

一类抛物型界面问题的正则性分析

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摘要

界面问题用于各种工程应用和物理、化学、生物现象的建模, 特别是涉及具有不同扩散性、密度、渗透性或导电性的多种不同材料的现象, 其在界面上由一定条件耦合。本文考虑具有溶解质运输的线性两相流模型, 分别在相界面处耦合非完美界面条件和Henry界面条件。由于解在界面上的跳跃使得解在各自材料区域上具有比在整个区域上更高的正则性, 针对这类界面问题的正则性分析, 本文给出一个完整的泛函分析过程, 采用De Giorgi迭代方法证明该模型弱解的相关性质, 进而证明弱解及其梯度的Hölder连续性。此外, 对于Henry界面问题, 本文给出了梯度的 L^q 估计(存在 $q > 2$)。

关键词

对流扩散方程, 非完美界面条件, Henry界面条件, De Giorgi迭代, Hölder连续性

Regular Analysis of a Class of Parabolic Interface Problems

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Abstract

Interface problems are used for various engineering applications and modeling of physical, chemical, and biological phenomena, especially those involving a number of different materials with different diffusion, density, permeability or conductivity, which are coupled by certain conditions at the interface. In this paper, a linear two-phase flow model with solute transport is considered, coupling imperfect interface condition and Henry interface condition at the phase interface, re-

spectively. Since the jump of the solution at the interface makes the solution have higher regularity in the respective material region than on the whole region, for the regularity analysis of such interface problems, this paper presents a complete functional analysis process, and uses the De Giorgi iteration method to prove the correlation properties of the weak solution of the model, and then prove the Hölder continuity of the weak solution and its gradient. In addition, for the Henry interface problem, this paper gives the L^q estimation of the gradient ($q > 2$ is present).

Keywords

Convective Diffusion Equation, Imperfect Interface Condition, Henry Interface Condition, De Giorgi Iteration, Hölder Continuity

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1. 引言

当偏微分方程中的系数、或解、或法向流在界面处不连续时,就会产生界面问题。界面问题在自然界以及科学与工程中都有应用。在材料科学中,文献[1]提出了一种聚合物基体复合材料的耦合扩散行为模型,在由不同成分构成的复合材料的接触面上产生界面问题。在生物技术中被脂膜所包围的流体所形成的生物膜模型在界面处的相互作用[2]。文献[3]研究了两相流体动力学界面模型的斯托克斯问题,在界面处具有不连续的密度和粘度系数以及压力溶液。文献[4]考虑二维静止热传导椭圆界面问题,其传导系数在光滑的内部界面上是不连续的。文献[5]提出一个基于区域分解理论的非完美界面问题的保极值迭代方法,从而使得界面条件自然地嵌入到子域的边界条件中。针对非完美界面问题,文献[6]提出了一种保持离散极值原理(DMP)和守恒性的有限体积格式。此外,界面问题也被应用于合金凝固、晶体生长以及在生物系统中[7]等。

考虑具有溶解质运输的线性两相流问题(见图 1)。设 $\Omega \subset \mathbb{R}^n$ ($n > 2$) 是一个包含两相不可混溶,不可压缩的流动系统(液-液或液-气)的有界区域,具有光滑边界 $\partial\Omega$ 。 $\Omega_1 \subset \Omega$ 是一个开子区域且有边界 $\Gamma \in C^2$, 故有 $\Omega_2 = \Omega \setminus \Omega_1$ 。每个子域中分别包含一个相,这些相通过界面 $\Gamma = \partial\Omega_1$ 分隔开。两相中都含有一种溶解的物质,这种物质由于对流和分子扩散而被运输,并不粘附在界面上。在本文中,假设所考虑的溶解质运输的两相流模型是理想模型,在每个相中都会发生对流传质和扩散传质。假设不会发生相变,反应;界面处没有传质阻力;也不会因为传质而引起界面湍动等。

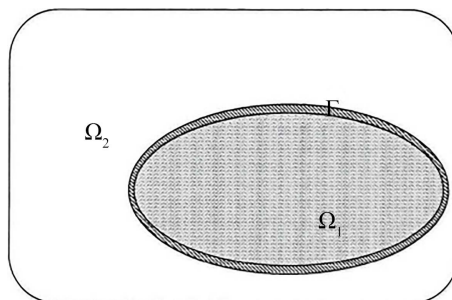


Figure 1. Two-phase flow model

图 1. 两相流模型

在相界面处, 考虑定常界面情形。同时对于界面处考虑非完美界面条件[5] [6] [8]和 Henry 界面条件。如果给定的数据, 界面 Γ 和外边界 $\partial\Omega$ 光滑, 则问题的解在各个区域也非常光滑, 但由于界面处的跳跃会使得解的全局正则性降低。在文献[9]中, 只给出了 Henry 界面问题弱解的适定性。而在本文中我们着重讨论在上述两种界面条件下的线性两相流模型弱解的性质, 我们的主要结论是在给定的 Sobolev 空间中, 利用 De Giorgi 迭代法来估计线性问题的弱解, 得到弱解在界面附近的局部性质, 在此基础之上可进一步得到线性模型的弱解及其梯度的 Hölder 连续性。

设溶解质的浓度为 $\mathbf{u} = (u_1, u_2)$, 标量 $u_1 : \Omega_1 \times (0, T] \rightarrow \mathbb{R}, u_2 : \Omega_2 \times (0, T] \rightarrow \mathbb{R}$, 这个问题可以用浓度为 $\mathbf{u}(x, t)$ 的对流 - 扩散方程来建模。 \mathbf{n} 为界面 Γ 上的单位外法向量, 由 Ω_1 指向 Ω_2 。对于 $i = 1, 2$, $\mathbf{w}_i = \mathbf{w}_i(x)$ 为流体速度场, $K_i = K_i(x, t)$ 为扩散系数矩阵, $m_\Gamma = m_\Gamma(x, t)$ 为标量传输系数。

非完美界面条件是指解在界面上的跳跃与界面两侧连续的法向流成正比。可得非完美界面问题的数学模型公式如下:

$$\begin{aligned} \frac{\partial u_i}{\partial t} + \mathbf{w}_i \cdot \nabla u_i - \operatorname{div}(K_i(x, t) \nabla u_i) &= f_i(x, t), & x \in \Omega_i, i = 1, 2, t \in (0, T]; \\ m_\Gamma(x, t) [\mathbf{u}]_\Gamma &= K_1(x, t) \nabla u_1 \cdot \mathbf{n}, & x \in \Gamma, t \in (0, T]; \\ K_1(x, t) \nabla u_1 \cdot \mathbf{n} &= K_2(x, t) \nabla u_2 \cdot \mathbf{n}, & x \in \Gamma, t \in (0, T]; \\ u_i(\cdot, 0) &= u_0^i, & x \in \Omega_i, i = 1, 2; \\ u_2(\cdot, t) &= 0, & x \in \partial\Omega, t \in (0, T]. \end{aligned} \quad (1.1)$$

其中 $[\mathbf{u}]_\Gamma = u_2|_\Gamma - u_1|_\Gamma$, $\mathbf{u}_0(x) = (u_0^1, u_0^2)$, $\mathbf{u}_0(x)$ 满足非完美界面条件。

Henry 界面条件要求界面在瞬间平衡的情况下, 界面两侧的溶质浓度呈恒定比。同时施加另一个界面条件, 即要求法向流在界面处是连续的。故有 Henry 界面问题的数学模型公式如下:

$$\begin{aligned} \frac{\partial u_i}{\partial t} + \mathbf{w}_i \cdot \nabla u_i - \operatorname{div}(K_i(x, t) \nabla u_i) &= f_i(x, t), & x \in \Omega_i, i = 1, 2, t \in (0, T]; \\ K_1(x, t) \nabla u_1 \cdot \mathbf{n} &= K_2(x, t) \nabla u_2 \cdot \mathbf{n}, & x \in \Gamma, t \in (0, T]; \\ [\beta \mathbf{u}]_\Gamma &= 0, & x \in \Gamma, t \in (0, T]; \\ u_i(\cdot, 0) &= u_0^i, & x \in \Omega_i, i = 1, 2; \\ u_2(\cdot, t) &= 0, & x \in \partial\Omega, t \in (0, T]. \end{aligned} \quad (1.2)$$

其中 β 是片常数, 即在 Ω_i 中 $\beta = \beta_i > 0$, 一般有 $\beta_1 \neq \beta_2$ 。 $[\beta \mathbf{u}]_\Gamma = \beta_2 u_2|_\Gamma - \beta_1 u_1|_\Gamma$ 。 $\mathbf{u}_0(x)$ 满足 Henry 界面条件。

2. 非完美界面模型

在本节中, 讨论非完美界面问题(1.1)。

2.1. 函数分析框架

对于 $p \in [1, \infty]$, 一般 Sobolev 空间记为 $W^{1,p}(\Omega)$ 。特别的, $H^1(\Omega) := W^{1,2}(\Omega)$ 。首先引进一些合适的空间:

$$\begin{cases} V_1 = H^1(\Omega_1); \\ V_2 = \{v_2 \in H^1(\Omega_2) \mid v_2|_{\partial\Omega} = 0\}; \\ V = V_1 \times V_2, \|\mathbf{v}\|_V^2 = \|v_1\|_{H^1(\Omega_1)}^2 + \|v_2\|_{H^1(\Omega_2)}^2 \end{cases}$$

令 $H = L^2(\Omega_1) \times L^2(\Omega_2)$, $W(0, T; V) := \{\mathbf{v} \in L^2(0, T; V) \mid \mathbf{v}_i \in L^2(0, T; V')\}$, 且

$$\|\mathbf{v}\|_H^2 = \|v_1\|_{L^2(\Omega_1)}^2 + \|v_2\|_{L^2(\Omega_2)}^2, \|\mathbf{v}\|_W^2 = \|\mathbf{v}\|_{L^2(0,T;V)}^2 + \|\mathbf{v}_t\|_{L^2(0,T;V')}^2.$$

由文献[10]的定理 3.13 (p. 175)可得

$$W(0,T;V) \searrow C([0,T];H),$$

其中 \searrow 表示嵌入。

迹算子:

$$\text{tr}_\Gamma^i : V_i \rightarrow L^2(\Gamma), (i=1,2),$$

是有界的。令 $\text{tr}_\Gamma \mathbf{u} = (\text{tr}_\Gamma^1 u_1, \text{tr}_\Gamma^2 u_2)^\top$, 并且 $\|\text{tr}_\Gamma \mathbf{u}\|_{L^2(\Gamma)^2} = \|\text{tr}_\Gamma^1 u_1\|_{L^2(\Gamma)} + \|\text{tr}_\Gamma^2 u_2\|_{L^2(\Gamma)}$ 。

下面给出问题(1.1)中的系数的有关假设。

假设 2.1.1 区域 Ω_1 和 Ω_2 是有界区域, $\partial\Omega \in \text{Lip}$, 界面 $\Gamma = \partial\Omega_1 \in C^2$, \mathcal{H}_{n-1} 为 Γ 上的 $n-1$ 维 Hausdorff 测度。

假设 2.1.2

1) 假设 $\mathbf{w}_i = \mathbf{w}_i(\mathbf{x}) (i=1,2)$ 在 Ω_i 上是一个充分光滑的速度场, 并且满足:

i) $\mathbf{w}_i(\cdot) \in [H^1(\Omega_i)]^n$, $\|\mathbf{w}_i(\cdot)\|_{L^\infty(\Omega_i)} \leq c_0 < \infty$;

ii) 由于流体是不可压缩的, 故有在 Ω_i 中 $\text{div } \mathbf{w}_i = 0$;

iii) 在界面 Γ 上速度场满足: $\mathbf{w}_1 \cdot \mathbf{n} = \mathbf{w}_2 \cdot \mathbf{n} = 0$ 。

2) 扩散系数矩阵 $K_i = K_i(x,t) (i=1,2)$ 和标量传输系数 $m_\Gamma = m_\Gamma(x,t)$ 如下假设:

i) 扩散系数矩阵 $K_i(\cdot,t) = (k_{pq}^i(\cdot,t))_{pq}$ 在 Ω_i 上是可测的, 一致有界的和一致椭圆的, 并且 K_i 是对称的,

即存在常数 $\lambda, \Lambda > 0$ 使得

$$\sum_{p,q=1}^n \|k_{pq}^i\|_{L^\infty(\Omega_i)} \leq \Lambda, \quad a.e. t \in [0,T];$$

并且对于任意 $\xi \in \mathbb{R}^n$, 在 Ω_i 中几乎处处成立

$$\lambda |\xi|^2 \leq \xi^\top K_i(\cdot,t) \xi \leq \Lambda |\xi|^2, \quad a.e. t \in [0,T].$$

ii) 传输系数 $m_\Gamma = m_\Gamma(\cdot,t)$ 在 Γ 上是可测的, 并且存在常数 $\bar{m} \geq \underline{m} > 0$ 使得

$$\underline{m} \leq m_\Gamma(x,t) \leq \bar{m}, \quad a.e. (x,t) \in \Gamma \times [0,T].$$

传输系数矩阵 $M = \begin{pmatrix} m_\Gamma & -m_\Gamma \\ -m_\Gamma & m_\Gamma \end{pmatrix}$, 则 M 是半正定矩阵, 并且对于任意 $\mathbf{r} = (r_1, r_2) \in \mathbb{R}^2$, 有

$$\mathbf{r}^\top M \mathbf{r} \stackrel{a.e.}{=} 0 \Leftrightarrow r_1 = r_2.$$

在上述假设的基础之上, 给出问题(1.1)的弱形式。给定 $f_i \in L^2(0,T;L^2(\Omega_i))$ 。对于 $\forall \mathbf{v} = (v_1, v_2) \in V$, 积分可得:

$$\sum_{i=1}^2 \int_{\Omega_i} \frac{\partial u_i}{\partial x} v_i + \mathbf{w}_i \cdot (\nabla u_i) v_i + (\nabla v_i)^\top K_i \nabla u_i dx + \int_\Gamma (\text{tr}_\Gamma \mathbf{u})^\top M (\text{tr}_\Gamma \mathbf{v}) d\mathcal{H}_{n-1} = \sum_{i=1}^2 \int_{\Omega_i} f_i v_i dx.$$

记

$$\frac{d\mathbf{u}}{dt}(\mathbf{v}) = \sum_{i=1}^2 \int_{\Omega_i} \frac{\partial u_i}{\partial t} v_i dx,$$

$$a(t; \mathbf{u}(t), \mathbf{v}) = \sum_{i=1}^2 \int_{\Omega_i} \mathbf{w}_i \cdot (\nabla u_i) v_i + (\nabla v_i)^\top K_i \nabla u_i dx + \int_{\Gamma} (\text{tr}_\Gamma \mathbf{u})^\top M (\text{tr}_\Gamma \mathbf{v}) d\mathcal{H}_{n-1},$$

$$\mathcal{F}(t)(\mathbf{v}) = \sum_{i=1}^2 \int_{\Omega_i} f_i v_i dx,$$

所以(1.1)的变分问题为: 设 $\mathbf{u}_0(x) \in H, \mathcal{F} \in L^2(0, T; V')$ 。寻找弱下解(弱上解) $\mathbf{u} \in W(0, T; V)$ 使得

$$\begin{cases} \frac{d\mathbf{u}}{dt}(\mathbf{v}) + a(t; \mathbf{u}(t), \mathbf{v}) \leq (\geq) \mathcal{F}(t)(\mathbf{v}), & \forall \mathbf{v} \in V; \\ \mathbf{u}(0) = \mathbf{u}_0(x). \end{cases} \quad (2.1)$$

如果 \mathbf{u} 既是弱下解, 又是弱上解, 则称 \mathbf{u} 是弱解。

由文献[10] (p. 184 定理 3.16)可知, 若要证明线性问题(2.1)弱解的存在唯一性, 只需表明 $a(t; \mathbf{u}(t), \mathbf{v})$ 在 $V \times V$ 上是连续的和强制的。事实上, 根据假设 2.1.2 和迹算子的有界性可得 $a(t; \mathbf{u}(t), \mathbf{v})$ 是连续的。对于 $a(t; \mathbf{u}(t), \mathbf{v})$ 的强制性: 任意 $\mathbf{v} \in V$, 有

$$a(t; \mathbf{v}, \mathbf{v}) = \sum_{i=1}^2 \int_{\Omega_i} \mathbf{w}_i \cdot (\nabla v_i) v_i + (\nabla v_i)^\top K_i \nabla v_i dx + \int_{\Gamma} (\text{tr}_\Gamma \mathbf{v})^\top M (\text{tr}_\Gamma \mathbf{v}) d\mathcal{H}_{n-1},$$

其中

$$\sum_{i=1}^2 \int_{\Omega_i} \mathbf{w}_i \cdot (\nabla v_i) v_i dx = 0.$$

故有

$$a(t; \mathbf{v}, \mathbf{v}) \geq \min\{\lambda, \underline{m}\} \left[\|\nabla v_1\|_{L^2(\Omega_1)}^2 + \|\nabla v_2\|_{L^2(\Omega_2)}^2 + \int_{\Gamma} (v_1 - v_2)^2 d\mathcal{H}_{n-1} \right].$$

由于

$$\|v_2\|_{H^1(\Omega_2)}^2 \leq c_2 \left(\|\nabla v_2\|_{L^2(\Omega_2)}^2 + \int_{\partial\Omega} v_2^2 ds \right) = c_2 \|\nabla v_2\|_{L^2(\Omega_2)}^2,$$

$$\|v_1\|_{H^1(\Omega_1)}^2 \leq c_1 \left(\|\nabla v_1\|_{L^2(\Omega_1)}^2 + \int_{\Gamma} v_1^2 d\mathcal{H}_{n-1} \right),$$

$$\int_{\Gamma} v_1^2 d\mathcal{H}_{n-1} \leq 2 \int_{\Gamma} (v_1 - v_2)^2 d\mathcal{H}_{n-1} + 2 \int_{\Gamma} v_2^2 d\mathcal{H}_{n-1} \leq 2 \int_{\Gamma} (v_1 - v_2)^2 d\mathcal{H}_{n-1} + 2c_3^2 \|v_2\|_{H^1(\Omega_2)}^2,$$

所以

$$a(t; \mathbf{v}, \mathbf{v}) \geq \frac{\min\{\lambda, \underline{m}\}}{\max\{c_1, 2c_1, 2c_3^2 c_1(c_2 + 1)\}} \|\mathbf{v}\|_V^2 = \alpha_0 \|\mathbf{v}\|_V^2,$$

其中 c_1, c_2, c_3 是常数。

2.2. 预备知识

以下定义和定理参考文献[11]和[12]: 对于任意 $X = (x, t_x), Y = (y, t_y) \in \underline{Q}_T$, 令抛物距离为

$$\tilde{d}(X, Y) = \max \left\{ |x - y|, |t_x - t_y|^{\frac{1}{2}} \right\}.$$

假设 D 是 \mathbb{R}^{n+1} 中的有界区域, 对于任意 $X \in D$, 令 $D(X, r) = D \cap \underline{Q}_r(X)$, 其中 $\underline{Q}_r(X) = B_r(x) \times (t_x - r^2, t_x + r^2)$, $d = \text{diam}(D)$ 是 D 关于抛物距离的直径。

定义 2.2.1 (Morrey 空间) 对于 $p \geq 1, \theta \geq 0$, 令 $M^{p,\theta}(D; \tilde{\delta})$ 表示由 $L^p(D)$ 中满足

$$\|u\|_{M^{p,\theta}(D; \tilde{\delta})} := \left(\sup_{X \in \bar{D}, d \geq \rho > 0} \rho^{-\theta} \int_{D(X, \rho)} |u(Y)|^p dY \right)^{\frac{1}{p}} < \infty,$$

的所有函数 u 所组成的赋范线性空间。特别地, 若 $\Omega \subset \mathbb{R}^n$ 是有界区域, 对于任意 $x \in \Omega$, 记 $\Omega(x, r) = \Omega \cap B_r(x)$, $d_1 = \text{diam}(\Omega)$, $d^*(x, y) = |x - y|$, 定义 $M^{p,\theta}(\Omega; d^*)$ 是由 $L^p(\Omega)$ 中满足

$$\|u\|_{M^{p,\theta}(\Omega; d^*)} := \left(\sup_{x \in \Omega, d_1 \geq \rho > 0} \rho^{-\theta} \int_{\Omega(x, \rho)} |u(y)|^p dy \right)^{\frac{1}{p}} < \infty,$$

的所有函数 u 所组成的赋范线性空间。

定义 2.2.2 (Campanato 空间) 对于 $p \geq 1, \theta \geq 0$, 以 $\mathcal{L}^{p,\theta}(D; \tilde{\delta})$ 表示由 $L^p(D)$ 中满足

$$[u]_{\mathcal{L}^{p,\theta}(D; \tilde{\delta})} := \left(\sup_{X \in D, d \geq \rho > 0} \rho^{-\theta} \int_{D(X, \rho)} |u(Y) - u_{X, \rho}|^p dY \right)^{\frac{1}{p}} < \infty,$$

的所有函数 u 所组成的赋范线性空间, 其上的范数定义为

$$\|u\|_{\mathcal{L}^{p,\theta}(D; \tilde{\delta})} = \left(\|u\|_{L^p(D)}^p + [u]_{\mathcal{L}^{p,\theta}(D; \tilde{\delta})}^p \right)^{\frac{1}{p}},$$

且 $u_{X, \rho}$ 表示 u 在 $D(X, \rho)$ 上的积分平均值, 即 $u_{X, \rho} = \frac{1}{|D(X, \rho)|} \int_{D(X, \rho)} u(Y) dY$

定义 2.2.3 (Hölder 空间) 对于 $0 < \alpha \leq 1$, 以 $C^\alpha(\bar{D}; \tilde{\delta})$ 表示满足

$$[u]_{\alpha; D} := \sup_{X, Y \in D, X \neq Y} \frac{|u(X) - u(Y)|}{\tilde{\delta}(X, Y)^\alpha} < \infty,$$

的所有函数 u 所组成的线性空间, 其上的范数定义为

$$\|u\|_{\alpha; D} = \sup_D |u| + [u]_{\alpha; D}.$$

显然有

$$C^\alpha(\bar{D}; \tilde{\delta}) \supset C(\bar{D}).$$

令 $C^{1+\alpha}(\bar{D}; \tilde{\delta})$ 表示由 $C^1(\bar{D}; \tilde{\delta})$ 中满足

$$[u]_{1+\alpha; D} := \sum_{i=1}^n \sup_{X, Y \in D, X \neq Y} \frac{|D_i u(X) - D_i u(Y)|}{\tilde{\delta}(X, Y)^\alpha} + \sup_{(x, t_1), (x, t_2) \in D, t_1 \neq t_2} \frac{|u(x, t_1) - u(x, t_2)|}{|t_1 - t_2|^{\frac{1+\alpha}{2}}} < \infty,$$

所有函数 u 所组成的赋范线性空间, 其上的范数定义为

$$\|u\|_{1+\alpha; D} = \sup_D |u| + \sum_{i=1}^n \sup_D |D_i u| + [u]_{1+\alpha; D}.$$

定义 2.2.4 称 D 是(A)型区域, 如果存在常数 A , 使得对于任意 $X \in D, 0 < \rho \leq \text{diam}(D)$, 都有

$$|D(X, \rho)| \geq A |Q_\rho(X)|.$$

定理 2.2.1 设 D 是(A)型区域, $p \geq 1$, 则当 $n+2 < \theta \leq n+2+p$ 时,

$$\mathcal{L}^{p,\theta}(D; \tilde{\delta}) \cong C^\alpha(\bar{D}; \tilde{\delta}),$$

其中 $\alpha = \frac{\theta - (n+2)}{p}$, $A \cong B$ 表示 $A \searrow B$ 与 $B \searrow A$ 同时成立。

在以后的小节中, 记

$$Q_T = \Omega \times (0, T], Q_i = \Omega_i \times (0, T] (i=1, 2);$$

$$\partial_p Q_T = \{(x, t) | x \in \bar{\Omega}, t = 0\} \cup (\partial\Omega \times (0, T]);$$

$$\sup_{\partial_p Q_T} \mathbf{u} = \max \left\{ \sup_{\partial_p Q_T} u_1, \sup_{\partial_p Q_T} u_2 \right\};$$

$$v^+ := \max\{v, 0\}, v^- := (-v)^+ = \max\{-v, 0\}.$$

2.3. 弱解的极值原理

引理 2.3.1 (文献([13], p. 95)引理 5.6)非负序列 $y_h (h = 0, 1, \dots)$ 满足递推关系式 $y_{h+1} \leq Cb^h y_h^{1+\varepsilon}$, 其中 $b > 1, \varepsilon > 0$, 则如果 $y_0 \leq \theta := C^{-\frac{1}{\varepsilon}} b^{-\frac{1}{\varepsilon^2}}$, 必有 $\lim_{h \rightarrow \infty} y_h = 0$.

推论 2.3.1 令 $\varphi(t)$ 是定义在 $[k_0, \infty)$ 上的非增非负函数, 并且存在 $C > 0, \alpha > 0, \beta > 1$ 使得对于任意 $h > k \geq k_0$, 有 $\varphi(h) \leq \frac{C}{(h-k)^\alpha} [\varphi(k)]^\beta$, 则当 $d \geq C^{\frac{1}{\alpha}} [\varphi(k_0)]^{\frac{\beta-1}{\alpha}} 2^{\frac{\beta}{\beta-1}}$, 有 $\varphi(k_0 + d) = 0$.

定理 2.3.1 (极值原理) 令问题(1.1)的系数满足假设 2.1.2. 如果 $\mathbf{u} \in W(0, T; V)$ 是问题的弱下解, 且对于某个常数 $p > n+2$, $f_i \in L^2\left(0, T; L^{\frac{np}{n+2}}(\Omega_i)\right) (i=1, 2)$, 则

$$\max \left\{ \text{ess sup}_{\Omega_1} u_1, \text{ess sup}_{\Omega_2} u_2 \right\} \leq \sup_{\partial_p Q_T} \mathbf{u}^+ + CF_0 |\Omega|^{\frac{1}{n} - \frac{1}{p}},$$

其中 C 仅依赖于 n, λ, m, p, T , $\sup_{\partial_p Q_T} \mathbf{u}^+ = \max \left\{ \sup_{\partial_p Q_T} u_1^+, \sup_{\partial_p Q_T} u_2^+ \right\}$, 且 $F_0 = \sum_{i=1}^2 \|f_i\|_{L^2\left(0, T; L^{\frac{np}{n+2}}(\Omega_i)\right)} < \infty$.

证明 令 $k_0 = \sup_{\partial_p Q_T} \mathbf{u}^+$, for $k \geq k_0$, 取测试函数 $v_1 = (u_1 - k)^+, v_2 = (u_2 - k)^+$, 则 $v_2|_{\partial\Omega \times (0, T]} = 0$, 且 $\mathbf{v} = (v_1, v_2)|_{t=0} = \mathbf{0}$. 由于 \mathbf{u} 是弱下解, 有

$$\sum_{i=1}^2 \int_{\Omega_i} \frac{\partial u_i}{\partial t} v_i + \mathbf{w}_i \cdot (\nabla u_i) v_i + (\nabla v_i)^\top K_i \nabla u_i dx + \int_{\Gamma} m_{\Gamma} (u_1 - u_2) (v_1 - v_2) d\mathcal{H}_{n-1} \leq \sum_{i=1}^2 \int_{\Omega_i} f_i v_i dx,$$

即,

$$\sum_{i=1}^2 \int_{\Omega_i} \frac{\partial v_i}{\partial t} v_i + \mathbf{w}_i \cdot (\nabla v_i) v_i + (\nabla v_i)^\top K_i \nabla v_i dx + \int_{\Gamma} m_{\Gamma} (v_1 - v_2)^2 d\mathcal{H}_{n-1} \leq \sum_{i=1}^2 \int_{\Omega_i} f_i v_i dx.$$

由假设 2.1.2 可得

$$\sum_{i=1}^2 \int_{\Omega_i} \frac{\partial v_i}{\partial t} v_i + \lambda |\nabla v_i|^2 dx + m \int_{\Gamma} (v_1 - v_2)^2 d\mathcal{H}_{n-1} \leq \sum_{i=1}^2 \int_{\Omega_i} f_i v_i dx.$$

类似强制性的证明可得

$$\lambda \sum_{i=1}^2 \|\nabla v_i\|_{L^2(\Omega_i)}^2 + m \int_{\Gamma} (v_1 - v_2)^2 d\mathcal{H}_{n-1} \geq C \left[\|v_1\|_{L^{2^*}(\Omega_1)}^2 + \|v_2\|_{L^{2^*}(\Omega_2)}^2 \right],$$

其中 $2^* = \frac{2n}{n-2}$ 。

记 $\Omega_i \cap [u_i(\cdot, t) > k] = \{x \in \Omega_i \mid u_i(x, t) > k\}$ ($i=1, 2$), 故有

$$\sum_{i=1}^2 \int_{\Omega_i} \frac{\partial v_i}{\partial t} v_i dx + C \sum_{i=1}^2 \|v_i\|_{L^{2^*}(\Omega_i)}^2 \leq \sum_{i=1}^2 \int_{\Omega_i} f_i v_i dx \leq \sum_{i=1}^2 \left(\varepsilon \|v_i\|_{L^{2^*}(\Omega_i)}^2 + C(\varepsilon) \|f_i\|_{L^{\frac{np}{n-p}}(\Omega_i)}^2 |\Omega_i \cap [u_i(\cdot, t) > k]|^{1-\frac{2}{p}} \right),$$

取 ε 充分小, 可得

$$\sum_{i=1}^2 \int_{\Omega_i} \frac{\partial v_i}{\partial t} v_i dx + C_0 \sum_{i=1}^2 \|v_i\|_{L^{2^*}(\Omega_i)}^2 \leq C(\varepsilon) \sum_{i=1}^2 \|f_i\|_{L^{\frac{np}{n-p}}(\Omega_i)}^2 |\Omega_i \cap [u_i(\cdot, t) > k]|^{1-\frac{2}{p}}$$

上式两边对 t 从 0 到 T 积分

$$\sum_{i=1}^2 \|v_i(\cdot, T)\|_{L^2(\Omega_i)}^2 + C_0 \sum_{i=1}^2 \|v_i\|_{L^2(0, T; L^{2^*}(\Omega_i))}^2 \leq CF_0^2 \sum_{i=1}^2 |\mathcal{Q}_i \cap [u_i > k]|^{1-\frac{2}{p}}$$

因此

$$\sum_{i=1}^2 \|v_i\|_{L^2(0, T; L^{2^*}(\Omega_i))}^2 \leq CF_0^2 \sum_{i=1}^2 |\mathcal{Q}_i \cap [u_i > k]|^{1-\frac{2}{p}}.$$

对于 $h > k$,

$$\sum_{i=1}^2 \|v_i\|_{L^2(0, T; L^{2^*}(\Omega_i))}^2 = \sum_{i=1}^2 \int_0^T \left(\int_{\Omega_i} |v_i|^{2^*} dx \right)^{\frac{2}{2^*}} dt \geq C(h-k)^2 \sum_{i=1}^2 |\mathcal{Q}_i \cap [u_i > h]|^{\frac{n-2}{n}},$$

则

$$(h-k)^2 \sum_{i=1}^2 |\mathcal{Q}_i \cap [u_i > h]|^{\frac{n-2}{n}} \leq CF_0^2 \sum_{i=1}^2 |\mathcal{Q}_i \cap [u_i > k]|^{1-\frac{2}{p}}.$$

令 $\psi(k) = \sum_{i=1}^2 |\mathcal{Q}_i \cap [u_i > k]|$, 故有

$$\psi(h) \leq \left(\frac{CF_0}{h-k} \right)^{2^*} [\psi(k)]^{\frac{n(p-2)}{p(n-2)}}.$$

由推论 2.3.1 可得, 对于 $d = (CF_0)^{\frac{n-2}{2n}} |\psi(k_0)|^{\frac{1}{n} - \frac{1}{p}} 2^{\frac{n(p-2)}{2(p-n)}} \leq CF_0 |\mathcal{Q}_T|^{\frac{1}{n} - \frac{1}{p}}$, 有 $\psi(k_0 + d) = 0$, 即,

$$\sum_{i=1}^2 \left| \mathcal{Q}_i \cap [u_i > \sup_{\partial_p \mathcal{Q}_T} \mathbf{u}^+ + d] \right| = 0.$$

所以在 \mathcal{Q}_i 中, $u_i \leq \sup_{\partial_p \mathcal{Q}_T} \mathbf{u}^+ + CF_0 |\mathcal{Q}_T|^{\frac{1}{n} - \frac{1}{p}}$, 因此

$$\max \left\{ \operatorname{ess\,sup}_{\mathcal{Q}_1} u_1, \operatorname{ess\,sup}_{\mathcal{Q}_2} u_2 \right\} \leq \sup_{\partial_p \mathcal{Q}_T} \mathbf{u}^+ + CF_0 |\mathcal{Q}_T|^{\frac{1}{n} - \frac{1}{p}}.$$

□

推论 2.3.2 令问题(1.1)的系数满足假设 2.1.2。如果 $\mathbf{u} \in W(0, T; V)$ 是问题的弱解, 且对于某个常数 $p > n + 2$, $f_i \in L^2\left(0, T; L^{\frac{np}{n+p}}(\Omega_i)\right) (i=1, 2)$ 则

$$\max\left\{\|u_1\|_{L^\infty(Q_1)}, \|u_2\|_{L^\infty(Q_2)}\right\} \leq \max\left\{\sup_{\partial_\rho Q_T} |u_1|, \sup_{\partial_\rho Q_T} |u_2|\right\} + CF_0 |\Omega|^{\frac{1}{n} - \frac{1}{p}},$$

其中 C 仅依赖于 n, λ, m, p, T , 且 $F_0 = \sum_{i=1}^2 \|f_i\|_{L^2\left(0, T; L^{\frac{np}{n+p}}(\Omega_i)\right)} < \infty$ 。

2.4. 弱解的局部性质

定义 2.4.1 称定义于 Q_T 上的函数 \mathbf{u} 属于 De Giorgi 类, 如果 $\mathbf{u} \in W(0, T; V)$, $X_0 = (x_0, t_0) \in \Gamma \times (0, T]$, 且对于 $Q_{\rho, \tau}(X_0) = B_\rho(x_0) \times (t_0, t_0 + \tau) \subset Q_T$, $k \in \mathbb{R}, \varepsilon \in (0, 1]$, $\xi(x, t) \in C^\infty([t_0, t_0 + \tau]; C_0^\infty(B_\rho(x_0)))$ 满足 $0 \leq \xi \leq 1$, 并且 $\xi(\cdot, t_0) = 0$, 有下式成立:

$$\begin{aligned} & \sup_{t_0 < t \leq t_0 + \tau} \sum_{i=1}^2 \left\| \xi(u_i - k)^\pm(\cdot, t) \right\|_{L^2(B_{\rho, i})}^2 + \lambda_1 \sum_{i=1}^2 \left\| \nabla \left(\xi(u_i - k)^\pm \right) \right\|_{L^2(t_0, t_0 + \tau; L^2(B_{\rho, i}))}^2 \\ & + m_1 \int_{t_0}^{t_0 + \tau} \int_{\Gamma \cap B_\rho} \left(\xi(u_1 - k)^\pm - \xi(u_2 - k)^\pm \right)^2 d\mathcal{H}_{n-1} dt \\ & \leq C^* \left[\left(\left\| \frac{\partial \xi}{\partial t} \right\|_{L^\infty(Q_{\rho, \tau})} + \|\nabla \xi\|_{L^\infty(Q_{\rho, \tau})}^2 \right) \sum_{i=1}^2 \left\| (u_i - k)^\pm \right\|_{L^2(t_0, t_0 + \tau; L^2(B_{\rho, i}))}^2 + F_{0, \rho, \tau}^2 \sum_{i=1}^2 \left| Q_{\rho, \tau, i} \cap \left[(u_i - k)^\pm > 0 \right] \right|^{1 - \frac{2}{p}} \right], \end{aligned} \quad (2.2)$$

其中 $B_{\rho, i} = B_\rho \cap \Omega_i, Q_{\rho, \tau, i} = Q_{\rho, \tau} \cap Q_i$, $0 < \rho, \tau < 1$, 常数 $p > n + 2$, $\lambda_1 > 0$ 只与 λ 有关, $m_1 = 2m$, $F_{0, \rho, \tau} = \sum_{i=1}^2 \|f_i\|_{L^2\left(t_0, t_0 + \tau; L^{\frac{np}{n+p}}(B_{\rho, i})\right)} > 0$, C^* 依赖于 n, Λ, p, c_0 , 记 De Giorgi 类为

$DG(Q_T) = DG(Q_T; \lambda_1, m_1, p, n, F_{0, \rho, \tau}, C^*)$ 。如果 $\mathbf{u} \in W(0, T; V)$, 且满足(2.2)⁺, 则记 $\mathbf{u} \in DG^+(Q_T)$; 如果 $\mathbf{u} \in W(0, T; V)$, 且满足(2.2)⁻, 则记 $\mathbf{u} \in DG^-(Q_T)$ 。显然 $DG(Q_T) = DG^+(Q_T) \cap DG^-(Q_T)$ 。

定理 2.4.1 设问题(1.1)的系数满足假设 2.1.2。如果 $\mathbf{u} \in W(0, T; V)$ 是问题的弱下解, 且对于某个常数 $p > n + 2$, $f_i \in L^2\left(0, T; L^{\frac{np}{n+p}}(\Omega_i)\right) (i=1, 2)$, 则 $\mathbf{u} \in DG^+(Q_T)$; 如果 $\mathbf{u} \in W(0, T; V)$ 是问题的弱上解, 则 $\mathbf{u} \in DG^-(Q_T)$ 。其中 C^* 依赖于 n, Λ, p, c_0 , 并且 $F_{0, \rho, \tau} = \sum_{i=1}^2 \|f_i\|_{L^2\left(t_0, t_0 + \tau; L^{\frac{np}{n+p}}(B_{\rho, i})\right)} < \infty$ 。

证明 如果 $\mathbf{u} \in W(0, T; V)$ 是问题的弱下解, 令 $\xi(x, t) \in C^\infty([t_0, t_0 + \tau]; C_0^\infty(B_\rho(x_0)))$ 是 $Q_{\rho, \tau}(X_0)$ 上的截断函数, $0 \leq \xi(x, t) \leq 1$, 并且 $\xi(\cdot, t_0) = 0$ 。记 $B_{\rho, i} = B_\rho \cap \Omega_i$ 。取测试函数为 $v_i = \xi^2(u_i - k)^+ \geq 0 (i=1, 2)$, 则

$$\begin{aligned} & \sum_{i=1}^2 \int_{B_{\rho, i}} \frac{\partial(u_i - k)^+}{\partial t} \xi^2(u_i - k)^+ + \mathbf{w}_i \cdot \left(\nabla(u_i - k)^+ \right) \xi^2(u_i - k)^+ + \left(\nabla \left(\xi^2(u_i - k)^+ \right) \right)^\top K_i \nabla(u_i - k)^+ dx \\ & + m \int_{\Gamma \cap B_\rho} \left(\xi(u_1 - k)^+ - \xi(u_2 - k)^+ \right)^2 d\mathcal{H}_{n-1} \leq \sum_{i=1}^2 \int_{B_{\rho, i}} f_i \xi^2(u_i - k)^+ dx. \end{aligned}$$

其中

$$\sum_{i=1}^2 \int_{B_{\rho, i}} \mathbf{w}_i \cdot \left(\nabla(u_i - k)^+ \right) \xi^2(u_i - k)^+ dx = - \sum_{i=1}^2 \int_{B_{\rho, i}} \mathbf{w}_i \cdot (u_i - k)^+ \nabla \xi \left(\xi(u_i - k)^+ \right) dx,$$

$$\sum_{i=1}^2 \int_{B_{\rho,i}} \left(\nabla \left(\xi^2 (u_i - k)^+ \right) \right)^\top K_i \nabla (u_i - k)^+ dx \geq \lambda \sum_{i=1}^2 \left\| \nabla \left(\xi (u_i - k)^+ \right) \right\|_{L^2(B_{\rho,i})}^2 - \sum_{i=1}^2 \int_{B_{\rho,i}} \left((u_i - k)^+ \right)^2 (\nabla \xi)^\top K_i \nabla \xi dx.$$

则

$$\begin{aligned} & \sum_{i=1}^2 \int_{B_{\rho,i}} \frac{\partial \left(\xi (u_i - k)^+ \right)}{\partial t} \xi (u_i - k)^+ dx + \lambda \sum_{i=1}^2 \left\| \nabla \left(\xi (u_i - k)^+ \right) \right\|_{L^2(B_{\rho,i})}^2 + m \int_{\Gamma \cap B_\rho} \left(\xi (u_1 - k)^+ - \xi (u_2 - k)^+ \right)^2 d\mathcal{H}_{n-1} \\ & \leq \sum_{i=1}^2 \int_{B_{\rho,i}} \frac{\partial \xi}{\partial t} \xi \left((u_i - k)^+ \right)^2 dx + \sum_{i=1}^2 \int_{B_{\rho,i}} \mathbf{w}_i \cdot (u_i - k)^+ (\nabla \xi) \left(\xi (u_i - k)^+ \right) dx \\ & \quad + \sum_{i=1}^2 \int_{B_{\rho,i}} \left((u_i - k)^+ \right)^2 (\nabla \xi)^\top K_i \nabla \xi dx + \sum_{i=1}^2 \int_{B_{\rho,i}} f_i \xi^2 (u_i - k)^+ dx. \end{aligned}$$

由于

$$\begin{aligned} & \sum_{i=1}^2 \int_{B_{\rho,i}} \mathbf{w}_i \cdot (u_i - k)^+ (\nabla \xi) \left(\xi (u_i - k)^+ \right) dx \leq \varepsilon \sum_{i=1}^2 \left\| \nabla \left(\xi (u_i - k)^+ \right) \right\|_{L^2(B_{\rho,i})}^2 + \gamma(\varepsilon) \|\nabla \xi\|_{L^\infty(Q_{\rho,\tau})}^2 \sum_{i=1}^2 \left\| (u_i - k)^+ \right\|_{L^2(B_{\rho,i})}^2, \\ \left\| \xi (u_i - k)^+ \right\|_{L^2(B_{\rho,i})}^2 & \leq C \left(\left\| \nabla \left(\xi (u_i - k)^+ \right) \right\|_{L^2(B_{\rho,i})}^2 + \int_{\partial B_{\rho,i} \setminus (\Gamma \cap B_\rho)} \left| \xi (u_i - k)^+ \right|^2 d\mathcal{H}_{n-1} \right) = C \left\| \nabla \left(\xi (u_i - k)^+ \right) \right\|_{L^2(B_{\rho,i})}^2, \end{aligned} \quad (2.3)$$

则

$$\begin{aligned} \sum_{i=1}^2 \int_{B_{\rho,i}} f_i \xi^2 (u_i - k)^+ dx & \leq \sum_{i=1}^2 \|f_i\|_{L^{\frac{np}{n-p}}(B_{\rho,i})} \left\| \xi (u_i - k)^+ \right\|_{L^2(B_{\rho,i})} \left| B_{\rho,i} \cap [u_i(\cdot, t) > k] \right|^{\frac{1}{2} - \frac{1}{p}} \\ & \leq \varepsilon \sum_{i=1}^2 \left\| \nabla \left(\xi (u_i - k)^+ \right) \right\|_{L^2(B_{\rho,i})}^2 + \gamma(\varepsilon) \sum_{i=1}^2 \|f_i\|_{L^{\frac{np}{n-p}}(B_{\rho,i})}^2 \left| B_{\rho,i} \cap [u_i(\cdot, t) > k] \right|^{1 - \frac{2}{p}}. \end{aligned}$$

取 ε 充分小, 对于任意 $t \in (t_0, t_0 + \tau]$, 积分可得

$$\begin{aligned} & \sum_{i=1}^2 \left\| \xi (u_i - k)^\pm(\cdot, t) \right\|_{L^2(B_{\rho,i})}^2 + \lambda_1 \sum_{i=1}^2 \left\| \nabla \left(\xi (u_i - k)^\pm \right) \right\|_{L^2(t_0, t; L^2(B_{\rho,i}))}^2 + m_1 \int_{t_0}^t \int_{\Gamma \cap B_\rho} \left(\xi (u_1 - k)^\pm - \xi (u_2 - k)^\pm \right)^2 d\mathcal{H}_{n-1} dt \\ & \leq C^* \left[\left(\left\| \frac{\partial \xi}{\partial t} \right\|_{L^\infty(Q_{\rho,\tau})} + \|\nabla \xi\|_{L^\infty(Q_{\rho,\tau})} \right) \sum_{i=1}^2 \left\| (u_i - k)^\pm \right\|_{L^2(t_0, t_0 + \tau; L^2(B_{\rho,i}))}^2 + F_{0,\rho,\tau}^2 \sum_{i=1}^2 \left| Q_{\rho,\tau,i} \cap [(u_i - k)^\pm > 0] \right|^{1 - \frac{2}{p}} \right]. \end{aligned} \quad (2.4)$$

对于(2.4), 在 $(t_0, t_0 + \tau]$ 上关于 t 取上确界, 有(2.2) 成立。

如果 $\mathbf{u} \in W(0, T; V)$ 是问题的弱上解, 同理可证 $\mathbf{u} \in DG^-(Q_T)$ 。

□

注 2.4.1 如果 $\mathbf{u} \in DG(Q_T)$, 则由(2.3)可得

$$\begin{aligned} & \sup_{t_0 < t \leq t_0 + \tau} \sum_{i=1}^2 \left\| \xi (u_i - k)^\pm(\cdot, t) \right\|_{L^2(B_{\rho,i})}^2 + \bar{\lambda} \sum_{i=1}^2 \left\| \xi (u_i - k)^\pm \right\|_{L^2(t_0, t_0 + \tau; L^2(B_{\rho,i}))}^2 \\ & \quad + m_1 \int_{t_0}^{t_0 + \tau} \int_{\Gamma \cap B_\rho} \left(\xi (u_1 - k)^\pm - \xi (u_2 - k)^\pm \right)^2 d\mathcal{H}_{n-1} dt \\ & \leq C^* \left[\left(\left\| \frac{\partial \xi}{\partial t} \right\|_{L^\infty(Q_{\rho,\tau})} + \|\nabla \xi\|_{L^\infty(Q_{\rho,\tau})} \right) \sum_{i=1}^2 \left\| (u_i - k)^\pm \right\|_{L^2(t_0, t_0 + \tau; L^2(B_{\rho,i}))}^2 + F_{0,\rho,\tau}^2 \sum_{i=1}^2 \left| Q_{\rho,\tau,i} \cap [(u_i - k)^\pm > 0] \right|^{1 - \frac{2}{p}} \right]. \end{aligned} \quad (2.5)$$

定理 2.4.2 (局部极值原理) 令 $\mathbf{u} \in DG^+(Q_T)$, $X_0 = (x_0, t_0) \in \Gamma \times (0, T]$, 常数 $p > n + 2$, 则对于任意 $Q_R(X_0) = B_R(x_0) \times (t_0 - R^2, t_0] \subset Q_T, 0 < R \leq 1$, 有

$$\max \left\{ \operatorname{ess\,sup}_{\frac{Q_R}{2^1}} u_1, \operatorname{ess\,sup}_{\frac{Q_R}{2^2}} u_2 \right\} \leq C \left(\frac{1}{\sqrt{R^n}} \sum_{i=1}^2 \|u_i\|_{L^2(t_0-R^2, t_0; L^2(B_{R,i}))} + F_{0,R} R^{1-\frac{n}{p}} \right),$$

如果 $\mathbf{u} \in DG^-(Q_T)$, 则有

$$\max \left\{ \operatorname{ess\,sup}_{\frac{Q_R}{2^1}}(-u_1), \operatorname{ess\,sup}_{\frac{Q_R}{2^2}}(-u_2) \right\} \leq C \left(\frac{1}{\sqrt{R^n}} \sum_{i=1}^2 \|u_i\|_{L^2(t_0-R^2, t_0; L^2(B_{R,i}))} + F_{0,R} R^{1-\frac{n}{p}} \right),$$

其中 C 仅依赖于 $DG(Q_T)$ 的参数, $Q_{R,i} = Q_R \cap Q_i$, 并且 $F_{0,R} = \sum_{i=1}^2 \|f_i\|_{L^2(t_0-R^2, t_0; L^{\frac{np}{n-p}}(B_{R,i}))} < \infty$ 。

证明 下面只证明第一种情况。令 $\rho_0 = R, \rho_m = \frac{R}{2} + \frac{R}{2^{m+1}}$; $k_0 = k, k_m = k \left(2 - \frac{1}{2^m}\right) (m = 0, 1, 2, \dots)$, 其中 $k > 0$ 待定。令 $Q_{\rho_m}(X_0) = B_{\rho_m}(x_0) \times (t_0 - \rho_m^2, t_0]$, 且取 $\xi_m(x, t)$ 是 $Q_{\rho_m}(X_0)$ 上的截断函数, 并且满足

$$\begin{cases} \xi_m(x, t) \in C^\infty([t_0 - \rho_m^2, t_0]; C_0^\infty(B_{\rho_m}(x_0))), 0 \leq \xi_m \leq 1, \xi(\cdot, t_0 - \rho_m^2) = 0; \\ \xi_m(x, t) = 1, Q_{\rho_{m+1}}; \\ \left| \frac{\partial \xi_m}{\partial t} \right| + |\nabla \xi_m|^2 \leq \frac{C(n)}{(\rho_m - \rho_{m+1})^2}. \end{cases}$$

应用公式(2.5)⁺, 有

$$\sum_{i=1}^2 \|\xi_m(u_i - k_{m+1})^+\|_{L^2(t_0 - \rho_m^2, t_0; L^2(B_{\rho_m,i}))}^2 \leq \frac{C2^{2m}}{R^2} \sum_{i=1}^2 \|(u_i - k_{m+1})^+\|_{L^2(t_0 - \rho_m^2, t_0; L^2(B_{\rho_m,i}))}^2 + CF_{0,\rho_m}^2 \sum_{i=1}^2 |Q_{\rho_m,i} \cap [u_i > k_{m+1}]|^{1-\frac{2}{p}}.$$

令 $A_m(k_{m+1}) = \cup_{i=1}^2 (Q_{\rho_m,i} \cap [u_i > k_{m+1}])$ 。首先取 $k \geq F_{0,R} R^{1-\frac{n}{p}} \geq F_{0,\rho_m} R^{1-\frac{n}{p}}$, 则有

$$\sum_{i=1}^2 \|\xi_m(u_i - k_{m+1})^+\|_{L^2(t_0 - \rho_m^2, t_0; L^2(B_{\rho_m,i}))}^2 \leq \frac{C2^{2m}}{R^2} \sum_{i=1}^2 \|(u_i - k_m)^+\|_{L^2(t_0 - \rho_m^2, t_0; L^2(B_{\rho_m,i}))}^2 + \frac{Ck^2}{R^{2(1-\frac{n}{p})}} |A_m(k_{m+1})|^{1-\frac{2}{p}}.$$

令 $\varphi_m = \sum_{i=1}^2 \|(u_i - k_m)^+\|_{L^2(t_0 - \rho_m^2, t_0; L^2(B_{\rho_m,i}))}^2$, 则有

$$\varphi_m = \sum_{i=1}^2 \int_{t_0 - \rho_m^2}^{t_0} \int_{B_{\rho_m,i}} |(u_i - k_m)^+|^2 dx dt \geq (k_{m+1} - k_m)^2 |A_m(k_{m+1})| = \frac{k^2}{2^{2m+2}} |A_m(k_{m+1})|,$$

又因为 $L^2(B_{\rho_m,i}) \supset L^2(B_{\rho_m,i})(i=1,2)$, 则

$$\|\xi_m(u_i - k_{m+1})^+\|_{L^2(B_{\rho_m,i})} \leq C |B_{\rho_m,i} \cap [u_i(\cdot, t) > k_{m+1}]|^{\frac{1}{n}} \|\xi_m(u_i - k_{m+1})^+\|_{L^2(B_{\rho_m,i})}.$$

故有

$$\|\xi_m(u_i - k_{m+1})^+\|_{L^2(t_0 - \rho_m^2, t_0; L^2(B_{\rho_m,i}))}^2 \leq |Q_{\rho_m,i} \cap [u_i > k_{m+1}]|^{\frac{2}{n}} \|\xi_m(u_i - k_{m+1})^+\|_{L^2(t_0 - \rho_m^2, t_0; L^2(B_{\rho_m,i}))}^2,$$

所以

$$\begin{aligned} \varphi_{m+1} &\leq \sum_{i=1}^2 \left\| \xi_m(u_i - k_{m+1})^+ \right\|_{L^2(t_0 - \rho_m^2, t_0; L^2(B_{\rho_m, i}))}^2 \\ &\leq C |A_m(k_{m+1})|^{\frac{2}{n}} \sum_{i=1}^2 \left\| \xi_m(u_i - k_{m+1})^+ \right\|_{L^2(t_0 - \rho_m^2, t_0; L^{2^*}(B_{\rho_m, i}))}^2 \\ &\leq C |A_m(k_{m+1})|^{\frac{2}{n}} \left(\frac{C2^{2m}}{R^2} \varphi_m + \frac{Ck^2}{R^{2\left(1-\frac{n}{p}\right)}} |A_m(k_{m+1})|^{1-\frac{2}{p}} \right) \\ &\leq C2^{2m\left(1+\frac{2}{n}\right)} \left(\frac{\varphi_m^{\frac{1+\frac{2}{n}}{n}}}{R^2 k^{\frac{4}{n}}} + \frac{\varphi_m^{\frac{1-\frac{2}{n}+\frac{2}{p}}{p}}}{R^{2\left(1-\frac{n}{p}\right)} k^{\frac{4}{n}-\frac{4}{p}}} \right). \end{aligned}$$

令 $k \geq \frac{1}{\sqrt{|B_R|}} \left[\left(\int_{t_0-R^2}^{t_0} \int_{B_{R,1}} u_1^2 dx dt \right)^{\frac{1}{2}} + \left(\int_{t_0-R^2}^{t_0} \int_{B_{R,2}} u_2^2 dx dt \right)^{\frac{1}{2}} \right]$, 则

$$k^2 \geq \frac{1}{|B_R|} \sum_{i=1}^2 \|u_i\|_{L^2(t_0-R^2, t_0; L^2(B_{R,i}))}^2 \geq \frac{1}{|B_R|} \sum_{i=1}^2 \|u_i\|_{L^2(t_0-\rho_m^2, t_0; L^2(B_{\rho_m, i}))}^2 \geq \frac{1}{|B_R|} \varphi_m,$$

因此

$$\varphi_{m+1} \leq C2^{2m\left(1+\frac{2}{n}\right)} \frac{\varphi_m^{\frac{1-\frac{2}{n}+\frac{2}{p}}{p}}}{R^{2\left(1-\frac{n}{p}\right)} k^{\frac{4}{n}-\frac{4}{p}}}.$$

令 $y_m = \frac{\varphi_m}{k^2 |B_R|}$, 则

$$y_{m+1} \leq C2^{2m\left(1+\frac{2}{n}\right)} y_m^{\frac{1-\frac{2}{n}+\frac{2}{p}}{p}}.$$

由引理 2.3.1 可得, 如果

$$y_0 = \frac{\varphi_0}{k^2 |B_R|} \leq \theta_0 = C^{-\frac{1}{\alpha}} 2^{-\frac{2}{\alpha^2}\left(1+\frac{2}{n}\right)}, \tag{2.6}$$

其中 $\alpha = \frac{2}{n} - \frac{2}{p}$, 即

$$\sum_{i=1}^2 \left\| (u_i - k)^+ \right\|_{L^2(t_0-R^2, t_0; L^2(B_{R,i}))}^2 \leq \theta_0 k^2 |B_R|, \tag{2.7}$$

则 $\lim_{m \rightarrow \infty} y_m = 0$, 所以在 $Q_{R, i}^i$ 中, 我们有 $u_i \leq 2k$ 。现在取 k 满足 $k^2 \geq \frac{1}{\theta_0 |B_R|} \sum_{i=1}^2 \|u_i\|_{L^2(t_0-R^2, t_0; L^2(B_{R,i}))}^2$, 则条件(2.7) 成立, 即(2.6)满足。总结以上关于 k 的选取, 最终取 k 为

$$k = F_{0,R} R^{\frac{1-n}{p}} + \frac{1}{\sqrt{\theta_0 |B_R|}} \left[\left(\int_{t_0-R^2}^{t_0} \int_{B_{R,1}} u_1^2 dx dt \right)^{\frac{1}{2}} + \left(\int_{t_0-R^2}^{t_0} \int_{B_{R,2}} u_2^2 dx dt \right)^{\frac{1}{2}} \right].$$

所以结论得证。

□

有了局部极值原理之后, 我们总假设弱解在界面附近是有界的。在此前提之下, 将会得到弱解的一些局部性质。为了适应方程的需要, 下面对 De Giorgi 类的定义稍加修改。

定义 2.4.2 我们称定义于 Q_T 上的函数 \mathbf{u} 属于 De Giorgi 类, 如果 $\mathbf{u} \in W(0, T; V)$, $Q_{\rho, \tau}(X_0) = B_\rho(x_0) \times (t_0, t_0 + \tau) \subset Q_T$, $\max\{\|u_1\|_{L^\infty(Q_1)}, \|u_2\|_{L^\infty(Q_2)}\} \leq M$, 并且存在 $\delta \in (0, 1]$, 使得对于任意 k 满足:

$$0 < \max\left\{\operatorname{ess\,sup}_{Q_{\rho, \tau, 1}}(u_1 - k)^\pm, \operatorname{ess\,sup}_{Q_{\rho, \tau, 2}}(u_2 - k)^\pm\right\} \leq \delta M, \quad (2.8)$$

有 \mathbf{u} 满足(2.2), 记 $\mathbf{u} \in DG(Q_T) = DG(Q_T; M, \lambda_1, m_1, n, p, F_{0, \rho, \tau}, C^*)$, 同样可定义 $DG^\pm(Q_T)$ 。

引理 2.4.1 (De Giorgi lemma) (文献[13]) 设 $u \in W^{1,1}(B_R)$, 记 $A(k) = \{x \in B_R \mid u(x) > k\}$, 则对于 $l > k$, 有

$$(l - k)|A(l)| \leq \frac{\beta R^{n+1}}{|B_R \setminus A(k)|} \int_{A(k) \setminus A(l)} |\nabla u| \, dx,$$

其中 β 只依赖于 n 。

定理 2.4.3 令 $\mathbf{u} \in DG^+(Q_T)$, $X_0 = (x_0, t_0) \in \Gamma \times (0, T]$, $Q_R(X_0) = B_R(x_0) \times (t_0 - R^2, t_0] \subset Q_T, 0 < R \leq 1$, $\mu \geq \max\left\{\operatorname{ess\,sup}_{Q_{R,1}} u_1, \operatorname{ess\,sup}_{Q_{R,2}} u_2\right\}$, 则存在 $\theta \in (0, 1)$, 使得对于 $k < \mu$, 如果

$$\sum_{i=1}^2 |Q_{R,i} \cap [u_i > k]| \leq \theta |Q_R|, \quad (2.9)$$

$$\delta M \geq H := \mu - k > (M + F_0) R^{1 - \frac{n+2}{p}}, \quad (2.10)$$

则

$$\max\left\{\operatorname{ess\,sup}_{\frac{Q_R}{2^1}} u_1, \operatorname{ess\,sup}_{\frac{Q_R}{2^2}} u_2\right\} \leq \mu - \frac{H}{2},$$

其中 θ 仅依赖于 $DG^+(Q_T)$ 的参数, 并且 $F_0 = \sum_{i=1}^2 \|f_i\|_{L^2\left(0, T; L^{\frac{np}{n+2}}(\Omega_i)\right)} < \infty$ 。

证明 令 $R_0 = R, R_m = \frac{R}{2} + \frac{R}{2^{m+1}}$; $k_0 = \mu - H = k, k_m = \mu - \frac{H}{2} - \frac{H}{2^{m+1}} (m = 0, 1, 2, \dots)$ 。记 $Q_{R_m}(X_0) = B_{R_m}(x_0) \times (t_0 - R_m^2, t_0]$, 取与定理 2.4.2 中相同的截断函数 $\xi_m(x, t) \in C^\infty\left([t_0 - R_m^2, t_0]; C^\infty(B_{R_m}(x_0))\right)$ 。在(2.5)⁺中分别取 Q_{R_m}, ξ_m, k_m 代替 $Q_{\rho, \tau}, \xi, k$, 则

$$\begin{aligned} & \sum_{i=1}^2 \left\| \xi_m (u_i - k_m)^+ \right\|_{L^2(t_0 - R_m^2, t_0; L^2(B_{R_m,i}))}^2 \\ & \leq C \left[\frac{2^{2m}}{R^2} \sum_{i=1}^2 \left\| (u_i - k_m)^+ \right\|_{L^2(t_0 - R_m^2, t_0; L^2(B_{R_m,i}))}^2 + (M + F_{0, R_m})^2 \sum_{i=1}^2 |Q_{R_m,i} \cap [u_i > k_m]|^{1 - \frac{2}{p}} \right]. \end{aligned}$$

令 $A_m = \cup_{i=1}^2 (Q_{R_m,i} \cap [u_i > k_m])$, 则

$$\sum_{i=1}^2 \left\| (u_i - k_m)^+ \right\|_{L^2(t_0 - R_m^2, t_0; L^2(B_{R_m,i}))}^2 \leq \sum_{i=1}^2 \int_{t_0 - R_m^2}^{t_0} \int_{B_{R_m,i} \cap [u_i(\cdot, t) > k_m]} |\mu - k|^2 \, dx dt = H^2 |A_m|.$$

又因为

$$\sum_{i=1}^2 \left\| \xi_m (u_i - k_m)^+ \right\|_{L^2(t_0 - R_m^2, t_0; L^2(B_{R_m, i}))}^2 \geq C(k_{m+1} - k_m)^2 |A_{m+1}|^{\frac{n-2}{n}} = \left(\frac{H}{2^{m+2}} \right)^2 |A_{m+1}|^{\frac{n-2}{n}},$$

所以

$$\frac{H^2}{2^{2m+4}} |A_{m+1}|^{\frac{n-2}{n}} \leq C \left(\frac{2^{2m}}{R^2} H^2 |A_m| + (M + F_{0, R_m})^2 |A_m|^{1-\frac{2}{p}} \right).$$

由条件(2.10)可得, $H > (M + F_0) R^{1-\frac{n+2}{p}} > (M + F_{0, R_m}) R^{1-\frac{n+2}{p}}$, 且 $|A_m| \leq |Q_R|$, 则有

$$|A_{m+1}| \leq C \left(\frac{2^{4m}}{R^2} |A_m| + \frac{2^{2m}}{R^{2\left(1-\frac{n+2}{p}\right)}} |A_m|^{1-\frac{2}{p}} \right)^{\frac{n}{n-2}} \leq C \left(\frac{2^{4m}}{R^{2\left(1-\frac{n+2}{p}\right)}} |A_m|^{1-\frac{2}{p}} \right)^{\frac{n}{n-2}}.$$

令 $y_m = \frac{|A_m|}{|Q_R|}$, 且 $R \in (0, 1]$, 则

$$y_{m+1} \leq C \frac{2^{4m \frac{n}{n-2}}}{R^{2\left(1-\frac{n+2}{p}\right) \frac{n}{n-2} + n+2}} |A_m|^{\left(1-\frac{2}{p}\right) \frac{n}{n-2}} \leq C 2^{4m \frac{n}{n-2}} y_m^{\left(1-\frac{2}{p}\right) \frac{n}{n-2}}.$$

注意 $\left(1-\frac{2}{p}\right) \frac{n}{n-2} > 1$, 由引理 2.3.1 可得, 存在 $\theta \in (0, 1)$ 使得当 $y_0 = \frac{\sum_{i=1}^2 |Q_{R, i} \cap [u_i > k]|}{|Q_R|} \leq \theta$, 有

$\lim_{m \rightarrow \infty} y_m = 0$ 。所以在 $Q_{\frac{R}{2}, i}$ 中, $u_i \leq \mu - \frac{H}{2}$ 。因此结论得证。 □

定理 2.4.4 令 $\mathbf{u} \in DG^+(Q_T)$, $X_0 = (x_0, t_0) \in \Gamma \times (0, T]$, 如果 $\hat{Q}_{2R}(X_0) = B_{2R}(x_0) \times (t_0 - R^2, t_0] \subset Q_T$,

$0 < R \leq \frac{1}{2}$, $\mu \geq \max \left\{ \operatorname{ess\,sup}_{\hat{Q}_{2R, 1}} u_1, \operatorname{ess\,sup}_{\hat{Q}_{2R, 2}} u_2 \right\}$, 对于 $0 < \mu - k \leq \delta M$, $0 < \sigma < 1$, \mathbf{u} 满足

$$|B_{R, i} \cap [u_i(\cdot, t_0 - R^2) > k]| \leq (1 - \sigma) |B_{R, i}|, \tag{2.11}$$

其中 $\hat{Q}_{2R, i} = \hat{Q}_{2R} \cap Q_i$, $B_{R, i} = B_R \cap \Omega_i (i = 1, 2)$, 则存在 $s = s(\sigma) \geq 1$, 使得或者

$$H := \mu - k \leq 2^s (M + F_0) R^{1-\frac{n+2}{p}}, \tag{2.12}$$

或者

$$\max \left\{ \operatorname{ess\,sup}_{\frac{Q_R}{2^1}} u_1, \operatorname{ess\,sup}_{\frac{Q_R}{2^2}} u_2 \right\} \leq \mu - \frac{H}{2^s}, \tag{2.13}$$

成立, 其中 $Q_R(X_0) = B_R(x_0) \times (t_0 - R^2, t_0]$, s 仅依赖于 $n, \lambda_0, p, C^*, \sigma$, 并且 $F_0 = \sum_{i=1}^2 \|f_i\|_{L^2\left(0, T; L^{\frac{np}{p-1}}(\Omega_i)\right)} < \infty$ 。

在证明定理 2.4.4 之前, 先给出以下两个辅助引理。

引理 2.4.2 令 $\mathbf{u} \in DG^+(Q_T)$, $X_0 = (x_0, t_0) \in \Gamma \times (0, T]$, 如果 $\hat{Q}_{2R}^a(X_0) = B_{2R}(x_0) \times (t_0, t_0 + aR^2] \subset Q_T$, $0 < R \leq \frac{1}{2}$, $0 < a \leq 1$, $\mu \geq \max \left\{ \text{ess sup}_{\hat{Q}_{2R,1}^a} u_1, \text{ess sup}_{\hat{Q}_{2R,2}^a} u_2 \right\}$, 对于 $0 < \mu - k \leq \delta M$, $0 < \sigma < 1$, \mathbf{u} 满足

$$|B_{R,i} \cap [u_i(\cdot, t) > k]| \leq (1 - \sigma) |B_{R,i}|, \forall t \in (t_0, t_0 + aR^2], \quad (2.14)$$

其中 $\hat{Q}_{2R,i}^a = \hat{Q}_{2R}^a \cap Q_i$, $B_{R,i} = B_R \cap \Omega_i (i = 1, 2)$, 则对于任意正整数 s , 或者

$$H := \mu - k \leq 2^s (M + F_0) R^{\frac{1-n+2}{p}}, \quad (2.15)$$

或者

$$\sum_{i=1}^2 |Q_{R,i}^a \cap [u_i > \mu - \frac{H}{2^s}]| \leq \frac{C}{\sigma \sqrt{as}} |Q_R^a|, \quad (2.16)$$

成立, 其中 $Q_R^a = B_R(x_0) \times (t_0, t_0 + aR^2]$, $Q_{R,i}^a = Q_R^a \cap Q_i$, C 依赖于 n, p, λ_1, C^* .

证明 对于 $i = 1, 2$, 记 $A_{R,i}(k, t) = B_{R,i} \cap [u_i(\cdot, t) > k]$, $A_{R,i}(k) = Q_{R,i}^a \cap [u_i > k]$, 所以 $A_{R,i}(k) = \int_{t_0}^{t_0+aR^2} A_{R,i}(k, t) dt$. 取 $k_0 = \mu - H = k, k_l = \mu - \frac{H}{2^l} (l = 0, 1, 2, \dots)$, 则 $A_{R,i}(k_{l+1}, t) \subset A_{R,i}(k_l, t) \subset A_{R,i}(k, t)$. 对于 $l \geq 0, t_0 \leq t \leq t_0 + aR^2$, 由引理 2.4.1 可以得到

$$(k_{l+1} - k_l) |A_{R,i}(k_{l+1}, t)| \leq \frac{\beta R^{n+1}}{|B_{R,i} \setminus A_{R,i}(k_l, t)|} \int_{A_{R,i}(k_l, t) \setminus A_{R,i}(k_{l+1}, t)} |\nabla u_i| dx. \quad (2.17)$$

应用条件(2.14)可知, $|A_{R,i}(k, t)| \leq (1 - \sigma) |B_{R,i}|$, 则 $|B_{R,i} \setminus A_{R,i}(k_l, t)| \geq \sigma |B_{R,i}|$, 因此对(2.17)应用 Hölder 不等式, 可以得到

$$|A_{R,i}(k_{l+1}, t)| \leq \frac{CR^{n+1} 2^l}{\sigma |B_{R,i}| H} |A_{R,i}(k_l, t) \setminus A_{R,i}(k_{l+1}, t)|^{\frac{1}{2}} \left(\int_{A_{R,i}(k_l, t)} |\nabla u_i|^2 dx \right)^{\frac{1}{2}}. \quad (2.18)$$

对(2.18)两边关于 $t \in (t_0, t_0 + aR^2]$ 积分, 进而可得

$$|A_{R,i}(k_{l+1})| \leq \frac{CR 2^l}{\sigma H} |A_{R,i}(k_l) \setminus A_{R,i}(k_{l+1})|^{\frac{1}{2}} \left(\int_{t_0}^{t_0+aR^2} \int_{B_{R,i}} |\nabla (u_i - k)^+|^2 dx dt \right)^{\frac{1}{2}}. \quad (2.19)$$

令 $A_R(k, t) = \cup_{i=1}^2 A_{R,i}(k, t)$, $A_R(k) = \cup_{i=1}^2 A_{R,i}(k)$, 并且在(2.19)两边对 i 求和, 有

$$|A_R(k_{l+1})| \leq \frac{CR 2^l}{\sigma H} |A_R(k_l) \setminus A_R(k_{l+1})|^{\frac{1}{2}} \sum_{i=1}^2 \|\nabla (u_i - k)^+\|_{L^2(t_0, t_0+aR^2; L^2(B_{R,i}))}$$

取 $\xi(x)$ 是 $B_{2R}(x_0)$ 上的截断函数, 使得在 $B_R(x_0)$ 上有 $\xi(x) = 1$. 由于 $\mathbf{u} \in DG^+(Q_T)$, 类似定理 2.4.1 的证明, 取 $k = k_l$, $Q_{\rho, \tau} = \hat{Q}_{2R}^a$, 则有

$$\begin{aligned} \sum_{i=1}^2 \|\nabla (u_i - k_l)^+\|_{L^2(t_0, t_0+aR^2; L^2(B_{R,i}))}^2 &\leq \sum_{i=1}^2 \|\xi \nabla (u_i - k_l)^+\|_{L^2(t_0, t_0+aR^2; L^2(B_{2R,i}))}^2 \\ &\leq C \left(\frac{H^2}{4^l} |B_R| + \frac{H^2}{4^l R^2} |Q_R^a| + (M + \hat{F}_{0,2R}^a)^2 |Q_R^a|^{1-\frac{2}{p}} \right), \end{aligned}$$

其中 $\hat{F}_{0,2R}^a = \sum_{i=1}^2 \|f_i\|_{L^2(t_0, t_0+aR^2; L^{\frac{mp}{n+2p}}(B_{2R,i}))} < \infty$. 如果(2.15)不成立, 则

$$H > 2^s (M + F_0) R^{1-\frac{n+2}{p}} > 2^s (M + \hat{F}_{0,2R}^a) R^{1-\frac{n+2}{p}}, \text{ 进而可得 } \sum_{i=1}^2 \left\| \nabla (u_i - k_l)^+ \right\|_{L^2(t_0, t_0 + aR^2; L^2(B_{R,i}))}^2 \leq C \frac{H^2}{4^l} |B_R|, \text{ 所以}$$

$$|A_R(k_{l+1})|^2 \leq \frac{CR^{n+2}}{\sigma^2} |A_R(k_l) \setminus A_R(k_{l+1})|, \tag{2.20}$$

对(2.20)关于 l 从 0 到 $s-1$ 求和, 可以得到

$$s |A_R(k_s)|^2 \leq \frac{CR^{n+2}}{\sigma^2} (|A_R(k_0)| - |A_R(k_s)|) \leq \frac{CR^{n+2}}{\sigma^2} |A_R(k_0)| \leq \frac{CR^{n+2}}{\sigma^2} |Q_R^a| \leq \frac{C}{a\sigma^2} |Q_R^a|^2.$$

因此

$$|A_R(k_s)| = \sum_{i=1}^2 \left| Q_{R,i}^a \cap \left[u_i > \mu - \frac{H}{2^s} \right] \right| \leq \frac{C}{\sigma \sqrt{as}} |Q_R^a|.$$

□

引理 2.4.3 令 $\mathbf{u} \in DG^+(Q_T)$, $X_0 = (x_0, t_0) \in \Gamma \times (0, T]$, 如果 $\hat{Q}_{2R}(X_0) = B_{2R}(x_0) \times (t_0, t_0 + R^2] \subset Q_T$, $0 < R \leq \frac{1}{2}$, $\mu \geq \max \left\{ \text{ess sup}_{\hat{Q}_{2R,1}} u_1, \text{ess sup}_{\hat{Q}_{2R,2}} u_2 \right\}$, 对于 $0 < \mu - k \leq \delta M$, $0 < \sigma < 1$, \mathbf{u} 满足

$$|B_{R,i} \cap [u_i(\cdot, t_0) > k]| \leq (1 - \sigma) |B_{R,i}|, \tag{2.21}$$

其中 $\hat{Q}_{2R,i} = \hat{Q}_{2R} \cap Q_i$, $B_{R,i} = B_R \cap \Omega_i (i=1, 2)$, 则存在 $s_0 = s_0(\sigma) \geq 1$ 使得或者

$$H := \mu - k \leq 2^{s_0} (M + F_0) R^{1-\frac{n+2}{p}}, \tag{2.22}$$

或者

$$\sup_{t_0 < t \leq t_0 + R^2} \sum_{i=1}^2 |B_{R,i} \cap [u_i(\cdot, t) > \mu - \frac{H}{2^{s_0}}]| \leq \left(1 - \sigma + \frac{1}{2} \min \{ \sigma, 1 - \sigma \} \right) |B_R|, \tag{2.23}$$

成立, 其中 s_0 仅依赖于 $n, p, \lambda_0, C^*, \sigma$, 并且 $F_0 = \sum_{i=1}^2 \|f_i\|_{L^2\left(0, T; L^{\frac{np}{n+2p}}(\Omega_i)\right)} < \infty$.

证明 令 $\xi(x)$ 是 $B_R(x_0)$ 上的截断函数, 使得 $B_{\beta R}(x_0)$ 上有 $\xi(x) = 1$, 其中 $0 < \beta < 1$ 未知, 对于 $0 < a \leq 1$, 在 $Q_R^a = B_R(x_0) \times (t_0, t_0 + aR^2]$ 上类似定理 2.4.1 的证明, 记 $A_R^a(k) = \cup_{i=1}^2 (Q_{R,i}^a \cap [u_i > k])$, 故有

$$\begin{aligned} & \sup_{t_0 < t \leq t_0 + aR^2} \sum_{i=1}^2 \left\| \xi(u_i - k)^+(\cdot, t) \right\|_{L^2(B_{R,i})}^2 \\ & \leq (1 + \varepsilon) \sum_{i=1}^2 \left\| \xi(u_i - k)^+(\cdot, t_0) \right\|_{L^2(B_{R,i})}^2 + \gamma(\varepsilon) \left[\frac{CH^2}{(1 - \beta)^2 R^2} |A_R^a(k)| + (M + F_{0,R}^a)^2 |A_R^a(k)|^{1-\frac{2}{p}} \right], \end{aligned}$$

其中 $F_{0,R}^a = \sum_{i=1}^2 \|f_i\|_{L^2\left(t_0, t_0 + aR^2; L^{\frac{np}{n+2p}}(B_{R,i})\right)} < \infty$. 对于任意整数 $l_1 > 1$, 我们有

$$\sum_{i=1}^2 \left\| \xi(u_i - k)^+(\cdot, t) \right\|_{L^2(B_{R,i})}^2 \geq \left(1 - \frac{1}{2^{l_1}} \right)^2 H^2 \sum_{i=1}^2 |B_{\beta R,i} \cap [u_i(\cdot, t) > \mu - \frac{H}{2^{l_1}}]|.$$

如果(2.22)不成立, 并且应用条件(2.21), 故可以得到

$$\sup_{t_0 < t \leq t_0 + aR^2} \sum_{i=1}^2 \left| B_{\beta R, i} \cap \left[u_i(\cdot, t) > \mu - \frac{H}{2^i} \right] \right| \leq |B_R| \left[\frac{1-\sigma}{(1-2^{-h})^2} + 4\varepsilon + \frac{C\gamma(\varepsilon)}{(1-\beta)^2} \left(\frac{|A_R^a(k)|}{|Q_R|} \right)^{1-\frac{2}{p}} \right],$$

其中 $Q_R(X_0) = B_R(x_0) \times (t_0, t_0 + R^2]$ 。显然对于 $t_0 < t \leq t_0 + aR^2$, 可得

$$\sum_{i=1}^2 \left| B_{R, i} \cap \left[u_i(\cdot, t) > \mu - \frac{H}{2^i} \right] \right| \leq |B_R| \left[1 - \beta^n + \frac{1-\sigma}{(1-2^{-h})^2} + 4\varepsilon + \frac{C\gamma(\varepsilon)}{(1-\beta)^2} \left(\frac{|A_R^a(k)|}{|Q_R|} \right)^{1-\frac{2}{p}} \right].$$

首先取 $\beta \in (0, 1)$ 使得 $1 - \beta = \left(\frac{|A_R^a(k)|}{|Q_R|} \right)^{\frac{1}{3} \left(1 - \frac{2}{p} \right)}$, 则

$$\sum_{i=1}^2 \left| B_{R, i} \cap \left[u_i(\cdot, t) > \mu - \frac{H}{2^i} \right] \right| \leq |B_R| \left[\frac{1-\sigma}{(1-2^{-h})^2} + 4\varepsilon + C\gamma(\varepsilon) \left(\frac{|A_R^a(k)|}{|Q_R|} \right)^{\frac{1}{3} \left(1 - \frac{2}{p} \right)} \right].$$

由于 $q = \frac{\varepsilon}{\gamma(\varepsilon)}$ 是关于 $\varepsilon \in (0, 1]$ 的严格递增函数, 令 $\varepsilon = \psi(q)$ 是其逆函数。当 $q \rightarrow 0$, 有 $\varepsilon \rightarrow 0$, 则

$\psi(q) \rightarrow 0$ 。取 $\varepsilon = \psi \left(\left(\frac{|A_R^a(k)|}{|Q_R|} \right)^{\frac{1}{3} \left(1 - \frac{2}{p} \right)} \right)$, 故有

$$\sum_{i=1}^2 \left| B_{R, i} \cap \left[u_i(\cdot, t) > \mu - \frac{H}{2^i} \right] \right| \leq |B_R| \left[\frac{1-\sigma}{(1-2^{-h})^2} + C\psi \left(\left(\frac{|A_R^a(k)|}{|Q_R|} \right)^{\frac{1}{3} \left(1 - \frac{2}{p} \right)} \right) \right]. \tag{2.24}$$

又因为 $C\psi \left(\left(\frac{|A_R^a(k)|}{|Q_R|} \right)^{\frac{1}{3} \left(1 - \frac{2}{p} \right)} \right) \leq C\psi \left(a^{\frac{1}{3} \left(1 - \frac{2}{p} \right)} \right)$, 取 $a = a(\sigma) > 0$ 使得 $C\psi \left(a^{\frac{1}{3} \left(1 - \frac{2}{p} \right)} \right) \leq \frac{1}{8} \min \{1 - \sigma, \sigma\}$ 。对于

如此确定的常数 a , 不妨设 a^{-1} 是整数 N , 记 $t_j = t_0 + jaR^2 (j = 1, 2, \dots, N)$ 。

我们将会通过数学归纳法证明以下结论: 存在 $s_1 < s_2 < \dots < s_N$ 使得

$$\sup_{t_{j-1} < t \leq t_j} \sum_{i=1}^2 \left| B_{R, i} \cap \left[u_i(\cdot, t) > \mu - \frac{H}{2^{s_j}} \right] \right| \leq \left(1 - \sigma + \frac{j}{4N} \min \{ \sigma, 1 - \sigma \} \right) |B_R|, \tag{2.25}$$

其中 s_1, s_2, \dots, s_N 仅依赖于 $n, p, \lambda, \gamma(\cdot), \sigma$ 。

Step (1) 当 $j = 1$, 已知

$$\sum_{i=1}^2 \left| B_{R, i} \cap \left[u_i(\cdot, t) > \mu - \frac{H}{2^{l_1}} \right] \right| \leq |B_R| \left[\frac{1-\sigma}{(1-2^{-h})^2} + \frac{1}{8} \min \{1 - \sigma, \sigma\} \right], \quad t \in (t_0, t_0 + aR^2] = (t_0, t_1].$$

取 $l_1 = l_1(\sigma)$ 充分大, 可以得到

$$\sup_{t_0 < t \leq t_1} \sum_{i=1}^2 \left| B_{R,i} \cap \left[u_i(\cdot, t) > \mu - \frac{H}{2^{l_i}} \right] \right| \leq |B_R| \left(1 - \sigma + \frac{1}{4} \min\{1 - \sigma, \sigma\} \right),$$

应用引理 2.4.2, 对于任意 $s_0 \geq p_1 > l_1$, 有

$$\left| A_R^a \left(\mu - \frac{H}{2^{p_1}} \right) \right| = \sum_{i=1}^2 \left| Q_{R,i}^a \cap \left[u_i > \mu - \frac{H}{2^{p_1}} \right] \right| \leq \frac{C}{\sigma \sqrt{ap_1}} |Q_R^a| = \frac{C\sqrt{a}}{\sigma \sqrt{p_1 - l_1}} |Q_R|, \tag{2.26}$$

其中 $Q_R^a(X_0) = B_R(x_0) \times (t_0, t_1]$, C 只依赖于 $n, \lambda_0, p, \gamma(\cdot)$ 。在(2.24)中取 $\frac{H}{2^{p_1}}, s_1 - p_1$ 分别代替 H, l_1 , 并且将不等式(2.26)代入(2.24)的右侧, 则有

$$\sup_{t_0 < t \leq t_1} \sum_{i=1}^2 \left| B_{R,i} \cap \left[u_i(\cdot, t) > \mu - \frac{H}{2^{s_1}} \right] \right| \leq |B_R| \left[\frac{1 - \sigma}{(1 - 2^{-(s_1 - p_1)})^2} + C\psi \left(\left(\frac{C\sqrt{a}}{\sigma \sqrt{p_1 - l_1}} \right)^{\frac{1}{3} \left(1 - \frac{2}{p} \right)} \right) \right]. \tag{2.27}$$

首先取 p_1 足够大使得(2.27)的右端方括号中的第二项不大于 $\frac{1}{8N} \min\{1 - \sigma, \sigma\}$, 然后取 $s_1 > p_1$ 使得方括号中的第一项不大于 $1 - \sigma + \frac{1}{8N} \min\{1 - \sigma, \sigma\}$, 对于选定的 $s_1 = s_1(\sigma)$, 我们有

$$\sup_{t_0 < t \leq t_1} \sum_{i=1}^2 \left| B_{R,i} \cap \left[u_i(\cdot, t) > \mu - \frac{H}{2^{s_1}} \right] \right| \leq |B_R| \left(1 - \sigma + \frac{1}{4N} \min\{1 - \sigma, \sigma\} \right).$$

Step (2) 在 $Q_R^a(X_0) = B_R(x_0) \times (t_{j-1}, t_j]$ ($j = 2, \dots, N$) 上应用(2.2)⁺, 然后重复以上步骤, 可证明(2.25)对 $j = 2, \dots, N$ 成立。

因此有结论成立。 □

定理 2.4.4 的证明:

根据定理 2.4.4 的条件, 引理 2.4.3 成立, 令 s_0 是由引理 2.4.3 确定的常数。对于待定的 $s > s_0$, 令(2.12)不成立, 则(2.15), (2.22)也不成立, 而(2.10)成立。所以由引理 2.4.3 可得,

$$\sup_{t_0 - R^2 < t \leq t_0} \sum_{i=1}^2 \left| B_{R,i} \cap \left[u_i(\cdot, t) > \mu - \frac{H}{2^{s_0}} \right] \right| \leq \left(1 - \sigma + \frac{1}{2} \min\{\sigma, 1 - \sigma\} \right) |B_R|,$$

因此(2.14)成立。所以可由引理 2.4.2 得到以下不等式,

$$\sum_{i=1}^2 \left| Q_{R,i} \cap \left[u_i > \mu - \frac{H}{2^s} \right] \right| \leq \frac{C}{\sigma \sqrt{s}} |Q_R| \leq \frac{C}{\sigma \sqrt{s - s_0}} |Q_R|.$$

取 s 充分大使得 $\frac{C}{\sigma \sqrt{s - s_0}} \leq \theta \in (0, 1)$, 故(2.9)成立。则由定理 2.4.3 可得以下结论,

$$\max \left\{ \operatorname{ess\,sup}_{\frac{Q_R}{2^1}} u_1, \operatorname{ess\,sup}_{\frac{Q_R}{2^2}} u_2 \right\} \leq \mu - \frac{H}{2^s}.$$

对于 $DG^-(Q_T)$, 我们有相似的性质。 □

定理 2.4.5 令 $\mathbf{u} \in DG^-(Q_T)$, $X_0 = (x_0, t_0) \in \Gamma \times (0, T]$, 如果 $\hat{Q}_{2R}(X_0) = B_{2R}(x_0) \times (t_0 - R^2, t_0] \subset Q_T$,

$0 < R \leq \frac{1}{2}$, $\tilde{\mu} \leq \min \left\{ \text{ess inf}_{\hat{Q}_{2R,1}} u_1, \text{ess inf}_{\hat{Q}_{2R,2}} u_2 \right\}$, 对于 $0 < k - \tilde{\mu} \leq \delta M$, $0 < \sigma < 1$, \mathbf{u} 满足

$$|B_{R,i} \cap [u_i(\cdot, t_0 - R^2) < k]| \leq (1 - \sigma) |B_{R,i}|, \tag{2.28}$$

其中 $\hat{Q}_{2R,i} = \hat{Q}_{2R} \cap Q_i$, $B_{R,i} = B_R \cap \Omega_i$ ($i = 1, 2$), 则存在 $s = s(\sigma) \geq 1$ 使得或者

$$H := k - \tilde{\mu} \leq 2^s (M + F_0) R^{1 - \frac{n+2}{p}}, \tag{2.29}$$

或者

$$\min \left\{ \text{ess inf}_{\frac{Q_R}{2^1}} u_1, \text{ess inf}_{\frac{Q_R}{2^2}} u_2 \right\} \geq \tilde{\mu} + \frac{H}{2^s} \tag{2.30}$$

成立。

2.5. 弱解的局部 Hölder 连续性

下面考虑 \mathbf{u} 在界面上 $\Gamma \times (0, T]$ 和界面与初值层 $(\Gamma \times [0, T]) \cap \Omega$ 的相交处的 Hölder 连续性。

引理 2.5.1 (文献[14], p. 140 引理 4.1) 令 $\omega(R)$ 是定义于 $(0, R_0]$ 上的非减非负函数, 如果它满足

$$\omega(\nu R) \leq \eta \omega(R) + KR^\alpha, \quad \forall R \in (0, R_0],$$

其中 $0 < \nu, \eta < 1$, $0 < \alpha \leq 1$, $K \geq 0$ 是常数, 则存在 $0 < \beta \leq \alpha$, $C \geq 1$ 使得

$$\omega(R) \leq C \left(\frac{R}{R_0} \right)^\beta (\omega(R_0) + KR_0^\alpha), \quad \forall R \in (0, R_0],$$

其中 β, C 仅依赖于 ν, η, α 。

定理 2.5.1 令 $\mathbf{u} \in DG(Q_T)$, $X_0 = (x_0, t_0) \in \Gamma \times (0, T]$, $Q_R(X_0) = B_R(x_0) \times (t_0 - R^2, t_0] \subset Q_T$, $0 < R_0 \leq 1$, 则对于 $0 < R \leq R_0$, 有

$$\max \left\{ \text{osc}_{Q_{R,1}} u_1, \text{osc}_{Q_{R,2}} u_2 \right\} \leq C \left(\frac{R}{R_0} \right)^\alpha \left(\text{osc}_{Q_{R_0,1}} u_1 + \text{osc}_{Q_{R_0,2}} u_2 + (M + F_0) R_0^{1 - \frac{n+2}{p}} \right),$$

其中 $\alpha \in \left(0, 1 - \frac{n+2}{p} \right)$, $C \geq 1$ 仅依赖于 $DG(Q_T)$ 的参数, $Q_{R,i} = Q_R \cap Q_i$, 并且 $\text{osc}_{Q_{R,i}} u_i = \text{ess sup}_{Q_{R,i}} u_i - \text{ess inf}_{Q_{R,i}} u_i$,

($i = 1, 2$), $F_0 = \sum_{i=1}^2 \|f_i\|_{L^2\left(0, T; L^{\frac{np}{n+2}}(\Omega_i)\right)} < \infty$ 。

证明 记

$$\mu(R) = \max \left\{ \text{ess sup}_{Q_{R,1}} u_1, \text{ess sup}_{Q_{R,2}} u_2 \right\}, \quad \tilde{\mu}(R) = \min \left\{ \text{ess inf}_{Q_{R,1}} u_1, \text{ess inf}_{Q_{R,2}} u_2 \right\},$$

$$\max \left\{ \text{osc}_{Q_{R,1}} u_1, \text{osc}_{Q_{R,2}} u_2 \right\} \leq \omega(R) = \mu(R) - \tilde{\mu}(R) \leq \text{osc}_{Q_{R,1}} u_1 + \text{osc}_{Q_{R,2}} u_2.$$

对于 $0 < \mu(R) - \left(\mu(R) - \frac{1}{2} \omega(R) \right) < \delta M$, $0 < \left(\tilde{\mu}(R) + \frac{1}{2} \omega(R) \right) - \tilde{\mu}(R) < \delta M$, 可以看出以下两种情况

中必有一种成立 ($i=1,2$)

$$\left| B_{\frac{R}{2^j}} \cap \left[u_i \left(\cdot, t_0 - \left(\frac{R}{2} \right)^2 \right) > \mu(R) - \frac{1}{2} \omega(R) \right] \right| \leq \frac{1}{2} \left| B_{\frac{R}{2^j}} \right|, \tag{2.31}$$

$$\left| B_{\frac{R}{2^j}} \cap \left[u_i \left(\cdot, t_0 - \left(\frac{R}{2} \right)^2 \right) < \tilde{\mu}(R) + \frac{1}{2} \omega(R) \right] \right| \leq \frac{1}{2} \left| B_{\frac{R}{2^j}} \right|. \tag{2.32}$$

Step (1) 如果(2.31)成立, 则由定理 2.4.4 可得, 存在 $s = s\left(\frac{1}{2}\right) \geq 1$ 使得当 $R \in (0, R_0]$ 时,

$$\frac{1}{2} \omega(R) = H \leq 2^s (M + F_0) R^{1-\frac{n+2}{p}}, \tag{2.33}$$

或者

$$\mu\left(\frac{R}{4}\right) = \max \left\{ \operatorname{ess\,sup}_{Q_{\frac{R}{4},1}} u_1, \operatorname{ess\,sup}_{Q_{\frac{R}{4},2}} u_2 \right\} \leq \mu(R) - \frac{H}{2^s} = \mu(R) - \frac{\omega(R)}{2^{s+1}}, \tag{2.34}$$

成立, 其中 $2^s (M + F_0) R_0^{1-\frac{n+2}{p}} = \delta M$, 并且由(2.34)可得当 $R \in (0, R_0]$ 时, 有 $\omega\left(\frac{R}{4}\right) \leq \omega(R) \left(1 - \frac{1}{2^{s+1}}\right)$ 。

Step (2) 如果(2.32)成立, 则由定理 2.4.5 可得, 存在 $s = s\left(\frac{1}{2}\right) \geq 1$ 使得当 $R \in (0, R_0]$ 时,

$$\frac{1}{2} \omega(R) = H \leq 2^s (M + F_0) R^{1-\frac{n+2}{p}}, \tag{2.35}$$

或者

$$\tilde{\mu}\left(\frac{R}{4}\right) = \min \left\{ \operatorname{ess\,inf}_{Q_{\frac{R}{4},1}} u_1, \operatorname{ess\,inf}_{Q_{\frac{R}{4},2}} u_2 \right\} \geq \tilde{\mu}(R) + \frac{H}{2^s} = \tilde{\mu}(R) + \frac{\omega(R)}{2^{s+1}}, \tag{2.36}$$

成立, 并且由(2.36)可得当 $R \in (0, R_0]$ 时, 有 $\omega\left(\frac{R}{4}\right) \leq \omega(R) \left(1 - \frac{1}{2^{s+1}}\right)$ 。

已知 $\delta M \geq H$, 则当 $R \geq R_0$ 时, $2^s (M + F_0) R^{1-\frac{n+2}{p}} \geq \delta M \geq H$, 即 (2.33), (2.35) 成立, 故 $\omega(R) \leq 2\delta M \left(\frac{R}{R_0}\right)^{1-\frac{n+2}{p}}$, 所以 $\omega\left(\frac{R}{4}\right) \leq 2M \left(\frac{R}{R_0}\right)^{1-\frac{n+2}{p}} \leq \frac{2^{s+1}}{\delta} (M + F_0) R^{1-\frac{n+2}{p}}$ 。因此, 当 $0 < R \leq 1$, 我们有

$$\omega\left(\frac{R}{4}\right) \leq \omega(R) \left(1 - \frac{1}{2^{s+1}}\right) + C 2^s (M + F_0) R^{1-\frac{n+2}{p}},$$

其中 $C > 0$ 仅依赖于 δ 。由引理 2.5.1 可得,

$$\omega(R) \leq C \left(\frac{R}{R_0}\right)^\alpha \left(\omega(R_0) + (M + F_0) R_0^{1-\frac{n+2}{p}} \right),$$

其中 $\alpha \in \left(0, 1 - \frac{n+2}{p}\right)$ 。所以结论成立。

□

定理 2.5.2 令 $\mathbf{u} \in DG(Q_T)$, Q 与界面 $\Gamma \times (0, T]$ 相交, 并且 $Q \subset\subset Q_T$, 则存在 $\alpha \in \left(0, 1 - \frac{n+2}{p}\right)$, $C \geq 1$ 使得对于 $i = 1, 2$

$$[u_i]_{C^\alpha(\bar{Q})} \leq Cd^{-\alpha} \left(M + F_0 d^{1-\frac{n+2}{p}} \right),$$

其中 $d = \min\{1, \text{dist}\{Q, \partial_p Q_T\}\}$, $Q^i = Q \cap Q_i$, α, C 仅依赖于 $n, \lambda_1, p, \gamma(\cdot), \delta$, 并且

$$F_0 = \sum_{i=1}^2 \|f_i\|_{L^2\left(0, T; L^{\frac{np}{n+2}}(\Omega_i)\right)} < \infty.$$

证明 对于任意 $X_0 = (x_0, t_0) \in (\Gamma \times (0, T]) \cap Q$, 记 $Q_R(X_0) = B_R(x_0) \times (t_0 - R^2, t_0]$, 并且 $Q_{R,i} = Q_R \cap Q_i (i = 1, 2)$ 。

由定理 2.5.1 可知, 对于 $R \in (0, d]$, 我们可得

$$\max\left\{\text{osc}_{Q_{R,1}} u_1, \text{osc}_{Q_{R,2}} u_2\right\} \leq C \left(\frac{R}{d}\right)^\alpha \left(M + F_0 d^{1-\frac{n+2}{p}} \right).$$

又因为当 $R \leq d$, 可得以下不等式

$$\frac{1}{R^{n+2+\alpha}} \int_{Q_{R,i} \cap Q^i} |u_i(X) - \tilde{u}_i| dX \leq C(n) R^{-\alpha} \text{osc}_{Q_{R,1}} u_1 \leq Cd^{-\alpha} \left(M + F_0 d^{1-\frac{n+2}{p}} \right),$$

其中 $\tilde{u}_i = \frac{1}{|Q_{R,i} \cap Q^i|} \int_{Q_{R,i} \cap Q^i} u_i(X) dX$, 则 $u_i \in \mathcal{L}_{loc}^{1, n+2+\alpha}(Q_i; \tilde{\delta})$, 故由定理 2.2.1 可得 $u_i \in C_{loc}^\alpha(\bar{Q}_i; \tilde{\delta})$, 其中 $\tilde{\delta}$ 是抛物距离。下面区分两种情形来估计 $[u_1]_{C^\alpha(\bar{Q}^1)}$, $[u_2]_{C^\alpha(\bar{Q}^2)}$ 。

情形 1 对于任意 $X_0 = (x_0, t_0) \in (\Gamma \times (0, T]) \cap Q$, $Y_1 = (y_1, t_{Y_1}) \in \bar{Q}^1$, 不妨设 $t_0 > t_{Y_1}$ 。

如果 $\tilde{\delta}(X_0, Y_1) \leq d$, 令 $R_1 = \tilde{\delta}(X_0, Y_1)$, 故 $Y_1 \in Q_{R_1,1}(X_0)$, 所以

$$|u_1(X_0) - u_1(Y_1)| \leq \text{osc}_{Q_{R_1,1}} u_1 \leq C \left(\frac{R_1}{d}\right)^\alpha \left(M + F_0 d^{1-\frac{n+2}{p}} \right).$$

因此有

$$[u_1]_{C^\alpha(\bar{Q}^1)} \leq Cd^{-\alpha} \left(M + F_0 d^{1-\frac{n+2}{p}} \right).$$

如果 $\tilde{\delta}(X_0, Y_1) > d$, 则

$$|u_1(X_0) - u_1(Y_1)| \leq 2M \left(\frac{\tilde{\delta}(X_0, Y_1)}{d} \right)^\alpha,$$

所以

$$[u_1]_{C^\alpha(\bar{Q}^1)} \leq 2Md^{-\alpha}.$$

情形 2 对于任意 $X_0 = (x_0, t_0) \in (\Gamma \times (0, T]) \cap Q$, $Y_2 = (y_2, t_{Y_2}) \in \bar{Q}^2$, 证明同情形 1 类似。

因此结论成立。

□

令 $X_0 = (x_0, 0) \in \Gamma$, 记 $Q_R(X_0) = B_R(x_0) \times (-R^2, R^2)$ 。 $Q_R(X_0)$ 整体被界面 $\Gamma \times (0, T]$ 划分成两个子域 $Q_{R,1}$ 和 $Q_{R,2}$ 。 设 ν 是个常数, 对于 $i=1,2$, 设

$$u_{i,\nu}^{(+)} = \begin{cases} \max\{u_i, \nu\} & (x,t) \in Q_{R,i} \cap Q_i; \\ \nu & (x,t) \in Q_{R,i} \setminus Q_i, \end{cases}$$

$$u_{i,\nu}^{(-)} = \begin{cases} \min\{u_i, \nu\} & (x,t) \in Q_{R,i} \cap Q_i; \\ \nu & (x,t) \in Q_{R,i} \setminus Q_i. \end{cases}$$

引理 2.5.2 设问题(1.1)的系数满足假设 2.1.2。 $X_0 = (x_0, 0) \in \Gamma$, $Q_R(X_0) = B_R(x_0) \times (-R^2, R^2)$ 。 $\mathbf{u} \in W(0, T; V)$ 是问题的弱下解, 并且 $\max\{\|u_1\|_{L^\infty(Q_1)}, \|u_2\|_{L^\infty(Q_2)}\} \leq M < \infty$ 。 如果

$$k := \max\left\{ \operatorname{ess\,sup}_{Q_{R,1} \cap \Omega_1} u_1, \operatorname{ess\,sup}_{Q_{R,2} \cap \Omega_2} u_2 \right\}, \delta M \geq \max\left\{ \operatorname{ess\,sup}_{Q_{R,1} \cap Q_1} u_1 - k, \operatorname{ess\,sup}_{Q_{R,2} \cap Q_2} u_2 - k \right\} > 0, \tag{2.37}$$

则 $\mathbf{u}_k^{(+)} = (u_{1,k}^{(+)}, u_{2,k}^{(+)}) \in DG^+(Q_T) = DG^+(Q_T; M, \lambda_1, m_1, p, n, F_{0,\rho,\tau}, C^*, \delta)$, 参考定义 2.4.2, 其中参数 $\lambda_1, p, m_1, p, n, F_{0,\rho,\tau}, C^*$ 与定义 2.4.1 相同。

如果 $\mathbf{u} \in W(0, T; V)$ 是问题的弱上解, 且

$$\tilde{k} := \min\left\{ \operatorname{ess\,inf}_{Q_{R,1} \cap \Omega_1} u_1, \operatorname{ess\,inf}_{Q_{R,2} \cap \Omega_2} u_2 \right\}, \delta M \geq \max\left\{ \tilde{k} - \operatorname{ess\,inf}_{Q_{R,1} \cap Q_1} u_1, \tilde{k} - \operatorname{ess\,inf}_{Q_{R,2} \cap Q_2} u_2 \right\} > 0, \tag{2.38}$$

则 $\mathbf{u}_k^{(-)} = (u_{1,k}^{(-)}, u_{2,k}^{(-)}) \in DG^-(Q_T) = DG^-(Q_T; M, \lambda_1, m_1, p, n, F_0, C^*, \delta)$ 。

证明 证明类似定理 2.4.1。 □

定理 2.5.3 设问题(1.1)的系数满足假设 2.1.2, 如果 $\mathbf{u} \in W(0, T; V)$ 是问题的弱解, 令 $X_0 = (x_0, 0) \in \Gamma$, $Q_R(X_0) = B_R(x_0) \times (0, R^2)$, $0 < R \leq 1$, $\max\{\|u_1\|_{L^\infty(Q_1)}, \|u_2\|_{L^\infty(Q_2)}\} \leq M < \infty$, 且满足条件(2.37)和(2.38)。 对于某一常数 $\alpha_1 \in (0, 1]$, 初值 $[u_0^i]_{C^{\alpha_1}(\bar{\Omega}_i)} < \infty (i=1,2)$, 则对于任意 $0 < R \leq R_0 \leq 1$, 存在 $0 < \alpha \leq \min\left\{ \alpha_1, 1 - \frac{n+2}{p} \right\}$, $C \geq 1$ 使得

$$\max\left\{ \operatorname{osc}_{Q_{R,1}} u_1, \operatorname{osc}_{Q_{R,2}} u_2 \right\} \leq C \left(\frac{R}{R_0} \right)^\alpha \left(\operatorname{osc}_{Q_{R_0,1}} u_1 + \operatorname{osc}_{Q_{R_0,2}} u_2 + R_0^\alpha \left(M + F_0 + [u_0^1]_{C^{\alpha_1}(\bar{\Omega}_1)} + [u_0^2]_{C^{\alpha_1}(\bar{\Omega}_2)} \right) \right),$$

其中 α, C 仅依赖于 n, λ, Λ, p , $Q_{R,i} = Q_R \cap Q_i$, 并且 $F_0 = \sum_{i=1}^2 \|f_i\|_{L^2\left(0, T; L^{\frac{np}{n+2}}(\Omega_i)\right)} < \infty$ 。

证明 取与定理 2.5.1 的证明中相同的记号 $\mu(R), \tilde{\mu}(R), \omega(R)$ 。

因为 $\mathbf{u}_k^{(+)} \in DG^+(Q_T)$, $k \geq \operatorname{ess\,sup}_{Q_{R,i} \cap \Omega_i} u_i$, 可得

$$\left| B_{\frac{R}{2}, t} \cap [u_i(\cdot, 0) > k] \right| = 0.$$

由定理 2.4.4 可知, 成立

$$\mu - k \leq 2^s (M + F_0) R^{1 - \frac{n+2}{p}}, \tag{2.39}$$

或者

$$\max \left\{ \operatorname{ess\,sup}_{\frac{Q_{R,1}}{4}} u_{1,k}^{(+)}, \operatorname{ess\,sup}_{\frac{Q_{R,2}}{4}} u_{2,k}^{(+)} \right\} \leq \mu - \frac{H}{2^s} \leq \mu - \frac{\mu - k}{2^s}. \tag{2.40}$$

同理, 由于 $\mathbf{u}_k^{(-)} \in DG^-(Q_T)$, 由定理 2.4.5 可知, 成立

$$\tilde{k} - \tilde{\mu} \leq 2^s (M + F_0) R^{1 - \frac{n+2}{p}}, \tag{2.41}$$

或者

$$\min \left\{ \operatorname{ess\,inf}_{\frac{Q_{R,1}}{4}} u_{1,\tilde{k}}^{(-)}, \operatorname{ess\,inf}_{\frac{Q_{R,2}}{4}} u_{2,\tilde{k}}^{(-)} \right\} \geq \tilde{\mu} + \frac{\tilde{k} - \tilde{\mu}}{2^s}. \tag{2.42}$$

所以有以下四种情形:

情形 1 若(2.39)和(2.41)成立, 则

$$\omega\left(\frac{R}{4}\right) \leq \omega(R) = \mu(R) - \tilde{\mu}(R) \leq 2^{s+1} (M + F_0) R^{1 - \frac{n+2}{p}} + k - \tilde{k}.$$

由于

$$\begin{aligned} k - \tilde{k} &= \max \left\{ \operatorname{ess\,sup}_{Q_{R,1} \cap \Omega_1} u_1, \operatorname{ess\,sup}_{Q_{R,2} \cap \Omega_2} u_2 \right\} - \min \left\{ \operatorname{ess\,inf}_{Q_{R,1} \cap \Omega_1} u_1, \operatorname{ess\,inf}_{Q_{R,2} \cap \Omega_2} u_2 \right\} \\ &\leq \operatorname{ess\,sup}_{Q_{R,1} \cap \Omega_1} u_1 - \operatorname{ess\,inf}_{Q_{R,1} \cap \Omega_1} u_1 + \operatorname{ess\,sup}_{Q_{R,2} \cap \Omega_2} u_2 - \operatorname{ess\,inf}_{Q_{R,2} \cap \Omega_2} u_2 \\ &\leq R^{\alpha_1} [u_0^1]_{C^{\alpha_1}(\bar{\Omega}_1)} + R^{\alpha_1} [u_0^2]_{C^{\alpha_1}(\bar{\Omega}_2)}, \end{aligned}$$

所以可得

$$\omega\left(\frac{R}{4}\right) \leq 2^{s+1} (M + F_0) R^{1 - \frac{n+2}{p}} + R^{\alpha_1} \left([u_0^1]_{C^{\alpha_1}(\bar{\Omega}_1)} + [u_0^2]_{C^{\alpha_1}(\bar{\Omega}_2)} \right).$$

情形 2 若(2.40)和(2.42)成立, 则

$$\begin{aligned} \omega\left(\frac{R}{4}\right) &\leq \operatorname{ess\,sup}_{\frac{Q_{R,1}}{4}} u_{1,k}^{(+)} - \operatorname{ess\,inf}_{\frac{Q_{R,1}}{4}} u_{1,\tilde{k}}^{(-)} + \operatorname{ess\,sup}_{\frac{Q_{R,2}}{4}} u_{2,k}^{(+)} - \operatorname{ess\,inf}_{\frac{Q_{R,2}}{4}} u_{2,\tilde{k}}^{(-)} \\ &\leq 2 \left(1 - \frac{1}{2^s} \right) \omega(R) + \frac{1}{2^{s-1}} R^{\alpha_1} \left([u_0^1]_{C^{\alpha_1}(\bar{\Omega}_1)} + [u_0^2]_{C^{\alpha_1}(\bar{\Omega}_2)} \right). \end{aligned}$$

情形 3 若(2.39)和(2.42)成立, 则

$$\begin{aligned} \omega\left(\frac{R}{4}\right) &= \mu\left(\frac{R}{4}\right) - \tilde{\mu}\left(\frac{R}{4}\right) \leq \mu - \min \left\{ \operatorname{ess\,inf}_{\frac{Q_{R,1}}{4}} u_{1,\tilde{k}}^{(-)}, \operatorname{ess\,inf}_{\frac{Q_{R,2}}{4}} u_{2,\tilde{k}}^{(-)} \right\} \\ &\leq \left(1 - \frac{1}{2^s} \right) \omega(R) + C \left(R^{\alpha_1} \left([u_0^1]_{C^{\alpha_1}(\bar{\Omega}_1)} + [u_0^2]_{C^{\alpha_1}(\bar{\Omega}_2)} \right) + (M + F_0) R^{1 - \frac{n+2}{p}} \right). \end{aligned}$$

情形 4 若(2.40)和(2.41)成立, 则

$$\begin{aligned} \omega\left(\frac{R}{4}\right) &= \mu\left(\frac{R}{4}\right) - \tilde{\mu}\left(\frac{R}{4}\right) \leq \max\left\{\operatorname{ess\,sup}_{Q_{R,1}} u_{1,k}^{(+)}, \operatorname{ess\,sup}_{Q_{R,2}} u_{2,k}^{(+)}\right\} - \tilde{\mu} \\ &\leq \left(1 - \frac{1}{2^s}\right)\omega(R) + C\left(R^\alpha\left([u_0^1]_{C^\alpha(\bar{\Omega}_1)} + [u_0^2]_{C^\alpha(\bar{\Omega}_2)}\right) + (M + F_0)R^{1-\frac{n+2}{p}}\right). \end{aligned}$$

结合以上四种情形, 对于任意 $0 < R \leq R_0 \leq 1$,

$$\omega\left(\frac{R}{4}\right) \leq \left(1 - \frac{1}{2^s}\right)\omega(R) + CR^\alpha\left([u_0^1]_{C^\alpha(\bar{\Omega}_1)} + [u_0^2]_{C^\alpha(\bar{\Omega}_2)} + M + F_0\right),$$

其中 $0 < \alpha \leq \min\left\{\alpha_1, 1 - \frac{n+2}{p}\right\}$ 。由引理 2.5.1 可得, 有

$$\omega(R) \leq C\left(\frac{R}{R_0}\right)^\alpha\left(\omega(R_0) + R_0^\alpha\left([u_0^1]_{C^\alpha(\bar{\Omega}_1)} + [u_0^2]_{C^\alpha(\bar{\Omega}_2)} + M + F_0\right)\right), \quad \forall R \in (0, R_0],$$

因此结论成立。 □

推论 2.5.1 设问题(1.1)的系数满足假设 2.1.2。如果 $\mathbf{u} \in W(0, T; V)$ 是问题的弱解, $\forall X_0 = (x_0, 0) \in \Gamma$, 记 $Q_R(X_0) = B_R(x_0) \times (0, R^2]$, $0 < R \leq 1$, 令 $d = \min\{1, \operatorname{dist}\{x_0, \partial\Omega\}\}$, 则在定理 2.5.3 的条件下, 对于任意 $0 < R \leq d$, 存在 $0 < \alpha \leq \min\left\{\alpha_1, 1 - \frac{n+2}{p}\right\}$, $C \geq 1$ 使得

$$\max\left\{\operatorname{osc}_{Q_{R,1}} u_1, \operatorname{osc}_{Q_{R,2}} u_2\right\} \leq CR^\alpha\left(M + F_0 + [u_0^1]_{C^\alpha(\bar{\Omega}_1)} + [u_0^2]_{C^\alpha(\bar{\Omega}_2)}\right),$$

其中 α, C 仅依赖于 n, λ, Λ, p , $Q_{R,i} = Q_R \cap Q_i (i=1, 2)$, 并且 $F_0 = \sum_{i=1}^2 \|f_i\|_{L^2\left(0, T; L^{\frac{np}{n+2}}(\Omega_i)\right)} < \infty$ 。

2.6. 弱解的全局 Hölder 连续性

因为 Q_T 被界面 $\Gamma \times (0, T]$ 分成了两个区域 Q_1 和 Q_2 , 并且陈亚浙[14]和 GaryMLieberman [15]都已经证明了 \mathbf{u} 在单一区域上的内部 Hölder 连续性和边界 Hölder 连续性, 同时在上一节中已经给出了 \mathbf{u} 在界面上 $\Gamma \times (0, T]$ 和界面与初值层的交界处附近 $(\Gamma \times [0, T]) \cap \Omega$ 的 Hölder 连续性。综合以上情况可得

$$\mathbf{u} \in C^\alpha(\bar{\Omega}_1 \times [0, T]) \times C^\alpha(\bar{\Omega}_2 \times [0, T]).$$

因此由[15]可知有以下结论成立。

定理 2.6.1 设问题(1.1)的系数满足假设 2.1.2。对于 $0 < \alpha \leq \min\left\{\alpha_1, 1 - \frac{n+2}{p}\right\}$, 令 $\partial_p Q_T \in C^{1+\alpha}$, $\Gamma \times (0, T] \in C^{1+\alpha}$, 假设扩散系数矩阵分量 $k_{pg}^i \in C^\alpha(\bar{\Omega}_i \times [0, T])$, 并且速度场 \mathbf{w}_i 的分量 $w_i^j \in M^{1, n+1+\alpha}(\Omega_i; d^*) (j=1, \dots, n, i=1, 2)$ 。同时对于某个非负常数 Λ_1 , 有下式成立

$$[k_{pg}^i]_\alpha + \|\mathbf{w}_i^j\|_{1, n+1+\alpha} \leq \Lambda_1.$$

如果 $\mathbf{u} \in W(0, T; V)$ 是问题(1.1)的弱解, 并且 $f_i \in M^{1, n+1+\alpha}(Q_i; \tilde{\delta})$, $u_0^i \in C^{1+\alpha}(\bar{\Omega}_i)$, 则

$$\mathbf{u} \in C^{1+\alpha}(\bar{\Omega}_1 \times [0, T]) \times C^{1+\alpha}(\bar{\Omega}_2 \times [0, T]),$$

并且

$$\sum_{i=1}^2 \|u_i\|_{1+\alpha} \leq C(n, \lambda, \Lambda, \Lambda_1, \bar{m}, \alpha, Q_T) \left(\sum_{i=1}^2 \|u_0^i\|_{1+\alpha} + \sum_{i=1}^2 \|u_i\|_{\alpha} + \sum_{i=1}^2 \|f_i\|_{1, n+1+\alpha} \right).$$

3. Henry 界面模型

对于 Henry 界面问题(1.2), 由于界面上的 Henry 条件, 故在弱形式中会出现界面上的积分项, 使得在证明相关定理时有一定困难. 为了避免界面积分项的出现, 下面通过函数变换将问题(1.2)转换成另一种形式. 令 $\tilde{\mathbf{u}} = \beta \mathbf{u}$, 故有 $[\tilde{\mathbf{u}}]_{\Gamma} = 0$, 此时记 Henry 界面问题的解为 \tilde{u} , 其中 $\tilde{u}|_{\Omega_i \times (0, T]} = \tilde{u}_i$, 故有

$$\begin{aligned} \frac{1}{\beta} \frac{\partial \tilde{u}}{\partial t} + \frac{1}{\beta} \mathbf{w} \cdot \nabla \tilde{u} - \operatorname{div} \left(\frac{1}{\beta} K(x, t) \nabla \tilde{u} \right) &= f(x, t), \quad x \in \Omega_1 \cup \Omega_2, t \in (0, T]; \\ \frac{1}{\beta_1} K_1(x, t) \nabla \tilde{u}_1 \cdot \mathbf{n} &= \frac{1}{\beta_2} K_2(x, t) \nabla \tilde{u}_2 \cdot \mathbf{n}, \quad x \in \Gamma, t \in (0, T]; \\ [\tilde{u}]_{\Gamma} &= 0, \quad x \in \Gamma, t \in (0, T]; \\ \tilde{u}(\cdot, 0) &= \tilde{u}_0, \quad x \in \Omega_1 \cup \Omega_2; \\ \tilde{u}(\cdot, t) &= 0, \quad x \in \partial\Omega, t \in (0, T]. \end{aligned} \quad (3.1)$$

其中 \tilde{u}_0 满足界面条件, 对于某个 $\alpha_1 \in (0, 1)$, 边界 $\partial\Omega$ 和界面 Γ 是 $C^{1+\alpha_1}$ 的.

3.1. 弱解的存在唯一性

在接下来的讨论中, 令问题(3.1)的系数满足假设 2.1.2. 令 $H = L^2(\Omega)$, 在 H 上定义标量乘积为

$$(u, v)_H = \int_{\Omega} \frac{1}{\beta} uv dx,$$

相应的范数记为 $\|\cdot\|_H$. 令 $V = H_0^1(\Omega)$, 定义 $\|u\|_V^2 = \|u\|_H^2 + \|\nabla u\|_H^2$, 所以 $\|u\|_V$ 与 $\|\nabla u\|_H$ 等价, 并且

$$V \searrow H \equiv H' \searrow V'.$$

所以(3.1)的变分问题为: 给定 $f \in L^2(0, T; L^2(\Omega))$, 设 $\tilde{u}_0(x) \in H$, $\mathcal{F} \in L^2(0, T; V')$, 寻找弱下解(弱上解).

$\tilde{u} \in W(0, T; V)$ 使得

$$\begin{cases} \frac{d\tilde{u}}{dt}(\tilde{v}) + a(t; \tilde{u}(t), \tilde{v}) \leq (\geq) \mathcal{F}(t)(\tilde{v}), \quad \forall \tilde{v} \in V; \\ \tilde{u}(0) = \tilde{u}_0(x). \end{cases} \quad (3.2)$$

如果 \tilde{u} 既是弱下解, 又是弱上解, 则称 \tilde{u} 是弱解. 其中

$$\begin{aligned} \frac{d\tilde{u}}{dt}(\tilde{v}) &= \sum_{i=1}^2 \int_{\Omega_i} \frac{1}{\beta_i} \frac{\partial \tilde{u}_i}{\partial t} \tilde{v}_i dx, \\ a(t; \tilde{u}(t), \tilde{v}) &= \sum_{i=1}^2 \int_{\Omega_i} \frac{1}{\beta_i} \mathbf{w}_i \cdot (\nabla \tilde{u}_i) \tilde{v}_i + \frac{1}{\beta_i} (\nabla \tilde{v}_i)^{\top} K_i \nabla \tilde{u}_i dx, \\ \mathcal{F}(t)(\tilde{v}) &= \sum_{i=1}^2 \int_{\Omega_i} f_i \tilde{v}_i dx. \end{aligned}$$

事实上, 根据假设 2.1.2 可得 $a(t; \tilde{u}(t), \tilde{v})$ 在 $V \times V$ 上是连续的和强制的, 所以由[10]可知, 线性问题(3.2)存在唯一弱解.

3.2. 弱解的全局 Hölder 连续性

同样对于问题(3.1)也可以定义 De Giorgi 类。

定义 3.2.1 称定义于 Q_T 上的函数 \tilde{u} 属于 De Giorgi 类, 如果 $\tilde{u} \in W(0, T; V)$, $X_0 = (x_0, t_0) \in \Gamma \times (0, T]$, 且对于 $Q_{\rho, \tau}(X_0) = B_\rho(x_0) \times (t_0, t_0 + \tau] \subset Q_T$, $k \in \mathbb{R}$, $\xi(x, t) \in C^\infty([t_0, t_0 + \tau]; C_0^\infty(B_\rho(x_0)))$ 满足 $0 \leq \xi \leq 1$, 并且 $\xi(\cdot, t_0) = 0$, 有下式成立:

$$\begin{aligned} & \sup_{t_0 < t \leq t_0 + \tau} \sum_{i=1}^2 \left\| \xi(\tilde{u}_i - k)^\pm(\cdot, t) \right\|_{L^2(B_{\rho,i})}^2 + \lambda_1 \sum_{i=1}^2 \left\| \nabla \left(\xi(\tilde{u}_i - k)^\pm \right) \right\|_{L^2(t_0, t_0 + \tau; L^2(B_{\rho,i}))}^2 \\ & \leq C^* \left[\left(\left\| \frac{\partial \xi}{\partial t} \right\|_{L^\infty(Q_{\rho, \tau})} + \|\nabla \xi\|_{L^\infty(Q_{\rho, \tau})} \right) \sum_{i=1}^2 \left\| (\tilde{u}_i - k)^\pm \right\|_{L^2(t_0, t_0 + \tau; L^2(B_{\rho,i}))}^2 + F_{0, \rho, \tau}^2 \sum_{i=1}^2 \left| Q_{\rho, \tau, i} \cap [(\tilde{u}_i - k)^\pm > 0] \right|^{1 - \frac{2}{p}} \right], \end{aligned} \quad (3.3)$$

其中 $B_{\rho, i} = B_\rho \cap \Omega_i, Q_{\rho, \tau, i} = Q_{\rho, \tau} \cap Q_i$, $0 < \rho, \tau < 1$, 常数 $p > n + 2$, $\lambda_1 > 0$, $F_{0, \rho, \tau} = \sum_{i=1}^2 \|f_i\|_{L^2(t_0, t_0 + \tau; L^{\frac{np}{n+2p}}(B_{\rho, i}))} > 0$, C^* 依赖于 $n, \Lambda, p, c_0, \beta_1, \beta_2$, 记 De Giorgi 类为 $DG(Q_T) = DG(Q_T; \lambda_1, p, n, F_{0, \rho, \tau}, C^*)$ 。如果 $\tilde{u} \in W(0, T; V)$, 且满足 (3.3)⁺, 则记 $\tilde{u} \in DG^+(Q_T)$; 如果 $\tilde{u} \in W(0, T; V)$, 且满足 (3.3)⁻, 则记 $\tilde{u} \in DG^-(Q_T)$ 。显然 $DG(Q_T) = DG^+(Q_T) \cap DG^-(Q_T)$ 。

定理 3.2.1 设问题(3.1)的系数满足假设 2.1.2。如果 $\tilde{u} \in W(0, T; V)$ 是问题的弱下解, 且对于某常数 $p > n + 2$, $f_i \in L^2\left(0, T; L^{\frac{np}{n+2p}}(\Omega_i)\right)$ ($i = 1, 2$), 则 $\tilde{u} \in DG^+(Q_T)$; 如果 $\tilde{u} \in W(0, T; V)$ 是问题的弱上解, 则 $\tilde{u} \in DG^-(Q_T)$ 。其中 C^* 依赖于 n, Λ, p, c_0 , 并且 $F_{0, \rho, \tau} = \sum_{i=1}^2 \|f_i\|_{L^2(t_0, t_0 + \tau; L^{\frac{np}{n+2p}}(B_{\rho, i}))} < \infty$ 。

证明 证明类似定理 2.4.1。

注 3.2.1 如果 $\tilde{u} \in DG(Q_T)$, 则可得

$$\begin{aligned} & \sup_{t_0 < t \leq t_0 + \tau} \sum_{i=1}^2 \left\| \xi(\tilde{u}_i - k)^\pm(\cdot, t) \right\|_{L^2(B_{\rho,i})}^2 + \lambda_2 \sum_{i=1}^2 \left\| \xi(\tilde{u}_i - k)^\pm \right\|_{L^2(t_0, t_0 + \tau; L^2(B_{\rho,i}))}^2 \\ & \leq C^* \left[\left(\left\| \frac{\partial \xi}{\partial t} \right\|_{L^\infty(Q_{\rho, \tau})} + \|\nabla \xi\|_{L^\infty(Q_{\rho, \tau})} \right) \sum_{i=1}^2 \left\| (\tilde{u}_i - k)^\pm \right\|_{L^2(t_0, t_0 + \tau; L^2(B_{\rho,i}))}^2 + F_{0, \rho, \tau}^2 \sum_{i=1}^2 \left| Q_{\rho, \tau, i} \cap [(\tilde{u}_i - k)^\pm > 0] \right|^{1 - \frac{2}{p}} \right], \end{aligned} \quad (3.4)$$

在此基础之上, 类似非完美界面模型中的第 2.4 节, 可以得到对应于 Henry 界面模型的类似定理。进一步, 参考第 2.5 节中的证明, 可得 Henry 界面模型的弱解的全局 Hölder 连续性, 即存在 $0 < \alpha \leq \alpha_1$, 有

$$\tilde{u} \in C^\alpha(\bar{\Omega} \times [0, T]).$$

3.3. 梯度的 L^q 估计

对于 Henry 界面问题(3.1), 首先将界面局部拉直, 同时假设 $\Gamma \in C^2$ 。对于任意 $x_0 \in \Gamma$, 存在 $\rho > 0$ 和 C^2 映射 $\gamma: \mathbb{R}^{n-1} \rightarrow \mathbb{R}$, 使得

$$\begin{aligned} B^1 &= \Omega_1 \cap B_\rho(x_0) = \{x \in B_\rho(x_0) \mid x_n > \gamma(x_1, \dots, x_{n-1})\}, \\ \Pi &= \Gamma \cap B_\rho(x_0) = \{x \in B_\rho(x_0) \mid x_n = \gamma(x_1, \dots, x_{n-1})\}, \end{aligned}$$

$$B^2 = \Omega_2 \cap B_\rho(x_0) = \{x \in B_\rho(x_0) \mid x_n < \gamma(x_1, \dots, x_{n-1})\},$$

其中 $B_\rho(x_0)$ 表示以 x_0 为球心, ρ 为半径的球。定义

$$\begin{cases} y_j = x_j =: \Phi^j(x), & (j=1, \dots, n-1); \\ y_n = x_n - \gamma(x_1, \dots, x_{n-1}) =: \Phi^n(x). \end{cases}$$

则

$$y = \Phi(x).$$

反之定义

$$\begin{cases} x_j = y_j =: \Psi^j(y), & (j=1, \dots, n-1); \\ x_n = y_n + \gamma(y_1, \dots, y_{n-1}) =: \Psi^n(y). \end{cases}$$

则

$$x = \Psi(y).$$

所以 $\Psi = \Phi^{-1}$, 并且映射 $\Phi: x \mapsto y$ 将 Π 展平。令 $J = \nabla \Phi$, 所以 $J^{-1} = \nabla \Psi$, 且 $|\det(J)| = |\det(J^{-1})| = 1$ 。不妨记 $\Phi(x_0) = y_0 \in \Phi(\Pi) \subset \{y_n = 0\}$, 并且选择适当的 $R \in (0, 1]$, 使得 $B_R(y_0) \subset \Phi(B_\rho(x_0))$, 并记

$$B_{R,1} = B_R(y_0) \cap \{y_n > 0\} \subset \Phi(B^1),$$

$$\Sigma = B_R(y_0) \cap \{y_n = 0\} \subset \Phi(\Pi),$$

$$B_{R,2} = B_R(y_0) \cap \{y_n < 0\} \subset \Phi(B^2).$$

令 $Q_R(y_0, t_0) = B_R(y_0) \times (t_0 - R^2, t_0]$, $Q_{R,i} = B_{R,i} \times (t_0 - R^2, t_0]$, 其中 $0 < t_0 - R^2 < t_0 < T$ 。定义

$$v(y, t) = \tilde{u}(\Psi(y), t),$$

其中 $v|_{B_{R,i}} = v_i (i=1, 2)$ 。记 $\tilde{\mathbf{w}}(y) = \mathbf{w}(\Psi(y))$, $\tilde{K}(y, t) = K(\Psi(y), t)$, $\tilde{f}(y, t) = f(\Psi(y), t)$, $\tilde{v}_0(y) = \tilde{u}_0(\Psi(y))$, $\tilde{\mathbf{n}}$ 为部分拉直的界面上的单位外法向量, 由 $B_{R,1}$ 指向 $B_{R,2}$ 。所以

$$\begin{cases} \frac{\partial \tilde{u}}{\partial t} = \frac{\partial v}{\partial t}; \\ \nabla_x \tilde{u} = J^\top \nabla_y v; \\ \operatorname{div}_x (K(x, t) \nabla_x \tilde{u}) = \operatorname{div}_y (J \tilde{K}(y, t) J^\top \nabla_y v); \\ \mathbf{n} = \frac{J^\top \tilde{\mathbf{n}}}{|J^\top \tilde{\mathbf{n}}|}. \end{cases}$$

令 $\mathbf{z} = J \tilde{\mathbf{w}}$, $A = J \tilde{K}(y, t) J^\top$, 故(3.1)可转换为

$$\begin{aligned} \frac{1}{\beta} \frac{\partial v}{\partial t} + \frac{1}{\beta} \mathbf{z} \cdot \nabla_y v - \operatorname{div}_y \left(\frac{1}{\beta} A \nabla_y v \right) &= \tilde{f}(y, t), & y \in B_{R,1} \cup B_{R,2}, t \in [t_0 - R^2, t_0]; \\ \frac{1}{\beta_1} A_1 \nabla_y v_1 \cdot \tilde{\mathbf{n}} &= \frac{1}{\beta_2} A_2 \nabla_y v_2 \cdot \tilde{\mathbf{n}}, & y \in \Sigma, t \in [t_0 - R^2, t_0]; \\ [v]_\Sigma &= 0, & y \in \Sigma, t \in [t_0 - R^2, t_0]. \end{aligned} \tag{3.5}$$

并且 \mathbf{z}, A 满足假设 2.1.2 的(1), (2)中的(i), 不妨令其中的常数仍记为 c_0, λ, Λ 。

给定 $r \in (0, R]$, 设 $\xi_{2r}(y) \in C_0^\infty(B_{2r}(y_0))$, $\tau_{2r}(t) \in C^\infty(\mathbb{R})$ 是截断函数, 并且满足 $0 \leq \xi_{2r} \leq 1$, 在 $B_r(y_0)$

有 $\xi_{2r} = 1$, $|\nabla \xi_{2r}|^2 \leq \frac{C}{r^2}$; 在 $(t_0 - r^2, +\infty)$ 上有 $\tau_{2r} = 1$, 在 $(-\infty, t_0 - 4r^2]$ 上有 $\tau_{2r} = 0$, $0 \leq \tau_{2r} \leq 1$,

$\left| \frac{d\tau_{2r}}{dt} \right| \leq \frac{C}{r^2}$ 。其中 C 与 r 无关。对于任意 $v(y, t) \in L^1(Q_R)$, 定义

$$\tilde{v}_{2r}(t) = \left(\int_{B_{2r}} \xi_{2r}^2(y) dy \right)^{-1} \int_{B_{2r}} v(y, t) \xi_{2r}^2(y) dy, \quad t \in (t_0 - 4r^2, t_0],$$

则有

$$\int_{B_{2r}} (v(y, t) - \tilde{v}_{2r}(t)) \xi_{2r}^2(y) dy = 0.$$

对于问题(3.5)的弱解 $v(y, t) = \tilde{u}(x, t) \in W(0, T; V)$, 函数 $\tilde{v}_{2r}(t)$ 有弱导数 $\frac{d\tilde{v}_{2r}(t)}{dt} \in L^2((t_0 - 4r^2, t_0])$ 。

定理 3.3.1 (Coccipoli 型不等式) 对于问题(3.5), 设常数 $p > n + 2$, $q_1 > \frac{np}{n+p}$, $\tilde{f} \in L^{q_1}(Q_R)$, 则弱解 $v(y, t)$ 满足

$$\begin{aligned} & \sup_{t_0 - r^2 < t \leq t_0} \sum_{i=1}^2 \int_{B_{r,i}} |v_i - \tilde{v}_{2r}(t)|^2 dy + \lambda_0 \sum_{i=1}^2 \int_{Q_{r,i}} |\nabla v_i|^2 dy dt \\ & \leq C \left\{ \frac{1}{r^2} \sum_{i=1}^2 \int_{Q_{2r,i}} |v_i - \tilde{v}_{2r}(t)|^2 dy dt + r^{(n+2)\left(1-\frac{2}{p}\right) - \frac{4}{n}} \sum_{i=1}^2 \left(\int_{Q_{2r,i}} |\tilde{f}_i|^{\frac{np}{n+p}} dy dt \right)^{\frac{2(n+p)}{np}} \right\}, \end{aligned}$$

其中 C 依赖于 $n, \beta_1, \beta_2, c_0, \Lambda, p$, λ_0 与 λ 有关, $Q_{2r} \subset Q_R$ 。

证明 对于问题(3.5), 取测试函数为 $\varphi(y, t) = (v - \tilde{v}_{2r}(t)) \xi_{2r}^2(y) \tau_{2r}^2(t)$, 以下简记截断函数为 ξ, τ , 类似定理 2.4.1 的证明, 有

$$\begin{aligned} & \sum_{i=1}^2 \int_{B_{2r,i}} \frac{1}{\beta_i} \frac{\partial((v_i - \tilde{v}_{2r}(t)) \xi \tau)}{\partial t} (v_i - \tilde{v}_{2r}(t)) \xi \tau + \frac{1}{\beta_i} A_i(\xi \tau \nabla v_i) \cdot (\xi \tau \nabla v_i) dy \\ & = \sum_{i=1}^2 \int_{B_{2r,i}} \tilde{f}_i (v_i - \tilde{v}_{2r}(t)) \xi^2 \tau^2 dy + \sum_{i=1}^2 \int_{B_{2r,i}} \frac{1}{\beta_i} (v_i - \tilde{v}_{2r}(t))^2 \xi^2 \tau \frac{d\tau}{dt} dy - \sum_{i=1}^2 \int_{B_{2r,i}} \frac{1}{\beta_i} \frac{\partial \tilde{v}_{2r}(t)}{\partial t} (v_i - \tilde{v}_{2r}(t)) \xi^2 \tau^2 dy \\ & \quad + \sum_{i=1}^2 \int_{B_{2r,i}} \frac{1}{\beta_i} \mathbf{z}_i \cdot (v_i - \tilde{v}_{2r}(t)) \tau \nabla \xi ((v_i - \tilde{v}_{2r}(t)) \xi \tau) dy - \sum_{i=1}^2 \int_{B_{2r,i}} \frac{1}{\beta_i} A_i \nabla v_i \cdot \tau^2 2\xi (\nabla \xi) (v_i - \tilde{v}_{2r}(t)) dy. \end{aligned}$$

由于

$$\begin{aligned} & \left| \sum_{i=1}^2 \int_{B_{2r,i}} \frac{1}{\beta_i} \frac{\partial \tilde{v}_{2r}(t)}{\partial t} (v_i - \tilde{v}_{2r}(t)) \xi^2 \tau^2 dy \right| \\ & \leq \tau^2 \left| \frac{\partial \tilde{v}_{2r}(t)}{\partial t} \right| \max \left\{ \frac{1}{\beta_1}, \frac{1}{\beta_2} \right\} \left| \int_{B_{2r}} (v - \tilde{v}_{2r}(t)) \xi^2 dy \right| = 0, \\ & \left| \sum_{i=1}^2 \int_{B_{2r,i}} \frac{1}{\beta_i} \mathbf{z}_i \cdot (v_i - \tilde{v}_{2r}(t)) \tau \nabla \xi ((v_i - \tilde{v}_{2r}(t)) \xi \tau) dy \right| \\ & \leq 2\varepsilon \sum_{i=1}^2 \frac{1}{\beta_i} \int_{B_{2r,i}} |\xi \tau \nabla v_i|^2 dy + C \sum_{i=1}^2 \int_{B_{2r,i}} \frac{1}{\beta_i} |\nabla \xi|^2 |v_i - \tilde{v}_{2r}(t)|^2 dy, \end{aligned}$$

$$\begin{aligned} & \left| \sum_{i=1}^2 \int_{B_{2r,j}} \frac{1}{\beta_i} A_i \nabla v_i \cdot \tau^2 (2\xi) (\nabla \xi) (v_i - \tilde{v}_{2r}(t)) dy \right| \\ & \leq \varepsilon \sum_{i=1}^2 \int_{B_{2r,j}} |\xi \tau \nabla v_i|^2 dy + C \sum_{i=1}^2 \int_{B_{2r,j}} \frac{1}{\beta_i} |\nabla \xi|^2 |v_i - \tilde{v}_{2r}(t)|^2 dy, \\ & \sum_{i=1}^2 \int_{B_{2r,j}} \tilde{f}_i (v_i - \tilde{v}_{2r}(t)) \xi^2 \tau^2 dy \\ & \leq 2\varepsilon \sum_{i=1}^2 \int_{B_{2r,j}} |\xi \tau \nabla v_i|^2 dy + 2\varepsilon \sum_{i=1}^2 \int_{B_{2r,j}} |\nabla \xi|^2 |v_i - \tilde{v}_{2r}(t)|^2 dy + Cr^{n(1-\frac{2}{p})} \sum_{i=1}^2 \left(\int_{B_{2r,j}} |\tilde{f}_i|^{\frac{np}{n+p}} dy \right)^{\frac{2(n+p)}{np}}, \end{aligned}$$

取 ε 充分小, 可得

$$\begin{aligned} & \sum_{i=1}^2 \int_{B_{2r,j}} \frac{\partial((v_i - \tilde{v}_{2r}(t)) \xi \tau)}{\partial t} (v_i - \tilde{v}_{2r}(t)) \xi \tau dy + (\lambda - 5\varepsilon) \sum_{i=1}^2 \int_{B_{2r,j}} |\xi \tau \nabla v_i|^2 dy \\ & \leq C \left\{ \sum_{i=1}^2 \int_{B_{2r,j}} \left(\left| \frac{d\tau}{dt} \right| + |\nabla \xi|^2 \right) |v_i - \tilde{v}_{2r}(t)|^2 dy + r^{n(1-\frac{2}{p})} \sum_{i=1}^2 \left(\int_{B_{2r,j}} |\tilde{f}_i|^{\frac{np}{n+p}} dy \right)^{\frac{2(n+p)}{np}} \right\}. \end{aligned} \tag{3.6}$$

(3.6) 两边对 $t \in (t_0 - 4r^2, t_0]$ 积分, 故有

$$\begin{aligned} & \sup_{t_0 - 4r^2 < t \leq t_0} \sum_{i=1}^2 \int_{B_{2r,j}} |(v_i - \tilde{v}_{2r}(t)) \xi \tau|^2 dy + \lambda_0 \sum_{i=1}^2 \int_{Q_{2r,j}} |\xi \tau \nabla v_i|^2 dy dt \\ & \leq C \left\{ \frac{1}{r^2} \sum_{i=1}^2 \int_{Q_{2r,j}} |v_i - \tilde{v}_{2r}(t)|^2 dy dt + r^{(n+2)(1-\frac{2}{p})-\frac{4}{n}} \sum_{i=1}^2 \left(\int_{Q_{2r,j}} |\tilde{f}_i|^{\frac{np}{n+p}} dy dt \right)^{\frac{2(n+p)}{np}} \right\}. \end{aligned} \tag{3.7}$$

下面记 ξ_r 是 B_r 上的截断函数, 故有

$$\int_{B_r} \xi_r^2 dy \geq \left| B_{\frac{r}{2}} \right| = \frac{|B_r|}{2^n} \tag{3.8}$$

对于函数 $g(l) = \int_{B_r} (v(y, t) - l)^2 \xi_r^2 dy$, $g(l)$ 在 $l = \left(\int_{B_r} \xi_r^2(y) dy \right)^{-1} \int_{B_r} v(y, t) \xi_r^2(y) dy = \tilde{v}_r(t)$ 时取得最小值, 则

$$\int_{B_r} |\tilde{v}_{2r}(t) - \tilde{v}_r(t)|^2 \xi_r^2 dy \leq 4 \int_{B_r} |v - \tilde{v}_{2r}(t)|^2 \xi_r^2 dy,$$

所以

$$\int_{B_r} |v - \tilde{v}_r(t)|^2 dy \leq 2 \int_{B_r} |v - \tilde{v}_{2r}(t)|^2 dy + 2 \int_{B_r} |\tilde{v}_{2r}(t) - \tilde{v}_r(t)|^2 dy \leq 2(1 + 2^{n+2}) \int_{B_{2r}} |v - \tilde{v}_{2r}(t)|^2 \xi_{2r}^2 dy,$$

因此结合(3.7)可得结论。 □

对于任意 $w(y) \in W^{1,q}(B_r) (1 \leq q < \infty)$, 可得

$$\|w\|_{W^{1,q}(B_r)} \leq C \left\{ \|\nabla w\|_{L^q(B_r)} + \left(\int_{B_r} \xi_r^2(y) dy \right)^{-1} \int_{B_r} w \xi_r^2 dy \right\}, \tag{3.9}$$

其中 C 与 r 无关。由 Sobolev 嵌入可得:

i) 当 $1 \leq q < n$ 时,

$$\|w\|_{L^s(B_r)} \leq Cr^{1+\frac{n-n}{s}q} \|w\|_{W^{1,q}(B_r)}, \quad \left(1 \leq s \leq \frac{nq}{n-q}\right),$$

ii) 当 $q = n$ 时,

$$\|w\|_{L^s(B_r)} \leq Cr^{1+\frac{n-n}{s}q} \|w\|_{W^{1,q}(B_r)}, \quad (1 \leq s < \infty).$$

结合(3.9)可得 Poincare 不等式:

$$\|w - \tilde{w}_r\|_{L^s(B_r)} \leq Cr^{1+\frac{n-n}{s}q} \|\nabla w\|_{L^q(B_r)}, \tag{3.10}$$

其中当 $1 \leq q < n$ 时, $1 \leq s \leq \frac{nq}{n-q}$; 当 $q = n$ 时, $1 \leq s < \infty$ 。

所以有以下结论:

定理 3.3.2 对于问题(3.5), 设常数 $p > n + 2$, $q_1 > \frac{np}{n+p}$, $\tilde{f} \in L^{q_1}(Q_R)$, 则弱解 $v(y, t)$ 满足

$$\begin{aligned} & \sup_{t_0 - r^2 < t \leq t_0} \sum_{i=1}^2 \int_{B_{r,i}} |v_i - \tilde{v}_r(t)|^2 dy + \lambda_0 \sum_{i=1}^2 \int_{Q_{r,i}} |\nabla v_i|^2 dy dt \\ & \leq C \left\{ \sum_{i=1}^2 \int_{Q_{2r,i}} |\nabla v_i|^2 dy dt + r^{(n+2)\left(1-\frac{2}{p}\right)\frac{4}{n}} \sum_{i=1}^2 \left(\int_{Q_{2r,i}} |\tilde{f}_i|^{\frac{np}{n+p}} dy dt \right)^{\frac{2(n+p)}{np}} \right\}, \end{aligned}$$

其中 C 依赖于 $n, \beta_1, \beta_2, c_0, \Lambda, p$, λ_0 与 λ 有关, $\bar{Q}_{2r} \subset Q_R$ 。

引理 3.3.1 [16] [17] 令 $Q \subset \mathbb{R}^{n+1}$ 是开集, $F \in L_{loc}^m(Q)$, $G \in L_{loc}^{m_1}(Q)$ ($1 < m < m_1$), 几乎在 Q 中 $F, G \geq 0$ 。假设对于 $Q_r \subset \bar{Q}_{2r} \subset Q$, 有

$$\frac{1}{|Q_r|} \int_{Q_r} F^m dy dt \leq a \left\{ \frac{1}{|Q_{2r}|} \int_{Q_{2r}} G^m dy dt + \left(\frac{1}{|Q_{2r}|} \int_{Q_{2r}} F dy dt \right)^m \right\} + \theta \frac{1}{|Q_{2r}|} \int_{Q_{2r}} F^m dy dt, \tag{3.11}$$

其中 $a \geq 1$ 和 $\theta \in [0, 1)$ 是固定常数。则存在 $\varepsilon = \varepsilon(a, \theta, m, n) > 0$ 使得

$$F \in L_{loc}^{m_0}(Q) (\forall m < m_0 < \min\{m + \varepsilon, m_1\}),$$

并且

$$\frac{1}{|Q_r|} \int_{Q_r} F^{m_0} dy dt \leq c \left\{ \frac{1}{|Q_{2r}|} \int_{Q_{2r}} G^{m_0} dy dt + \left(\frac{1}{|Q_{2r}|} \int_{Q_{2r}} F^m dy dt \right)^{\frac{m_0}{m}} \right\},$$

其中 c 依赖于 n, m, a, θ , 并且当 $a \rightarrow \infty$ 时, $\varepsilon \rightarrow 0$ 。

注 3.3.1 在(3.11)的右边用 Q_{4r} 代替 Q_{2r} , 引理 3.3.1 的结论仍成立。

定理 3.3.3 (梯度的 L^q 估计) 对于问题(3.5), 设常数 $p > n + 2$, $q_1 > \frac{np}{n+p}$, $\tilde{f} \in L^{q_1}(Q_R)$, 则存在 $q > 2$ 使得

$$\nabla v_i \in L_{loc}^q(Q_{R,i}), \quad (i = 1, 2)$$

并且对于任意 $Q_{4r} \subset \bar{Q}_{4r} \subset Q_R$, 有

$$\sum_{i=1}^2 \int_{Q_{r,j}} |\nabla v_i|^q \, dy dt \leq C \left\{ \sum_{i=1}^2 \int_{Q_{4r,j}} |\tilde{f}_i|^{q_1} \, dy dt + r^{(n+2)\left(1-\frac{q}{2}\right)} \left(\sum_{i=1}^2 \int_{Q_{4r,j}} |\nabla v_i|^2 \, dy dt \right)^{\frac{q}{2}} \right\},$$

其中 C 与 r 无关。

证明 应用定理 3.3.2 ($2r$ 代替 r) 以及 Hölder 不等式可得

$$\begin{aligned} & \sum_{i=1}^2 \int_{Q_{2r,i}} |v_i - \tilde{v}_{2r}(t)|^2 \, dy dt = \int_{Q_{2r}} |v - \tilde{v}_{2r}(t)|^2 \, dy dt \\ & \leq \left(\sup_{t_0-4r^2 < t \leq t_0} \sum_{i=1}^2 \int_{B_{2r,i}} |v_i - \tilde{v}_{2r}(t)|^2 \, dy \right)^{\frac{1}{2}} \int_{t_0-4r^2}^{t_0} \left(\int_{B_{2r}} |v - \tilde{v}_{2r}(t)|^2 \, dy \right)^{\frac{1}{2}} dt \\ & \leq C \left\{ \sum_{i=1}^2 \int_{Q_{4r,j}} |\nabla v_i|^2 \, dy dt + r^{(n+2)\left(1-\frac{2}{p}\right)-\frac{4}{n}} \sum_{i=1}^2 \left(\int_{Q_{4r,j}} |f_i|^{\frac{np}{n+p}} \, dy dt \right)^{\frac{2(n+p)}{np}} \right\}^{\frac{1}{2}} \\ & \quad \times \int_{t_0-4r^2}^{t_0} \left(\int_{B_{2r}} |v - \tilde{v}_{2r}(t)|^{\frac{2n}{n-2}} \, dy \right)^{\frac{n-2}{4n}} \left(\int_{B_{2r}} |v - \tilde{v}_{2r}(t)|^{\frac{2n}{n+2}} \, dy \right)^{\frac{n+2}{4n}} dt \end{aligned}$$

应用(3.10) (取 $s = \frac{2n}{n-2}, q = 2$), 则

$$\left(\int_{B_{2r}} |v - \tilde{v}_{2r}(t)|^{\frac{2n}{n-2}} \, dy \right)^{\frac{n-2}{4n}} \leq C \left(\int_{B_{2r}} |\nabla v|^2 \, dy \right)^{\frac{1}{4}}.$$

应用(3.10) (取 $s = q = \frac{2n}{n+2}$), 则

$$\left(\int_{B_{2r}} |v - \tilde{v}_{2r}(t)|^{\frac{2n}{n+2}} \, dy \right)^{\frac{n+2}{4n}} \leq Cr^{\frac{1}{2}} \left(\int_{B_{2r}} |\nabla v|^{\frac{2n}{n+2}} \, dy \right)^{\frac{n+2}{4n}}.$$

再一次应用定理 3.3.2 ($2r$ 代替 r) 以及 Hölder 不等式可得

$$\begin{aligned} & r^{\frac{1}{2}} \int_{t_0-4r^2}^{t_0} \left(\int_{B_{2r}} |\nabla v|^2 \, dy \right)^{\frac{1}{4}} \left(\int_{B_{2r}} |\nabla v|^{\frac{2n}{n+2}} \, dy \right)^{\frac{n+2}{4n}} dt \\ & \leq Cr^{\frac{1}{2}} \left\{ \sum_{i=1}^2 \int_{Q_{4r,j}} |\nabla v_i|^2 \, dy dt + r^{(n+2)\left(1-\frac{2}{p}\right)-\frac{4}{n}} \sum_{i=1}^2 \left(\int_{Q_{4r,j}} |\tilde{f}_i|^{\frac{np}{n+p}} \, dy dt \right)^{\frac{2(n+p)}{np}} \right\}^{\frac{1}{4}} r^{1-\frac{1}{n}} \left(\int_{Q_{2r}} |\nabla v|^{\frac{2n}{n+2}} \, dy dt \right)^{\frac{n+2}{4n}}, \end{aligned}$$

所以

$$\begin{aligned} & \sum_{i=1}^2 \int_{Q_{2r,i}} |v_i - \tilde{v}_{2r}(t)|^2 \, dy dt \\ & \leq Cr^{\frac{3}{2}-\frac{1}{n}} \left\{ \sum_{i=1}^2 \int_{Q_{4r,j}} |\nabla v_i|^2 \, dy dt + r^{(n+2)\left(1-\frac{2}{p}\right)-\frac{4}{n}} \sum_{i=1}^2 \left(\int_{Q_{4r,j}} |\tilde{f}_i|^{\frac{np}{n+p}} \, dy dt \right)^{\frac{2(n+p)}{np}} \right\}^{\frac{3}{4}} \left(\int_{Q_{2r}} |\nabla v|^{\frac{2n}{n+2}} \, dy dt \right)^{\frac{n+2}{4n}}. \end{aligned}$$

由定理 3.3.1 可得

$$\begin{aligned} & \sum_{i=1}^2 \int_{Q_{r,j}} |\nabla v_i|^2 \, dydt \\ & \leq Cr^{-\frac{1}{2}-\frac{1}{n}} \left\{ \sum_{i=1}^2 \int_{Q_{4r,j}} |\nabla v_i|^2 \, dydt + r^{(n+2)\left(1-\frac{2}{p}\right)-\frac{4}{n}} \sum_{i=1}^2 \left(\int_{Q_{4r,j}} |\tilde{f}_i|^{\frac{np}{n+p}} \, dydt \right)^{\frac{2(n+p)}{np}} \right\}^{\frac{3}{4}} \left(\int_{Q_{2r}} |\nabla v|^{\frac{2n}{n+2}} \, dydt \right)^{\frac{n+2}{4n}} \\ & \quad + Cr^{(n+2)\left(1-\frac{2}{p}\right)-\frac{4}{n}} \sum_{i=1}^2 \left(\int_{Q_{4r,j}} |\tilde{f}_i|^{\frac{np}{n+p}} \, dydt \right)^{\frac{2(n+p)}{np}} \\ & \leq \varepsilon \sum_{i=1}^2 \int_{Q_{4r,j}} |\nabla v_i|^2 \, dydt + C_1 \sum_{i=1}^2 \int_{Q_{4r,j}} |\tilde{f}_i|^{\frac{np}{n+p}} \, dydt + C(\varepsilon) r^{-\frac{2(n+2)}{n}} \left(\sum_{i=1}^2 \int_{Q_{4r,j}} |\nabla v_i|^{\frac{2n}{n+2}} \, dydt \right)^{\frac{n+2}{n}}, \end{aligned}$$

其中 C_1 与 $\sum_{i=1}^2 \|\tilde{f}_i\|_{L^{\frac{np}{n+p}}(Q_{R,i})}$ 有关。上式两边同除以 $|Q_r|$, 并且 $|Q_{4r}| = 4^{n+2}|Q_r|$, 故有

$$\begin{aligned} \frac{1}{|Q_r|} \sum_{i=1}^2 \int_{Q_{r,j}} |\nabla v_i|^2 \, dydt & \leq \varepsilon 4^{n+2} \frac{1}{|Q_{4r}|} \sum_{i=1}^2 \int_{Q_{4r,j}} |\nabla v_i|^2 \, dydt + C_1 \frac{1}{|Q_{4r}|} \sum_{i=1}^2 \int_{Q_{4r,j}} |\tilde{f}_i|^{\frac{np}{n+p}} \, dydt \\ & \quad + C(\varepsilon) \left(\frac{1}{|Q_{4r}|} \sum_{i=1}^2 \int_{Q_{4r,j}} |\nabla v_i|^{\frac{2n}{n+2}} \, dydt \right)^{\frac{n+2}{n}}. \end{aligned}$$

适当选取 $\varepsilon \in (0, 1]$ 使得 $\varepsilon 4^{n+2} \leq \frac{1}{2}$ 。因此对于 $r \in (0, R]$ 可得

$$\frac{1}{|Q_r|} \int_{Q_r} |\nabla v|^2 \, dydt \leq \frac{1}{2} \frac{1}{|Q_{4r}|} \int_{Q_{4r}} |\nabla v|^2 \, dydt + C_1 \frac{1}{|Q_{4r}|} \int_{Q_{4r}} |\tilde{f}|^{\frac{np}{n+p}} \, dydt + C \left(\frac{1}{|Q_{4r}|} \int_{Q_{4r}} |\nabla v|^{\frac{2n}{n+2}} \, dydt \right)^{\frac{n+2}{n}}. \quad (3.12)$$

定义

$$\begin{aligned} m &= \frac{n+2}{n}, \quad m_1 = \frac{q_1(n+p)(n+2)}{n^2 p}, \\ F &= |\nabla v|^{\frac{2n}{n+2}}, \quad G = \left(|\tilde{f}|^{\frac{np}{n+p}} \right)^{\frac{n}{n+2}}. \end{aligned}$$

所以

$$F \in L_{loc}^m(Q_R), \quad G \in L_{loc}^{m_1}(Q_R) \quad (1 < m < m_1).$$

同时(3.12)可重新表述为

$$\frac{1}{|Q_r|} \int_{Q_r} F^m \, dydt \leq \frac{1}{2} \frac{1}{|Q_{4r}|} \int_{Q_{4r}} F^m \, dydt + C \left\{ \frac{1}{|Q_{4r}|} \int_{Q_{4r}} G^{m_1} \, dydt + \left(\frac{1}{|Q_{4r}|} \int_{Q_{4r}} F \, dydt \right)^m \right\},$$

其中 C 与 $\beta_1, \beta_2, n, \lambda, \Lambda, c_0, p, \sum_{i=1}^2 \|\tilde{f}_i\|_{L^{\frac{np}{n+p}}(Q_{R,i})}$ 有关。由定理 3.3.1 可知, 存在 $m_0 \in (m, m_1]$ 使得 $F \in L_{loc}^{m_0}(Q_R)$, 并且

$$\frac{1}{|Q_r|} \int_{Q_r} F^{m_0} \, dydt \leq C \left\{ \frac{1}{|Q_{4r}|} \int_{Q_{4r}} G^{m_1} \, dydt + \left(\frac{1}{|Q_{4r}|} \int_{Q_{4r}} F^m \, dydt \right)^{\frac{m_0}{m}} \right\}.$$

令 $q = \frac{2nm_0}{n+2}$, 则 $q > 2$, 并且

$$\int_{Q_r} |\nabla v|^q \, dydt \leq C \left\{ \int_{Q_{4r}} |\tilde{f}|^{q_1} \, dydt + r^{(n+2)\left(1-\frac{q}{2}\right)} \left(\int_{Q_{4r}} |\nabla v|^2 \, dydt \right)^{\frac{q}{2}} \right\}.$$

□

本节讨论的是界面附近梯度的 L^q 估计, 对于 $Q_i = \Omega_i \times (0, T]$ ($i=1, 2$), 采用同样的证明方法, 均可得到单一区域上梯度的 L^q 估计。

3.4. 梯度的内部 Hölder 连续性

在本节中, 对于 Henry 界面问题(3.1), 不考虑对流项, 并且其弱形式中没有界面积分项。设问题(3.1)的系数满足假设 2.1.2。定义 ($i=1, 2$)。

$C^{\mu, k}(\bar{\Omega}_i \times [0, T]) = \{g(x, t) : g(x, t) \text{ 关于 } t \text{ 是 } C^k \text{ 连续, 关于 } x \text{ 是 } \mu \text{ 阶 Hölder 连续; } \mu \in [0, 1], k \in \mathbb{N}_+\}$, 且

$$\|g(x, t)\|_{C^{\mu, k}(\bar{\Omega}_i \times [0, T])} = \sum_{s=0}^k \sup_{\bar{\Omega}_i \times [0, T]} |D_t^s g(x, t)| + \sup_{x, y \in \Omega_i, t \in [0, T]} \frac{|g(x, t) - g(y, t)|}{|x - y|^\mu}.$$

进一步, $K(x, t)$ 还满足以下假设:

假设 3.4.1 $K_i(x, t) \in C^{\mu, \infty}(\bar{\Omega}_i \times [0, T])$, 即存在常数 $\mu \in (0, 1)$ 和 C' 使得

$$|K_i(x, t) - K_i(y, t)| \leq C'|x - y|^\mu, \quad \forall (x, t), (y, t) \in \Omega_i \times (0, T).$$

并且, 对于任意整数 $l \geq 1$, 存在 Λ_{2l} (依赖于 l), 使得

$$\sum_{s=0}^l |D_t^s K_i(x, t)| \leq \Lambda_{2l}, \quad \Omega_i \times (0, T);$$

$$\sum_{s=0}^l |D_t^s K_i(x, t) - D_t^s K_i(y, t)| \leq \Lambda_{2l} |x - y|^\mu, \quad \Omega_i \times (0, T).$$

对于充分小的 $\epsilon > 0$, 令

$$\Omega_\epsilon = \{x \in \Omega \mid \text{dist}(x, \partial\Omega) > \epsilon\}.$$

参考文献[18] [19], 可得到梯度的内部 Hölder 连续性。

定理 3.4.1 设问题(3.1)的系数满足假设 2.1.2 和假设 3.4.1。 $\tilde{f} \in L^\infty(Q_T)$, $\tilde{u} \in W(0, T; V)$ 是问题的弱

解, 则对于 $0 < \epsilon < \frac{1}{2}$, $\alpha^* < \min\left\{\mu, \frac{\alpha}{2(1+\alpha)}\right\}$, 有

$$\|\tilde{u}\|_{L^\infty(\Omega_\epsilon \times (\epsilon T, T))} + \|\nabla_x \tilde{u}\|_{C^{\alpha^*, 0}((\Omega_\epsilon \cap \bar{\Omega}_i) \times (\epsilon T, T))} \leq C \left(\|\tilde{u}\|_{L^2(Q_T)} + \|\tilde{f}\|_{L^\infty(Q_T)} \right),$$

其中 C 依赖于 $n, \beta_1, \beta_2, c_0, \lambda, \Lambda, C', \mu, \alpha, \epsilon, T, \|K_i\|_{C^{\alpha^*, 1}(\bar{\Omega}_i \times [0, T])}$ 和 Ω_i 的 $C^{1+\alpha}$ 范数 ($i=1, 2$)。特别地,

$$\|\nabla_x \tilde{u}\|_{L^\infty(\Omega_\epsilon \times (\epsilon T, T))} \leq C \left(\|\tilde{u}\|_{L^2(Q_T)} + \|\tilde{f}\|_{L^\infty(Q_T)} \right).$$

4. 结论

本文分别考虑了耦合非完美界面条件和 Henry 界面条件的两相流模型。对于界面模型弱解的相关性

质利用 De Giorgi 迭代法给出了详细证明, 例如极值原理, 局部极值原理等。在此基础之上, 给出弱解及梯度的 Hölder 连续性。对于 Henry 界面模型, 我们也给出了梯度的 L^q 估计(存在 $q > 2$) 的详细证明。

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