}{R_2} \sum_{i,j=1}^n (|\chi^u| a_{ij} x_j) * \varphi_\varepsilon \rho'_2 \left(\frac{x}{R_2} \right) \right] \right\} \, d\xi \, dx \, dt \\ & - \int_0^T \int_{\mathbf{R}^{n+1}} \sum_{i=1}^n (|\chi^u| f'_{ix_i}) * \varphi_\varepsilon \rho(\xi, t, x) \, d\xi \, dx \, dt \\ & = \int_0^T \int_{\mathbf{R}^{n+1}} \left[\left(g - \sum_{i=1}^n f_{ix_i} \right) \partial_u |\chi^u| \right] * \varphi_\varepsilon \rho(\xi, t, x) \, d\xi \, dx \, dt \\ & - 2 \int_0^T \int_{\mathbf{R}^n} (m_\varepsilon + n_\varepsilon)(0, t, x) \rho(t, x) \, dx \, dt \\ & - \frac{1}{R_3} \int_0^T \int_{\mathbf{R}^{n+1}} \operatorname{sgn}(\xi) (m_\varepsilon + n_\varepsilon) \rho'_3 \left(\frac{\xi}{R_3} \right) \rho(t, x) \, d\xi \, dx \, dt. \quad (3.4) \end{aligned}$$

由于

$$\int_0^T \int_{\mathbf{R}^{n+1}} |\chi_\varepsilon^u| \rho'_1 \left(\frac{t}{R_1} \right) \rho(\xi, x) \, d\xi \, dx \, dt \leq c \int_0^T \int_{\mathbf{R}^{n+1}} |\chi_\varepsilon^u| \, d\xi \, dx \, dt < \infty,$$

当 $R_1 \rightarrow +\infty$ 时, 可得

$$\frac{1}{R_1} \int_0^T \int_{\mathbf{R}^{n+1}} |\chi_\varepsilon^u| \rho'_1 \left(\frac{t}{R_1} \right) \rho(\xi, x) \, d\xi \, dx \, dt \rightarrow 0.$$

同理, 令 $R_2, R_3 \rightarrow +\infty$, 则 (3.4) 变为

$$\begin{aligned} & \int_{\mathbf{R}^{n+1}} |\chi_\varepsilon^u(\xi, T, x)| d\xi dx - \int_{\mathbf{R}^{n+1}} |\chi_\varepsilon^u(\xi, 0, x)| d\xi dx \\ &= -2 \int_0^T \int_{\mathbf{R}^n} (m_\varepsilon + n_\varepsilon)(0, t, x) dx dt + \int_0^T \int_{\mathbf{R}^{n+1}} g' |\chi_\varepsilon^u| d\xi dx dt + T_\varepsilon^u, \end{aligned} \quad (3.5)$$

类似地

$$\begin{aligned} & \int_{\mathbf{R}^{n+1}} |\chi_\varepsilon^v(\xi, T, x)| d\xi dx - \int_{\mathbf{R}^{n+1}} |\chi_\varepsilon^v(\xi, 0, x)| d\xi dx \\ &= -2 \int_0^T \int_{\mathbf{R}^n} (p_\varepsilon + q_\varepsilon)(0, t, x) dx dt + \int_0^T \int_{\mathbf{R}^{n+1}} g' |\chi_\varepsilon^v| d\xi dx dt + T_\varepsilon^v, \end{aligned} \quad (3.6)$$

其中

$$\begin{aligned} T_\varepsilon^u &= \int_0^T \int_{\mathbf{R}^{n+1}} ((g' |\chi^u|) * \varphi_\varepsilon - g' |\chi_\varepsilon^u|) d\xi dx dt, \\ T_\varepsilon^v &= \int_0^T \int_{\mathbf{R}^{n+1}} ((g' |\chi^v|) * \varphi_\varepsilon - g' |\chi_\varepsilon^v|) d\xi dx dt. \end{aligned}$$

引理 3.1 当 $\varepsilon_i \rightarrow 0 (i=1, 2)$ 时, T^u 与 T^v 的极限都为 0.

证 这两个极限的证明类似, 只须证明 $T_\varepsilon^u \rightarrow 0$. 事实上

$$\begin{aligned} T_\varepsilon^u &= \int_0^T \int_{\mathbf{R}^{n+1}} ((g' |\chi^u|) * \varphi_\varepsilon - g' |\chi_\varepsilon^u|) d\xi dx dt \\ &\leq \int_0^T \int_{\mathbf{R}^{n+1}} \int_{\mathbf{R}^n \times \mathbf{R}^+} |g'(\xi, s, y) - g'(\xi, t, x)| |\chi(\xi, u(s, y))| \varphi_\varepsilon(t-s, x-y) dy ds d\xi dx dt \\ &\leq \int_{\mathbf{R}^n \times \mathbf{R}^+} \int_0^T \int_{\mathbf{R}^{n+1}} |g'(\xi, t - \varepsilon_1 s, x - \varepsilon_2 y) - g'(\xi, t, x)| \varphi(s, y) d\xi dx dt dy ds. \end{aligned}$$

由于

$$\int_0^T \int_{\mathbf{R}^{n+1}} |(g'(\xi, t - \varepsilon_1 s, x - \varepsilon_2 y) - g'(\xi, t, x))| d\xi dx dt \leq 2 \|g\|_{L^1(\mathbf{R}^{n+1} \times \mathbf{R}^+)},$$

当 $\varepsilon_i \rightarrow 0 (i=1, 2)$ 时, 由勒贝格控制收敛定理, 可得

$$\int_{\mathbf{R}^n \times \mathbf{R}^+} \int_0^T \int_{\mathbf{R}^{n+1}} |g'(\xi, t - \varepsilon_1 s, x - \varepsilon_2 y) - g'(\xi, t, x)| \varphi(s, y) d\xi dx dt dy ds \rightarrow 0,$$

证毕.

下面计算 (3.3) 的第 3 项. 由命题 3.1 可知

$$\begin{aligned} & \partial_t \chi_{\varepsilon, \delta}^u + \sum_{i=1}^n \partial_{x_i} (\chi^u f'_i) * \varphi_{\varepsilon, \delta} - \sum_{i=1}^n (\chi^u f'_{ix_i}) * \varphi_{\varepsilon, \delta} - \sum_{i, j=1}^n \partial_{x_i x_j}^2 (a_{ij} \chi^u) * \varphi_{\varepsilon, \delta} \\ &+ \sum_{i, j=1}^n \partial_{x_i} (a_{ij} x_j \chi^u) * \varphi_{\varepsilon, \delta} = \left[\left(g - \sum_{i=1}^n f_{ix_i} \right) \partial_u \chi^u \right] * \varphi_{\varepsilon, \delta} + \partial_\xi (m_{\varepsilon, \delta} + n_{\varepsilon, \delta}). \end{aligned} \quad (3.7)$$

同样对于 $\chi_{\varepsilon,\delta}^v$ 有下式成立

$$\begin{aligned} & \partial_t \chi_{\varepsilon,\delta}^v + \sum_{i=1}^n \partial_{x_i} (\chi^v f'_i) * \varphi_{\varepsilon,\delta} - \sum_{i=1}^n (\chi^v f'_{ix_i}) * \varphi_{\varepsilon,\delta} - \sum_{i,j=1}^n \partial_{x_i x_j}^2 (a_{ij} \chi^v) * \varphi_{\varepsilon,\delta} \\ & + \sum_{i,j=1}^n \partial_{x_i} (a_{ij} x_j \chi^v) * \varphi_{\varepsilon,\delta} = \left[\left(g - \sum_{i=1}^n f_{ix_i} \right) \partial_v \chi^v \right] * \varphi_{\varepsilon,\delta} + \partial_\xi (p_{\varepsilon,\delta} + q_{\varepsilon,\delta}). \end{aligned} \quad (3.8)$$

在接下来的计算中, 依次令 $\delta \rightarrow 0$, $R_i \rightarrow \infty$, $\varepsilon_1 \rightarrow 0$, $\varepsilon_2 \rightarrow 0$. 易知下列等式成立:

$$\begin{aligned} \partial_\xi \chi_{\varepsilon,\delta}^u &= \psi_\delta - \delta(\xi - u) * (\varphi_\varepsilon \psi_\delta), \\ \partial_\xi \chi_{\varepsilon,\delta}^v &= \psi_\delta - \delta(\xi - v) * (\varphi_\varepsilon \psi_\delta), \\ (\partial_u \chi^u) * (\varphi_\varepsilon \psi_\delta) &= \psi_\delta - \partial_\xi \chi_{\varepsilon,\delta}^u, \\ (\partial_v \chi^v) * (\varphi_\varepsilon \psi_\delta) &= \psi_\delta - \partial_\xi \chi_{\varepsilon,\delta}^v. \end{aligned}$$

将 (3.7) 乘以 $\chi_{\varepsilon,\delta}^u$, (3.8) 乘以 $\chi_{\varepsilon,\delta}^v$, 相加后结果写成如下形式

$$\text{I} + \text{II} + \text{III} + \text{IV} + \text{V} = \text{VI} + \text{VII} + \text{VIII}.$$

下面将给出这个等式中的每一项, 并依次计算它们.

$$\begin{aligned} \text{I} &= \int_0^T \int_{\mathbf{R}^{n+1}} \partial_t (\chi_{\varepsilon,\delta}^u \chi_{\varepsilon,\delta}^v) \rho(\xi, t, x) \, d\xi \, dx \, dt \\ &= \int_{\mathbf{R}^{n+1}} (\chi_{\varepsilon,\delta}^u \chi_{\varepsilon,\delta}^v)(\xi, T, x) \rho(\xi, T, x) \, d\xi \, dx - \int_{\mathbf{R}^{n+1}} (\chi_{\varepsilon,\delta}^u \chi_{\varepsilon,\delta}^v)(\xi, 0, x) \rho(\xi, 0, x) \, d\xi \, dx - R^X, \end{aligned}$$

其中

$$R^X = \frac{1}{R_1} \int_0^T \int_{\mathbf{R}^{n+1}} (\chi_{\varepsilon,\delta}^u \chi_{\varepsilon,\delta}^v) \rho' \left(\frac{t}{R_1} \right) \rho(\xi, x) \, d\xi \, dx \, dt.$$

当 $\delta \rightarrow 0$ 和 $R_i \rightarrow +\infty$ 时, 易知 $R^X \rightarrow 0$, 这样

$$\text{I} \rightarrow \int_{\mathbf{R}^{n+1}} (\chi_\varepsilon^u \chi_\varepsilon^v)(\xi, T, x) \, d\xi \, dx - \int_{\mathbf{R}^{n+1}} (\chi_\varepsilon^u \chi_\varepsilon^v)(\xi, 0, x) \, d\xi \, dx. \quad (3.9)$$

对于 II, 有

$$\begin{aligned} \text{II} &= \int_0^T \int_{\mathbf{R}^{n+1}} \sum_{i=1}^n [\partial_{x_i} (\chi^u f'_i) * \varphi_{\varepsilon,\delta} \chi_{\varepsilon,\delta}^v + \partial_{x_i} (\chi^v f'_i) * \varphi_{\varepsilon,\delta} \chi_{\varepsilon,\delta}^u] \rho(\xi, t, x) \, d\xi \, dx \, dt \\ &= - \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [(\chi^u f'_i) * \varphi_{\varepsilon,\delta} \partial_{x_i} \chi_{\varepsilon,\delta}^v + (\chi^v f'_i) * \varphi_{\varepsilon,\delta} \partial_{x_i} \chi_{\varepsilon,\delta}^u] \rho(\xi, t, x) \, d\xi \, dx \, dt \\ &\quad - \frac{1}{R_2} \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [(\chi^u f'_i) * \varphi_{\varepsilon,\delta} \chi_{\varepsilon,\delta}^v + (\chi^v f'_i) * \varphi_{\varepsilon,\delta} \chi_{\varepsilon,\delta}^u] \rho'_2 \left(\frac{x}{R_2} \right) \rho(\xi, t) \, d\xi \, dx \, dt \\ &= \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [f'_{ix_i}(\xi, t, x) \chi_{\varepsilon,\delta}^u \chi_{\varepsilon,\delta}^v] \rho(\xi, t, x) \, d\xi \, dx \, dt + R_1^f + R_2^f + R_3^f + R_4^f, \end{aligned}$$

其中

$$R_1^f = \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [f'_i(\xi, t, x) \chi_{\varepsilon,\delta}^u \partial_{x_i} \chi_{\varepsilon,\delta}^v - (f'_i \chi^u) * \varphi_{\varepsilon,\delta} \partial_{x_i} \chi_{\varepsilon,\delta}^v] \rho(\xi, t, x) \, d\xi \, dx \, dt,$$

$$\begin{aligned} R_2^f &= \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [f'_i(\xi, t, x) \chi_{\varepsilon, \delta}^v \partial_{x_i} \chi_{\varepsilon, \delta}^u - (f'_i \chi^v) * \varphi_{\varepsilon, \delta} \partial_{x_i} \chi_{\varepsilon, \delta}^u] \rho(\xi, t, x) \, d\xi \, dx \, dt, \\ R_3^f &= -\frac{1}{R_2} \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [(\chi^u f'_i) * \varphi_{\varepsilon, \delta} \chi_{\varepsilon, \delta}^v + (\chi^v f'_i) * \varphi_{\varepsilon, \delta} \chi_{\varepsilon, \delta}^u] \rho'_2\left(\frac{x}{R_2}\right) \rho(\xi, t) \, d\xi \, dx \, dt, \\ R_4^f &= \frac{1}{R_2} \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [f'_i(\xi, t, x) \chi_{\varepsilon, \delta}^u \chi_{\varepsilon, \delta}^v] \rho'_2\left(\frac{x}{R_2}\right) \rho(\xi, t) \, d\xi \, dx \, dt. \end{aligned}$$

引理 3.2 当 $\delta \rightarrow 0$ 且 $R_i \rightarrow +\infty$, $R_3^f, R_4^f \rightarrow 0$, R_1^f, R_2^f 收敛到函数 L_1^f, L_2^f . 进一步, 当 $\varepsilon_1, \varepsilon_2 \rightarrow 0$ 时, $L_i^f \rightarrow 0$ ($i = 1, 2$).

证 $R_3^f, R_4^f \rightarrow 0$ 可以很容易得到证明, 只须证明 R_1^f 和 R_2^f 的结论.

$$\begin{aligned} R_1^f &= \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} \left[\int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} (f'_i(\xi, t, x) - f'_i(\eta, s, y)) \chi^u(\eta, s, y) \right. \\ &\quad \left. \cdot \varphi_\varepsilon(t-s, x-y) \psi_\delta(\xi-\eta) \, d\eta \, dy \, ds \right] \partial_{x_i} \chi_{\varepsilon, \delta}^v \rho(\xi, t, x) \, d\xi \, dx \, dt \\ &= R_{11}^f + R_{12}^f, \end{aligned}$$

这里

$$\begin{aligned} R_{11}^f &= \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} \left[\int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} (f'_i(\xi, t, x) - f'_i(\xi, t, y)) \chi^u(\eta, s, y) \right. \\ &\quad \left. \cdot \varphi_\varepsilon(t-s, x-y) \psi_\delta(\xi-\eta) \, d\eta \, dy \, ds \right] \partial_{x_i} \chi_{\varepsilon, \delta}^v \rho(\xi, t, x) \, d\xi \, dx \, dt \\ &\quad + \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} \left[\int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} (f'_i(\xi, t, y) - f'_i(\xi, s, y)) \chi^u(\eta, s, y) \right. \\ &\quad \left. \cdot \varphi_\varepsilon(t-s, x-y) \psi_\delta(\xi-\eta) \, d\eta \, dy \, ds \right] \partial_{x_i} \chi_{\varepsilon, \delta}^v \rho(\xi, t, x) \, d\xi \, dx \, dt, \\ R_{12}^f &= \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} \left[\int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} (f'_i(\xi, s, y) - f'_i(\eta, s, y)) \chi^u(\eta, s, y) \right. \\ &\quad \left. \cdot \varphi_\varepsilon(t-s, x-y) \psi_\delta(\xi-\eta) \, d\eta \, dy \, ds \right] \partial_{x_i} \chi_{\varepsilon, \delta}^v \rho(\xi, t, x) \, d\xi \, dx \, dt. \end{aligned}$$

由勒贝格控制收敛定理, $R_{12}^f \rightarrow 0$, ($\delta \rightarrow 0$), 而 $\delta \rightarrow 0$, $R_i \rightarrow +\infty$ 时, R_{11}^f 收敛到函数 L_1^f . 这样 $\varepsilon_1 \rightarrow 0$ 时,

$$\begin{aligned} &\lim_{\varepsilon_1 \rightarrow 0} L_1^f \\ &= \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} \left[\int_{\mathbf{R}^n} (f'_i(\xi, t, x) - f'_i(\xi, t, y)) \chi^u(\xi, t, y) \varphi_{\varepsilon_2}(x-y) \, dy \right] \partial_{x_i} \chi_{\varepsilon_2}^v \, d\xi \, dx \, dt. \end{aligned}$$

注意到如果 $v_0 \in BV(\mathbf{R}^n)$, 则

$$\|v\|_{L^\infty(\mathbf{R}^+; BV(\mathbf{R}^n))} \leq \|v_0\|_{BV(\mathbf{R}^n)}$$

(见 [17]). 经过计算, 可得

$$\begin{aligned} \lim_{\varepsilon_1 \rightarrow 0} L_1^f &= \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^n} \int_{\mathbf{R}^n} (f'_i(v, t, x) - f'_i(v, t, y)) \chi(v(t, \tilde{y}), u(t, y)) v_{\tilde{y}_i} \\ &\quad \cdot \varphi_{\varepsilon_2}(x - y) \varphi_{\varepsilon_2}(x - \tilde{y}) \, dy \, d\tilde{y} \, dx \, dt \\ &\leq \varepsilon_2 \sum_{i=1}^n \|f'_{x_i}\|_{L^\infty} \int_0^T \int_{\mathbf{R}^n} \int_{\mathbf{R}^n} v_{\tilde{y}_i} \varphi_{\varepsilon_2}(x - y) \varphi_{\varepsilon_2}(x - \tilde{y}) \, dy \, d\tilde{y} \, dx \, dt \\ &\leq c\varepsilon_2 \sum_{i=1}^n \|f'_{x_i}\|_{L^\infty} \|v_0\|_{BV(\mathbf{R}^n)}. \end{aligned}$$

所以当 $\varepsilon \rightarrow 0$ 时, $L_1^f \rightarrow 0$. 用相同的方法可以证明 R_2^f .

接下来计算 III.

$$\begin{aligned} \text{III} &= - \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [(f'_{ix_i} \chi^u) * \varphi_{\varepsilon, \delta} \chi_{\varepsilon, \delta}^v + (f'_{ix_i} \chi^v) * \varphi_{\varepsilon, \delta} \chi_{\varepsilon, \delta}^u] \rho(\xi, t, x) \, d\xi \, dx \, dt \\ &= -2 \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [f'_{ix_i}(\xi, t, x) \chi_{\varepsilon, \delta}^u \chi_{\varepsilon, \delta}^v - (f'_{ix_i} \chi^u) * \varphi_{\varepsilon, \delta} \chi_{\varepsilon, \delta}^v] \rho(\xi, t, x) \, d\xi \, dx \, dt + R_5^f, \end{aligned}$$

这里

$$\begin{aligned} R_5^f &= \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [f'_{ix_i}(\xi, t, x) \chi_{\varepsilon, \delta}^u \chi_{\varepsilon, \delta}^v - (f'_{ix_i} \chi^u) * \varphi_{\varepsilon, \delta} \chi_{\varepsilon, \delta}^v] \rho(\xi, t, x) \, d\xi \, dx \, dt \\ &\quad + \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [f'_{ix_i}(\xi, t, x) \chi_{\varepsilon, \delta}^v \chi_{\varepsilon, \delta}^u - (f'_{ix_i} \chi^v) * \varphi_{\varepsilon, \delta} \chi_{\varepsilon, \delta}^u] \rho(\xi, t, x) \, d\xi \, dx \, dt. \end{aligned}$$

引理 3.3 当 $\delta \rightarrow 0$, $R_i \rightarrow +\infty$, ($i = 1, 2, 3$) 时, 上式给出的 R_5^f 收敛到 L_5^f , 这里

$$\begin{aligned} L_5^f &= \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [f'_{ix_i}(\xi, t, x) \chi_\varepsilon^u \chi_\varepsilon^v - (f'_{ix_i} \chi^u) * \varphi_\varepsilon \chi_\varepsilon^v] \, d\xi \, dx \, dt \\ &\quad + \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [f'_{ix_i}(\xi, t, x) \chi_\varepsilon^v \chi_\varepsilon^u - (f'_{ix_i} \chi^v) * \varphi_\varepsilon \chi_\varepsilon^u] \, d\xi \, dx \, dt. \end{aligned}$$

进一步, 当 $\varepsilon \rightarrow 0$ 时, $L_5^f \rightarrow 0$.

这一引理可以类似的证明, 省略其过程. 下面计算 VI. 它可以写成

$$\begin{aligned} \text{VI} &= - \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [(f_{ix_i} \partial_u \chi^u) * \varphi_{\varepsilon, \delta} \chi_{\varepsilon, \delta}^v + (f_{ix_i} \partial_v \chi^v) * \varphi_{\varepsilon, \delta} \chi_{\varepsilon, \delta}^u] \rho(\xi, t, x) \, d\xi \, dx \, dt \\ &= - \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [f'_{ix_i} \chi_{\varepsilon, \delta}^u \chi_{\varepsilon, \delta}^v] \rho(\xi, t, x) \, d\xi \, dx \, dt + R_6^f + R_7^f + R_8^f, \end{aligned}$$

这里

$$\begin{aligned} R_6^f &= \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [f_{ix_i} \partial_u \chi_{\varepsilon, \delta}^u - (f_{ix_i} \partial_u \chi^u) * \varphi_{\varepsilon, \delta}] \chi_{\varepsilon, \delta}^v \rho(\xi, t, x) \, d\xi \, dx \, dt \\ &\quad + \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [f_{ix_i} \partial_v \chi_{\varepsilon, \delta}^v - (f_{ix_i} \partial_v \chi^v) * \varphi_{\varepsilon, \delta}] \chi_{\varepsilon, \delta}^u \rho(\xi, t, x) \, d\xi \, dx \, dt, \end{aligned}$$

$$R_7^f = - \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [f_{ix_i} \varphi_\delta \chi_{\varepsilon, \delta}^v + f_{ix_i} \varphi_\delta \chi_{\varepsilon, \delta}^u] \rho(\xi, t, x) \, d\xi \, dx \, dt,$$

$$R_8^f = - \frac{1}{R_3} \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [f'_{ix_i} \chi_{\varepsilon, \delta}^u \chi_{\varepsilon, \delta}^v] \rho' \left(\frac{\xi}{R_3} \right) \rho(t, x) \, d\xi \, dx \, dt.$$

引理 3.4 当 $\delta \rightarrow 0$ 及 $R_i \rightarrow +\infty$, ($i = 1, 2, 3$) 时, $R_7^f, R_8^f \rightarrow 0$. R_6^f 收敛到函数 L_6^f . 进一步, 在 $\varepsilon \rightarrow 0$ 时它趋于 0.

证 易见当 $\delta \rightarrow 0$ 和 $R_i \rightarrow +\infty$, ($i = 1, 2, 3$) 时, $R_7^f, R_8^f \rightarrow 0$. 只需要证明 R_6^f 的结论. 为此将其写成 $R_6^f = R_{61}^f + R_{62}^f$,

$$\begin{aligned} R_{61}^f &= \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} [f_{ix_i} \partial_u \chi_{\varepsilon, \delta}^u - (f_{ix_i} \partial_u \chi^u) * \varphi_{\varepsilon, \delta}] \chi_{\varepsilon, \delta}^v \rho(\xi, t, x) \, d\xi \, dx \, dt \\ &= \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} \chi_{\varepsilon, \delta}^v \left[\int_{\mathbf{R}^n \times \mathbf{R}^+} f_{ix_i}(\xi, t, x) \psi_\delta(\xi - u(s, y)) \varphi_\varepsilon(t - s, x - y) \, dy \, ds \right. \\ &\quad \left. - \int_{\mathbf{R}^n \times \mathbf{R}^+} (f_{iy_i}(u(s, y), s, y)) \varphi_\varepsilon(t - s, x - y) \psi_\delta(\xi - u(s, y)) \, dy \, ds \right] \rho(\xi, t, x) \, d\xi \, dx \, dt \\ &\rightarrow \sum_{i=1}^n \int_0^T \int_{\mathbf{R}^n} \left[\int_{\mathbf{R}^n \times \mathbf{R}^+} \chi(u, v) * \varphi_\varepsilon(f_{ix_i}(u(s, y), t, x) - (f_{iy_i}(u(s, y), s, y))) \right. \\ &\quad \left. \varphi_\varepsilon(t - s, x - y) \, dy \, ds \right] dx \, dt, \quad (\delta \rightarrow 0 \text{ 且 } R_i \rightarrow +\infty (i = 1, 2, 3)). \end{aligned}$$

当 $\varepsilon \rightarrow 0$ 时, 上式的极限为 0. R_{62}^f 可以类似的处理. 从而引理 3.4 得证.

下面计算 VII.

$$\begin{aligned} \text{VII} &= \int_0^T \int_{\mathbf{R}^{n+1}} [\partial_\xi(m_{\varepsilon, \delta} + n_{\varepsilon, \delta}) \chi_{\varepsilon, \delta}^v + \partial_\xi(p_{\varepsilon, \delta} + q_{\varepsilon, \delta}) \chi_{\varepsilon, \delta}^u] \rho(\xi, t, x) \, d\xi \, dx \, dt \\ &= R_1^M + R_2^M + R_3^M, \end{aligned}$$

其中

$$\begin{aligned} R_1^M &= - \int_0^T \int_{\mathbf{R}^{n+1}} [(m_{\varepsilon, \delta} + n_{\varepsilon, \delta}) \varphi_\delta + (p_{\varepsilon, \delta} + q_{\varepsilon, \delta}) \varphi_\delta] \rho(\xi, t, x) \, d\xi \, dx \, dt, \\ R_2^M &= \int_0^T \int_{\mathbf{R}^{n+1}} [(m_{\varepsilon, \delta} + n_{\varepsilon, \delta}) \delta_{\varepsilon, \delta}(\xi - v) + (p_{\varepsilon, \delta} + q_{\varepsilon, \delta}) \delta_{\varepsilon, \delta}(\xi - u)] \rho(\xi, t, x) \, d\xi \, dx \, dt, \\ R_3^M &= - \frac{1}{R_3} \int_0^T \int_{\mathbf{R}^{n+1}} [(m_{\varepsilon, \delta} + n_{\varepsilon, \delta}) \chi_{\varepsilon, \delta}^v + (p_{\varepsilon, \delta} + q_{\varepsilon, \delta}) \chi_{\varepsilon, \delta}^u] \rho' \left(\frac{\xi}{R_3} \right) \rho(t, x) \, d\xi \, dx \, dt. \end{aligned}$$

当 $\delta \rightarrow 0$ 且 $R_i \rightarrow +\infty$ 时, 得

$$R_3^M \rightarrow 0, \quad R_1^M \rightarrow - \int_0^T \int_{\mathbf{R}^n} [(m_\varepsilon + n_\varepsilon) + (p_\varepsilon + q_\varepsilon)](0, t, x) \, dx \, dt. \quad (3.10)$$

对 R_2^M , 由于 m 和 p 非负, n 和 q 满足 (2.12), 得

$$R_2^M \geq \int_0^T \int_{\mathbf{R}^{n+1}} [n_{\varepsilon, \delta} \delta(\xi - v) * \varphi_{\varepsilon, \delta} + q_{\varepsilon, \delta} \delta(\xi - u) * \varphi_{\varepsilon, \delta}] \rho(\xi, t, x) \, d\xi \, dx \, dt$$

$$\begin{aligned}
&= \int_0^T \int_{\mathbf{R}^{n+1}} \sum_{k=1}^K \left[\int_{\mathbf{R}^+ \times \mathbf{R}^n} \int_{\mathbf{R}^+ \times \mathbf{R}^n} \left(\left(\sum_{i=1}^n \left(\partial_{y_i} \kappa_{ik} \sqrt{\psi_\delta(\xi - u(s, y))} - \kappa_{iky_i} \sqrt{\psi_\delta(\xi - u(s, y))} \right) \right)^2 \right. \\
&\quad \cdot \psi_\delta(\xi - v(\tilde{s}, \tilde{y})) + \left. \left(\sum_{j=1}^n \left(\partial_{\tilde{y}_j} \kappa_{jk} \sqrt{\psi_\delta(\xi - v(\tilde{s}, \tilde{y}))} - \kappa_{jk\tilde{y}_j} \sqrt{\psi_\delta(\xi - v(\tilde{s}, \tilde{y}))} \right) \right)^2 \psi_\delta(\xi - u(s, y)) \right) \\
&\quad \cdot \varphi_\varepsilon(t - s, x - y) \varphi_\varepsilon(t - \tilde{s}, x - \tilde{y}) dy ds d\tilde{y} d\tilde{s} \Big] \rho(\xi, t, x) d\xi dx dt \\
&\geq 2 \int_0^T \int_{\mathbf{R}^{n+1}} \sum_{k=1}^K \sum_{i,j=1}^n \int_{\mathbf{R}^+ \times \mathbf{R}^n} \int_{\mathbf{R}^+ \times \mathbf{R}^n} \left[\left(\partial_{y_i} \kappa_{ik} \sqrt{\psi_\delta(\xi - u(s, y))} - \kappa_{iky_i} \sqrt{\psi_\delta(\xi - u(s, y))} \right) \right. \\
&\quad \cdot \left. \left(\partial_{\tilde{y}_j} \kappa_{jk} \sqrt{\psi_\delta(\xi - v(\tilde{s}, \tilde{y}))} - \kappa_{jk\tilde{y}_j} \sqrt{\psi_\delta(\xi - v(\tilde{s}, \tilde{y}))} \right) \sqrt{\psi_\delta(\xi - v(\tilde{s}, \tilde{y}))} \sqrt{\psi_\delta(\xi - u(s, y))} \right. \\
&\quad \cdot \varphi_\varepsilon(t - s, x - y) \varphi_\varepsilon(t - \tilde{s}, x - \tilde{y}) dy ds d\tilde{y} d\tilde{s} \Big] \rho(\xi, t, x) d\xi dx dt \\
&= 2 \int_0^T \int_{\mathbf{R}^{n+1}} \left(\int_{\mathbf{R}^n \times \mathbf{R}^+} \int_{\mathbf{R}^n \times \mathbf{R}^+} \sum_{k=1}^K \left[\left(\sum_{i=1}^n \left(\partial_{y_i} \kappa_{ik}^{\psi_\delta(\xi - u(s, y))} - \kappa_{iky_i}^{\psi_\delta(\xi - u(s, y))} \right) \right) \right. \right. \\
&\quad \cdot \left. \left. \left(\sum_{j=1}^n \left(\partial_{\tilde{y}_j} \kappa_{jk}^{\psi_\delta(\xi - v(\tilde{y}, \tilde{s}))} - \kappa_{jk\tilde{y}_j}^{\psi_\delta(\xi - v(\tilde{y}, \tilde{s}))} \right) \right) \right] \right) \\
&\quad \cdot \varphi_\varepsilon(t - s, x - y) \varphi_\varepsilon(t - \tilde{s}, x - \tilde{y}) dy ds d\tilde{y} d\tilde{s} \Big] \rho(\xi, t, x) d\xi dx dt.
\end{aligned}$$

由于

$$\begin{aligned}
&\partial_{y_i} \kappa_{ik}^{\psi_\delta(\xi - u(s, y))} - \kappa_{iky_i}^{\psi_\delta(\xi - u(s, y))} \\
&= \partial_{y_i} \int_{\mathbf{R}} \sigma_{ik}(\eta, s, y) \chi(\eta, u) \psi_\delta(\xi - \eta) d\eta - \int_{\mathbf{R}} \sigma_{iky_i}(\eta, s, y) \chi(\eta, u) \psi_\delta(\xi - \eta) d\eta,
\end{aligned}$$

从而

$$\mathbf{R}_2^M \geq 2 \int_0^T \int_{\mathbf{R}^{n+1}} \rho(\xi, t, x) \left(\int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} \int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} \Phi_{ijk} d\eta d\tilde{\eta} dy ds d\tilde{y} d\tilde{s} \right) d\xi dx dt, \quad (3.11)$$

其中

$$\begin{aligned}
\Phi_{ijk} &= \sum_{k=1}^K \sum_{i,j=1}^n [(\sigma_{ik}(\eta, s, y) \sigma_{jk}(\tilde{\eta}, \tilde{s}, \tilde{y})) \partial_{y_i} \varphi_\varepsilon(t - s, x - y) \partial_{\tilde{y}_j} \varphi_\varepsilon(t - \tilde{s}, x - \tilde{y}) \\
&\quad + (\sigma_{ik}(\eta, s, y) \sigma_{jk\tilde{y}_j}(\tilde{\eta}, \tilde{s}, \tilde{y})) \partial_{y_i} \varphi_\varepsilon(t - s, x - y) \varphi_\varepsilon(t - \tilde{s}, x - \tilde{y}) \\
&\quad + (\sigma_{iky_i}(\eta, s, y) \sigma_{jk}(\tilde{\eta}, \tilde{s}, \tilde{y})) \varphi_\varepsilon(t - s, x - y) \partial_{\tilde{y}_j} \varphi_\varepsilon(t - \tilde{s}, x - \tilde{y}) \\
&\quad + (\sigma_{iky_i}(\eta, s, y) \sigma_{jk\tilde{y}_j}(\tilde{\eta}, \tilde{s}, \tilde{y})) \varphi_\varepsilon(t - s, x - y) \varphi_\varepsilon(t - \tilde{s}, x - \tilde{y})] \\
&\quad \cdot \chi(\eta, u) \chi(\tilde{\eta}, v) \psi_\delta(\xi - \eta) \psi_\delta(\xi - \tilde{\eta}).
\end{aligned}$$

对于含 a_{ij} 的项,

$$\begin{aligned}
&\text{IV} + \text{V} \\
&= \sum_{i,j=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} (-\partial_{x_i x_j}^2 (a_{ij} \chi^u) * \varphi_{\varepsilon, \delta} \chi_{\varepsilon, \delta}^v - \partial_{x_i x_j}^2 (a_{ij} \chi^v) * \varphi_{\varepsilon, \delta} \chi_{\varepsilon, \delta}^u) \rho(\xi, t, x) d\xi dx dt
\end{aligned}$$

$$\begin{aligned}
 & + \sum_{i,j=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} (\partial_{x_i}(a_{ijx_j}\chi^u) * \varphi_{\varepsilon,\delta}\chi_{\varepsilon,\delta}^v + \partial_{x_i}(a_{ijx_j}\chi^v) * \varphi_{\varepsilon,\delta}\chi_{\varepsilon,\delta}^u)\rho(\xi, t, x) \, d\xi \, dx \, dt \\
 & = R_1^a + R_2^a + R_3^a + R_4^a,
 \end{aligned}$$

其中

$$\begin{aligned}
 R_1^a & = \sum_{i,j=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} (\partial_{x_j}(a_{ij}\chi^u)_{\varepsilon,\delta}\chi_{\varepsilon,\delta}^v + \partial_{x_j}(a_{ij}\chi^v)_{\varepsilon,\delta}\chi_{\varepsilon,\delta}^u)\partial_{x_i}\rho(\xi, t, x) \, d\xi \, dx \, dt, \\
 R_2^a & = - \sum_{i,j=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} ((a_{ijx_j}\chi^u)_{\varepsilon,\delta}\chi_{\varepsilon,\delta}^v + (a_{ijx_j}\chi^v)_{\varepsilon,\delta}\chi_{\varepsilon,\delta}^u)\partial_{x_i}\rho(\xi, t, x) \, d\xi \, dx \, dt, \\
 R_3^a & = \sum_{i,j=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} (\partial_{x_j}(a_{ij}\chi^u)_{\varepsilon,\delta}\partial_{x_i}\chi_{\varepsilon,\delta}^v + \partial_{x_j}(a_{ij}\chi^v)_{\varepsilon,\delta}\partial_{x_i}\chi_{\varepsilon,\delta}^u)\rho(\xi, t, x) \, d\xi \, dx \, dt, \\
 R_4^a & = - \sum_{i,j=1}^n \int_0^T \int_{\mathbf{R}^{n+1}} ((a_{ijx_j}\chi^u)_{\varepsilon,\delta}\partial_{x_i}\chi_{\varepsilon,\delta}^v + (a_{ijx_j}\chi^v)_{\varepsilon,\delta}\partial_{x_i}\chi_{\varepsilon,\delta}^u)\rho(\xi, t, x) \, d\xi \, dx \, dt.
 \end{aligned}$$

与前面的讨论一样, 当 $\delta \rightarrow 0$ 且 $R_i \rightarrow +\infty (i = 1, 2, 3)$ 时可得 R_1^a 与 R_2^a 都趋于 0. 经过计算, 可得

$$\begin{aligned}
 R_3^a & = \int_0^T \int_{\mathbf{R}^{n+1}} \left[\sum_{k=1}^K \sum_{i,j=1}^n \int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} \int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} (\sigma_{ik}(\eta, y, s)\sigma_{jk}(\eta, y, s) \right. \\
 & \quad + \sigma_{ik}(\tilde{\eta}, \tilde{y}, \tilde{s})\sigma_{jk}(\tilde{\eta}, \tilde{y}, \tilde{s}))\chi(\eta, u)\chi(\tilde{\eta}, v)\partial_{y_j}\varphi_\varepsilon(t-s, x-y)\partial_{\tilde{y}_i}\varphi_\varepsilon(t-\tilde{s}, x-\tilde{y}) \\
 & \quad \left. \cdot \psi_\delta(\xi-\eta)\psi_\delta(\xi-\tilde{\eta}) \, d\eta \, dy \, ds \, d\tilde{\eta} \, d\tilde{y} \, d\tilde{s} \right] \rho(\xi, t, x) \, d\xi \, dx \, dt, \tag{3.12}
 \end{aligned}$$

及

$$\begin{aligned}
 R_4^a & = \int_0^T \int_{\mathbf{R}^{n+1}} \sum_{k=1}^K \sum_{i,j=1}^n \left(\int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} \partial_{y_j}(\sigma_{ik}(\eta, s, y)\sigma_{jk}(\eta, s, y))\chi(\eta, u)\varphi_\varepsilon(t-s, x-y) \right. \\
 & \quad \cdot \psi_\delta(\xi-\eta) \, d\eta \, dy \, ds \int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} \chi(\tilde{\eta}, v)\partial_{\tilde{y}_i}\varphi_\varepsilon(t-\tilde{s}, x-\tilde{y})\psi_\delta(\xi-\tilde{\eta}) \, d\tilde{\eta} \, d\tilde{y} \, d\tilde{s} \\
 & \quad + \int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} \partial_{\tilde{y}_i}(\sigma_{ik}(\tilde{\eta}, \tilde{s}, \tilde{y})\sigma_{jk}(\tilde{\eta}, \tilde{s}, \tilde{y}))\chi(\tilde{\eta}, v)\varphi_\varepsilon(t-\tilde{s}, x-\tilde{y})\psi_\delta(\xi-\tilde{\eta}) \, d\tilde{\eta} \, d\tilde{y} \, d\tilde{s} \\
 & \quad \left. \cdot \int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} \chi(\eta, u)\partial_{y_j}\varphi_\varepsilon(t-s, x-y)\psi_\delta(\xi-\eta) \, d\eta \, dy \, ds \right) \rho(\xi, t, x) \, d\xi \, dx \, dt. \tag{3.13}
 \end{aligned}$$

由 (3.11)–(3.13), 可得

$$R_3^a + R_4^a - R_2^M \leq R_5^a + R_6^a + R_7^a.$$

其中的 R_5^a, R_6^a, R_7^a 在下面将依次给出并计算它们.

$$\begin{aligned}
 R_5^a & = \int_0^T \int_{\mathbf{R}^{n+1}} \left[\sum_{k=1}^K \sum_{i,j=1}^n \int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} \int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} (\chi(\eta, u)\chi(\tilde{\eta}, v)\psi_\delta(\xi-\eta)\psi_\delta(\xi-\tilde{\eta}) \right. \\
 & \quad \cdot \sigma_{ik}(\eta, s, y)\sigma_{jk}(\eta, s, y) - 2\sigma_{ik}(\eta, s, y)\sigma_{jk}(\tilde{\eta}, \tilde{s}, \tilde{y}) + \sigma_{ik}(\tilde{\eta}, \tilde{s}, \tilde{y})\sigma_{jk}(\tilde{\eta}, \tilde{s}, \tilde{y}) \\
 & \quad \left. \cdot \partial_{y_j}\varphi_\varepsilon(t-s, x-y)\partial_{\tilde{y}_i}\varphi_\varepsilon(t-\tilde{s}, x-\tilde{y}) \, d\eta \, dy \, ds \, d\tilde{\eta} \, d\tilde{y} \, d\tilde{s} \right] \rho(\xi, t, x) \, d\xi \, dx \, dt
 \end{aligned}$$

$$\begin{aligned}
& \rightarrow \int_0^T \int_{\mathbf{R}^{n+1}} \left[\sum_{k=1}^K \sum_{i,j=1}^n \int_{\mathbf{R}^n \times \mathbf{R}^+} \int_{\mathbf{R}^n \times \mathbf{R}^+} \chi(\xi, u) \chi(\xi, v) \right. \\
& \quad \cdot (\sigma_{ik}(\xi, s, y) \sigma_{jk}(\xi, s, y) - 2\sigma_{jk}(\xi, s, y) \sigma_{ik}(\xi, \tilde{s}, \tilde{y}) + \sigma_{ik}(\xi, \tilde{s}, \tilde{y}) \sigma_{jk}(\xi, \tilde{s}, \tilde{y})) \\
& \quad \cdot \partial_{y_j} \varphi_\varepsilon(t-s, x-y) \partial_{\tilde{y}_i} \varphi_\varepsilon(t-\tilde{s}, x-\tilde{y}) dy ds d\tilde{y} d\tilde{s} \Big] d\xi dx dt \\
& = - \int_0^T \int_{\mathbf{R}^{n+1}} \left[\sum_{k=1}^K \sum_{i,j=1}^n \int_{\mathbf{R}^n \times \mathbf{R}^+} \int_{\mathbf{R}^n \times \mathbf{R}^+} (-2\sigma_{jk}(\xi, s, y) \sigma_{ik\tilde{y}_i}(\xi, \tilde{s}, \tilde{y}) \right. \\
& \quad + \partial_{\tilde{y}_i} (\sigma_{ik}(\xi, \tilde{s}, \tilde{y}) \sigma_{jk}(\xi, \tilde{s}, \tilde{y}))) \\
& \quad \cdot \partial_{y_j} \varphi_\varepsilon(t-s, x-y) \varphi_\varepsilon(t-\tilde{s}, x-\tilde{y}) dy ds d\tilde{y} d\tilde{s} \Big] d\xi dx dt \\
& \quad - \int_0^T \int_{\mathbf{R}^n} \left[\sum_{k=1}^K \sum_{i,j=1}^n \int_{\mathbf{R}^n \times \mathbf{R}^+} \int_{\mathbf{R}^n \times \mathbf{R}^+} \chi(v, u) v_{\tilde{y}_i} (\sigma_{ik}(v, s, y) \sigma_{jk}(v, s, y) \right. \\
& \quad - 2\sigma_{ik}(v, s, y) \sigma_{jk}(v, \tilde{s}, \tilde{y}) + \sigma_{ik}(v, \tilde{s}, \tilde{y}) \sigma_{jk}(v, \tilde{s}, \tilde{y})) \\
& \quad \left. \partial_{y_j} \varphi_\varepsilon(t-s, x-y) \varphi_\varepsilon(t-\tilde{s}, x-\tilde{y}) dy ds d\tilde{y} d\tilde{s} \right] d\xi dx dt \\
& = \mathbf{L}_5^a + \mathbf{L}_8^a.
\end{aligned}$$

而

$$\begin{aligned}
\mathbf{R}_6^a & = \int_0^T \int_{\mathbf{R}^{n+1}} \left(\sum_{k=1}^K \sum_{i,j=1}^n \int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} \chi(\eta, u) \varphi_\varepsilon(t-s, x-y) \psi_\delta(\xi-\eta) \right. \\
& \quad (\partial_{y_j} (\sigma_{ik}(\eta, s, y) \sigma_{jk}(\eta, s, y)) - 2\sigma_{jk_{y_j}}(\eta, s, y) \sigma_{ik}(\tilde{\eta}, \tilde{s}, \tilde{y})) d\eta dy ds \\
& \quad \cdot \int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} \chi(\tilde{\eta}, v) \partial_{\tilde{y}_i} \varphi_\varepsilon(t-\tilde{s}, x-\tilde{y}) \psi_\delta(\xi-\tilde{\eta}) d\tilde{\eta} d\tilde{y} d\tilde{s} \\
& \quad + \sum_{k=1}^K \sum_{i,j=1}^n \int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} \chi(\tilde{\eta}, v) \varphi_\varepsilon(t-\tilde{s}, x-\tilde{y}) \psi_\delta(\xi-\tilde{\eta}) \\
& \quad \cdot (\partial_{\tilde{y}_i} (\sigma_{ik}(\tilde{\eta}, \tilde{s}, \tilde{y}) \sigma_{jk}(\tilde{\eta}, \tilde{s}, \tilde{y})) - 2\sigma_{jk}(\eta, s, y) \sigma_{ik\tilde{y}_i}(\tilde{\eta}, \tilde{s}, \tilde{y})) d\tilde{\eta} d\tilde{y} d\tilde{s} \\
& \quad \cdot \int_{\mathbf{R}^{n+1} \times \mathbf{R}^+} \chi(\eta, u) \partial_{y_j} \varphi_\varepsilon(t-s, x-y) \psi_\delta(\xi-\eta) d\eta dy ds \Big) \rho(\xi, t, x) d\xi dx dt \\
& \rightarrow \int_0^T \int_{\mathbf{R}^{n+1}} \left(\sum_{k=1}^K \sum_{i,j=1}^n \int_{\mathbf{R}^n \times \mathbf{R}^+} (\partial_{y_j} (\sigma_{ik}(\xi, s, y) \sigma_{jk}(\xi, s, y)) - 2\sigma_{jk_{y_j}}(\xi, s, y) \sigma_{ik}(\xi, \tilde{s}, \tilde{y})) \right. \\
& \quad \cdot \chi(\xi, u) \varphi_\varepsilon(t-s, x-y) dy ds \int_{\mathbf{R}^n \times \mathbf{R}^+} \chi(\xi, v) \partial_{\tilde{y}_i} \varphi_\varepsilon(t-\tilde{s}, x-\tilde{y}) d\tilde{y} d\tilde{s} \\
& \quad + \sum_{k=1}^K \sum_{i,j=1}^n \int_{\mathbf{R}^n \times \mathbf{R}^+} (\partial_{\tilde{y}_i} (\sigma_{ik}(\xi, \tilde{s}, \tilde{y}) \sigma_{jk}(\xi, \tilde{s}, \tilde{y})) - 2\sigma_{jk}(\xi, s, y) \sigma_{ik\tilde{y}_i}(\xi, \tilde{s}, \tilde{y})) \\
& \quad \cdot \varphi_\varepsilon(t-\tilde{s}, x-\tilde{y}) \chi(\xi, v) d\tilde{y} d\tilde{s} \int_{\mathbf{R}^n \times \mathbf{R}^+} \chi(\xi, u) \partial_{y_j} \varphi_\varepsilon(t-s, x-y) dy ds \Big) d\xi dx dt \\
& = \int_0^T \int_{\mathbf{R}^{n+1}} \left(\int_{\mathbf{R}^n \times \mathbf{R}^+} \int_{\mathbf{R}^n \times \mathbf{R}^+} 2 \sum_{k=1}^K \sum_{i,j=1}^n (\sigma_{jk_{y_j}}(\xi, s, y) \sigma_{ik\tilde{y}_i}(\xi, \tilde{s}, \tilde{y})) \chi(\xi, u) \chi(\xi, v) \right.
\end{aligned}$$

$$\begin{aligned}
 & \cdot \varphi_\varepsilon(t-s, x-y)\varphi_\varepsilon(t-\tilde{s}, x-\tilde{y}) \, dy \, ds \, d\tilde{y} \, d\tilde{s} \\
 & + \sum_{k=1}^K \sum_{i,j=1}^n \int_{\mathbf{R}^n \times \mathbf{R}^+} \int_{\mathbf{R}^n \times \mathbf{R}^+} (\partial_{\tilde{y}_i}(\sigma_{ik}(\xi, \tilde{s}, \tilde{y})\sigma_{jk}(\xi, \tilde{s}, \tilde{y})) - 2\sigma_{jk}(\xi, s, y)\sigma_{ik\tilde{y}_i}(\xi, \tilde{s}, \tilde{y})) \\
 & \cdot \varphi_\varepsilon(t-\tilde{s}, x-\tilde{y})\chi(\tilde{\xi}, v)\chi(\xi, u)\partial_{y_j}\varphi_\varepsilon(t-s, x-y) \, dy \, ds \, d\tilde{y} \, d\tilde{s}) \, d\xi \, dx \, dt \\
 & - \int_0^T \int_{\mathbf{R}^n} \sum_{k=1}^K \sum_{i,j=1}^n \int_{\mathbf{R}^n \times \mathbf{R}^+} \int_{\mathbf{R}^n \times \mathbf{R}^+} (\partial_{y_j}(\sigma_{ik}(v, s, y)\sigma_{jk}(v, s, y)) \\
 & - 2\sigma_{jk y_j}(v, s, y)\sigma_{ik}(v, \tilde{s}, \tilde{y})) \\
 & \cdot \chi(v, u)v_{\tilde{y}_i}\varphi_\varepsilon(t-s, x-y)\varphi_\varepsilon(t-\tilde{s}, x-\tilde{y}) \, dy \, ds \, d\tilde{y} \, d\tilde{s} \, d\xi \, dx \, dt \\
 & = L_6^a + L_9^a.
 \end{aligned}$$

上两式都取了 $\delta \rightarrow 0, R_i \rightarrow +\infty (i = 1, 2, 3)$ 时的极限. 同时

$$R_7^a = -2 \int_0^T \int_{\mathbf{R}^{n+1}} \int_{\mathbf{R}^n \times \mathbf{R}^+} \int_{\mathbf{R}^n \times \mathbf{R}^+} \int_{\mathbf{R}^2} \sum_{k=1}^K \sum_{i,j=1}^n \Psi_{ijk} \, d\xi \, dx \, dt \, d\eta \, d\tilde{\eta} \, dy \, ds \, d\tilde{y} \, d\tilde{s},$$

这里

$$\begin{aligned}
 \Psi_{ijk} & = \sigma_{iky_i}(\eta, s, y)\sigma_{jk\tilde{y}_j}(\tilde{\eta}, \tilde{s}, \tilde{y})\varphi_\varepsilon(t-s, x-y)\varphi_\varepsilon(t-\tilde{s}, x-\tilde{y}) \\
 & \cdot \chi(\eta, u)\chi(\tilde{\eta}, v)\psi_\delta(\xi-\eta)\psi_\delta(\xi-\tilde{\eta})\rho(\xi, t, x).
 \end{aligned}$$

易知当 $\delta \rightarrow 0, R_i \rightarrow +\infty, R_7^a$ 收敛到函数 L_7^a , 其中

$$\begin{aligned}
 L_7^a & = -2 \int_0^T \int_{\mathbf{R}^{n+1}} \int_{\mathbf{R}^n \times \mathbf{R}^+} \int_{\mathbf{R}^n \times \mathbf{R}^+} \left(\sum_{k=1}^K \sum_{i,j=1}^n \sigma_{jk y_j}(\xi, s, y)\sigma_{ik\tilde{y}_i}(\xi, \tilde{s}, \tilde{y}) \right) \chi(\xi, u)\chi(\xi, v) \\
 & \cdot \varphi_\varepsilon(t-s, x-y)\varphi_\varepsilon(t-\tilde{s}, x-\tilde{y}) \, dy \, ds \, d\tilde{y} \, d\tilde{s} \, d\xi \, dx \, dt, \tag{3.14}
 \end{aligned}$$

由于 $L_5^a + L_6^a + L_7^a = 0$, 从而

$$R_5^a + R_6^a + R_7^a \rightarrow L_8^a + L_9^a \quad (\delta \rightarrow 0, R_i \rightarrow +\infty).$$

而

$$\begin{aligned}
 |L_8^a| & \leq \int_0^T \int_{\mathbf{R}^n} \left[\sum_{k=1}^K \sum_{i,j=1}^n \int_{\mathbf{R}^n \times \mathbf{R}^+} \int_{\mathbf{R}^n \times \mathbf{R}^+} \left| \chi(v, u)v_{\tilde{y}_i}(\sigma_{ik}(v, s, y)\sigma_{jk}(v, s, y)) \right. \right. \\
 & \quad - 2\sigma_{ik}(v, s, y)\sigma_{jk}(v, \tilde{s}, \tilde{y}) + \sigma_{ik}(v, \tilde{s}, \tilde{y})\sigma_{jk}(v, \tilde{s}, \tilde{y})) \\
 & \quad \left. \cdot \partial_{y_j}\varphi_\varepsilon(t-s, x-y)\varphi_\varepsilon(t-\tilde{s}, x-\tilde{y}) \right] \, dy \, ds \, d\tilde{y} \, d\tilde{s} \, d\xi \, dx \, dt \\
 & \leq c \left(\frac{\varepsilon_1}{\varepsilon_2} + \varepsilon_1 + \varepsilon_2 \right) \|v_0\|_{BV((\mathbf{R}^n))} \rightarrow 0, \quad \varepsilon \rightarrow 0. \tag{3.15}
 \end{aligned}$$

及

$$\begin{aligned}
 |L_9^a| & \leq \int_0^T \int_{\mathbf{R}^n} \sum_{k=1}^K \sum_{i,j=1}^n \int_{\mathbf{R}^n \times \mathbf{R}^+} \int_{\mathbf{R}^n \times \mathbf{R}^+} \left| \chi(v, u)v_{\tilde{y}_i} \right. \\
 & \quad \left. (\partial_{y_j}(\sigma_{ik}(v, s, y)\sigma_{jk}(v, s, y)) - 2\sigma_{jk y_j}(v, s, y)\sigma_{ik}(v, \tilde{s}, \tilde{y})) \right|
 \end{aligned}$$

$$\begin{aligned} & \varphi_\varepsilon(t-s, x-y)\varphi_\varepsilon(t-\tilde{s}, x-\tilde{y}) \Big| dy ds d\tilde{y} d\tilde{s} d\xi dx dt \\ & \leq c(\varepsilon_1 + \varepsilon_2) \|v\|_{BV((\mathbf{R}^n))} \rightarrow 0, \quad \varepsilon \rightarrow 0. \end{aligned} \quad (3.16)$$

最后, 考虑 VIII.

$$\begin{aligned} \text{VIII} &= \int_0^T \int_{\mathbf{R}^{n+1}} [(g\partial_u \chi^u) * \varphi_{\varepsilon, \delta} \chi_{\varepsilon, \delta}^v + (g\partial_v \chi^v) * \varphi_{\varepsilon, \delta} \chi_{\varepsilon, \delta}^u] \rho(\xi, t, x) d\xi dx dt \\ &= \mathbf{R}_1^g + \mathbf{R}_2^g + \mathbf{R}_3^g + \mathbf{R}_4^g, \end{aligned}$$

其中

$$\begin{aligned} \mathbf{R}_1^g &= \int_0^T \int_{\mathbf{R}^{n+1}} [g\varphi_\delta \chi_{\varepsilon, \delta}^v + g\varphi_\delta \chi_{\varepsilon, \delta}^u] \rho(\xi, t, x) d\xi dx dt, \\ \mathbf{R}_2^g &= \int_0^T \int_{\mathbf{R}^{n+1}} [g' \chi_{\varepsilon, \delta}^u \chi_{\varepsilon, \delta}^v] \rho(\xi, t, x) d\xi dx dt, \\ \mathbf{R}_3^g &= \frac{1}{\mathbf{R}_3} \int_0^T \int_{\mathbf{R}^{n+1}} [g \chi_{\varepsilon, \delta}^u \chi_{\varepsilon, \delta}^v] \rho' \left(\frac{\xi}{\mathbf{R}_3} \right) \rho(t, x) d\xi dx dt, \\ \mathbf{R}_4^g &= \int_0^T \int_{\mathbf{R}^{n+1}} [(g\partial_u \chi^u) * \varphi_{\varepsilon, \delta} - g\partial_u \chi_{\varepsilon, \delta}^u] \chi_{\varepsilon, \delta}^v \rho(\xi, t, x) d\xi dx dt \\ &\quad + \int_0^T \int_{\mathbf{R}^{n+1}} [(g\partial_v \chi^v) * \varphi_{\varepsilon, \delta} - g\partial_v \chi_{\varepsilon, \delta}^v] \chi_{\varepsilon, \delta}^u \rho(\xi, t, x) d\xi dx dt. \end{aligned}$$

引理 3.5 令 $\delta \rightarrow 0$, $\mathbf{R}_i \rightarrow +\infty$ ($i = 1, 2, 3$), 得

$$\begin{aligned} \mathbf{R}_1^g &\rightarrow 0, \quad \mathbf{R}_3^g \rightarrow 0, \\ \mathbf{R}_2^g &\rightarrow \int_0^T \int_{\mathbf{R}^{n+1}} [g' \chi_\varepsilon^u \chi_\varepsilon^v] d\xi dx dt \end{aligned}$$

且 \mathbf{R}_4^g 收敛到函数 \mathbf{L}_4^g , 当 $\varepsilon \rightarrow 0$ 时, 它趋于 0.

这个引理的证明类似于引理 3.4, 从而略去细节. 利用引理 3.2–3.5 及 (3.10), 得

$$\begin{aligned} & \int_{\mathbf{R}^{n+1}} (\chi_\varepsilon^u \chi_\varepsilon^v(\xi, T, x) - \chi_\varepsilon^u \chi_\varepsilon^v(\xi, 0, x)) d\xi dx \\ & \geq \int_0^T \int_{\mathbf{R}^{n+1}} g' \chi_\varepsilon^u \chi_\varepsilon^v d\xi dx dt - \mathbf{L}_1^f - \mathbf{L}_2^f - \mathbf{L}_5^f + \mathbf{L}_6^f - \mathbf{L}_8^g - \mathbf{L}_9^g \\ & \quad + \mathbf{L}_4^g - \int_0^T \int_{\mathbf{R}^n} (m_\varepsilon + n_\varepsilon)(0, t, x) + (p_\varepsilon + q_\varepsilon)(0, t, x) dx dt. \end{aligned} \quad (3.17)$$

将 (3.5)–(3.6) 和 (3.17) 合在一起, 得到

$$\begin{aligned} & \int_{\mathbf{R}^{n+1}} (|\chi_\varepsilon^u| + |\chi_\varepsilon^v| - 2\chi_\varepsilon^u \chi_\varepsilon^v)(\xi, T, x) d\xi dx - \int_{\mathbf{R}^{n+1}} (|\chi_\varepsilon^u| + |\chi_\varepsilon^v| - 2\chi_\varepsilon^u \chi_\varepsilon^v)(\xi, 0, x) d\xi dx \\ & \leq \int_0^T \int_{\mathbf{R}^{n+1}} (g'(|\chi_\varepsilon^u| + |\chi_\varepsilon^v| - 2\chi_\varepsilon^u \chi_\varepsilon^v))(\xi, t, x) d\xi dx dt \\ & \quad + 2\mathbf{L}_1^f + 2\mathbf{L}_2^f + 2\mathbf{L}_5^f - 2\mathbf{L}_6^f + 2\mathbf{L}_8^g + 2\mathbf{L}_9^g - 2\mathbf{L}_4^g + T_\varepsilon^u + T_\varepsilon^v. \end{aligned}$$

首先令 $\varepsilon_1 \rightarrow 0$, 然后令 $\varepsilon_2 \rightarrow 0$, 利用引理 3.1–3.5 及 (3.15)–(3.16), 得

$$\int_{\mathbf{R}^n} |u(T, x) - v(T, x)| dx$$

$$\leq \int_{\mathbf{R}^n} |u(0, x) - v(0, x)| dx + M \int_0^T \int_{\mathbf{R}^n} |u(t, x) - v(t, x)| dx dt.$$

通过 Gronwall 不等式, 最后得到

$$\|u(T, \cdot) - v(T, \cdot)\|_{L^1(\mathbf{R}^n)} \leq e^{MT} \|u_0(\cdot) - v_0(\cdot)\|_{L^1(\mathbf{R}^n)},$$

这正是所要的结果.

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Uniqueness of Kinetic Solutions to Quasilinear Anisotropic Degenerate Parabolic-Hyperbolic Equation

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Abstract This paper deals with the uniqueness of the kinetic solutions to Cauchy problem of general anisotropic degenerate parabolic-hyperbolic equations. Kinetic formulation is extended to such general degenerate parabolic-hyperbolic equations with coefficients depending on time-spatial variables. Contraction property of kinetic solutions is established under appropriate conditions on diffusion and convection functions.

Keywords Degenerate parabolic-hyperbolic equation, Kinetic solutions, Entropy solutions, Uniqueness

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