Chapter 5

An additional regularity result

In this chapter we will prove a separation result for u in **Theorem 2**. For this we will use the Moser iteration technique in the form of Alikakos [3] to establish the separation result. The key point is a proper choice of testfunctions.

Theorem 3 Suppose $f'(u_0) \in L^{\infty}(\Omega)$. Then $f'(u(t)) \in L^{\infty}(\Omega)$ for a.a. $t \in [0, T]$.

Remark 9 We get from **Theorem 3** that 0 < u(t,x) < 1 for a.a. $(t,x) \in Q_T$, provided $0 < u_0(x) < 1$ for a.a. $x \in \Omega$.

Proof. We use here ideas close to [3] and [15]. Denote by

$$z := f'(u) = v - (w + \psi).$$

We introduce

$$\sigma(z) := u = \frac{1}{1 + \exp(-z)},$$

and have

$$\sigma'(z) = u(1 - u) = \frac{\exp(-z)}{1 + \exp(-z))^2} = \frac{1}{f''(u)},$$

$$\sigma''(z) = \frac{(\exp(-z) - 1)\exp(-z)}{(1 + \exp(-z))^3}.$$

Becauce of (A2), (B4') we have

$$\sigma''(z) \leq 0 \quad \text{if } z \geq 0$$

$$\sigma''(z) \geq 0 \quad \text{if } z \leq 0$$

$$(5.1)$$

$$(5.2)$$

$$\sigma''(z) \ge 0 \quad \text{if } z \le 0 \tag{5.2}$$

Using (5.1) and testing (2.9) with (see [15])

$$\varphi = \frac{z_+^{2^k - 1}}{\sigma'(z)}, \quad k \ge 1, \quad z_+ = \max(0, z),$$

and taking into account

$$\nabla \varphi = \frac{(2^k - 1)z_+^{2^k} \nabla z}{\sigma'} - \frac{\sigma''}{\sigma'^2} \nabla z z_+^r = \frac{1}{\sigma'} \left\{ (2^k - 1)z_+^{2^k - 2} \nabla z - \sigma'' \varphi \nabla z \right\},$$

$$\frac{\partial \sigma(z)}{\partial t} \varphi = z_t z_+^{2^k - 1} = \frac{1}{2^k} \frac{d}{dt} z_+^{2^k},$$

we get

$$\frac{1}{2^k} \frac{d}{dt} \int_{\{z \ge 0\}} z_+^{2^k} dx + \int_{\{z \ge 0\}} \nabla v \cdot \{(2^k - 1)z_+^{2^k - 2} \nabla z - \sigma'' \varphi \nabla z\} dx = 0.$$
 (5.3)

We expand the integrand of the second integral in the form

$$\begin{split} S = & \left[\nabla z + \nabla (w + \psi) \right] \cdot \left\{ (2^k - 1) z_+^{2^k - 2} \nabla z - \sigma'' \varphi \nabla z \right\} \\ = & \left(2^k - 1 \right) z_+^{2^k - 2} \left\{ |\nabla z|^2 + \nabla (w + \psi) \cdot \nabla z \right\} - \sigma''(z) \varphi \left\{ |\nabla z|^2 + \nabla (w + \psi) \cdot \nabla z \right\}. \end{split}$$

Because of (5.1) we can estimate using Young's inequality

$$S \ge (2^k - 1)z_+^{2^k - 2} \left\{ |\nabla z|^2 - \frac{1}{2} (|\nabla (w + \psi)|^2 + |\nabla z|^2) \right\}$$
$$- \sigma''(z)\varphi \left\{ |\nabla z|^2 - \frac{1}{2} (k|\nabla (w + \psi)|^2 + \frac{1}{k} |\nabla z|^2) \right\}.$$

We find with the choise k = 1/2

$$S \ge \frac{1}{2} (2^k - 1) z_+^{2^k - 2} |\nabla z|^2 - \frac{1}{2} (2^k - 1) z_+^{2^k - 2} |\nabla (w + \psi)|^2 + \frac{1}{4} \frac{\sigma''(z)}{\sigma'(z)} z_+^{2^k - 1} |\nabla (w + \psi)|^2.$$

Because of

$$-1 \le \frac{\sigma''(z)}{\sigma'(z)} \le 1,$$

we obtain

$$S \ge \frac{1}{2} (2^k - 1) z_+^{2^k - 2} |\nabla z|^2 - \frac{1}{2} (2^k - 1) z_+^{2^k - 2} |\nabla (w + \psi)|^2 - \frac{1}{4} z_+^{2^k - 1} |\nabla (w + \psi)|^2.$$

Because of assumption (A2), (B4') and (4.47) we obtain

$$S \ge \frac{1}{2}(2^k - 1)z_+^{2^k - 2}|\nabla z|^2 - \frac{C_{54}}{2}(2^k - 1)z_+^{2^k - 2} - \frac{C_{54}}{4}z_+^{2^k - 1}.$$

Taking into account

$$z_{+}^{2^{k}-2}|\nabla z_{+}|^{2} = \frac{4|\nabla(z_{+}^{2^{k-1}})|^{2}}{(2^{k})^{2}},$$

we finally get from the identity (5.3)

$$\frac{1}{2^{k}} \frac{d}{dt} \int_{\Omega} z_{+}^{2^{k}} dx \le -\frac{2(2^{k}-1)}{(2^{k})^{2}} \int_{\Omega} |\nabla(z_{+}^{2^{k-1}})|^{2} dx$$

$$\frac{C_{54}}{4} \int_{\Omega} \{2(2^{k}-1)z_{+}^{2^{k}-2} + z_{+}^{2^{k}-1}\} dx.$$
(5.4)

For k=1 we obtain from (5.4), the embedding $L^2\subset L^1$ and by integration with respect to t

$$\frac{1}{2} \int_{\Omega} z_{+}(t)^{2} dx + \frac{1}{2} \int_{\Omega} |\nabla z_{+}(t)|^{2} dx \leq \frac{1}{2} \int_{\Omega} z_{+}(0)^{2} dx + \frac{C_{54}}{4} \left\{ 2|Q_{t}| + \int_{0}^{t} \int_{\Omega} z_{+}^{2} dx \right\}.$$

Recalling that $z_{+}(0) = \max(0, f'(u_0)) \in L^{\infty}(\Omega)$ we conclude from Gronwall's Lemma (A.4)

$$||z_+||_{L^{\infty}(0,T;L^2)} \le K,$$

where K is a positive constant, which depends on T. Consequently we find

$$||z_+||_{L^{\infty}(0,T;L^1)} \le K. \tag{5.5}$$

We use the Moser iteration technique in the form of Alikakos ([3]). By Young's inequality we have

$$2(2^{k}-1)z_{+}^{2^{k}-2}+z_{+}^{2^{k}-1} \leq \frac{2^{k}-1(2(2^{k}-1)-1)}{2^{k}}z_{+}^{2^{k}}+\frac{4(2^{k}-1)+1}{2^{k}},$$

which transforms (5.4) into

$$\frac{d}{dt} \int_{\Omega} z_{+}^{2^{k}} dx \le -\frac{2(2^{k}-1)}{(2^{k})} \int_{\Omega} |\nabla z_{+}^{2^{k-1}}|^{2} dx$$

$$\frac{C_{54}}{8} \int_{\Omega} \{2^{k} - 1(2(2^{k}-1)-1)z_{+}^{2^{k}} + 4(2^{k}-1) + 1\} dx.$$

Take

$$z_+^* = z_+^{2^{k-1}}, \qquad k \ge 1.$$

Using $4(2^k - 1) + 1 < 8 \cdot 2^k$ and $(2^k - 1)(2(2^k - 1) - 1) < 8 \cdot 4^k$ it follows that

$$\frac{d}{dt} \int_{\Omega} (z_{+}^{*})^{2} dx \leq -\nu_{k} \int_{\Omega} |\nabla(z_{+}^{*})|^{2} dx + a_{k} \int_{\Omega} (z_{+}^{*})^{2} dx + b_{k}, \tag{5.6}$$

where we have used the natation

$$\nu_k := \frac{2(2^k - 1)}{2^k}, \quad a_k := 4^k C_{54}, \quad b_k := 2^k C_{54} |\Omega|.$$

Next, recall the Gagliardo Nirenberg interpolation inequality (A.14) a special case of which is the inequality

$$\|\xi\|_{L^2} \le C \|\xi\|_{W^{1,2}}^{\theta} \|\xi\|_{L^1}^{1-\theta}, \qquad \theta = \frac{n}{n+2},$$

and from which we obtain with the help of Young's inequality

$$\|\xi\|_{L^2} \le \epsilon \|\xi\|_{W^{1,2}}^2 + C\epsilon^{-n/2} \|\xi\|_{L^1}^2,$$

whith an appropriate constant C not depending on ϵ .

Choosing $0 < \epsilon < 1/2$ it follows that

$$\|\xi\|_{L^2} \le \epsilon \|\nabla \xi\|_{L^2}^2 + C_{\epsilon} \|\xi\|_{L^1}^2, \quad \text{where } C_{\epsilon} = C\epsilon^{-n/2}.$$

We take this inequality for $\xi = z_+^*$ and $\epsilon = \epsilon_k$ and we obtain after multiplying each side by $(a_k + \epsilon_k)$ and rearranging

$$-(a_k + \epsilon_k) \int_{\Omega} (z_+^*)^2 dx + (a_k + \epsilon_k) C_{\epsilon_k} \left(\int_{\Omega} z_+^* dx \right)^2$$

$$\geq -(a_k + \epsilon_k) \epsilon_k \int_{\Omega} |\nabla z_+^*|^2 dx .$$
(5.7)

Now choosing $\epsilon_k > 0$ so that

$$\epsilon_k(a_k + \epsilon_k) \le \nu_k,\tag{5.8}$$

we obtain from (5.7) and (5.8) that

$$\frac{d}{dt} \int_{\Omega} (z_+^*)^2 dx \le -\epsilon_k \int_{\Omega} (z_+^*)^2 dx + (a_k + \epsilon_k) C_{\epsilon_k} \left(\int_{\Omega} z_+^* dx \right)^2 + b_k.$$

Obviously we can assume $(a_k + \epsilon_k) C_{\epsilon_k} \geq 1$. This is a differential inequality of the structure

$$\frac{dU}{dt} \le -\epsilon_k U + A_k + b_k, \qquad A_k = (a_k + \epsilon_k) C_{\epsilon_k} \left(\int_{\Omega} z_+^* dx \right)^2,$$

which gives for $t \geq 0$ by variation of constants

$$U(t) \le \exp(-\epsilon_k t) U_0 + \int_0^t e^{\epsilon_k (\tau - t)} (A_k + b_k) d\tau$$

$$\le \left(U_0 + \frac{b_k}{\varepsilon_k} e^{\varepsilon_k t} \right) e^{-\epsilon_k t} + \frac{A_k}{\epsilon_k} (1 - e^{-\varepsilon_k t}),$$

and from which follows

$$U(t) \le \max\left(U_0 + \frac{b_k}{\varepsilon_k} e^{\varepsilon_k T}, \frac{A_k}{\epsilon_k}\right),\tag{5.9}$$

with the initial $U_0 = U(0)$. We can estimate

$$U_0 = \int_{\Omega} z_+(0)^{2^k} dx \le ||z_+(0)||_{L^{\infty}}^{2^k} |\Omega|.$$

We choose ϵ_k of the order $1/4^k$ and obtain from (5.9)

$$\int_{\Omega} z_{+}^{2^{k}} dx \le \max \left\{ \frac{(a_{k} + \epsilon_{k}) C_{\epsilon_{k}}}{\epsilon_{k}} \left(\sup_{\Omega} \int_{\Omega} z_{+}^{2^{k-1}} dx \right)^{2}, |\Omega| (\|z_{+}(0)\|_{L^{\infty}}^{2^{k}} + 8^{k} C_{54}) \right\}$$
 (5.10)

We continue the argument by ([3]). Without loss of generality we may assume that for all $k = 1, 2, ... \frac{(a_k + \epsilon_k) C_{\epsilon_k}}{\epsilon_k} \ge 1$, this can be done by choosing a_k . We furthermore assume that

$$||z_+(0)||_{L^\infty} \le K$$

where K is defined by (5.5) We obtain from (5.10) the inequality

$$\int_{\Omega} z_{+}^{2^{k}} dx \leq \left(\frac{\left(a_{k} + \epsilon_{k}\right) C_{\epsilon_{k}}}{\epsilon_{k}} \right)^{2^{0}} \left(\frac{\left(a_{k-1} + \epsilon_{k-1}\right) C_{\epsilon_{k-1}}}{\epsilon_{k-1}} \right)^{2^{1}} \dots$$
 (5.11)

$$\left(\frac{\left(a_1 + \epsilon_1\right)C_{\epsilon_1}}{\epsilon_1}\right)^{2^{k-1}} K^{2^k} \tag{5.12}$$

Due to [3] the right hand side of (5.10) behaves like (const.)^{2^k}. By taking the $1/2^k$ power of both sides we can pass to the limit and obtain the L^{∞} estimate for z_+ . Analogously, from (5.2) we get an L^{∞} estimate for z_- by using the testfunction

$$\varphi = \frac{z_{-}^{2^{k}-1}}{\sigma'(z)}, \quad k \ge 1, \quad z_{-} = -\min(0, z).$$