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## NONLINEAR VARIATIONAL EVOLUTION INEQUALITIES IN HILBERT SPACES

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**ABSTRACT.** The regular problem for solutions of the nonlinear functional differential equations with a nonlinear hemicontinuous and coercive operator  $A$  and a nonlinear term  $f(\cdot, \cdot): x'(t) + Ax(t) + \partial\phi(x(t)) \ni f(t, x(t)) + h(t)$  is studied. The existence, uniqueness, and a variation of solutions of the equation are given.

**Keywords and phrases.** Nonlinear variational evolution inequality, maximal monotone operator, subdifferential operator, regularity.

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**1. Introduction.** Let  $H$  and  $V$  be two real separable Hilbert spaces such that  $V$  is a dense subspace of  $H$ . Let the operator  $A$  be given a single-valued operator, which is hemicontinuous and coercive from  $V$  to  $V^*$ . Here  $V^*$  stands for the dual space of  $V$ . Let  $\phi: V \rightarrow (-\infty, +\infty]$  be a lower semicontinuous, proper convex function. Then the subdifferential operator  $\partial\phi: V \rightarrow V^*$  of  $\phi$  is defined by

$$\partial\phi(x) = \{x^* \in V^*; \phi(x) \leq \phi(y) + (x^*, x - y), y \in V\}, \quad (1.1)$$

where  $(\cdot, \cdot)$  denotes the duality pairing between  $V^*$  and  $V$ . We are interested in the following nonlinear functional differential equation on  $H$ :

$$\begin{aligned} \frac{dx(t)}{dt} + Ax(t) + \partial\phi(x(t)) &\ni f(t, x(t)) + h(t), \quad 0 < t \leq T, \\ x(0) &= x_0, \end{aligned} \quad (1.2)$$

where the nonlinear mapping  $f$  is a Lipschitz continuous from  $\mathbb{R} \times V$  into  $H$ . Equation (1.2) is caused by the following nonlinear variational inequality problem:

$$\begin{aligned} \left( \frac{dx(t)}{dt} + Ax(t), x(t) - z \right) + \phi(x(t)) - \phi(z) \\ \leq (f(t, x(t)) + h(t), x(t) - z), \quad \text{a.e., } 0 < t \leq T, z \in V, \\ x(0) = x_0. \end{aligned} \quad (1.3)$$

If  $A$  is a linear continuous symmetric operator from  $V$  into  $V^*$  and satisfies the coercive condition, then equation (1.2), which is called the linear parabolic variational inequality, is extensively studied in Barbu [5, Sec. 4.3.2] (also see [4, Sec. 4.3.1]). The existence of solutions for the semilinear equation with similar conditions for nonlinear term  $f$  have been dealt with in [1, 2, 6]. Using more general hypotheses for

nonlinear term  $f(\cdot, x)$ , we intend to investigate the existence and the norm estimate of a solution of the above nonlinear equation on  $L^2(0, T; V) \cap W^{1,2}(0, T; V^*)$ , which is also applicable to optimal control problem. A typical example was given in the last section.

**2. Perturbation of subdifferential operator.** Let  $H$  and  $V$  be two real Hilbert spaces. Assume that  $V$  is a dense subspace in  $H$  and the injection of  $V$  into  $H$  is continuous. If  $H$  is identified with its dual space we may write  $V \subset H \subset V^*$  densely and the corresponding injections are continuous. The norm on  $V$  (respectively  $H$ ) will be denoted by  $\|\cdot\|$  (respectively  $|\cdot|$ ). The duality pairing between the element  $v_1$  of  $V^*$  and the element  $v_2$  of  $V$  is denoted by  $(v_1, v_2)$ , which is the ordinary inner product in  $H$  if  $v_1, v_2 \in H$ . For the sake of simplicity, we may consider

$$\|u\| \leq |u| \leq \|u\|_*, \quad u \in V, \quad (2.1)$$

where  $\|\cdot\|_*$  is the norm of the element of  $V^*$ .

**REMARK 2.1.** If an operator  $A_0$  is bounded linear from  $V$  to  $V^*$  and generates an analytic semigroup, then it is easily seen that

$$H = \left\{ x \in V^* : \int_0^T \|A_0 e^{tA_0} x\|_*^2 dt < \infty \right\} \quad \text{for the time } T > 0. \quad (2.2)$$

Therefore, in terms of the intermediate theory we can see that

$$(V, V^*)_{1/2,2} = H, \quad (2.3)$$

where  $(V, V^*)_{1/2,2}$  denotes the real interpolation space between  $V$  and  $V^*$ .

We note that nonlinear operator  $A$  is said to be hemicontinuous on  $V$  if

$$\text{w-lim}_{t \rightarrow 0} A(x + ty) = Ax \quad \text{for every } x, y \in V, \quad (2.4)$$

where “w-lim” indicates the weak convergence on  $V$ . Let  $A : V \rightarrow V^*$  be given a single valued and hemicontinuous from  $V$  to  $V^*$  such that

$$\begin{aligned} A(0) = 0, \quad (Au - Av, u - v) &\geq \omega_1 \|u - v\|^2 - \omega_2 |u - v|^2, \\ \|Au\|_* &\leq \omega_3 (\|u\| + 1) \end{aligned} \quad (2.5)$$

for every  $u, v \in V$ , where  $\omega_2 \in \mathfrak{R}$  and  $\omega_1, \omega_3$  are some positive constants. Here, we note that if  $A(0) \neq 0$  we need the following assumption:

$$(Au, u) \geq \omega_1 \|u\|^2 - \omega_2 |u|^2 \quad \text{for every } u \in V. \quad (2.6)$$

It is also known that  $A + \omega_2 I$  is maximal monotone and  $R(A + \omega_2 I) = V^*$  where  $R(A + \omega_2 I)$  is the range of  $A + \omega_2 I$  and  $I$  is the identity operator.

First, let us be concerned with the following perturbation of subdifferential operator:

$$\frac{dx(t)}{dt} + Ax(t) + \partial\phi(x(t)) \ni h(t), \quad 0 < t \leq T, \quad x(0) = x_0. \quad (2.7)$$

To prove the regularity for the nonlinear equation (1.2) without the nonlinear term  $f(\cdot, x)$  we apply the method in [5, Sec. 4.3.2].

**PROPOSITION 2.1.** *Let  $h \in L^2(0, T; V^*)$  and  $x_0 \in V$  satisfying that  $\phi(x_0) < \infty$ . Then (2.7) has a unique solution*

$$x \in L^2(0, T; V) \cap C([0, T]; H) \quad (2.8)$$

which satisfies

$$\|x\|_{L^2 \cap C} \leq C_1 (1 + \|x_0\| + \|h\|_{L^2(0, T; V^*)}), \quad (2.9)$$

where  $C_1$  is a constant and  $L^2 \cap C = L^2(0, T; V) \cap C([0, T]; H)$ .

**PROOF.** Substituting  $v(t) = e^{\omega_2 t} x(t)$  we can rewrite (2.7) as follows:

$$\begin{aligned} \frac{dv(t)}{dt} + (A + \omega_2 I)v(t) + e^{-\omega_2 t} \partial \phi(v(t)) &\ni e^{-\omega_2 t} h(t), \quad 0 < t \leq T, \\ v(0) &= e^{\omega_2 t} x_0. \end{aligned} \quad (2.10)$$

Then the regular problem for (2.7) is equivalent to that for (2.10). Consider the operator  $L: D(L) \subset H \rightarrow H$

$$\begin{aligned} Lv &= \{Av + e^{-\omega_2 t} \partial \phi(v) + \omega_2 v\} \cap H \quad \forall v \in D(L), \\ D(L) &= \{v \in V; \{Av + e^{-\omega_2 t} \partial \phi(v) + \omega_2 v\} \cap H \neq \emptyset\}. \end{aligned} \quad (2.11)$$

Since  $A + \omega_2 I$  is a monotone, hemicontinuous and bounded operator from  $V$  into  $V^*$  and  $e^{-\omega_2 t} \partial \phi$  is maximal monotone, we infer in [4, Cor. 1.1 of Ch. 2] that  $L$  is maximal monotone. Then in [5, Thm. 1.4] (also see [4, Thm. 2.3, Cor. 2.1]), for every  $x_0 \in D(L)$  and  $h \in W^{1,1}([0, T]; H)$ , the Cauchy problem (2.10) has a unique solution  $v \in W^{1,\infty}([0, T]; H)$ . Let us assume that  $x_0 \in D(L)$  and  $h \in W^{1,2}(0, T; H)$ . Multiplying (2.7) by  $x - x_0$  and using (2.5) and the maximal monotonicity of  $\partial \phi$  it holds

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} |x(t) - x_0|^2 + \omega_1 |x(t) - x_0|^2 \\ \leq \omega_2 |x(t) - x_0| + (h(t) - Ax_0 - \partial \phi(x_0), x(t) - x_0). \end{aligned} \quad (2.12)$$

Since

$$\begin{aligned} (h(t) - Ax_0 - \partial \phi(x_0), x(t) - x_0) &\leq \|h(t) - Ax_0 - \partial \phi(x_0)\|_* \|x(t) - x_0\| \\ &\leq \frac{1}{2c} \|h(t) - Ax_0 - \partial \phi(x_0)\|_*^2 + \frac{c}{2} \|x(t) - x_0\|^2 \end{aligned} \quad (2.13)$$

for every real number  $c$ , so using Gronwall's inequality, the inequality (2.12) implies that

$$|x(t) - x_0|^2 + \int_0^t \|x(s) - x_0\|^2 ds \leq C_1 \left( \int_0^t \|h(s)\|_*^2 ds + \|x_0\|^2 + 1 \right) \quad (2.14)$$

for some positive constant  $C_1$ , that is,

$$\|x\|_{L^2(0, T; V) \cap C([0, T]; H)} \leq C_1 (1 + \|x_0\| + \|h\|_{L^2(0, T; V^*)}). \quad (2.15)$$

Hence we have proved (2.9). Let  $x_0 \in V$  such that  $\partial \phi(x_0) < \infty$  and  $h \in L^2(0, T; V^*)$ . Then there exist sequences  $\{x_{0n}\} \subset D(L)$  and  $\{h_n\} \subset W^{1,2}(0, T; H)$  such that  $x_{0n} \rightarrow x_0$

in  $V$  and  $h_n \rightarrow h$  in  $L^2(0, T; V^*)$  as  $n \rightarrow \infty$ . Let  $x_n \in W^{1, \infty}(0, T; H)$  be the solution of (2.7) with initial value  $x_{0n}$  and with  $h_n$  instead of  $h$ . Since  $\partial\phi$  is monotone, we have

$$\begin{aligned} & \frac{1}{2} \frac{d}{dt} |x_n(t) - x_m(t)|^2 + \omega_1 \|x_n(t) - x_m(t)\|^2 \\ & < (h_n(t) - h_m(t), x_n(t) - x_m(t)) + \omega_2 |x_n(t) - x_m(t)|^2 \\ & \leq \frac{1}{2c} \|h_n(t) - h_m(t)\|_*^2 + \frac{c}{2} \|x_n(t) - x_m(t)\|^2 \\ & \quad + \omega_2 |x_n(t) - x_m(t)|^2, \quad \text{a.e., } t \in (0, T) \end{aligned} \quad (2.16)$$

for every real number  $c$ . Therefore, if we choose  $\omega_1 - (c/2)$  then by integrating over  $[0, T]$  and using Gronwall's inequality it follows that

$$\begin{aligned} & |x_n(t) - x_m(t)| + 2 \left( \omega_1 - \frac{c}{2} \right) \|x_n(t) - x_m(t)\|_{L^2(0, T; V)} \\ & \leq e^{2\omega_2 T_1} (|x_{0n} - x_{0m}| + c^{-1} \|h_n - h_m\|_{L^2(0, T; V^*)}), \end{aligned} \quad (2.17)$$

and hence, we have that  $\lim_{n \rightarrow \infty} x_n(t) = x(t)$  exists in  $H$ . Furthermore,  $x$  satisfies (2.7). Indeed, for all  $0 \leq s < t \leq T$  and  $y \in \partial\phi(x)$ , multiplying (2.7) by  $x(t) - x$  and integrating over  $[s, t]$  we have

$$\begin{aligned} & \frac{1}{2} (|x(t) - x|^2 - |x(s) - x|^2) \leq \int_s^t (h(\tau) - Ax - y, x(\tau) - x) d\tau \\ & \quad + \omega_2 \int_s^t |x(\tau) - x|^2 d\tau, \end{aligned} \quad (2.18)$$

and, therefore,

$$\begin{aligned} & \left( \frac{x(t) - x(s)}{t - s}, x(s) - x \right) \leq \frac{1}{t - s} \int_s^t (h(\tau) - Ax - y, x(\tau) - x) d\tau \\ & \quad + \frac{\omega_2}{t - s} \int_s^t |x(\tau) - x|^2 d\tau. \end{aligned} \quad (2.19)$$

This implies

$$\left( \frac{d}{dt} x(t), x(t) - x \right) \leq (h(t) - Ax - y + \omega_2(x(t) - x), x(t) - x), \quad (2.20)$$

a.e.,  $t \in (0, T)$ , that is,

$$\left( \frac{d}{dt} x(t) - h(t) - \omega_2 x(t) + (Ax + y + \omega_2 x), x(t) - x \right) \leq 0. \quad (2.21)$$

Since  $A + \partial\phi + \omega_2 I$  is maximal monotone, we have

$$\frac{d}{dt} x(t) - h(t) - \omega_2 x(t) \in -(A + \partial\phi + \omega_2 I)x(t), \quad \text{a.e., } t \in (0, T). \quad (2.22)$$

Thus, the proof is complete.  $\square$

**COROLLARY 2.1.** *Assume the hypotheses as in Proposition 2.1, in addition, assume that  $\partial\phi$  satisfies the growth condition as follows:*

$$\|z\|_* \leq M(|x| + 1), \quad \text{a.e., } x \in D(\phi), z \in \partial\phi(x). \quad (2.23)$$

Then equation (2.7) has a unique solution

$$x \in L^2(0, T; V) \cap W^{1,2}(0, T; V^*) \cap C([0, T]; H) \quad (2.24)$$

which satisfies

$$\|x\|_{L^2 \cap W^{1,2} \cap C} \leq C(1 + \|x_0\| + \|h\|_{L^2(0, T; V^*)}). \quad (2.25)$$

**PROOF.** From (2.7) and (2.23) it follows that

$$\left\| \frac{d}{dt} x(t) \right\|_* + \omega_1 \|x(t)\| \leq \omega_2 |x(t)| + M(|x(t)| + 1) + \|h(t)\|_*. \quad (2.26)$$

Hence, by virtue of (2.15) we have that

$$\|x\|_{W^{1,2}(0, T; H)} \leq C_2(1 + \|x_0\| + \|h\|_{L^2(0, T; V^*)}). \quad (2.27)$$

□

**REMARK 2.2.** If  $V$  is compactly imbedded in  $H$ , the imbedding  $L^2(0, T; V) \cap W^{1,2}(0, T; V^*) \subset L^2(0, T; H)$  is compact in Aubin [3, Rem. 1, Thm. 2]. Hence, the mapping  $h \mapsto x$  is compact from  $L^2(0, T; H)$  to  $L^2(0, T; H)$ .

**3. Nonlinear integrodifferential equation.** Let  $f : [0, T] \times V \rightarrow H$  be a nonlinear mapping satisfying the following variational evolution inequality:

$$|f(t, x) - f(t, y)| \leq L\|x - y\|, \quad f(t, 0) = 0 \quad (3.1)$$

for a positive constant  $L$ .

**THEOREM 3.1.** Let (2.5) and (3.1) be satisfied. Then (1.2) has a unique solution

$$x \in L^2(0, T; V) \cap C([0, T]; H). \quad (3.2)$$

Furthermore, there exists a constant  $C_2$  such that

$$\|x\|_{L^2 \cap C} \leq C_2(1 + \|x_0\| + \|h\|_{L^2(0, T; V^*)}). \quad (3.3)$$

If  $(x_0, h) \in V \times L^2(0, T; V^*)$ , then  $x \in L^2(0, T; V) \cap C([0, T]; H)$  and the mapping

$$V \times L^2(0, T; V^*) \ni (x_0, h) \mapsto x \in L^2(0, T; V) \cap C([0, T]; H) \quad (3.4)$$

is continuous.

**PROOF.** Let  $y \in L^2(0, T; V)$ . Then from (3.1),  $f(\cdot, y(\cdot)) \in L^2(0, T; H)$ . Thus, by virtue of Proposition 2.1 we know that the problem

$$\begin{aligned} \frac{dx(t)}{dt} + Ax(t) + \partial\phi(x(t)) &\ni f(t, y(t)) + h(t), \quad 0 < t \leq T, \\ x(0) &= x_0 \end{aligned} \quad (3.5)$$

has a unique solution  $x_y \in L^2(0, T; V) \cap C([0, T]; H)$ , where  $x_y$  is the solution of (3.5).

Let us choose a constant  $c > 0$  such that

$$\omega_1 - \frac{c}{2} > 0, \quad (3.6)$$

and let us fix  $T_0 > 0$  so that

$$(2c\omega_1 - c^2)^{-1} e^{2\omega_2 T_0} L < 1. \quad (3.7)$$

Let  $x_i, i = 1, 2$ , be the solution of (3.5) corresponding to  $y_i$ . Then, by the monotonicity of  $\partial\phi$ , it follows that

$$\begin{aligned} & (\dot{x}_1(t) - \dot{x}_2(t), x_1(t) - x_2(t)) + (Ax_1(t) - Ax_2(t), x_1(t) - x_2(t)) \\ & \leq (f(t, y_1(t)) - f(t, y_2(t)), x_1(t) - x_2(t)), \end{aligned} \quad (3.8)$$

and hence, using the assumption (2.5), we have that

$$\begin{aligned} & \frac{1}{2} \frac{d}{dt} |x_1(t) - x_2(t)|^2 + \omega_1 \|x_1(t) - x_2(t)\|^2 \\ & \leq \omega_2 |x_1(t) - x_2(t)|^2 + \|f(t, y_1(t)) - f(t, y_2(t))\|_* \|x_1(t) - x_2(t)\|. \end{aligned} \quad (3.9)$$

Since

$$\begin{aligned} & \|f(t, y_1(t)) - f(t, y_2(t))\|_* \|x_1(t) - x_2(t)\| \\ & \leq \frac{1}{2c} \|f(t, y_1(t)) - f(t, y_2(t))\|_*^2 + \frac{c}{2} \|x_1(t) - x_2(t)\|^2 \end{aligned} \quad (3.10)$$

for every  $c > 0$  and by integrating (3.9) over  $(0, T_0)$  we have

$$\begin{aligned} & |x_1(T_0) - x_2(T_0)|^2 + (2\omega_1 - c) \int_0^{T_0} \|x_1(t) - x_2(t)\|^2 dt \\ & \leq \frac{1}{c} \|f(t, y_1) - f(t, y_2)\|_{L^2(0, T_0; V^*)}^2 + 2\omega_2 \int_0^{T_0} |x_1(t) - x_2(t)|^2 dt, \end{aligned} \quad (3.11)$$

and by Gronwall's inequality,

$$\|x_1 - x_2\|_{L^2(0, T_0; V)}^2 \leq (2c\omega_1 - c^2)^{-1} e^{2\omega_2 T_0} \|f(t, y_1) - f(t, y_2)\|_{L^2(0, T_0; V^*)}^2. \quad (3.12)$$

Thus, from (3.1) it follows that

$$\|x_1 - x_2\|_{L^2} \leq (2c\omega_1 - c^2)^{-1} e^{2\omega_2 T_0} L \|y_1 - y_2\|_{L^2(0, T_0; V)}. \quad (3.13)$$

Hence we have proved that  $y \mapsto x$  is a strictly contraction from  $L^2(0, T_0; V)$  to itself if condition (3.7) is satisfied. It shows that (1.2) has a unique solution in  $[0, T_0]$ .

Let  $y$  be the solution of

$$\frac{dy(t)}{dt} + Ay(t) + \partial\phi(y(t)) \ni 0, \quad 0 < t \leq T_0, \quad y(0) = x_0. \quad (3.14)$$

Then, since

$$\frac{d}{dt} (x(t) - y(t)) + (Ax(t) - Ay(t)) + (\partial\phi(x(t)) - \partial\phi(y(t))) \ni f(t, x(t)) + h(t), \quad (3.15)$$

multiplying by  $x(t) - y(t)$  and using the monotonicity of  $\partial\phi$ , we obtain

$$\begin{aligned} & \frac{1}{2} \frac{d}{dt} |x(t) - y(t)|^2 + \omega_1 \|x(t) - y(t)\|^2 \\ & \leq \omega_2 |x(t) - y(t)|^2 + \|f(t, x(t)) + h(t)\|_* \|x(t) - y(t)\|. \end{aligned} \quad (3.16)$$

Therefore, putting

$$N = (2c\omega_1 - c^2)^{-1} e^{2\omega_2 T_0}, \quad (3.17)$$

from (3.1), it follows that

$$\begin{aligned} \|\mathbf{x} - \mathbf{y}\|_{L^2(0, T_0; V)} &\leq N \|f(\cdot, \mathbf{x}) + \mathbf{h}\|_{L^2(0, T_0; V^*)} \\ &\leq NL \|\mathbf{x}\|_{L^2(0, T_0; V)} + N \|\mathbf{h}\|_{L^2(0, T_0; V^*)}, \end{aligned} \quad (3.18)$$

and hence

$$\begin{aligned} \|\mathbf{x}\|_{L^2(0, T_0; V)} &\leq \frac{1}{1 - NL} \|\mathbf{y}\|_{L^2(0, T_0; V)} + N \|\mathbf{h}\|_{L^2(0, T_0; V^*)} \\ &\leq \frac{C_1}{1 - NL} \left(1 + \|\mathbf{x}_0\| + N \|\mathbf{h}\|_{L^2(0, T_0; V^*)}\right) \\ &\leq C_2 \left(1 + \|\mathbf{x}_0\| + \|\mathbf{h}\|_{L^2(0, T_0; V^*)}\right) \end{aligned} \quad (3.19)$$

for some positive constant  $C_2$ . Since condition (3.7) is independent of the initial values, the solution of (1.2) can be extended to the interval  $[0, nT_0]$  for natural number  $n$ , i.e., for the initial value  $\mathbf{x}(nT_0)$  in the interval  $[nT_0, (n+1)T_0]$ , as analogous estimate (3.19) holds for the solution in  $[0, (n+1)T_0]$ . Furthermore, similar to (2.12) and (2.15) in Section 2, the estimate (3.3) is easily obtained.

Now we prove the last result. If  $(\mathbf{x}_0, \mathbf{h}) \in V \times L^2(0, T; V^*)$  then  $\mathbf{x}$  belongs to  $L^2(0, T; V)$ . Let  $(\mathbf{x}_{0i}, \mathbf{h}_i) \in V \times L^2(0, T; V^*)$  and  $\mathbf{x}_i$  be the solution of (1.2) with  $(\mathbf{x}_{0i}, \mathbf{h}_i)$  in place of  $(\mathbf{x}_0, \mathbf{h})$  for  $i = 1, 2$ . Multiplying (1.2) by  $\mathbf{x}_1(t) - \mathbf{x}_2(t)$ , we have

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} |\mathbf{x}_1(t) - \mathbf{x}_2(t)|^2 + \omega_1 \|\mathbf{x}_1(t) - \mathbf{x}_2(t)\|^2 \\ \leq \omega_2 |\mathbf{x}_1(t) - \mathbf{x}_2(t)|^2 + \|f(t, \mathbf{x}_1(t)) - f(t, \mathbf{x}_2(t))\|_* \|\mathbf{x}_1(t) - \mathbf{x}_2(t)\| \\ + \|\mathbf{h}_1(t) - \mathbf{h}_2(t)\|_* \|\mathbf{x}_1(t) - \mathbf{x}_2(t)\|. \end{aligned} \quad (3.20)$$

If  $\omega_1 - c/2 > 0$ , we can choose a constant  $c_1 > 0$  so that

$$\begin{aligned} \omega_1 - \frac{c}{2} - \frac{c_1}{2} > 0, \\ \|\mathbf{h}_1(t) - \mathbf{h}_2(t)\|_* \|\mathbf{x}_1(t) - \mathbf{x}_2(t)\| \leq \frac{1}{2c_1} \|\mathbf{h}_1(t) - \mathbf{h}_2(t)\|_*^2 + \frac{c_1}{2} \|\mathbf{x}_1(t) - \mathbf{x}_2(t)\|^2. \end{aligned} \quad (3.21)$$

Let  $T_1 < T$  be such that

$$2\omega_1 - c - c_1 - c^{-1} e^{2\omega_2 T_1} L > 0. \quad (3.22)$$

Integrating (3.20) over  $[0, T_1]$ , where  $T_1 < T$  and as seen in the first part of the proof, it follows that

$$\begin{aligned}
& (2\omega_1 - c - c_1) \|x_1 - x_2\|_{L^2(0, T_0; V)}^2 \\
& \leq e^{2\omega_2 t_1} \left\{ \|x_{01} - x_{02}\| + \frac{1}{c} \|f(t, x_1) - f(t, x_2)\|_{L^2(0, T_0; V^*)}^2 + \frac{1}{c_1} \|h_1 - h_2\|_{L^2(0, T_0; V^*)} \right\} \\
& \leq e^{2\omega_2 T_1} \left\{ \|x_{01} - x_{02}\| + \frac{1}{c} L \|x_1 - x_2\|_{L^2(0, T_0; V)}^2 + \frac{1}{c_1} \|h_1 - h_2\|_{L^2(0, T_0; V^*)} \right\}.
\end{aligned} \tag{3.23}$$

Putting

$$N_1 = 2\omega_1 - c - c_1 - c^{-1} e^{2\omega_2 T_1} L, \tag{3.24}$$

we have

$$\|x_1 - x_2\|_{L^2} \leq \frac{e^{2\omega_2 T_1}}{N_1} \left( \|x_{01} - x_{02}\| + \frac{1}{c_1} \|h_1 - h_2\| \right). \tag{3.25}$$

Suppose  $(x_{0n}, h_n) \rightarrow (x_0, h)$  in  $V \times L^2(0, T; V^*)$ , and let  $x_n$  and  $x$  be the solutions of (1.2) with  $(x_{0n}, h_n)$  and  $(x_0, h)$ , respectively. Then, by virtue of (3.25) and (3.20), we see that  $x_n \rightarrow x$  in  $L^2(0, T_1, V) \cap C([0, T_1]; H)$ . This implies that  $x_n(T_1) \rightarrow x(T_1)$  in  $V$ . Therefore the same argument shows that  $x_n \rightarrow x$  in

$$L^2(T_1, \min\{2T_1, T\}; V) \cap C([T_1, \min\{2T_1, T\}]; H). \tag{3.26}$$

Repeating this process, we conclude that  $x_n \rightarrow x$  in  $L^2(0, T; V) \cap C([0, T]; H)$ .

If  $\partial\phi$  satisfies the growth condition (2.23) as is seen in Corollary 2.1, we can obtain the following result.  $\square$

**COROLLARY 3.1.** *Let (2.5), (3.1), and the growth condition (2.23) be satisfied. Then (1.2) has a unique solution*

$$x \in L^2(0, T; V) \cap W^{1,2}(0, T; V^*) \subset C([0, T]; H). \tag{3.27}$$

Furthermore, there exists a constant  $C_2$  such that

$$\|x\|_{L^2(0, T; V) \cap W^{1,2}(0, T; V^*)} \leq C_2 \left( 1 + \|x_0\| + \|h\|_{L^2(0, T; V^*)} \right). \tag{3.28}$$

If  $(x_0, h) \in V \times L^2(0, T; V^*)$ , then  $x \in L^2(0, T; V) \cap W^{1,2}(0, T; V^*)$  and the mapping

$$V \times L^2(0, T; V^*) \ni (x_0, h) \mapsto x \in L^2(0, T; V) \cap W^{1,2}(0, T; V^*) \tag{3.29}$$

is continuous.

**EXAMPLE.** Let  $\Omega$  be a region in an  $n$ -dimensional Euclidean space  $\mathbb{R}^n$  with boundary  $\partial\Omega$  and closure  $\bar{\Omega}$ . For an integer  $m \geq 0$ ,  $C^m(\Omega)$  is the set of all  $m$ -times continuously differentiable functions in  $\Omega$ , and  $C_0^m(\Omega)$  is its subspace consisting of functions with compact supports in  $\Omega$ . If  $m \geq 0$  is an integer and  $1 \leq p \leq \infty$ ,  $W^{m,p}(\Omega)$  is the set of all functions  $f$  whose derivative  $D^\alpha f$  up to degree  $m$  in the distribution sense belong to  $L^p(\Omega)$ . As usual, the norm of  $W^{m,p}(\Omega)$  is given by

$$\|f\|_{m,p} = \left( \sum_{|\alpha| \leq m} \|D^\alpha f\|_p^p \right)^{1/p} = \left\{ \sum_{|\alpha| \leq m} \int_\Omega |D^\alpha f(x)|^p dx \right\}^{1/p}, \tag{3.30}$$

where  $1 \leq p < \infty$  and  $D^0 f = f$ . In particular,  $W^{0,p}(\Omega) = L^p(\Omega)$  with the norm  $\|\cdot\|_{0,p}$ .



$W_0^{m,p}(\Omega)$  is the closure of  $C_0^\infty(\Omega)$  in  $W^{m,p}(\Omega)$ . For  $p' = p/(p-1)$ ,  $1 < p < \infty$ ,  $W^{-m,p}(\Omega)$  stands the dual space  $W_0^{m,p'}(\Omega)$  of  $W_0^{m,p}(\Omega)$  whose norm is denoted by  $\|\cdot\|_{-m,p}$ .

We take  $V = W_0^{m,2}(\Omega)$ ,  $H = L^2(\Omega)$  and  $V^* = W^{-m,2}(\Omega)$  and consider a nonlinear differential operator of the form

$$Ax = \sum_{|\alpha| \leq m} (-D)^\alpha A_\alpha(u, x, \dots, D^m x), \quad (3.31)$$

where  $A_\alpha(u, \xi)$  are real functions defined on  $\Omega \times \mathbb{R}^N$  and satisfy the following conditions:

(1)  $A_\alpha$  are measurable in  $u$  and continuous in  $\xi$ . There exists  $k \in L^2(\Omega)$  and a positive constant  $C$  such that

$$A_\alpha(u, 0) = 0, \quad |A_\alpha(u, \xi)| \leq C(|\xi| + k(u)), \quad \text{a.e., } u \in \Omega, \quad (3.32)$$

where  $\xi = (\xi_\alpha; |\alpha| \leq m)$ .

(2) For every  $(\xi, \eta) \in \mathbb{R}^N \times \mathbb{R}^N$  and for almost every  $u \in \Omega$  the following condition holds:

$$\sum_{|\alpha| \leq m} (A_\alpha(u, \xi) - A_\alpha(u, \eta))(\xi_\alpha - \eta_\alpha) \geq \omega_1 \|\xi - \eta\|_{m,2} - \omega_2 \|\xi - \eta\|_{0,2}, \quad (3.33)$$

where  $\omega_2 \in \mathbb{R}$  and  $\omega_1$  is a positive constant.

Let the sesquilinear form  $a : V \times V \rightarrow \mathbb{R}$  be defined by

$$a(x, y) = \sum_{|\alpha| \leq m} \int_\Omega A_\alpha(u, x, \dots, D^m x) D^\alpha y \, du. \quad (3.34)$$

Then by Lax-Milgram theorem we know that the associated operator  $A : V \rightarrow V^*$ , defined by

$$(Ax, y) = a(x, y), \quad x, y \in V, \quad (3.35)$$

is monotone and semicontinuous and satisfies conditions (2.5) in Section 2.

Let  $g(t, u, x, p)$ ,  $p \in \mathbb{R}^m$ , be assumed that there is a continuous  $\rho(t, r) : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}^+$  and a real constant  $1 \leq \gamma$  such that

$$g(t, u, 0, 0) = 0,$$

$$|g(t, u, x, p) - g(t, u, x, q)| \leq \rho(t, |x|)(1 + |p|^{\gamma-1} + |q|^{\gamma-1})|p - q|, \quad (3.36)$$

$$|g(t, u, x, p) - g(t, u, y, p)| \leq \rho(t, |x| + |y|)(1 + |p|^\gamma)|x - y|.$$

Let

$$f(t, x)(u) = g(t, u, x, Dx, D^2 x, \dots, D^m x). \quad (3.37)$$

Then noting that

$$\begin{aligned} \|f(t, x) - f(t, y)\|_{0,2}^2 &\leq 2 \int_\Omega |g(t, u, x, p) - g(t, u, x, q)|^2 \, du \\ &\quad + 2 \int_\Omega |g(t, u, x, q) - g(t, u, y, q)|^2 \, du, \end{aligned} \quad (3.38)$$

where  $p = (Dx, \dots, D^m x)$  and  $q = (Dy, \dots, D^m y)$ , it follows from (3.36) that

$$\|f(t, x) - f(t, y)\|_{0,2}^2 \leq L(\|x\|_{m,2}, \|y\|_{m,2}) \|x - y\|_{m,2}, \quad (3.39)$$

where  $L(\|x\|_{m,2}, \|y\|_{m,2})$  is a constant depending on  $\|x\|_{m,2}$  and  $\|y\|_{m,2}$ .

Let  $\phi: V \rightarrow (-\infty, +\infty]$  be a lower semicontinuous, proper convex function. Then for  $x_0 \in W_0^{m,2}(\Omega)$  satisfying that  $\phi(x_0) < \infty$  and  $h \in L^2(0, T; W^{-m,2}(\Omega))$ , (1.2) is caused by the following nonlinear variational inequality problem:

$$\begin{aligned} & \left( \frac{dx(t)}{dt} + Ax(t), x(t) - z \right) + \phi(x(t)) - \phi(z) \\ & \leq (f(t, x(t)) + h(t), x(t) - z), \quad a.e., 0 < t \leq T, z \in W_0^{m,2}(\Omega), \\ & x(0) = x_0 \end{aligned} \quad (3.40)$$

has a unique solution

$$x \in L^2(0, T; W_0^{m,2}(\Omega)) \cap C([0, T]; L^2(\Omega)). \quad (3.41)$$

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