

## L<sup>p</sup>-CONTINUITY OF SOLUTIONS TO PARABOLIC FREE BOUNDARY PROBLEMS

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ABSTRACT. In this article, we consider a class of parabolic free boundary problems. We establish some properties of the solutions, including  $L^\infty$ -regularity in time and a monotonicity property, from which we deduce strong  $L^p$ -continuity in time.

### 1. INTRODUCTION

In this work, we study the following weak formulation which describes a class of nonstationary free boundary problems:

**Problem (p).** Find  $(u, \chi) \in L^2(0, T; H^1(\Omega)) \times L^\infty(Q)$  such that

- (i)  $u \geq 0$ ,  $0 \leq \chi \leq 1$ ,  $u(1 - \chi) = 0$  a.e. in  $Q$ ;
- (ii)  $u = \phi$  on  $\Sigma_2$ ;
- (iii)

$$\int_Q [(a(x)\nabla u + \chi H(x)) \cdot \nabla \xi - (\alpha u + \chi)\xi_t] dx dt \leq \int_\Omega (\chi_0(x) + \alpha u_0(x))\xi(x, 0) dx$$

for all  $\xi \in H^1(Q)$ ,  $\xi = 0$  on  $\Sigma_3$ ,  $\xi \geq 0$  on  $\Sigma_4$ ,  $\xi(x, T) = 0$  for a.e.  $x \in \Omega$ , where  $\alpha, T$  are positive numbers,  $\Omega$  is a bounded domain in  $\mathbb{R}^n$  ( $n \geq 2$ ) with Lipschitz boundary  $\partial\Omega = \Gamma_1 \cup \Gamma_2$ ,  $Q = \Omega \times (0, T)$ ,  $\Sigma_1 = \Gamma_1 \times (0, T)$ ,  $\Sigma_2 = \Gamma_2 \times (0, T)$ ,  $\Sigma_3 = \Sigma_2 \cap \{\phi > 0\}$  and  $\Sigma_4 = \Sigma_2 \cap \{\phi = 0\}$ , with  $\phi$  a nonnegative Lipschitz continuous function defined in  $\bar{Q}$ . For a.e.  $x \in \Omega$ ,  $a(x) = (a_{ij}(x))_{ij}$  is an  $n \times n$  matrix,  $H : \Omega \rightarrow \mathbb{R}^n$  is a vector function satisfying for some positive constants  $\lambda, \Lambda$  and  $\bar{H}$ :

$$\forall \xi \in \mathbb{R}^n, \quad \text{a.e. } x \in \Omega \quad \lambda|\xi|^2 \leq a(x)\xi \cdot \xi, \quad (1.1)$$

$$\forall \xi \in \mathbb{R}^n, \quad \text{a.e. } x \in \Omega \quad |a(x)\xi| \leq \Lambda|\xi|, \quad (1.2)$$

$$|H(x)| \leq \bar{H} \quad \text{a.e. } x \in \Omega. \quad (1.3)$$

Moreover, we assume that

$$\operatorname{div}(H(x)) \in L^2(\Omega), \quad (1.4)$$

and the functions  $u_0, \chi_0 : \Omega \rightarrow \mathbb{R}$  satisfying

$$u_0, \chi_0 \in L^\infty(\Omega), \quad (1.5)$$

$$u_0(x) \geq 0 \quad \text{for a.e. } x \in \Omega, \quad (1.6)$$

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$$0 \leq \chi_0(x) \leq 1 \quad \text{for a.e. } x \in \Omega. \quad (1.7)$$

Note that problem (p) describes in particular the weak formulation of the non-steady state dam problem [1, 2, 3, 7, 9]. For the heterogeneous stationary dam problem, we refer for example to [5, 11]. Another free boundary problem described by the above formulation is the one-phase Stefan problem (see for example [15, 16]).

Under assumptions (1.1)-(1.7), existence of a solution is proved in [18]. The proof is based on the Tychonoff fixed theorem and combines technics from [1, 9], where existence was established for the unsteady filtration problem in a homogeneous porous medium respectively in the incompressible and compressible cases. Another approach with quasi-variational inequalities was adopted in [17] for rectangular domains.

Uniqueness of the solution was proved for dams with general geometry and rectangular dams respectively in [2] and [7] with different methods. Extensions to a quasilinear operator modeling incompressible fluid flow governed by a generalized nonlinear Darcy's law with Dirichlet, Neuman, or generalized boundary conditions were considered in [4, 12, 13, 14].

In this article, we are concerned with the  $L^p(\Omega)$ -continuity in time of the functions  $u$  and  $\chi$ . We recall that regularity of the solution was investigated in [3, 2], when  $a(x) = I_n$  and  $H(x) = e = (0, \dots, 0, 1) \in \mathbb{R}^n$ , where it was proved that  $\chi \in C^0([0, T], L^p(\Omega))$  for all  $p \geq 1$  in both incompressible and compressible cases, and that  $u \in C^0([0, T], L^p(\Omega))$  for all  $1 \leq p \leq 2$ , in the compressible case. Extensions to the quasilinear case were obtained in [12, 13, 14] in both homogeneous and nonhomogeneous frameworks.

## 2. PROPERTIES

We shall denote by  $(u, \chi)$  a solution of the problem (p).

**Proposition 2.1.** *We have*

$$\alpha u + \chi \in C^0([0, T]; V'), \quad \text{where } V = \{v \in H^1(\Omega) : v = 0 \text{ on } \Gamma_2\}.$$

For a proof of the above proposition see [18].

**Proposition 2.2.** *If  $\alpha > 0$ , then we have*

$$u \in L^\infty(0, T; L^2(\Omega)). \quad (2.1)$$

*Proof.* Let  $\zeta$  be a smooth function such that  $d(\text{supp}(\zeta), \Sigma_2) > 0$  and  $\text{supp}(\zeta) \subset \mathbb{R}^n \times (0, T)$ . Then there exists  $0 < \tau_0 < T$  such that:

$$\forall \tau \in (-\tau_0, \tau_0), \quad (x, t) \mapsto \pm \zeta(x, t - \tau) \text{ are test functions for (p).}$$

Then we have that for all  $\tau \in (-\tau_0, \tau_0)$ ,

$$\begin{aligned} & \int_Q \left[ (a(x)\nabla u(x, t) + \chi(x, t)H(x)) \cdot \nabla \zeta(x, t - \tau) \right. \\ & \left. - (\alpha u(x, t) + \chi(x, t))\zeta_t(x, t - \tau) \right] dx dt = 0 \end{aligned}$$

which can be written as

$$\begin{aligned} & \int_Q (a(x)\nabla u(x, t + \tau) + \chi(x, t + \tau)H(x)) \cdot \nabla \zeta(x, t) dx dt \\ & = -\frac{\partial}{\partial \tau} \left( \int_Q (\alpha u(x, t + \tau) + \chi(x, t + \tau))\zeta(x, t) dx dt \right) \quad \forall \tau \in (-\tau_0, \tau_0). \end{aligned} \quad (2.2)$$

Moreover (2.2) remains true for all  $\zeta \in L^2(0, T; H^1(\Omega))$  such that  $\zeta = 0$  on  $\Sigma_2$  and  $\zeta = 0$  on  $\Omega \times ((0, \tau_0) \cup (T - \tau_0, T))$ . Therefore for  $\xi \in \mathcal{D}(\bar{\Omega} \times (\tau_0, T - \tau_0))$  with  $\xi \geq 0$ , (2.2) is true for the function

$$\zeta(x, t) = (u(x, t + \tau) - \phi(x, t + \tau))\xi(x, t)$$

and we have that for all  $\tau \in (-\tau_0, \tau_0)$ ,

$$\begin{aligned} & \int_Q (a(x)\nabla u(x, t + \tau) + \chi(x, t + \tau)H(x)) \cdot \nabla((u(x, t + \tau) - \phi(x, t + \tau))\xi(x, t)) \, dx \, dt \\ &= -\frac{\partial}{\partial \tau} \left( \int_Q (\alpha u(x, t + \tau) + \chi(x, t + \tau))(u(x, t + \tau) - \phi(x, t + \tau))\xi(x, t) \, dx \, dt \right). \end{aligned} \quad (2.3)$$

Since

$$\begin{aligned} & \int_Q (a(x)\nabla u(x, t + \tau) + \chi(x, t + \tau)H(x)) \cdot \nabla((u(x, t + \tau) - \phi(x, t + \tau))\xi(x, t)) \, dx \, dt \\ &= \int_Q (a(x)\nabla u(x, t) + \chi(x, t)H(x)) \cdot \nabla((u(x, t) - \phi(x, t))\xi(x, t - \tau)) \, dx \, dt \end{aligned}$$

the integral in the left hand side of (2.3) is continuous in  $(-\tau_0, \tau_0)$ . We deduce that the function

$$G(\tau) = \int_Q (\alpha u(x, t + \tau) + \chi(x, t + \tau))(u(x, t + \tau) - \phi(x, t + \tau))\xi(x, t) \, dx \, dt$$

belongs to  $C^1(-\tau_0, \tau_0)$ . Hence for  $\tau = 0$  we obtain

$$\int_Q (a(x)\nabla u(x, t) + \chi(x, t)H(x)) \cdot \nabla((u(x, t) - \phi(x, t))\xi(x, t)) \, dx \, dt = -G'(0). \quad (2.4)$$

Note that

$$\begin{aligned} G(\tau) &= \int_Q (\alpha u(x, t + \tau) + \chi(x, t + \tau))(u(x, t + \tau) - \phi(x, t + \tau))\xi(x, t) \, dx \, dt \\ &= \int_Q (\alpha u(x, t) + \chi(x, t))(u(x, t) - \phi(x, t))\xi(x, t - \tau) \, dx \, dt \end{aligned}$$

and then

$$G'(0) = -\int_Q (\alpha u(x, t) + \chi(x, t))(u(x, t) - \phi(x, t))\xi_t(x, t) \, dx \, dt. \quad (2.5)$$

It follows from (2.4) and (2.5) that

$$\int_Q (a(x)\nabla u + \chi H(x)) \cdot \nabla(u - \phi)\xi \, dx \, dt = \int_Q (\alpha u + \chi)(u - \phi)\xi_t \, dx \, dt. \quad (2.6)$$

Now

$$\begin{aligned} \int_Q (\alpha u + \chi)(u - \phi)\xi_t \, dx \, dt &= \int_Q (\alpha u^2 - \alpha\phi + u - \chi\phi)\xi_t \, dx \, dt \\ &= \int_Q \alpha \left( u^2 + \frac{1 - \alpha\phi}{\alpha}u - \frac{\chi\phi}{\alpha} \right) \xi_t \, dx \, dt \\ &= \int_Q \alpha \left( u + \frac{1 - \alpha\phi}{2\alpha} \right)^2 - \alpha \left( \frac{1 - \alpha\phi}{2\alpha} \right)^2 - \frac{\chi\phi}{\alpha} \right) \xi_t \, dx \, dt \\ &= \int_Q \left[ \alpha \left( u + \frac{1 - \alpha\phi}{2\alpha} \right)^2 - \frac{(1 - \alpha\phi)^2}{4\alpha} - \chi\phi \right] \xi_t \, dx \, dt. \end{aligned}$$

From (2.6) we obtain

$$\begin{aligned} & \int_Q (a(x)\nabla u + \chi H(x)) \cdot \nabla((u - \phi)\xi) \, dx \, dt = \\ & = \int_Q \left[ \alpha \left( u + \frac{1 - \alpha\phi}{2\alpha} \right)^2 - \frac{(1 - \alpha\phi)^2}{4\alpha} - \chi\phi \right] \xi_t \, dx \, dt \end{aligned}$$

or by taking  $\xi \in \mathcal{D}(0, T)$ ,

$$\begin{aligned} & \int_0^T \xi \, dt \int_\Omega (a(x)\nabla u + \chi H(x)) \cdot \nabla(u - \phi) \, dx \\ & = \int_0^T \xi_t \, dt \int_\Omega \left[ \alpha \left( u + \frac{1 - \alpha\phi}{2\alpha} \right)^2 - \frac{(1 - \alpha\phi)^2}{4\alpha} - \chi\phi \right] \, dx \end{aligned}$$

which leads in the distributional sense in  $\mathcal{D}'(0, T)$  to

$$\begin{aligned} & \frac{d}{dt} \int_\Omega \left[ \alpha \left( u + \frac{1 - \alpha\phi}{2\alpha} \right)^2 - \frac{(1 - \alpha\phi)^2}{4\alpha} - \chi\phi \right] \, dx \\ & = - \int_\Omega (a(x)\nabla u + \chi H(x)) \cdot \nabla(u - \phi) \, dx. \end{aligned}$$

Therefore, the function

$$t \mapsto \int_\Omega \left[ \alpha \left( u + \frac{1 - \alpha\phi}{2\alpha} \right)^2 - \frac{(1 - \alpha\phi)^2}{4\alpha} - \chi\phi \right] \, dx$$

is in  $W^{1,1}(0, T) \subset C^0([0, T])$ . Given that  $\chi, \phi \in L^\infty(Q)$  and  $\alpha > 0$ , we conclude that  $u \in L^\infty(0, T; L^2(\Omega))$ , which is (2.1).  $\square$

The following result will be used to establish a monotonicity property of  $\chi$  which is the key point to prove the main result of the paper.

**Proposition 2.3.** *We have*

$$\operatorname{div}(\chi H(x)) - \chi_{\{u>0\}} \operatorname{div}(H(x)) - \chi_t \leq 0 \quad \text{in } \mathcal{D}'(Q). \quad (2.7)$$

*Proof.* Arguing as in the beginning of the proof of Proposition 2.2, we have for any  $\zeta \in L^2(0, T; H^1(\Omega))$  such that  $\zeta = 0$  on  $\Sigma_2$  and  $\zeta = 0$  on  $\Omega \times ((0, \tau_0) \cup (T - \tau_0, T))$ , with  $\tau_0 > 0$

$$\begin{aligned} & \int_Q (a(x)\nabla u(x, t + \tau) + \chi(x, t + \tau)H(x)) \cdot \nabla \zeta(x, t) \, dx \, dt \\ & = - \frac{\partial}{\partial \tau} \left( \int_Q (\alpha u(x, t + \tau) + \chi(x, t + \tau)) \zeta(x, t) \, dx \, dt \right) \quad \forall \tau \in (-\tau_0, \tau_0). \end{aligned} \quad (2.8)$$

Now, let us consider  $\epsilon > 0$ ,  $\xi \in \mathcal{D}(\Omega \times (\tau_0, T - \tau_0))$  such that  $\xi \geq 0$ , and choose  $\zeta(x, t) = \min\left(\frac{u(x, t + \tau)}{\epsilon}, 1\right)\xi$  in (2.8). We obtain

$$\begin{aligned} & \int_Q (a(x)\nabla u(x, t + \tau) + \chi(x, t + \tau)H(x)) \cdot \nabla \left( \min\left(\frac{u(x, t + \tau)}{\epsilon}, 1\right)\xi(x, t) \right) \, dx \, dt \\ & = - \frac{\partial}{\partial \tau} \left( \int_Q (\alpha u(x, t + \tau) + \chi(x, t + \tau)) \min\left(\frac{u(x, t + \tau)}{\epsilon}, 1\right)\xi(x, t) \, dx \, dt \right) \end{aligned} \quad (2.9)$$

for all  $\tau \in (-\tau_0, \tau_0)$ . Obviously the integral at the left hand side of (2.9) is continuous in  $(-\tau_0, \tau_0)$ . Consequently the function

$$G(\tau) = \int_Q (\alpha u(x, t + \tau) + \chi(x, t + \tau)) \min\left(\frac{u(x, t + \tau)}{\epsilon}, 1\right) \xi(x, t) \, dx \, dt$$

is a  $C^1$  function in  $(-\tau_0, \tau_0)$ . For  $\tau = 0$ , we obtain

$$\int_Q (a(x)\nabla u + \chi H(x)) \cdot \nabla\left(\min\left(\frac{u}{\epsilon}, 1\right)\xi\right) \, dx \, dt = -G'(0). \quad (2.10)$$

Since

$$\begin{aligned} G(\tau) &= \int_Q (\alpha u(x, t) + \chi(x, t)) \min\left(\frac{u(x, t)}{\epsilon}, 1\right) \xi(x, t - \tau) \, dx \, dt \\ &= \int_Q (\alpha u(x, t) + 1) \min\left(\frac{u(x, t)}{\epsilon}, 1\right) \xi(x, t - \tau) \, dx \, dt, \end{aligned}$$

we obtain

$$G'(0) = - \int_Q (\alpha u + 1) \min\left(\frac{u}{\epsilon}, 1\right) \xi_t \, dx \, dt. \quad (2.11)$$

Hence from (2.10) and (2.11) we obtain

$$\begin{aligned} &\int_Q (a(x)\nabla u + \chi H(x)) \cdot \nabla\left(\min\left(\frac{u}{\epsilon}, 1\right)\xi\right) \, dx \, dt \\ &= \int_Q (\alpha u + 1) \min\left(\frac{u}{\epsilon}, 1\right) \xi_t \, dx \, dt \end{aligned}$$

which leads to

$$\begin{aligned} &\int_Q a(x)\nabla u \cdot \nabla\left(\min\left(\frac{u}{\epsilon}, 1\right)\xi\right) - \alpha u \min\left(\frac{u}{\epsilon}, 1\right) \xi_t \, dx \, dt \\ &= - \int_Q \chi H(x) \cdot \nabla\left(\min\left(\frac{u}{\epsilon}, 1\right)\xi\right) \, dx \, dt + \alpha \int_Q u \min\left(\frac{u}{\epsilon}, 1\right) \xi_t \, dx \, dt \\ &= - \int_Q H(x) \cdot \nabla\left(\min\left(\frac{u}{\epsilon}, 1\right)\xi\right) \, dx \, dt + \alpha \int_Q u \min\left(\frac{u}{\epsilon}, 1\right) \xi_t \, dx \, dt. \\ &= \int_Q \operatorname{div}(H(x)) \cdot \min\left(\frac{u}{\epsilon}, 1\right) \xi \, dx \, dt + \alpha \int_Q u \min\left(\frac{u}{\epsilon}, 1\right) \xi_t \, dx \, dt \end{aligned}$$

or

$$\begin{aligned} &\int_Q \min\left(\frac{u}{\epsilon}, 1\right) a(x)\nabla u \cdot \nabla \xi - \alpha u \min\left(\frac{u}{\epsilon}, 1\right) \xi_t \, dx \, dt \\ &= \int_Q \operatorname{div}(H(x)) \cdot \min\left(\frac{u}{\epsilon}, 1\right) \xi \, dx \, dt + \alpha \int_Q u \min\left(\frac{u}{\epsilon}, 1\right) \xi_t \, dx \, dt \\ &\quad - \int_{Q \cap \{u < \epsilon\}} \xi a(x)\nabla u \cdot \nabla u \, dx \, dt \\ &\leq \int_Q \operatorname{div}(H(x)) \cdot \min\left(\frac{u}{\epsilon}, 1\right) \xi \, dx \, dt + \alpha \int_Q u \min\left(\frac{u}{\epsilon}, 1\right) \xi_t \, dx \, dt. \end{aligned} \quad (2.12)$$

Letting  $\epsilon \rightarrow 0$  in (2.12), we obtain

$$\int_Q a(x)\nabla u \cdot \nabla \xi - \alpha u \xi_t \, dx \, dt \leq \int_Q \chi_{\{u > 0\}} \operatorname{div}(H(x)) \xi \, dx \, dt$$

or

$$\operatorname{div}(a(x)\nabla u) + \chi_{\{u>0\}} \operatorname{div}(H(x)) - \alpha u_t \geq 0 \text{ in } \mathcal{D}'(Q). \quad (2.13)$$

Now using  $\pm\xi$  as a test function in (p), we obtain

$$\operatorname{div}(a(x)\nabla u + \chi H(x)) - \alpha u_t - \chi_t = 0 \text{ in } \mathcal{D}'(Q). \quad (2.14)$$

Taking into account (2.13) and (2.14), we obtain

$$\begin{aligned} & \operatorname{div}(\chi H(x)) - \chi_{\{u>0\}} \operatorname{div}(H(x)) - \chi_t \\ &= -\operatorname{div}(a(x)\nabla u) - \chi_{\{u>0\}} \operatorname{div}(H(x)) + \alpha u_t \leq 0 \text{ in } \mathcal{D}'(Q), \end{aligned}$$

which is (2.7).  $\square$

### 3. MONOTONICITY PROPERTY

In all what follows, we shall assume that

$$H(x) = (h_1(x), \dots, h_n(x)) \in C^{0,1}(\bar{\Omega}, \mathbb{R}^n) \quad (3.1)$$

$$\operatorname{div}(H(x)) \geq 0 \text{ a.e. } x \in \Omega \quad (3.2)$$

and for two positive constants  $\underline{h}$  and  $\bar{h}$ ,

$$0 < \underline{h} \leq h_n(x) \leq \bar{h}, \quad |h_i(x)| \leq \bar{h} \quad \forall x \in \bar{\Omega}, \quad i = 1, \dots, n-1. \quad (3.3)$$

Since  $H \in C^{0,1}(\bar{\Omega})$ , there exists by Kirszbraum's theorem (see [8, Theorem 2.10.43 p. 210]) an extension  $\tilde{H} \in C^{0,1}(\mathbb{R}^n)$  of  $H$  with the same Lipschitz constant. Then the function  $\bar{H} = (\bar{H}_1, \dots, \bar{H}_{n-1}, \bar{H}_n)$  defined by

$$\begin{aligned} \bar{H}_i &= \min(\bar{h}, \max(\tilde{H}_i, -\bar{h})) \quad i = 1, \dots, n-1 \\ \bar{H}_n &= \min(\bar{h}, \max(\tilde{H}_n, \underline{h})) \end{aligned}$$

satisfies  $\bar{H} \in C^{0,1}(\mathbb{R}^n)$ ,  $\bar{H}|_{\bar{\Omega}} = H$ , and

$$0 < \underline{h} \leq \bar{H}_n(x) \leq \bar{h}, \quad |\bar{H}_i(x)| \leq \bar{h} \quad \forall x \in \mathbb{R}^n, \quad i = 1, \dots, n-1.$$

For simplicity, we will denote  $\bar{H}$  by  $H$ .

Let  $h_0 \in \mathbb{R}$  such that  $\Omega$  is located strictly above the hyperplane  $x_n = h_0$ . We consider for each  $\omega \in \mathbb{R}^{n-1}$  the differential equation

$$\begin{aligned} X'(s, \omega) &= H(X(s, \omega)) \\ X(0, \omega) &= (\omega, h_0). \end{aligned} \quad (3.4)$$

Then we have the following proposition.

**Proposition 3.1.** *There exists a unique maximal solution  $x(\cdot, \omega)$  of (3.4) defined on  $(-\infty, \infty)$ . Moreover  $x$  is of class  $C^{0,1}$  with respect to  $\omega$ ,  $C^{1,1}$  with respect to  $s$ , and we have*

$$\lim_{s \rightarrow \pm\infty} x_n(s, \omega) = \pm\infty. \quad (3.5)$$

*Proof.* By the classical theory of ordinary differential equations there exists a unique maximal solution  $x(\cdot, \omega)$  of (3.4) defined on  $(\alpha_-(\omega), \alpha_+(\omega))$ . Moreover since  $H$  is of class  $C^{0,1}$ ,  $x$  is of class  $C^{0,1}$  with respect to  $\omega$ ,  $C^{1,1}$  with respect to  $s$ . For (3.5), we refer to the proof of (2.4) in [14].  $\square$

**Theorem 3.2.** *The mappings  $\mathcal{T} : \mathbb{R}^n \rightarrow \mathbb{R}^n$  defined by  $\mathcal{T}(s, \omega) = x(s, \omega)$  is a  $C^{0,1}$ -homeomorphism from  $\mathbb{R}^n$  to  $\mathbb{R}^n$ . Moreover*

$$Y(s, \omega) = \mathcal{J}\mathcal{T}(s, \omega) = (-1)^{n+1} h_n(\omega, h_0) \exp\left(\int_0^s (\operatorname{div} H)(x(\sigma, \omega)) d\sigma\right) \neq 0,$$

where  $\mathcal{J}$  denotes the Jacobian.

*Proof.* We refer to the proof of [6, Theorem 2.2] and to the proof of [14, Theorem 2.1].  $\square$

**Remark 3.3.** Let  $\mathcal{O} = \mathcal{T}^{-1}(\Omega)$ . Then  $\mathcal{O}$  is a domain of  $\mathbb{R}^n$  and  $\mathcal{T} : \mathcal{O} \rightarrow \Omega$  is a  $C^{0,1}$ -homeomorphism.

Let  $f(s, \omega, t) = \chi(\mathcal{T}(s, \omega), t)$ . In the following theorem we show that  $f$  satisfies a monotonicity result similar to the one in [6, Theorem 2.1] for the stationary case and to [14, Theorem 2.2] for the nonstationary case. This extends the well known monotonicity in the homogeneous case i.e.  $\chi_n - \chi_t \geq 0$  in  $\mathcal{D}'(Q)$  when  $a(x) = I_n$  (see [2, 3]). This result will be the key point for the proof of the  $L^p$ -continuity of  $\chi$  and  $u$ .

**Theorem 3.4.** *Let  $(u, \chi)$  be a solution of (p). We have*

$$\left(\frac{\partial}{\partial s} - \frac{\partial}{\partial t}\right)f \leq 0 \quad \text{in } \mathcal{D}'(\mathcal{O} \times (0, T)). \quad (3.6)$$

*Proof.* Let  $\phi \in \mathcal{D}(\mathcal{O} \times (0, T))$ ,  $\phi \geq 0$ . Since  $\mathcal{T}^{-1} \in C^{0,1}(\Omega)$ , by approximation we can use  $\phi \circ \mathcal{T}^{-1}$  as a test function in (2.7). So we have

$$\int_{\mathcal{T}(\mathcal{O}) \times (0, T)} \left\{ \chi H(x) \cdot \nabla(\phi \circ \mathcal{T}^{-1}) + \chi_{\{u>0\}} \operatorname{div}(H(x)) \cdot \phi \circ \mathcal{T}^{-1} - \chi(\phi \circ \mathcal{T}^{-1})_t \right\} dx dt \geq 0. \quad (3.7)$$

Since  $\mathcal{T}$  is a  $C^{0,1}$ -homeomorphism from  $\mathcal{O}$  to  $\Omega$ , we can use the change of variables formula [19, p. 52] to obtain, from (3.7),

$$\int_{\mathcal{O} \times (0, T)} \left( \chi \circ \mathcal{T} \cdot \frac{\partial \phi}{\partial s} + \chi_{\{u \circ \mathcal{T} > 0\}} (\operatorname{div}(H)) \circ \mathcal{T} \cdot \phi - \chi \circ \mathcal{T} \cdot \frac{\partial \phi}{\partial t} \right) |Y| ds d\omega dt \geq 0$$

which, given that  $\frac{\partial |Y|}{\partial s} = |Y| \cdot (\operatorname{div}(H)) \circ \mathcal{T}$ , leads to

$$\begin{aligned} & \int_{\mathcal{O} \times (0, T)} \left( \chi \circ \mathcal{T} \cdot \frac{\partial (|Y| \cdot \phi)}{\partial s} - \chi \circ \mathcal{T} \cdot \frac{\partial (|Y| \cdot \phi)}{\partial t} \right) ds d\omega dt \\ &= \int_{\mathcal{O} \times (0, T)} \left( \chi \circ \mathcal{T} \cdot \frac{\partial \phi}{\partial s} |Y| + \chi \circ \mathcal{T} \cdot (\operatorname{div}(H)) \circ \mathcal{T} \cdot \phi |Y| - \chi \circ \mathcal{T} \cdot \frac{\partial \phi}{\partial t} |Y| \right) ds d\omega dt \\ &\geq \int_{\mathcal{O} \times (0, T)} \left( \chi \circ \mathcal{T} \cdot \frac{\partial \phi}{\partial s} + \chi_{\{u \circ \mathcal{T} > 0\}} \cdot (\operatorname{div}(H)) \circ \mathcal{T} \cdot \phi - \chi \circ \mathcal{T} \cdot \frac{\partial \phi}{\partial t} \right) |Y| ds d\omega dt \\ &\geq 0. \end{aligned} \quad (3.8)$$

By approximation, (3.8) holds for any nonnegative function  $\phi$  with compact support such that  $\phi_s, \phi_t \in L^1(\mathcal{O} \times (0, T))$ . Since  $Y, Y_s \in L^\infty(\mathcal{O} \times (0, T))$ , one can choose  $\phi = \frac{\psi}{|Y|}$ , with  $\psi \in \mathcal{D}(\mathcal{O} \times (0, T))$  and  $\psi \geq 0$ . Thus we get the result.  $\square$

4. CONTINUITY OF  $\chi$  AND  $\alpha u$ 

The main result of the this article is the following theorem.

**Theorem 4.1.** *Let  $(u, \chi)$  be a solution of problem (p). Then we have*

$$\chi \in C^0([0, T]; L^p(\Omega)) \quad \forall p \in [1, \infty), \quad (4.1)$$

$$\text{If } \alpha > 0, \text{ then } u \in C^0([0, T]; L^p(\Omega)) \quad \forall p \in [1, 2]. \quad (4.2)$$

*Proof.* Let  $v = u\mathcal{T}^{-1}$ . Since  $\mathcal{T}$  is a  $C^{0,1}$ -homeomorphism, we get from Propositions 2.1 and 2.2

$$f + \alpha v \in C^0([0, T]; H^{-1}(\mathcal{O})), \quad (4.3)$$

$$v \in L^\infty([0, T]; L^2(\mathcal{O})). \quad (4.4)$$

Taking into account (4.3)-(4.4), the monotonicity of  $f$  in (3.6), and arguing as in the proof [2, Theorem 2.4], we obtain

$$f \in C^0([0, T]; L^p(\mathcal{O})) \quad \forall p \in [1, \infty),$$

which by using the change of variables  $\mathcal{T}$  leads to

$$\chi \in C^0([0, T]; L^p(\mathcal{T}(\mathcal{O}))) = C^0([0, T], L^p(\Omega)) \quad \forall p \in [1, \infty). \quad (4.5)$$

Assume that  $\alpha > 0$ . Since  $\chi, \phi \in C^0([0, T], L^2(\Omega))$ , we deduce from the last part of the proof of Proposition 2.2 that  $u \in C^0(0, T; L^2(\Omega))$ , and since  $\Omega$  is bounded (4.2) follows.  $\square$

**Remark 4.2.** If  $\alpha > 0$  and  $u \in L^\infty(0, T; L^p(\Omega))$  for some  $p > 2$ , we have,  $u \in C^0([0, T]; L^p(\Omega))$ . In particular, if  $u \in L^\infty(Q)$ , we have

$$u \in C^0([0, T]; L^p(\Omega)) \quad \forall p \geq 1.$$

If  $\alpha = 0$ , in general,  $u \notin C^0([0, T]; L^p(\Omega))$  (see [3, Remark 3.9]).

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