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# A Stefan Problem with Memory and Nonlinear Boundary Condition

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Abstract. This note is devoted to the study of a Stefan problem with memory that includes a third type boundary condition associated with a maximal monotone nonlinearity. The corresponding initial-boundary value problem can be formulated as a Cauchy problem for an abstract doubly nonlinear integrodifferential equation which belongs to a class already analyzed by the authors in a recent paper [2]. A slight variation of the abstract theory developed in [2] is then applied to deduce the existence of a solution to our Stefan problem.

#### 1. Introduction

Let us consider a two-phase material which occupies a bounded domain  $\Omega \subset \mathbb{R}^3$  with smooth boundary  $\Gamma$ , at any time  $t \in [0,T]$ , T>0 being fixed. This system is characterized by a pair of state variables, namely the (relative) temperature  $\vartheta$  and the phase proportion X. We assume that the evolution of the pair  $(\vartheta, X)$  is governed by the following energy balance equation (see [7, 8, 9] and references therein)

$$\partial_t(\vartheta + \chi + \varphi * \vartheta + \psi * \chi) - \Delta(\vartheta + k * \vartheta) = g \quad \text{in } Q := \Omega \times (0, T)$$
 (1.1)

coupled with the condition

$$\chi \in \mathcal{H}(\vartheta)$$
 in  $Q$  (1.2)

relating X to  $\vartheta$ . Here,  $\Delta$  is the usual Laplace operator acting on the space variables,  $\partial_t = \partial/\partial t$ , and \* denotes the convolution product with respect to time over (0,t), that is, for instance,

$$(\varphi * \vartheta)(\cdot,t) = \int_0^t \varphi(t-s)\vartheta(\cdot,s)ds, \quad t \in [0,T].$$

In addition,  $\mathcal{H}$  stands for the Heaviside graph  $(\mathcal{H}(r) = 0 \text{ if } r < 0, \ \mathcal{H}(0) = [0,1], \ \mathcal{H}(r) = 1 \text{ if } r > 0)$  and the memory kernels  $\varphi, \psi, k : (0,T) \to \mathbb{R}$  are given along with the function  $g: Q \to \mathbb{R}$ .

Initial and boundary value problems for the system (1.1)-(1.2) have been investigated in several papers (see [4, 6, 7, 9], cf. also [1, 5, 11] for related problems). Nevertheless, in all the mentioned literature, (1.1)-(1.2) is complemented with variational boundary conditions, that turn out to be linear with respect to  $\vartheta$  and/or the outward normal derivative  $\partial_{\nu}\vartheta$ . On the contrary, in this note we prove the existence of solutions to an initial-boundary value problem for (1.1)-(1.2) characterized by a nonlinear boundary condition. To be more precise, we supply the system with

$$\partial_{\nu}(\vartheta + k * \vartheta) + \alpha(\vartheta) \ni h \quad \text{on } \Sigma := \Gamma \times (0, T)$$
 (1.3)

$$(\vartheta + \chi)(\cdot, 0) = u_0 \quad \text{in } \Omega \tag{1.4}$$

where  $\alpha : \mathbb{R} \to 2^{\mathbb{R}}$  denotes a maximal monotone graph, and the functions  $h : \Sigma \to \mathbb{R}$  and  $u_0 : \Omega \to \mathbb{R}$  are known.

Problem (1.1)-(1.4) contains two monotone nonlinearities represented by the maximal monotone graphs  $\mathcal{H}$  and  $\alpha$ . In Section 3, we consider an extended version of (1.1)-(1.4) in which the kernels  $\varphi$  and  $\psi$  are allowed to depend on the space variables too, and where the term  $-k * \Delta \vartheta$  is replaced by a rather general second order linear convolution operator acting on  $\vartheta$ . Moreover, we let the right hand side g of (1.1) incorporate an additional nonlinearity in order to represent not only a measurable function of (x,t) but a Lipschitz continuous function of  $\vartheta$  as well. Then we show that the resulting problem can be reformulated as a Cauchy problem for a doubly nonlinear integrodifferential evolution equation.

The abstract formulation we obtain essentially reduces to a particular case of a class of evolution equations studied in [2]. In that paper, two existence results are proved by means of a semi-implicit time discretization procedure. Here, in Section 2, we state a slight generalization of the main theorem of [2], whose proof can be achieved by performing simple changes in the original one. This result applies to the abstract equation

$$(M\vartheta)' + A\vartheta + B * \vartheta \ni f + F(M\vartheta) + G(\vartheta) \quad \text{in } V', \text{ a.e. in } (0,T)$$
 (1.5)

where V' is meant to be the dual space of  $V = H^1(\Omega)$  in the framework of (1.1)-(1.4). We also point out that M takes the place of  $\mathcal{I} + \mathcal{H}$  ( $\mathcal{I}$  being the identity mapping) and is maximal monotone from  $H = L^2(\Omega)$  to the same space H (identified with its dual space). The other maximal monotone operator is A which works from V to V' and collects the contributions of  $-\Delta \vartheta$  and  $\alpha(\vartheta)$  from (1.1) and (1.3), while B is a function from [0,T] into the space of linear bounded operators from V to V'. On the other hand, f maps (0,T) into V' and F, G are causal (cf. Section 2 for a precise definition) Lipschitz continuous operators on  $L^2(0,T;H)$ . In addition, F is required to be linear and it is naturally applied to the same selection of  $M(\vartheta)$  appearing on the left hand side of (1.5).

The existence of a solution to the Cauchy problem for (1.5) is established in the next section. Afterwards, the abstract result is used in Section 3 to deduce the existence of weak solutions to the above mentioned generalized version of (1.1)-(1.4).

# 2. Abstract result

On account of [2, Sect. 2], we introduce the hypotheses on the data of the Cauchy problem associated with (1.5).

(A1) Let V and W be reflexive real Banach spaces and let H denote a real Hilbert space which is identified with its dual. We assume that

$$V \hookrightarrow W \hookrightarrow H \hookrightarrow W' \hookrightarrow V'$$

with dense and continuous injections, the first and the last embeddings being also compact.

(A2) M is a maximal monotone operator from H to H that is linearly bounded, namely,

$$\exists C_1 > 0 : ||w||_H \le C_1 (1 + ||v||_H) \quad \forall v \in H, \ \forall w \in M(v)$$
 (2.1)

and  $M^{-1}$  is Lipschitz continuous, i.e.,

$$\exists C_2 > 0 : C_2 ||v_1 - v_2||_H^2 \le (w_1 - w_2, v_1 - v_2)$$

$$\forall v_1, v_2 \in H, \ \forall w_1 \in M(v_1), \ \forall w_2 \in M(v_2)$$
(2.2)

where  $(\cdot, \cdot)$  stands for the scalar product in H.

(A3) A is a maximal monotone and bounded operator from V to V' such that  $A = A_1 + A_2$ , where  $A_i$  coincides with the subdifferential  $\partial J_i$  of a convex and lower semicontinuous function  $J_i: V \to \mathbb{R}$ , for i = 1, 2. Furthermore,  $A_1$  is linear,  $A_2$  is bounded from V to W', and  $J := J_1 + J_2$  satisfies

$$\frac{1}{2} \|v\|_{H}^{2} + J(v) \ge C_{3} \|v\|_{V}^{p} - C_{4} \quad \forall v \in V$$
(2.3)

for some constants  $p \ge 2$ ,  $C_3 > 0$ ,  $C_4 \ge 0$ .

- (A4)  $B \in W^{1,1}(0,T;\mathcal{L}(V,V'))$ , where  $\mathcal{L}(V,V')$  stands for the Banach space of all the linear and continuous operators from V to V'.
- (A5)  $F, G: L^2(0,T;H) \to L^2(0,T;H)$  are two Lipschitz continuous operators that are causal in the sense that

if 
$$v_1, v_2 \in L^2(0, T; H)$$
,  $t \in (0, T)$ , and  $v_1 = v_2$  a.e. in  $(0, t)$ , then  $F(v_1) = F(v_2)$ ,  $G(v_1) = G(v_2)$  a.e. in  $(0, t)$ .

Moreover, F is linear.

- (A6)  $f \in L^2(0,T;H) + W^{1,1}(0,T;V').$
- (A7)  $u_0 \in H$ ,  $\vartheta_0 := M^{-1}(u_0) \in V$ ,  $J(\vartheta_0) < +\infty$ .

Here is the precise formulation of the Cauchy problem.

**Problem (P)** Find  $\vartheta \in L^{\infty}(0,T;V)$  and two auxiliary functions

$$u \in W^{1,2}(0,T;V') \cap L^{\infty}(0,T;H), \quad \xi \in L^{\infty}(0,T;V')$$
 (2.4)

such that

$$u' + \xi + B * \vartheta = f + F(u) + G(\vartheta) \quad \text{in } V', \text{ a.e. in } (0, T)$$
 (2.5)

$$u(t) \in M(\vartheta(t))$$
 for a.a.  $t \in (0,T)$  (2.6)

$$\xi(t) \in A(\vartheta(t))$$
 for a.a.  $t \in (0,T)$  (2.7)

$$u(0) = u_0 \quad \text{in } V'.$$
 (2.8)

The existence of a solution to (P) is ensured by

**Theorem 2.1** Let (A1)-(A7) hold. Then there exists at least one solution  $(\vartheta, u, \xi)$  to Problem (P), with the additional property that  $\vartheta \in W^{1,2}(0,T;H)$ .

A comparison between our Problem (P) and its counterpart in [2] shows that the term

$$(B * \vartheta)(t) = \int_0^t B(t - s)\vartheta(s)ds, \quad t \in [0, T]$$

is now used in place of the original one, which is  $k * B\vartheta$  for a kernel k in  $W^{1,1}(0,T)$  and some operator  $B \in \mathcal{L}(V,V')$  (in fact, k \* B is a special case of B \*, cf. (A4)). However, a careful examination of the proof of Theorem 2.1 in [2] reveals that the procedure devised there also works in the present case. Basically, the main change concerns the proof of [2, Lemma 3.6], where one has to deduce [2, ineq. (3.19)]. This can be done by taking into account that [2, ineq. (3.25)] still follows from [2, ineq. (3.23)] in our current setup.

Remark 2.2 Regarding (A3), we note that the subdifferential  $\partial J$  coincides with the sum  $\partial J_1 + \partial J_2 = A$  and that the functions J,  $J_1$ , and  $J_2$  are all continuous from V to IR (cf. Remarks 2.3 and 2.4 in [2]).

# 3. Application

Here we consider a generalization of the Stefan problem (1.1)-(1.2) and provide a weak formulation of it in accordance with Problem (P). Then, the existence of solutions can be demonstrated by applying Theorem 2.1 (see [2, Sect. 5] for other possible applications of the abstract result).

Throughout this section,  $\Omega$  will denote a smooth bounded domain of  $\mathbb{R}^N$   $(N \geq 1)$  and the notation for  $\Gamma$ , Q,  $\Sigma$  is the same as in the Introduction. As usual, the variable in  $\Omega \cup \Gamma$  is indicated by  $x = (x_1, \ldots, x_N)$  and  $\partial_{x_j}$  simply replaces  $\partial/\partial x_j$ ,  $j = 1, \ldots, N$ .

We start by setting the (formal) Stefan problem for the unknowns  $\vartheta: Q \to \mathbb{R}$  and  $\chi: Q \to [0,1]$  which have to satisfy

$$\partial_t(\vartheta + \chi + \varphi(x, \cdot) * \vartheta + \psi(x, \cdot) * \chi) + \mathcal{A}\vartheta + \mathcal{B} * \vartheta = g(x, t, \vartheta) \quad \text{in } Q$$
 (3.1)

$$X \in \mathcal{H}(\vartheta)$$
 in  $Q$  (3.2)

$$\partial_{\nu(\mathcal{A}+\mathcal{B}*)}\vartheta + \alpha(\vartheta) \ni h(x,t) \quad \text{on } \Sigma$$
 (3.3)

$$(\vartheta + \chi)|_{t=0} = u_0 \quad \text{in } \Omega \tag{3.4}$$

in a suitable sense, where  $\varphi, \psi: Q \to \mathbb{R}$  and  $g: Q \times \mathbb{R} \to \mathbb{R}$  are prescribed. Moreover,  $\mathcal{A}$  is the linear second order differential operator

$$(\mathcal{A}v)(x) := -\sum_{i,m=1}^{N} \partial_{x_{i}}(a_{jm}(x)\partial_{x_{m}}v(x)), \quad x \in \Omega$$
(3.5)

and  $\mathcal{B} * \vartheta$  is defined by

$$(\mathcal{B}*v)(x,t) := -\sum_{j,m=1}^{N} \partial_{x_j} \int_0^t (b_{jm}(x,t-s)\partial_{x_m}v(x,s))ds, \quad (x,t) \in Q.$$
 (3.6)

Here the coefficients  $a_{jm}$  and  $b_{jm}$  are measurable functions from  $\Omega$  and Q, respectively, to  $\mathbb{R}$ . Note that both  $\mathcal{A}$  and  $\mathcal{B}$  are in divergence form. Besides,  $\partial_{\nu(\mathcal{A}+\mathcal{B}*)}$  denotes the conormal derivative related to the operator  $\mathcal{A} + \mathcal{B}*$  (see below for details), while  $h: \Sigma \to \mathbb{R}$  and  $u_0: \Omega \to \mathbb{R}$  are given data.

Let us introduce now the assumptions that will enable us to reformulate (3.1)-(3.4) as **(P)**.

- (B1)  $\varphi, \psi \in W^{1,1}(0,T;L^{\infty}(\Omega)).$
- (B2) g is a Carathéodory function satisfying  $g(\cdot, \cdot, 0) \in L^2(Q)$  and

$$|g(t,x,z_1)-g(t,x,z_2)| \le c_1|z_1-z_2|$$
 for a.a.  $(x,t) \in Q, \ \forall z_1, z_2 \in \mathbb{R}$ .

for some positive constant  $c_1$ .

(B3)  $a_{jm} = a_{mj} \in L^{\infty}(\Omega)$  and  $b_{jm} \in W^{1,1}(0,T;L^{\infty}(\Omega))$  for  $j,m = 1,\ldots,N$ . In addition, there exists a constant  $c_2 > 0$  such that

$$\sum_{j,m=1}^{N} a_{jm}(x) y_j y_m \ge c_2 |y|^2 \quad \forall y = (y_1, \dots, y_N) \in \mathbb{R}^N, \text{ for a.a. } x \in \Omega.$$
 (3.7)

Also, setting

$$a(v,w) := \sum_{i,m=1}^{N} \int_{\Omega} a_{jm} v_{x_j} w_{x_m} \quad \forall v, w \in H^1(\Omega)$$

and associating with any  $v \in L^2(0,T;H^1(\Omega))$  the element  $\beta * v \in C^0([0,T];H^1(\Omega)')$  specified by

$$H^{1}(\Omega)'((\beta * v)(t), w)_{H^{1}(\Omega)} := \sum_{j,m=1}^{N} \int_{\Omega} \left( b_{jm} * v_{x_{j}} \right) (\cdot, t) w_{x_{m}}$$

$$\forall w \in H^{1}(\Omega), \ \forall t \in [0, T], \tag{3.8}$$

we point out that the conormal derivative  $\partial_{\nu(A+B*)}$  is then defined for all  $v \in L^2(0,T;H^1(\Omega))$  such that  $(A+B*)v \in L^2(0,T;L^2(\Omega))$  by

$$L^{2}(0,T;H^{-1/2}(\Gamma))\langle\partial_{\nu(\mathcal{A}+\mathcal{B}*)}v,w\rangle_{L^{2}(0,T;H^{1/2}(\Gamma))}$$

$$:= \int_{0}^{T} \left(a(v(\cdot,t),w(\cdot,t)) + {}_{H^{1}(\Omega)'}\langle(\beta*v)(t),,w(\cdot,t)\rangle_{H^{1}(\Omega)}\right)dt$$

$$-\int_{0}^{T} \int_{\Omega} w(\mathcal{A}+\mathcal{B}*)v \quad \forall w \in L^{2}(0,T;H^{1}(\Omega)). \tag{3.9}$$

(B4)  $\alpha = \partial \phi$  where  $\phi : \mathbb{R} \to \mathbb{R}$  is a convex potential satisfying

$$\phi(z) \le c_3 \left( |z|^2 + 1 \right) \quad \forall z \in \mathbb{R}$$

for some positive constant  $c_3$ .

(B5) 
$$h \in W^{1,1}(0,T;L^2(\Gamma)), u_0 \in L^2(\Omega), \text{ and } \vartheta_0 = (\mathcal{I} + \mathcal{H})^{-1}(u_0) \in H^1(\Omega).$$

Therefore, on account of (B1)-(B5), we can now state a weak formulation of the Stefan problem (3.1)-(3.4). For the sake of convenience, in the sequel we denote by  $\langle \cdot, \cdot \rangle$  the duality pairing between  $H^1(\Omega)'$  and  $H^1(\Omega)$ .

**Problem (S)** Find  $\vartheta \in W^{1,2}(0,T;L^2(\Omega)) \cap L^{\infty}(0,T;H^1(\Omega))$  and the auxiliary functions  $\chi \in L^{\infty}(Q), \quad \eta \in L^{\infty}(0,T;L^2(\Gamma))$ 

which satisfy

$$\vartheta + \chi \in W^{1,1}(0, T; H^1(\Omega)')$$
 (3.10)

$$<\partial_{t}(\vartheta + \chi + \varphi * \vartheta + \psi * \chi), v > + a(\vartheta, v) + < \beta * \vartheta, v > + \int_{\Gamma} \eta v$$

$$= (g(\cdot, \cdot, \vartheta), v) + \int_{\Gamma} hv \quad \forall v \in H^{1}(\Omega), \text{ a.e. in } (0, T)$$
(3.11)

$$\chi \in \mathcal{H}(\vartheta)$$
 a.e. in  $Q$  (3.12)

$$\eta \in \alpha(\vartheta) \quad \text{a.e. on } \Sigma$$
(3.13)

$$(\vartheta + \chi)(0) = u_0 \quad \text{in } H^1(\Omega)'. \tag{3.14}$$

Our main result is

**Theorem 3.1** Let (B1)-(B5) hold. Then Problem (S) admits a solution.

Remark 3.2 It is worth noting that Theorem 3.1 can be viewed as a generalization of [10, Prop. 2.4]. Moreover, making a comparison between Problem (S) and (3.1)-(3.4), we observe that equation (3.1) does not hold in  $L^2(Q)$  and, especially, the boundary condition (3.3) cannot be recovered in the sense of traces in  $L^2(0,T;H^{-1/2}(\Gamma))$  (contrary to the example developed in [2, Subsect. 5.1]). However, choosing  $v \in H_0^1(\Omega)$  as a test function in (3.11), it is straightforward to deduce

$$a(\vartheta, v) + \langle \beta * \vartheta, v \rangle = -\langle \partial_t(\vartheta + \chi + \varphi * \vartheta + \psi * \chi) - g(\cdot, \cdot, \vartheta), v \rangle$$
$$\forall v \in H_0^1(\Omega), \text{ a.e. in } (0, T).$$

Then, integrating in time over (0,t),  $t \in (0,T]$ , and recalling (B3), (3.5), and (3.6), we obtain with the help of (3.14)

$$((\mathcal{A} + B*)(1*\vartheta))(t) = -(\vartheta + \chi + \varphi * \vartheta + \psi * \chi)(\cdot, t) + u_0 + \int_0^t g(\cdot, s, \vartheta(\cdot, s))ds$$
in  $H^{-1}(\Omega)$ , for a.a.  $t \in (0, T)$  (3.15)

where  $(1*\vartheta)(\cdot,t) = \int_0^t \vartheta(\cdot,s)ds$ . Note that the right hand side of (3.15) belongs to  $L^2(Q)$ . Hence, we have that  $(A+B*)(1*\vartheta) \in L^2(Q)$  and, in view of (3.9), the integrated boundary condition

$$\partial_{\nu(\mathcal{A}+\mathcal{B}*)}(1*\vartheta)+1*\eta\ni 1*h$$

(cf. (3.13) as well) holds in the sense of traces in  $L^2(0,T;H^{-1/2}(\Gamma))$ . At this point, we could also argue that equation (3.1) makes sense, e.g., in  $W^{-1,2}(0,T;H^{-1}(\Omega))$ .

**Proof of Theorem 3.1.** It suffices to show that Problem (S) can be put in the abstract framework of (P). Then, the existence will follow from Theorem 2.1. Hence, let  $V = H^1(\Omega)$ ,  $H = L^2(\Omega)$ , and introduce the new variable

$$u = \vartheta + \chi. \tag{3.16}$$

Note that, owing to (B1), the relations (3.11)-(3.12) can be rewritten in the form

$$<\partial_t u, v> + a(\vartheta, v) + \int_{\Gamma} \eta v + <\beta * \vartheta, v> = < f, v> + (F(u) + G(\vartheta), v)$$
$$\forall v \in V', \text{ a.e. in } (0, T)$$

$$u \in (\mathcal{I} + \mathcal{H})(\vartheta)$$
 a.e. in  $Q$ 

where

$$\langle f(t), v \rangle = \int_{\Gamma} h(\cdot, t)v$$
 (3.17)

for any  $v \in V$  and almost any  $t \in [0,T]$ . Here, we have set

$$F(u)(x,t) = -\psi(x,0)u(x,t) - (\partial_t \psi * u)(x,t)$$
(3.18)

$$G(\vartheta)(x,t) = g(x,t,\vartheta(x,t)) + (\psi - \varphi)(x,0)\vartheta(x,t) + (\partial_t(\psi - \varphi) * \vartheta)(x,t)$$
(3.19)

for almost all  $(x,t) \in Q$ . Using (B1)-(B2) and Young's inequality for convolution products, it is not difficult to check that F and G are Lipschitz continuous and causal operators from  $L^2(0,T;H)$  to itself, whence (A5) is fulfilled.

On the other hand, the maximal monotone operator M defined by

$$Mv = (\mathcal{I} + \mathcal{H})(v), \quad v \in H$$
 (3.20)

clearly satisfies (A2) and, in particular, (2.1)-(2.2). Next, let us take  $W = H^{3/4}(\Omega)$ , so that (A1) holds, and specify the functions

$$J_1(v) = \frac{1}{2}a(v,v), \quad J_2(v) = \int_{\Gamma} \phi(v), \quad v \in V.$$
 (3.21)

In view of (B3), the quadratic form a is continuous and symmetric. Therefore  $A_1 = \partial J_1$  is a linear and bounded operator from V to V' which is given by

$$\langle A_1(v), w \rangle = a(v, w) \quad \forall v, w \in V. \tag{3.22}$$

As far as  $A_2 = \partial J_2$  is concerned, we can invoke, for instance, [2, Lemmas 5.1 and 5.2] and verify that

$$w \in A_2(z)$$
 if and only if  $\langle w, v \rangle = \int_{\Gamma} \omega v \quad \forall v \in V$ ,  
for some  $\omega \in L^2(\Gamma)$  such that  $\omega \in \partial \phi(z)$  a.e. in  $\Gamma$ . (3.23)

In addition, from (B4) it follows that (see, e.g., [2, Lemma 5.2]) there exists a positive constant  $C_5$ , depending only on  $c_3$  and the surface measure of  $\Gamma$ , such that

$$|\langle w, v \rangle| \le C_5 \left(1 + ||z|_{\Gamma}||_{L^2(\Gamma)}\right) ||v|_{\Gamma}||_{L^2(\Gamma)} \quad \forall z, v \in V, \ \forall w \in A_2(z).$$
 (3.24)

Since the trace operator  $v \mapsto v|_{\Gamma}$  is continuous from W to  $L^2(\Gamma)$ , by (3.24) we deduce that  $A_2 = \partial J_2$  maps bounded sets of V into bounded sets of the dual space of W. Then, in order to conclude the verification of (A3), it remains to check (2.3). Note, however, that (2.3) is a direct consequence of (3.21), (3.7), and the fact that  $\phi$  is bounded from below by an affine function (see, e.g., [3, Prop. 2.1, p. 51]). Hence, by recalling that  $A = A_1 + A_2$ , it turns out that assumption (A3) is completely satisfied.

Next, we introduce the operator

$$\langle B(t)v, w \rangle = \sum_{j,m=1}^{N} \int_{\Omega} b_{jm}(\cdot, t) v_{x_j} w_{x_m} \quad \forall v, w \in V, \ \forall t \in [0, T].$$
 (3.25)

and use (B3) to infer that B fulfills (A4). Moreover, on account of (3.8), it is clear that

the image of 
$$v \in L^2(0,T;V)$$
 under  $(B*)$  is  $\beta * v \in L^2(0,T;V')$ .

Finally, we observe that (B4), (B5), (3.17), (3.20), and (3.21) entail the validity of (A6) and (A7).

In conclusion, thanks to (3.16)-(3.23) and (3.25), we deduce that Problem (S) can be equivalently set as Problem (P). Indeed, the solution component  $\xi$  in (P) satisfies  $\xi = A_1 \vartheta + \xi_2$  for some  $\xi_2 \in A_2(\vartheta)$  almost everywhere in (0,T), and  $\eta$  in (S) is exactly the boundary function corresponding to  $\xi_2$  in (3.23). Thus, the  $L^{\infty}(0,T;L^2(\Gamma))$  regularity of  $\eta$  follows from (2.4) and (3.24). Note also that  $\chi \in L^{\infty}(Q)$  comes directly from (3.12), which actually implies that  $0 \leq \chi \leq 1$  almost everywhere in Q. Then, Theorem 2.1 enables us to conclude the proof.  $\square$ 

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