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Nonlinear Differential Equations

Lecture notes for the course NMNV406

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Chapter 1

Introduction

We initially look at a brief motivation behind studying nonlinear differential equations as well as some basic results from functional analysis and analysis of partial differential equations.

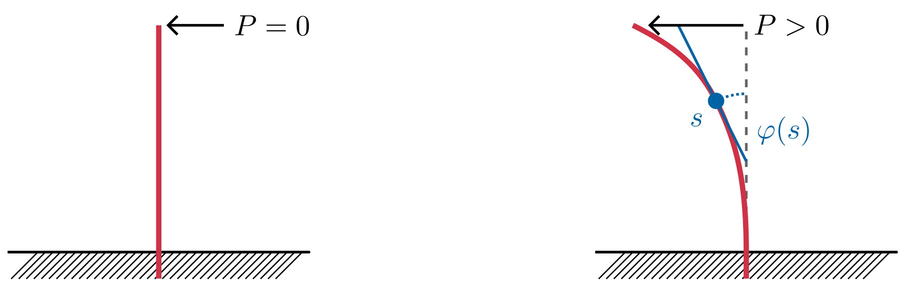
1.1 Motivation

The studying of the analysis and numerical solution of nonlinear differential equations is important as nonlinear equations appear in modelling of even fairly trivial problems. The following example from Böhmer (2010), which models a fairly simple problem, illustrates the importance of nonlinear differential equations.

Example 1.1 (Bending rod with perpendicular load (Böhmer, 2010, Example 1.1)). Consider a vertical rod of length L which is clamped at the bottom and free to move at the top, with a load P applied perpendicular at the free end; see Figure 1.1(a). For a *small* P the displacement, x, of the end of the rod is proportional to P; i.e., it exhibits a linear relationship

$$x = cP, \tag{1.1}$$

where c is some constant depending on the material properties of the rod. However, a simple experiment with a vertical rod will demonstrate that the displacement behaves non-linearly with respect to P for large P, and may even break under certain loads. As such, it is necessary to derive a nonlinear model to incorporate these effects. We can argue that the (local) strain energy of the rod U at a point with arc length s from the bottom of the rod can be obtained analogously to the kinetic energy of a moving body, see Böhmer (2010, Example



(a) Initial state ($P = 0$)

(b) Bending under load ($P > 0$)

Figure 1.1: Bending rod with perpendicular load

1.1); i.e.,

$$U(s) = \frac{\alpha}{2}\left(\frac{\mathrm{d}^2\varphi}{\mathrm{d}s^2}(s)\right)^2,$$

where $\varphi(s)$ is the angle between the vertical and the tangent to the point s, see Figure 1.1(b), and α is the bending stiffness of the material. We can then calculate the total energy of the deformed rod U_B by simply integrating over the length of the rod L:

$$U_B = \frac{\alpha}{2}\int_0^L \left(\frac{\mathrm{d}^2\varphi}{\mathrm{d}s^2}\right)^2 \mathrm{d}s, \qquad \varphi \in C^1([0, L]). \tag{1.2}$$

Additionally, the potential energy due to moving the top of the rod is given by $-Px(L)$, where $x(s)$ is the displacement at s. By simple trigonometry

$$\frac{\mathrm{d}x}{\mathrm{d}s} = \sin\varphi(s),$$

and, hence, with the fact that $x(0) = 0$ we have that

$$x(L) = \int_0^L \sin\varphi(s)\,\mathrm{d}s. \tag{1.3}$$

We can compute the total potential energy as simply the sum of (1.2) and (1.3)

$$V(\phi) = \frac{\alpha}{2}\int_0^L \left(\frac{\mathrm{d}^2\varphi}{\mathrm{d}s^2}\right)^2 \mathrm{d}s - P\int_0^L \sin\varphi(s)\,\mathrm{d}s. \tag{1.4}$$

One of the fundamental principals of mechanics states that an equilibrium of a system is characterised by a minimum of its potential; i.e., for every small ψ

$$V(\varphi + \psi) \geq V(\varphi).$$

We *claim* the minimum (1.4) is characterised by the nonlinear boundary value problem

$$\frac{\mathrm{d}^2\varphi}{\mathrm{d}s^2} + \lambda\cos\varphi = 0, \qquad \lambda := \frac{P}{\alpha} \tag{1.5}$$

with boundary conditions

$$\varphi(0) = \frac{\mathrm{d}\varphi}{\mathrm{d}s}(L) = 0. \tag{1.6}$$

See Böhmer (2010, Example 1.1) for a demonstration that the solution of the boundary value problem (1.5)–(1.6) is equivalent to the minimisation of V in (1.4). We can show for small φ that the linear and nonlinear models are related. We note that for small angles φ that $\sin\varphi \approx \phi$ and $\cos\varphi \approx 1$; therefore,

$$\frac{\mathrm{d}^2\varphi}{\mathrm{d}s^2} + \lambda\cos\varphi \approx \frac{\mathrm{d}^2\varphi}{\mathrm{d}s^2} + \lambda = 0 \qquad \Longrightarrow \qquad \varphi \approx -\frac{\lambda s^2}{2} + \mu s + \nu$$

where μ and ν are constants. From the boundary conditions (1.6) we can find that $\nu = 0$ and $\mu = L\lambda$. Then,

$$x(L) = \int_0^L \sin\varphi\,\mathrm{d}s \approx \int_0^L \varphi\,\mathrm{d}s = \lambda\left(-\frac{s^3}{6} + L\frac{s^2}{2}\right)\Bigg|_0^L = P\frac{L^3}{3\alpha};$$

hence, setting $c = L^3/3\alpha$ recovers the linear model equation (1.1).

1.2 Nonlinear (partial) differential equations

We now consider a general initial definition, and classification, of nonlinear differential equations. To this end, we first define some necessary notation.

We denote by $\Omega \subset \mathbb{R}^n$ a bounded measurable domain with Lipschitz continuous boundary. Let $n \in \mathbb{N}$ and define a *multi-index* $\alpha = (\alpha_1, \ldots, \alpha_n) \in \mathbb{N}_0^n$ with length

$$|\alpha| = \sum_{j=1}^{n} \alpha_j.$$

It is possible to show that for $k \in \mathbb{N}_0$ there exists

$$\kappa = \frac{(n+k)!}{n!k!} \tag{1.7}$$

multi-indices of length $|\alpha| \leq k$. Then, for a function $u(\boldsymbol{x}) : \Omega \to \mathbb{R}$, we define

$$\partial^\alpha u := \frac{\partial^{|\alpha|}}{\partial x_1^{\alpha_1} \ldots \partial x_n^{\alpha_n}}, \tag{1.8}$$

$$\delta_k u := (\partial^\alpha u)_{|\alpha| \leq k} = \left(u, \frac{\partial u}{\partial x_1}, \ldots, \frac{\partial u}{\partial x_n}, \frac{\partial^2 u}{\partial x_1^2}, \frac{\partial^2 u}{\partial x_1 \partial x_2}, \ldots, \frac{\partial^k n}{\partial x_n^k} \right), \tag{1.9}$$

$$\widehat{\delta}_k u := (\partial^\alpha u)_{|\alpha| = k} = \left(\frac{\partial^k u}{\partial x_1^k}, \ldots, \frac{\partial^k u}{\partial x_n^k} \right). \tag{1.10}$$

Note, that for simplicity we assume that order of differentiation does not matter for mixed derivatives; e.g., $\frac{\partial^2 u}{\partial x_1 \partial x_2} \equiv \frac{\partial^2 u}{\partial x_2 \partial x_1}$. Therefore, we only include the mixed derivative *once* in $\delta_k u$ and $\widehat{\delta}_k u$. Note that in general we consider so called *weak derivatives*, see Section 1.4.

Definition 1.1. We can write a general nonlinear differential equation of order $k \in \mathbb{N}$ as

$$F(\boldsymbol{x}, \delta_k u(\boldsymbol{x})) = 0, \qquad \text{for } \boldsymbol{x} \in \Omega, \tag{1.11}$$

where $F : \Omega \times \mathbb{R}^\kappa \to \mathbb{R}$ is a function defined over Ω.

We can now classify differential equations in multiple ways according to the type of nonlinearity of the differential equation.

Definition 1.2. A differential equation of order k is said to be

- *linear* if it is linear in the unknown function u and all its derivatives or order less than or equal to k with coefficients depending only on the independent variables ($\boldsymbol{x} \in \Omega$),
- *semilinear* if it is linear in derivatives of order k with coefficients dependent on independent variables only but nonlinear in other terms,
- *quasilinear* if it is linear in derivatives of order k with coefficients depending on independent variables *and* derivatives of order less than k, or
- *(fully) nonlinear* if it is nonlinear in derivatives of order k or has coefficients depending on independent variables *and* derivatives of order k.

In this course we focus mainly on semilinear and quasilinear differential equations.

Definition 1.3 (Divergence form)**.** We can write *linear*, *semilinear*, and *quasilinear* differential equations of order $2k$ in *divergence form*

$$\sum_{|\alpha|\leq k} (-1)^{|\alpha|} \partial^\alpha a_\alpha(\boldsymbol{x}, \delta_k u(\boldsymbol{x})) = f(\boldsymbol{x}), \qquad \text{for } \boldsymbol{x} \in \Omega \tag{1.12}$$

where $k \in \mathbb{N}$, α is an n-dimensional multi-index, $a_\alpha = a_\alpha(x, \xi)$, $|\alpha| \leq k$ is a function of $n + \kappa$ variables over $\boldsymbol{x} \in \Omega$ and $\xi \in \mathbb{R}^\kappa$, and f is a function defined over Ω.

Remark. In general we focus in this course on differential equations of a single real-valued unknown function $u : \Omega \to \mathbb{R}$; however, the above definitions can be extended to systems of differential equations (i.e., $\boldsymbol{u}(\boldsymbol{x}) = (u_1(\boldsymbol{x}), \dots, u_m(\boldsymbol{x}))$, $m \in \mathbb{N}$) and/or complex valued functions.

Suppose all coefficients a_α in (1.12) have continuous derivatives of order $|\alpha|$, i.e., $a_\alpha \in C^{|\alpha|}(\Omega \times \mathbb{R}^\kappa)$, and $f \in C^0(\Omega)$. Then, $u(\boldsymbol{x})$ over Ω is the *classical solution* of (1.12) if $u \in C^{2k}(\Omega)$ satisfies (1.12).

For second and fourth order partial differential equations we define some common notations. Consider a scalar valued function $u : \Omega \to \mathbb{R}$, a vector-valued function $\boldsymbol{v} : \Omega \to \mathbb{R}^n$, and a matrix-valued function $\underline{\sigma} : \Omega \to \mathbb{R}^{n\times n}$. Then, we define the following operators:

- *gradient operator:*

$$\nabla u := \begin{pmatrix} \dfrac{\partial u}{\partial x_1} \\ \vdots \\ \dfrac{\partial u}{\partial x_n} \end{pmatrix} \qquad \nabla \boldsymbol{v} := \begin{pmatrix} \dfrac{\partial v_1}{\partial x_1} & \cdots & \dfrac{\partial v_1}{\partial x_n} \\ \vdots & \ddots & \vdots \\ \dfrac{\partial v_n}{\partial x_1} & \cdots & \dfrac{\partial v_n}{\partial x_n} \end{pmatrix}$$

- *divergence operator:*

$$\nabla \cdot \boldsymbol{v} := \sum_{i=1}^n \frac{\partial v_i}{\partial x_i} \qquad \nabla \cdot \underline{\sigma} := \begin{pmatrix} \displaystyle\sum_{i=1}^n \frac{\partial \sigma_{1i}}{\partial x_i} \\ \vdots \\ \displaystyle\sum_{i=1}^n \frac{\partial \sigma_{ni}}{\partial x_i} \end{pmatrix}$$

- *Laplacian operator:* $\Delta\psi \equiv \nabla \cdot (\nabla\psi)$ for a function ψ
- *biharmonic operator:* $\Delta^2\psi \equiv \Delta(\Delta\psi)$ for a function ψ
- *Hessian operator:* $\nabla^2 u \equiv \nabla(\nabla u)$

Exercise 1.1. Classify the following differential equations as *linear*, *semilinear*, *quasilinear*, or *fully nonlinear*, and justify why.

1. *Poisson equation:* For an unknown function $u : \Omega \to \mathbb{R}$ and known function $f : \Omega \to \mathbb{R}$

$$-\nabla u = f \qquad \in \Omega$$

with suitable boundary conditions.

2. *Chladny sound figures:* Assume a thin flexible square plate fixed at its centre, and uniformly distribute tiny particles (e.g., sand) on the plate. Above the plate a sound wave source, with variable frequency λ is fixed. Pressure from the sound waves induces a load on the plates surfaces, and in the case of resonance vibration of the plate with unmoved nodal lines is induced. The sand collects along these nodal lines. Let $\Omega = [O, L]^2$ be the plate and $u(\boldsymbol{x}) : \Omega \to \mathbb{R}$ be the maximal derivation of vibration of the plate from the fixed horizontal position at each point; then, u satisfies the following (strongly simplified) model, cf. (Böhmer, 2010, Example 1.4):

$$\begin{aligned} \nabla u + \lambda \sin u &= 0 && \text{in } \Omega, \\ \frac{\partial u}{\partial \boldsymbol{n}} &= 0 && \text{on } \partial\Omega. \end{aligned}$$

3. *von Kármán equations:* Consider a plate P under compression ($\Omega \subset \mathbb{R}^2$). It is defined by the Airy stress function $w(\boldsymbol{x}) : \Omega \to \mathbb{R}$ of P at $\boldsymbol{x}$ and the derivation or deflection $u(\boldsymbol{x}) : \Omega \to \mathbb{R}$ of the plate P from the trivial horizontal state. This can be modelled by the von Kármán equations

$$\begin{aligned} D\Delta^2 u - [u, w] &= f, \\ \Delta^2 w + \frac{1}{2}[u, u] &= 0, \end{aligned}$$

where D is a constant, $f : \Omega \to \mathbb{R}$ is a known function, and

$$[u, v] := \frac{\partial^2 u}{\partial x_1^2}\frac{\partial^2 v}{\partial x_2^2} - 2\frac{\partial^2 u}{\partial x_1 \partial x_2}\frac{\partial^2 v}{\partial x_1 \partial x_2} + \frac{\partial^2 u}{\partial x_2^2}\frac{\partial^2 v}{\partial x_1^2}.$$

Note, that this is a system of two equations with two unknown functions.

4. *Non-Newtonian fluid:* Non-Newtonian fluids do not follow Newton's law of viscosity; i.e., they have variable viscosity dependent on stress. In particular, the viscosity of non-Newtonian fluids can change when subject to force; e.g. ketchup becomes runnier when shaken, a suspension of corn starch in water (liquid in normal state) thickens under force such as from low frequency sound waves. One, simple, steady-state model is given by the system

$$\begin{aligned} -\nabla \cdot \{\mu(\boldsymbol{x}, |\underline{e}(\boldsymbol{u})|)\underline{e}(\boldsymbol{u})\} + \nabla p &= \boldsymbol{f} \\ \nabla \cdot \boldsymbol{u} &= 0, \end{aligned}$$

where $\boldsymbol{f} : \mathbb{R}^n \to \mathbb{R}^n$ is a known function, $\mu : \Omega \times \mathbb{R} \to \mathbb{R}$ is a known (potentially nonlinear) function, $\boldsymbol{u} : \Omega \to \mathbb{R}^n$ is the unknown *velocity* vector of the fluid, $p : \Omega \to \mathbb{R}$ is the unknown pressure of the fluid, $\underline{e}(\boldsymbol{u})$ is the symmetric strain tensor defined by

$$e_{ij}(\boldsymbol{u}) := \frac{1}{2}\left(\frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i}\right), \qquad i, j = 1, \ldots, n,$$

and $|\cdot|$ denotes the Frobenius norm.

5. *(Steady-state) Navier-Stokes:* The steady-state version of the Navier-Stokes equations is given by

$$-\nu\Delta\boldsymbol{u} + \boldsymbol{u}\cdot\nabla\boldsymbol{u} + \nabla p = \boldsymbol{f}$$
$$\nabla\cdot\boldsymbol{u} = 0,$$

   where $\nu : \mathbb{R}^n \to \mathbb{R}$ and $\boldsymbol{f} : \mathbb{R}^n \to \mathbb{R}^n$ are known functions, $\boldsymbol{u} : \Omega \to \mathbb{R}^n$ is the unknown *velocity* vector of the fluid, and $p : \Omega \to \mathbb{R}$ is the unknown pressure of the fluid.

6. *Monge-Ampère*

$$\det(\nabla^2 u) - f(\boldsymbol{x}, u, \nabla u) = 0,$$

   where $u : \Omega \to \mathbb{R}$ is the unknown function, $f : \Omega\times\mathbb{R}\times\mathbb{R}^n \to \mathbb{R}$ is a known function, and $\det(\,\cdot\,)$ is the determinant of the matrix.

1.3 Fundamental results

In order to perform analysis of the proceeding nonlinear differential equations some basic results are required.

Definition 1.4. Let X and Y be normed linear spaces.

1. A subset $K \subset X$ is called *(sequentially) compact* in X if it is closed and every sequence $\{u_n\} \subset K$ has a convergent subsequence in K.

   Equivalently: A subset $K \in X$ is *compact* if for every open covering a finite subcover can be found.

2. A subset $K \subset X$ is called *precompact* (or *relatively compact*) if its closure is compact in X.

3. A general nonlinear operator $A : X \to Y$ is a *compact operator* if the image of the bounded subset $K \subset \mathcal{D}(A)$ of the domain $\mathcal{D}(A)$ of A under A is a precompact subset of Y; i.e., $\overline{A(K)}$ is compact.

   Equivalently: $A : X \to Y$ is *compact* on $\mathcal{D}(A)$ if for any bounded sequence $\{u_n\} \subset \mathcal{D}(A)$ the sequence $\{Au_n\}$ contains a convergent subsequence in Y.

Remark. If $A : X \to Y$ is compact and linear then it is continuous.

We denote by $\mathcal{L}(X, Y)$ the set of continuous linear operators from X to Y and $\mathcal{C}_0(X, Y)$ the set of compact linear operators.

Let X be a normed vector space; then, the set of all linear and continuous functionals on X form the *dual space* X', where for $\ell \in X'$

$$\ell : x \mapsto \langle \ell, x\rangle := \ell(x).$$

The dual space is continuous and we define the space of all continuous linear functions over X' as the *normed bidual space* as $X'' = (X')'$. We note that

$$\langle\,\cdot\,, x\rangle \in X'' \quad \text{for every } x \in X;$$

i.e., it is possible to identify X with a subset of X'', and in some cases with X'' itself.

The norm for the dual space X' is defined as

$$\|\ell\|_{X'} := \sup_{x \in X, \|x\|_X \neq 0} \frac{|\langle \ell, x\rangle|}{\|x\|_X}$$

where $\|\cdot\|_X$ is the norm on X. Additionally, we note that

$$\|\ell\|_{X'} \geq \frac{|\langle \ell, x\rangle|}{\|x\|_X} \quad \forall \ell \in X', v \in X \qquad \Longrightarrow \qquad |\langle \ell, x\rangle| \leq \|\ell\|_{X'}\|v\|_X \quad \forall \ell \in X', v \in X \tag{1.13}$$

as the case when $\|v\| = 0$ follows trivially.

Definition 1.5. The Banach space X is called *reflexive* if the canonical map $J : X \to X''$ defined by

$$\langle Jx, \ell\rangle = \langle l, x\rangle \qquad \text{for all } \ell \in X', x \in X,$$

is surjective.

Remark. In a reflexive Banach space the canonical map J is linear, isomorphic, and an isometric isomorphism. Additionally, we have that

$$X \text{ reflexive} \implies \text{dual } X' \text{ reflexive}$$
$$X' \text{ reflexive and complete} \implies X \text{ reflexive}$$

In a reflexive Banach space X identifies with X''; hence, we use the notation $X'' = X$ for a reflexive Banach space X.

Definition 1.6. Let X be a normed linear space; then, the sequence $\{u_n\} \subset X$ *converges weakly* (w-converges) to $u \in X$ if for every $\ell \in X'$ it holds that $\langle \ell, u_n\rangle \to \langle \ell, u\rangle$. We denote weak convergence as $u_n \rightharpoonup u$. The sequence $\{\ell_n\} \subset X'$ w^*-converges to $\ell \in X'$ if for every $x \in X$ it holds that $\langle \ell_n, x\rangle \to \langle l, x\rangle$. We denote this as $\ell_n \overset{w^*}{\rightharpoonup} \ell$. If X is reflexive then w- and w^*-convergence coincide, and hence we use $\ell_n \rightharpoonup \ell$ for w^*-convergence.

Using the concept of weak convergence we can also talk about *weakly closed* and *weakly compact* sets analogously to *closed* and *compact* sets using weak convergence rather than strong convergence.

Theorem 1.7. *Compact linear operators have the following properties:*

1. *Let X, Y, and Z be Banach spaces, $L_1 \in \mathcal{L}(X, Y)$, and $L_2 \in \mathcal{L}(Y, Z)$; then, $L_2 \circ L_1$ is compact if either L_1 or L_2 is compact.*

2. *A compact $L_1 \in \mathcal{L}(X, Y)$ maps every weakly convergent sequence into a strongly convergent sequence.*

Proposition 1.8. *Let X be a Banach space.*

1. *The sequence $\{u_n\} \subset X$ converges weakly to the point $u \in X$ if the sequence $\{u_n\}$ is bounded and $\lim_{n\to\infty}\langle \ell, u_n\rangle = \langle \ell, u\rangle$ for each continuous linear functional ℓ of some dense subset M of X'.*

2. *If the sequence* $\{u_n\}$ *weakly converges to* u*; then,*

$$\|u\| \leq \liminf_{n\to\infty} \|u_n\|.$$

3. *A convex, closed subset* $K \subset X$ *is* weakly closed*; i.e.,*

$$\{u_n\} \subset K, u_n \rightharpoonup u \qquad \Longrightarrow \qquad u \in K$$

4. *In a* reflexive *Banach space every closed ball is* weakly compact*; i.e., each sequence of elements from this ball contains a weakly convergent subsequence with a limit in this ball (Every bounded sequence contains a weakly convergent subsequence).*

5. *Let* $\{u_n\}$ *be a bounded sequence in a* reflexive *Banach space* X *and let all weakly convergent subsequences have* u *as their (weak) limit; then, the whole sequence converges to* u*.*

6. *Let* K *be a convex, bounded, and closed subset in a* reflexive *Banach space* X*; then, this set is weakly compact.*

7. *Let* K *be a non-empty, closed, and convex set in a* Hilbert space H *with norm* $\|\cdot\|$ *and* $(\,\cdot\,,\,\cdot\,)$*. Then, for every* $x \in H$ *there exists a* $u \in K$ *such that*

$$\|x - u\| = \min_{v\in K} \|x - v\|.$$

   This element can be characterised as

$$u \in K, (x - u, v - u) \leq 0, \qquad \textit{for all } v \in K.$$

   If K *is a closed linear subspace of* H *then* u *can be characterised by*

$$u \in K, (x - u, v - u) = 0, \qquad \textit{for all } v \in K.$$

8. *Let* K *be a convex closed subset of* X*. Then, for every* $x \notin K$ *there exists a functional* $\ell \in X'$ *such that*

$$\langle \ell, x\rangle > \sup_{y\in K} \langle \ell, y\rangle.$$

9. Uniform boundedness principal: *Let* $\mathcal{G} \subset \mathcal{L}(X, Y)$ *where* Y *is a normed linear space; then, the following are equivalent:*

   (a) $\sup\{\|A\| : A \in \mathcal{G}\} < +\infty$,

   (b) $\sup\{\|Ax\| : A \in \mathcal{G}\} < +\infty$ *for every* $x \in X$.

For the Banach spaces X and Y, and $L \in \mathcal{L}(X, Y)$ the *dual operator* $L^d \in \mathcal{L}(Y', X')$ is uniquely determined for every $\ell \in Y'$, $\ell \in Y' \mapsto L^d\ell \in X'$, by

$$\langle \ell, Lx\rangle_{Y'\times Y} = \langle L^d\ell, x\rangle_{X'\times X} \qquad \text{for all } x \in X.$$

L^d is unique, linear, and continuous. Furthermore, for $L, L_1 \in \mathcal{L}(X, Y)$, $L_2 \in \mathcal{L}(Y, Z)$, $\alpha \in \mathbb{C}$,

$$\|L^d\| = \|L\|, \qquad (L_2 \circ L_1)^d = L_1^d \circ L_2^d, \qquad (\alpha L)^d = \overline{\alpha} L^d,$$

and for reflexive Banach spaces $L^{dd} = L$.

Remark. In general we drop the subscript on $\langle \cdot\,,\,\cdot \rangle$ unless we need to emphasise the difference.

Lemma 1.9. *An operator $L \in \mathcal{L}(X, Y)$ is compact if and only if the dual operator $L^d \in \mathcal{L}(Y', X')$ is compact.*

In the following we consider X as a Hilbert space and denote the dual as $X^* = X'$.

Theorem 1.10 (Riesz representation theorem). *Let X be a Hilbert space and $\ell \in X' = X^*$; then, there exists a unique $x_\ell \in X$ such that*

$$\langle \ell, x\rangle = \ell(x) = (x, x_\ell), \qquad \text{for all } x \in X$$

and

$$\|x_\ell\|_X = \|\ell\|_{X'}$$

where $(\,\cdot\,,\,\cdot\,)$ denotes the inner product in the Hilbert space.

Corollary 1.11 (Riesz-isomorphism). *There exists a unique (Riesz-)isomorphism $J_X \in \mathcal{L}(X, X^*)$ such that*

$$J_X x_\ell = \ell, \qquad J_X^{-1}\ell = x_\ell, \qquad \|J_x\| = \|J_x^{-1}\| = 1.$$

Additionally, $X^* = X'$ is a Hilbert space with inner product and norm

$$(x', y')_{X^*} = (J_X^{-1}x', J_X^{-1}y')_X \qquad \text{and} \qquad \|x'\|_{X^*} = \|J_X^{-1}x'\|_X,$$

respectively, for all $x', y' \in X^*$. X and $(X^*)^* = X''$ can be identified by $x_\ell = J_X^{-1}\ell$.

For two Hilbert spaces X and Y with inner products $(\,\cdot\,,\,\cdot\,)_X$ and $(\,\cdot\,,\,\cdot\,)_Y$, respectively, let $L \in \mathcal{L}(X, Y)$; then, we can define the *adjoint operator* $L^* \in \mathcal{L}(Y, X)$ for each $y \in Y$ such that

$$(y, Lx)_Y = (L^* y, x)_X \qquad \text{for all } x \in X.$$

The dual and adjoint operators are related:

$$L^* = (J_X)^{-1} L^d J_Y \in \mathcal{L}(Y, X).$$

Only if X and Y are identified with X' and Y', respectively, do we get that $L^* \equiv L^d$. Additionally, $L \in \mathcal{L}(X, X)$ is a *self-adjoint* operator if $L = L^*$ and an *orthogonal operator* if $L = L^2$ and $L = L^*$.

1.4 Sobolev spaces

Given a measurable domain $\mathcal{D} \subset \mathbb{R}^n$, $n \in \mathbb{N}$, we define for $1 \le p \le \infty$ the standard Lebesgue spaces

$$L^p(\mathcal{D}) = \{v : \mathcal{D} \to \mathbb{R} : \|v\|_{0,p,\mathcal{D}} < \infty\},$$

where

$$\|v\|_{0,p,\mathcal{D}} := \left(\int_{\mathcal{D}} |v(\boldsymbol{x})|^p \,\mathrm{d}\boldsymbol{x}\right)^{1/p}, \qquad 1 \le p < \infty, \tag{1.14}$$

$$\|v\|_{0,\infty,\mathcal{D}} := \operatorname*{ess\,sup}_{\boldsymbol{x}\in\mathcal{D}} |v(\boldsymbol{x})|. \tag{1.15}$$

For $p = 2$ we additionally have the inner product

$$(u, v)_{\mathcal{D}} := \int_{\mathcal{D}} uv \,\mathrm{d}\boldsymbol{x}$$

and we often drop the p from the norm subscript; i.e., $\|\cdot\|_{0,\mathcal{D}} \equiv \|\cdot\|_{0,2,\mathcal{D}}$. When $\mathcal{D} = \Omega$ we omit the domain from the subscript of the norm and inner product; i.e., $\|v\|_{0,p}$, $\|v\|_{0,\infty}$, and (u, v).

Lemma 1.12 (Hölder's Inequality). *Let $1 \le p, q \le \infty$ with $1/p + 1/q = 1$; then,*

$$\|fg\|_{0,1,\mathcal{D}} \le \|f\|_{0,p,\mathcal{D}} \|g\|_{0,q,\mathcal{D}}$$

for all $f \in L^p(\mathcal{D})$ and $g \in L^q(\mathcal{D})$.

We use $C^k(\mathcal{D})$ to denote the usual space of k-times differentiable functions, and $C_0^\infty(\mathcal{D}) = \{v \in C^\infty(\mathcal{D}) : \operatorname{supp} v \subset \mathcal{D}\}$ to denote the space of infinitely smooth functions with compact support in $\mathcal{D}$. The definition of the partial derivatives in $\partial^\alpha u$ from Section 1.2 are well-defined for functions $u \in C_0^\infty(\mathcal{D})$

Additionally, we consider $C^{k,1}(\mathcal{D})$ and $C^{k,\mu}(\mathcal{D})$ to denote the space of k-times differentiable functions u where all derivatives $\partial^\alpha u$ of order $|\alpha| \le k$ are *Lipschitz continuous* or *Hölder continuous* with constant $0 < \mu < 1$, respectively; i.e.,

$$|\partial^\alpha u(\boldsymbol{x}) - \partial^\alpha u(\boldsymbol{y})| \le L|\boldsymbol{x} - \boldsymbol{y}|, \qquad \text{for } u \in C^{k,1}(\mathcal{D}),$$
$$|\partial^\alpha u(\boldsymbol{x}) - \partial^\alpha u(\boldsymbol{y})| \le C_H|\boldsymbol{x} - \boldsymbol{y}|^\mu, \qquad \text{for } u \in C^{k,\mu}(\mathcal{D}),$$

for all $\boldsymbol{x}, \boldsymbol{y} \in \mathcal{D}$, with constants $L > 0$ and $C_H > 0$.

For Sobolev spaces it is necessary to generalise the concept of derivation to *weak derivatives*.

Definition 1.13. For a function $u \in L^p(\mathcal{D})$, $1 \le p \le \infty$, we call a function $v \in L^p(\mathcal{D})$ the α *weak derivative* of u if and only if

$$(w, v)_{\mathcal{D}} = (-1)^{|\alpha|}(\partial^\alpha w, u)_{\mathcal{D}} \quad \text{for all } w \in C_0^\infty(\mathcal{D}).$$

In general we use the notation $\partial^\alpha u$ to denote this weak derivative.

We can then define the *Sobolev space* $W^{k,p}(\mathcal{D})$, $k \in \mathbb{N}_0$, $1 \le p \le \infty$, as the set of all functions in $L^p(\mathcal{D})$ with weak derivatives up to order k:

$$W^{k,p}(\mathcal{D}) := \{u \in L^p(\mathcal{D}) : \partial^\alpha u \in L^p(\mathcal{D}) \;\forall \alpha \in \mathbb{N}_0^n, |\alpha| \le k\}.$$

A Sobolev space $W^{k,p}(\mathcal{D})$, $k \in \mathbb{N}_0$, $1 \le p \le \infty$ is a Banach space with norm

$$\|u\|_{k,p,\mathcal{D}} := \left(\sum_{|\alpha| \le k} \|\partial^\alpha u\|_{0,p,\mathcal{D}}^p \right)^{1/p} \tag{1.16}$$

and seminorm

$$|u|_{k,p,\mathcal{D}} := \left(\sum_{|\alpha| = k} \|\partial^\alpha u\|_{0,p,\mathcal{D}}^p \right)^{1/p}. \tag{1.17}$$

In the special case when $p = 2$ we define the space $H^k(\mathcal{D}) \equiv W^{k,2}(\mathcal{D})$ which is a Hilbert space with inner product

$$(u, v)_{k,\mathcal{D}} := \sum_{|\alpha|\leq k} (\partial^\alpha u, \partial^\alpha v)_{\mathcal{D}}$$

and again drop the p from the subscript of the norms and seminorms; i.e., $\|\cdot\|_{k,\mathcal{D}} \equiv \|\cdot\|_{k,2,\mathcal{D}}$ and $|\cdot|_{k,\mathcal{D}} \equiv |\cdot|_{k,2,\mathcal{D}}$. Additionally, when $\mathcal{D} = \Omega$ we omit the domain from the subscript of the norms, seminorms, and inner products.

We define the spaces $W_0^{k,p}(\mathcal{D})$ and $H_0^k(\mathcal{D})$ as the closure of $C_0^\infty(\mathcal{D})$ with respect to the norms $\|\cdot\|_{k,p,\mathcal{D}}$ and $\|\cdot\|_{k,\mathcal{D}}$, respectively; i.e.

$$W_0^{k,p}(\mathcal{D}) := \overline{C_0^\infty(\mathcal{D})}^{\|\cdot\|_{k,p,\mathcal{D}}}, \qquad H_0^k(\mathcal{D}) := \overline{C_0^\infty(\mathcal{D})}^{\|\cdot\|_{k,\mathcal{D}}}.$$

For a bounded domain $\mathcal{D}$ the seminorm $|\cdot|_{k,p,\mathcal{D}}$ is a norm for the space $W_0^{k,p}(\mathcal{D})$ and is equivalent to the norm $\|\cdot\|_{k,p,\mathcal{D}}$ on $W_0^{k,p}(\mathcal{D})$. In particular, for the Poincaré constant $C_P(\mathcal{D})$,

$$|u|_{k,p,\mathcal{D}} \leq \|u\|_{k,p,\mathcal{D}} \leq C_P|u|_{k,p,\mathcal{D}}, \qquad \text{for all } u \in W_0^{k,p}(\mathcal{D}).$$

A similar result holds for $H_0^k(\mathcal{D})$ when $p = 2$.

Remark. Note that $L^p(\mathcal{D}) \equiv W^{0,p}(\mathcal{D})$.

For $W_0^{k,p}(\mathcal{D})$ we define the dual space as $W^{-k,q}(\mathcal{D}) \equiv (W_0^{k,p}(\mathcal{D}))'$, where $1/p + 1/q = 1$, and define the norm as

$$\|u\|_{-k,q,\mathcal{D}} := \sup_{v\in W_0^{k,p}(\mathcal{D}) normv\neq 0} \frac{\langle u, v\rangle}{\|v\|_{k,p,\mathcal{D}}}.$$

For $p = 2$ we define $H^{-k}(\mathcal{D}) \equiv (H^k(\mathcal{D}))'$.

For normed vector spaces $X \subset Y$ we define the *inclusion* or *embedding*

$$\iota : X \to Y, x \mapsto x.$$

We denote this embedding as $X \hookrightarrow Y$. If the mapping is continuous we say that X is *continuous embedded* into Y and there exists a positive constant $C > 0$ such that

$$\|x\|_Y \leq C\|x\|_X, \qquad \text{for all } x \in X.$$

Additionally, if the mapping is also compact ($\iota \in \mathcal{C}_0(X, Y)$) then we say X is *compactly embedded* into Y and each bounded sequence $\{x_n\}$ in X has a convergent subsequence in Y.

Theorem 1.14 (Sobolev embeddings). *Let $\Omega \subset \mathbb{R}^n$ be a bounded Lipschitz domain, $j \in \mathbb{N}_0$, $k \in \mathbb{N}$, $0 \leq j \leq k$, $1 \leq p, q < \infty$, $0 < \mu < 1$ and define*

$$d := \frac{1}{p} - \frac{k-j}{n}.$$

Then, the following embeddings hold.

1. *If $d \leq 1/q$ and $j \leq k$ then*

$$W^{k,p}(\Omega) \hookrightarrow W^{j,q}(\Omega)$$

is continuous. *If $d < 1/q$ and $j < k$ then this embedding is* compact.

2. *If $d < 0$ then*
$$W^{k,p}(\Omega) \hookrightarrow C^j(\overline{\Omega})$$
is compact*. Additionally, for $d + {}^{\alpha}/_{n} < 0$ or $d < 0$*
$$W^{k,p}(\Omega) \hookrightarrow C^{j,\mu}(\overline{\Omega}) \hookrightarrow C^j(\overline{\Omega}).$$

3. *If $d < 0$ then*
$$W^{k,p}(\mathbb{R}^n) \hookrightarrow C^j(\mathbb{R}^n)$$
is continuous*, and if $d \leq {}^{1}/_{q}$ and $j < k$ then*
$$W^{k,p}(\mathbb{R}^n) \hookrightarrow W^{j,q}(\mathbb{R}^n)$$
is continuous*.*

4. *For $0 \leq p \leq \infty$ the embeddings*
$$C^{0,\mu}(\overline{\Omega}) \hookrightarrow L^p(\Omega) \quad \textit{and} \quad C^{0,1}(\overline{\Omega}) \hookrightarrow L^p(\Omega)$$
are continuous*.*

5. *If $j < k$ the embeddings*
$$C^{k,\mu}(\overline{\Omega}) \hookrightarrow C^k(\Omega) \hookrightarrow C^j(\Omega) \quad \textit{and} \quad C^{k,1}(\overline{\Omega}) \hookrightarrow C^k(\Omega) \hookrightarrow C^j(\Omega)$$
are compact*.*

Corollary 1.15. *Let $\Omega \subset \mathbb{R}^n$ be a bounded Lipschitz domain, $k \in \mathbb{N}$, and $1 \leq p, q < \infty$. Then, the following embeddings are all* continuous*:*

1. *If $kp < n$ and $1 \leq q \leq {}^{np}/_{(n-kp)}$, then*
$$W^{k,p}(\Omega) \hookrightarrow L^q(\Omega).$$

2. *If $kp = n$ and $1 \leq q < \infty$, then*
$$W^{k,p}(\Omega) \hookrightarrow L^q(\Omega).$$

3. *If $kp > n$, then*
$$W^{k,p}(\Omega) \hookrightarrow C^0(\overline{\Omega}).$$

4. *If $0 \leq k$ and $1 \leq p \leq q \leq \infty$, then*
$$W^{k,p}(\Omega) \hookrightarrow W^{k,q}(\Omega).$$

Theorem 1.16 (Sobolev-Stein extension theorem)**.** *Let $\Omega \subset \mathbb{R}^n$ have Lipschitz boundary, let $k \in \mathbb{N}_0$ and $1 \leq p \leq \infty$. Then, there exists a bounded operator $\mathfrak{E} : W^{k,p}(\Omega) \to W^{k,p}(\mathbb{R}^n)$ and a constant $C > 0$, independent of v such that $\mathfrak{E}v|_\Omega = v$ and*
$$\|\mathfrak{E}v\|_{k,p,\mathbb{R}^n} \leq C\|v\|_{k,p,\Omega} \qquad \textit{for all } v \in W^{k,p}(\Omega).$$

1.5 Derivatives in Banach spaces

On Banach spaces we define two types of differentiation.

Definition 1.17. Let X and Y be Banach spaces, $F : \mathcal{D} \subset X \to Y$, and $\mathcal{U} := \mathcal{U}(x_0) \subset \mathcal{D}$ be an open neighbourhood of $x_0 \in \mathcal{U}$.

1. F is called *Fréchet differentiable* in x_0 if there exists a $L_F \in \mathcal{L}(X, Y)$, depending on x_0 but not h, such that

$$F(x_0 + h) - F(x_0) = L_F h + o(h), \qquad \text{for } h \to 0, x_0 + h \in \mathcal{U}. \tag{1.18}$$

   Additionally, $F'_F(x_0) := F'(x_0) := L_F$ is called the *Fréchet derivative* of F in x_0.

2. F is called *Gâteaux differentiable* in x_0 if for every h, such that $\|h\| = 1$, there exists a $F'_G(x_0, h) \in Y$ such that

$$F(x_0 + th) - F(x_0) = tF'_G(x_0, h) + o(t), \qquad \text{for } t \to 0, x_0 + th \in \mathcal{U}; \tag{1.19}$$

   where $o(t)$ depends on h. If (1.19) is valid only for fixed h then F is called *Gâteaux differentiable* in x_0 *in the direction* h. Furthermore, $F'_G(x_0, h)$ is called the *Gâteaux derivative* of F in x_0 *in the direction* of h.

As a consequence of (1.19) we have that

$$F'_G(x_0, h) = \lim_{t \to 0} \frac{F(x_0 + th) - F(x_0)}{t} = \frac{\mathrm{d}}{\mathrm{d}t} F(x_0 + th)\bigg|_{t=0}. \tag{1.20}$$

In some cases there exists a $L_G \in \mathcal{L}(X, Y)$ such that for all $\|h\| = 1$ $L'_G(x_0, h) = L_G$.

Theorem 1.18. *The following properties and relationships hold for the Fréchet and Gâteaux derivatives.*

1. *The Fréchet and Gâteaux derivatives are uniquely determined.*

2. *If F is Fréchet differentiable in $x_0 \in \mathcal{U}(x_0) \subset \mathcal{D}$ it is continuous in x_0, Gâteaux differentiable, and $F'_G(x_0, h) = L_F h$.*

3. *Let F be Gâteaux differentiable in x_0 and $L_G = L_G(x_0) = F'_G(x_0, h) \in \mathcal{L}(X, Y)$ exist such that*

$$F(x_0 + th) - F(x_0) = tF'_G(x_0)h + o_h(t) \quad \text{and} \quad o_h(t) = o(t)C(h) \text{ with } \|C(h)\| \leq C$$

   for $\|h\| = 1$. Then, F is Fréchet differentiable in x_0 and for all h with $\|h\| = 1$ we have that $F'_G(x_0, h) = F'_G(x_0)h = L_G h = L_F h$; hence, $L_F = F'_G(x_0)$.

4. *Let F be Gâteaux differentiable in a neighbourhood $\mathcal{U}(x_0)$ of x_0 and*

$$F(x + th) - F(x) = tF'_G(x_0)h + o_h(t)$$

   such that $L_G(x) = F'_G(x) \in \mathcal{L}(X, Y)$ is continuous with respect to x for all $x \in \mathcal{U}(x_0)$. Then, F is Fréchet differentiable in $\mathcal{U}(x_0)$ and $L_F(x) = L_G(x)$.

Theorem 1.19 (Mean value theorem). *Let $F : \mathcal{D} \subset X \to Y$ and $a, b \in \mathcal{D}$ be given with $\overline{ab} = \{a + t(b-a) : 0 \leq t \leq 1\} \subset \mathcal{D}$ such that F is Fréchet differentiable on $\overline{ab}$ and*

$$\|F'(a + t(b-a))\| \leq g'(t), \quad 0 \leq t \leq 1,$$

where g' and $f'(t) = F'(a+t(b-a))(b-a)$ are integrable on $[0,1]$. Then, the following relationships hold:

$$F(b) - F(a) = \int_0^1 F'(a + t(b-a))\,\mathrm{d}t(b-a), \tag{1.21}$$

$$\|F(b) - F(a)\| \leq (g(1) - g(0))\|b-a\|, \tag{1.22}$$

$$\|F(b) - F(a)\| \leq \|b-a\| \sup_{x \in \overline{ab}} \|F'(x)\|, \tag{1.23}$$

$$\|F(b) - F(a) - F'(x_0)(b-a)\| \leq \|b-a\| \sup_{x \in \overline{ab}} \|F'(x) - F'(x_0)\|. \tag{1.24}$$

Remark. Modification to Gâteaux derivatives in the direction $b-a$ follow trivially.

For Cartesian product spaces $X = \prod_{i=1}^n X_i$ and $Y = \prod_{j=1}^m Y_j$, $n, m \in \mathbb{N}$ of Banach spaces X_i, $i = 1, \dots, n$ and Y_j, $j = 1, \dots, m$, respectively, we can define partial Fréchet and Gâteaux derivatives by splitting the variables into components. Let

$$\boldsymbol{F} \coloneqq (F_1(\boldsymbol{x}), \dots, F_m(\boldsymbol{x})) : \mathcal{D} \subset X \to Y,$$

with $\boldsymbol{x} = (x_i, \dots, x_n)$. For Banach spaces X_i, $i = 1, \dots, n$ and Y_j, $j = 1, \dots, m$, and norms $\|\boldsymbol{x}\|_X = \max_{i=1}^n \{\|x_i\|_{X_i}\}$ and $\|\boldsymbol{y}\|_Y = \max_{i=1}^n \{\|y_i\|_{Y_i}\}$ the respective spaces X and Y are also Banach spaces.

Definition 1.20. Choose $\boldsymbol{x}_0 \in \mathcal{U}(\boldsymbol{x}_0) \subset \mathcal{D}$, where $\mathcal{U}(\boldsymbol{x}_0)$ is a neighbourhood of $\boldsymbol{x}_0$. Assume there exists an $L_i \in \mathcal{L}(X_i, Y)$ and $L_i^{(j)} \in \mathcal{L}(X_i, Y_j)$ such that for all small $h_i \in X_i$

$$\begin{aligned} \boldsymbol{F}(\boldsymbol{x}_0 + h_i) - \boldsymbol{F}(\boldsymbol{x}_0) - L_i h_i &= o(h_i), \\ F_j(\boldsymbol{x}_0 + h_i) - F_j(\boldsymbol{x}_0) - L_i^{(j)} h_i &= o(h_i). \end{aligned} \tag{1.25}$$

Then, $\boldsymbol{F}$ and its components F_j are called *partially (Fréchet) differentiable* in $\boldsymbol{x}_0$ with respect to x_i, and ${\partial \boldsymbol{F}}/{\partial x_i}(\boldsymbol{x}_0) \coloneqq \partial_{x_i}\boldsymbol{F}(\boldsymbol{x}_0) \coloneqq L_i$ and $L_i^{(j)}$ are called its *partial derivatives*.

Remark. By replacing h_i with th_i and $t \to 0$ we obtain *partial Gâteaux differentiability*.

Remark. For $X_i = \mathbb{R}$, $i = 1, \dots, n$, $Y_j = \mathbb{R}$, $j = 1, \dots, m$, and $h_i = te_i$, where e_i is the i-th unit vector and small $t \in \mathbb{R}$, we recover classical partial derivatives.

CHAPTER 2

Monotone Differential Equations

We want to study the existence of *weak* solutions to nonlinear partial differential equations. We focus on differential equations where the coefficients can be defined as of *monotone* type.

2.1 Monotone operators

We first need to define what is meant by a monotone, and continuous, operator. In general, we consider an operator defined on a reflexive Banach space (or Hilbert space).

Definition 2.1. Let X be a Banach space and $A : X \to X'$ be a (nonlinear) operator; then, we call A

monotone if for all $u, v \in X$

$$\langle Au - Av, u - v\rangle \geq 0,$$

strictly monotone if for all $u, v \in X$, where $u \neq v$,

$$\langle Au - Av, u - v\rangle > 0,$$

uniformly monotone if there exists a continuous and strictly increasing function $a : \mathbb{R}_+ \to \mathbb{R}_+$ with $a(0) = 0$ and $\lim_{t\to+\infty} a(t) = +\infty$ such that for all $u, v \in X$

$$\langle Au - Av, u - v\rangle \geq a(\|u - v\|)\|u - v\|,$$

strongly monotone if there exists a positive constant M such that for all $u, v \in X$

$$\langle Au - Av, u - v\rangle \geq M\|u - v\|^2,$$

(nonlinear coercive) if

$$\lim_{\|u\|\to+\infty} \frac{\langle Au, u\rangle}{\|u\|} = +\infty,$$

weakly coercive if

$$\lim_{\|u\|\to+\infty} \|Au\| = +\infty,$$

Lipschitz continuous if there exists a positive constant L such that for all $u, v \in X$

$$\|Au - Av\| \leq L\|u - v\|,$$

continuous if for a sequence $\{u_n\} \subset X$

$$u_n \to u \in X \quad \Longrightarrow \quad Au_n \to Au,$$

hemicontinuous if the function $t \mapsto \langle A(u+tv), w\rangle$ is continuous on the interval $[0,1]$ for all $u, v, w \in X$, or *equivalently*, if the existence of a sequence $\{t_n\} \subset \mathbb{R}$, $t_n \to 0$ implies that $A(u+t_n v) \rightharpoonup Au$ for all $u, v \in X$,

strongly continuous if for a sequence $\{u_n\} \subset X$

$$u_n \rightharpoonup u \in X \quad \Longrightarrow \quad Au_n \to Au,$$

weakly continuous if for a sequence $\{u_n\} \subset X$

$$u_n \rightharpoonup u \in X \quad \Longrightarrow \quad Au_n \rightharpoonup Au,$$

demicontinuous if for a sequence $\{u_n\} \subset X$

$$u_n \to u \in X \quad \Longrightarrow \quad Au_n \rightharpoonup Au,$$

bounded if A maps bounded sets to bounded sets,

stable if there exists a continuous and strictly increasing function $a : \mathbb{R}_+ \to \mathbb{R}_+$ with $a(0) = 0$ and $\lim_{t\to+\infty} a(t) = +\infty$ such that for all $u, v \in X$

$$\|Au - Av\| \geq a(\|u - v\|).$$

Lemma 2.2. *Let X be a Banach space, and $A : X \to X'$ be a nonlinear operator; then, the following hold:*

$$\begin{aligned}
A \text{ strongly monotone} &\Longrightarrow A \text{ uniformly monotone}\\
A \text{ uniformly monotone} &\Longrightarrow A \text{ strictly monotone}\\
A \text{ strictly monotone} &\Longrightarrow A \text{ monotone}\\
A \text{ uniformly monotone} &\Longrightarrow A \text{ (nonlinear) coercive}\\
A \text{ uniformly monotone} &\Longrightarrow A \text{ stable}\\
A \text{ Lipschitz continuous} &\Longrightarrow A \text{ continuous}\\
A \text{ strongly continuous} &\Longrightarrow A \text{ continuous}\\
A \text{ strongly continuous} &\Longrightarrow A \text{ weakly continuous}\\
A \text{ weakly continuous} &\Longrightarrow A \text{ demicontinuous}\\
A \text{ continuous} &\Longrightarrow A \text{ demicontinuous}\\
A \text{ demicontinuous} &\Longrightarrow A \text{ hemicontinuous}
\end{aligned}$$

Exercise 2.1. Prove the statements in Lemma 2.2.

Lemma 2.3. *Let X be a reflexive Banach space and $A : X \to X'$ a* monotone *operator; then,*

$$\begin{aligned}
A \text{ hemicontinuous} &\Longleftrightarrow A \text{ demicontinuous}\\
A \text{ linear} &\Longrightarrow A \text{ continuous}
\end{aligned}$$

Consider a nonlinear form $a(\cdot\,,\cdot\,) : X \times X \to \mathbb{R}$, which is nonlinear in the first argument and linear in the second argument, such that there exists a function $C : X \to \mathbb{R}$ such that

$$|a(u, v)| \le C(u)\|v\| \qquad \text{for all } u, v \in X. \tag{2.1}$$

In general this form will be the *weak formulation* of a partial differential equation; cf. Section 2.3.2.

Proposition 2.4. *If* (2.1) *holds for a nonlinear form* $a(\cdot\,,\cdot\,)$ *there exists a (usually nonlinear) operator* $A : X \to X'$ *such that for* $u \in X$

$$\langle Au, v\rangle := a(u, v) \qquad \textit{for all } v \in X, \tag{2.2}$$

on a reflexive Banach space X*. Then, for any* $f \in X'$ *the following are equivalent:*

1. *determine* $u_0 \in X$ *such that* $Au_0 = f \in X'$*,*
2. *determine* $u_0 \in X$ *such that* $a(u_0, v) = \langle f, v\rangle$ *for all* $v \in X'$*,*
3. *determine* $u_0 \in X$ *such that* $\langle Au_0, v\rangle = \langle f, v\rangle$ *for all* $v \in X'$

This proposition can be useful, as we can show that finding the solution of a weak formulation of a partial differential equation $a(u, v) = (f, v)$ for all $v \in X$ is equivalent to finding the solution of an operator equation $Au = f$, where A has various monotone and continuity properties.

2.2 Strongly monotone & Lipschitz continuous

We first consider the existence, and uniqueness, of a solution of $Au = f$ for a strongly monotone and Lipschitz continuous operator $A : X \to X'$ on a Hilbert space X.

In order to prove the existence of this solution we need results from fixed point theory.

Definition 2.5. Let (X, D) be a metric space, with metric $d(\cdot\,,\cdot\,)$, and mapping $T : X \to X$; then $\overline{x} \in X$ is called a *fixed point* of T if $T(\overline{x}) = \overline{x}$.

Remark. We note that in general we will consider a Hilbert space, which is a metric space with metric $d(u, v) = \|u - v\|$.

Theorem 2.6 (Banach fixed point theorem/Contraction mapping theorem)**.** *Let* (X, d) *be a complete metric space,* $M \subset X$ *be a non-empty closed subset, and* $T : M \to M$ *be* strongly contractive*; i.e., there exists a constant* $k \in (0, 1)$ *such that*

$$d(T(x), T(y)) \le kd(x, y) \qquad \textit{for all } x, y \in M.$$

Then,

a) T *has a* unique *fixed point* $\overline{x} \in M$*,*

b) *the fixed point iteration*

$$x_{m+1} = T(x_m), \qquad m \ge 0,$$

converges to $\overline{x}$*, as* $m \to \infty$*, for* any *starting value* $x_0 \in M$*,*

c) *the following error bounds holds:*

$$d(\overline{x}, x_m) \leq \frac{k^m}{1-k} d(x_0, x_1),$$
$$d(\overline{x}, x_m) \leq \frac{k}{1-k} d(x_m, x_{m-1}).$$

Proof. We prove in three steps.

1. Show convergence of iteration: By recursion

$$d(x_m, x_{m+1}) = d(T(x_{m-1}), T(x_m)) \leq kd(x_{m-1}, x_m) \leq k^m d(x_0, x_1).$$

   Then, by the triangle inequality, for $m \geq 1$:

$$\begin{aligned} d(x_m, x_{m+n}) &\leq d(x_m, x_{m+1}) + d(x_{m+1}, d + x + 2) + \cdots + d(x_{n+m-1}, x_{n+m}) \\ &\leq k^m d(x_0, x_1) + k^{m+1} d(x_0, x_1) + \cdots + k^{m+n-1} d(x_0, x_1) \\ &= k^m d(x_0, x_1) \sum_{j=0}^{n-1} k^j \\ &\leq \frac{k^m}{1-k} d(x_0, x_1). \end{aligned}$$

   Then, for $n, m \to \infty$, $n \leq m$, we have that $d(x_n, x_m) \to 0$; hence, the sequence $\{x_m\}$ is a Cauchy sequence with a limit $\overline{x} \in X$. As M is closed and $\{x_m\} \subset M$; then, $\overline{x} \in M$.

2. Show that $\overline{x}$ is a fixed point of T: As T is contractive then it is continuous; therefore,

$$\overline{x} = \lim_{m\to\infty} x_{m+1} = \lim_{m\to\infty} T(x_m) = T(\overline{x}).$$

3. Show the fixed point is unique: Suppose that $\overline{x}_1 \neq \overline{x}_2$ are two fixed points in M; then,

$$d(\overline{x}_1, \overline{x}_2) = d(T(\overline{x}_1), T(\overline{x}_2)) \leq kd(\overline{x}_1, \overline{x}_2),$$

   but as $k < 1$ and $d(\overline{x}_1, \overline{x}_2) \neq 0$ we have a contradiction; therefore, the fixed point must be unique. □

We can now show the existence of a unique solution of the operator equation $Au = f$ for a strongly monotone and Lipschitz continuous operator A using this theorem.

Lemma 2.7. *Let X be a Hilbert space, $A : X \to X'$ be strongly monotone and Lipschitz continuous, $f \in X'$, and J_X be the Riesz-representation from Corollary 1.11 on X; then, there exists a positive constant ε such that the mapping $T : X \to X$ defined as*

$$T(u) = u - \varepsilon J_X^{-1}(Au - f)$$

is strongly contractive; i.e.,

$$\|T(x) - T(y)\| \leq k\|x - y\|$$

where $k^2 = 1 + \varepsilon^2 L^2 = 2\varepsilon M < 1$, with M and L being the constants from strong monotonicity and Lipschitz continuity, respectively.

Exercise 2.2. Prove Lemma 2.7.

Theorem 2.8 (Zarantonello)**.** *Let X be a Hilbert space, and $A : X \to X'$ be a strongly monotone and Lipschitz continuous operator; then, for each $f \in X'$ the equation $Au = f \in X'$ has a unique solution, depending continuously on f. More precisely, for $Au_1 = f_1$ and $Au_2 = f_2$,*

$$\|u_1 - u_2\| \leq M^{-1}\|f_1 - f_2\|,$$

where M is the constant from the strong monotonicity of A.

Proof. From Lemma 2.7 there exists a constant $\varepsilon > 0$ such that

$$T(u) = u - \varepsilon J_X^{-1}(Au - f)$$

is strongly contractive. Then, by Theorem 2.6,

$$\begin{aligned} T \text{ has a unique fixed point } u \quad &\Longleftrightarrow \quad u = u - \varepsilon J_X^{-1}(Au - f) \\ &\Longleftrightarrow \quad Au - f = 0 \\ &\Longleftrightarrow \quad Au = f. \end{aligned}$$

Hence, $Au = f$ has a unique solution $u \in X$. Now, let $Au_1 = f_1$ and $Au_2 = f_2$; then, by the fact that A is strongly monotone and (1.13)

$$M\|u_1 - u_2\|^2 \leq \langle Au_1 - Au_2, u_1 - u_2\rangle \leq \|Au_1 - Au_2\|\|u_1 - u_2\| = \|f_1 - f_2\|\|u_1 - u_2\|.$$

Therefore,

$$\|u_1 - u_2\| \leq M^{-1}\|f_1 - f_2\|,$$

which completes the proof. □

Corollary 2.9. *Let X be a Hilbert space, $A : X \to X'$ be a strongly monotone and Lipschitz continuous operator, and $f \in X'$; then, there exists a positive constant ε such that the sequence $\{u_m\} \subset X$ defined by*

$$u_{m+1} = u_m - \varepsilon J_X^{-1}(Au_m - f),$$

where J_X is the Riesz-representation from Corollary 1.11 on X, converges to the unique solution $u \in X$ of $Au = f$ from Theorem 2.8 for any starting value $x_0 \in X$. Additionally,

$$\|u - u_m\| \leq \frac{k^m}{1-k}\|u_0 - u_1\|$$

where $k^2 = 1 + \varepsilon^2 L^2 = 2\varepsilon M < 1$, with M and L being the constants from strong monotonicity and Lipschitz continuity, respectively.

Proof. Follows directly from Lemma 2.7, Theorem 2.8, and Theorem 2.6. □

Exercise 2.3. Compute the optimal value of ε such that the iteration

$$u_{m+1} = u_m - \varepsilon J_X^{-1}(Au_m - f)$$

converges fastest to the *unique* solution of $Au = f$ and compute the contraction constant k. Note that from Corollary 2.9 and Theorem 2.6 the error is given by

$$\|u - u_m\| \leq \frac{k^m}{1-k}\|x_0 - x_1\|;$$

hence, the fastest convergence rate is obtained when k is close to zero.

Corollary 2.10. *Let X be a Hilbert space, $A : X \to X'$ be a strongly monotone and Lipschitz continuous operator, and $f \in X'$; then, there exists a positive constant ε such that if*

$$\langle J_X u_{m+1}, v\rangle = \langle J_X u_m, v\rangle - \varepsilon(\langle Au_m, v\rangle - \langle f, v\rangle), \qquad \text{for all } v \in X,$$

the sequence $\{u_m\} \subset X$ converges to the unique solution $u \in X$ of $Au = f$ from Theorem 2.8 for any starting value $x_0 \in X$.

Proof. Follows directly from Theorem 2.8 and Corollary 2.9 and the equivalence of solutions from Proposition 2.4. □

Example 2.1 (Weak solution of strongly monotone & Lipschitz continuous quasilinear PDE). Consider the boundary value problem in a bounded Lipschitz domain $\Omega \subset \mathbb{R}^n$, $n \in \mathbb{N}$,

$$\begin{aligned} -\nabla \cdot (\mu(\boldsymbol{x}, |\nabla u|)\nabla u) &= f && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega, \end{aligned}$$

where $\mu \in C(\overline{\Omega} \times [0,\infty))$ and there exists positive constants $\alpha_1 \geq \alpha_2 > 0$ such that, for $t \geq s \geq 0$ and $\boldsymbol{x} \in \overline{\Omega}$

$$\alpha_2(t-s) \leq \mu(\boldsymbol{x}, t)t - \mu(\boldsymbol{x}, s)s \leq \alpha_1(t-s).$$

From Liu and Barrett (1994, Lemma 2.1) we can show that for all vector valued functions $\boldsymbol{\sigma}, \boldsymbol{\tau} : \Omega \to \mathbb{R}^n$ that

$$|\mu(\boldsymbol{x}, |\boldsymbol{\tau}|)\boldsymbol{\tau} - \mu(\boldsymbol{x}, |\boldsymbol{\sigma}|)\boldsymbol{\sigma}| \leq \alpha_1 |\boldsymbol{\tau} - \boldsymbol{\sigma}|, \tag{2.3}$$

$$\alpha_2 |\boldsymbol{\tau} - \boldsymbol{\sigma}|^2 \leq (\mu(\boldsymbol{x}, |\boldsymbol{\tau}|)\boldsymbol{\tau} - \mu(\boldsymbol{x}, |\boldsymbol{\sigma}|)\boldsymbol{\sigma}) \cdot (\boldsymbol{\tau} - \boldsymbol{\sigma}). \tag{2.4}$$

We can define the *weak formulation* of this partial differential equation by multiplying by a test function and integrating by parts: Find $u \in X = H_0^1(\Omega)$ such that

$$\langle Au, v\rangle := \underbrace{\int_\Omega \mu(\boldsymbol{x}, |\nabla u|)\nabla u \cdot \nabla v \,\mathrm{d}\boldsymbol{x}}_{a(u,v)} = \int_\Omega f v \,\mathrm{d}\boldsymbol{x} =: \langle F, v\rangle \qquad \text{for all } v \in H_0^1(\Omega). \tag{2.5}$$

We can show that A is strongly monotone, as by (2.4)

$$\begin{aligned} \langle Au - Av, u - v\rangle &= \int_\Omega (\mu(\boldsymbol{x}, |\nabla u|)\nabla u - \mu(\boldsymbol{x}, |\nabla v|)\nabla v) \cdot \nabla(u - v) \,\mathrm{d}\boldsymbol{x} \\ &\geq \int_\Omega \alpha_2 |\nabla(u - v)|^2 \,\mathrm{d}\boldsymbol{x} \\ &= \alpha_2 \|u - v\|_{1,2}^2 \qquad \text{for all } u, v \in H_0^1(\Omega), \end{aligned}$$

and Lipschitz continuous, as by (2.3)

$$\begin{aligned} |\langle Au - Av, w\rangle| &\leq \int_\Omega |\mu(\boldsymbol{x}, |\nabla u|)\nabla u - \mu(\boldsymbol{x}, |\nabla v|)\nabla v||\nabla(u - v)| \,\mathrm{d}\boldsymbol{x} \\ &\leq \int_\Omega \alpha_1 |\nabla(u - v)||\nabla w| \,\mathrm{d}\boldsymbol{x} \\ &\leq \alpha_1 \|u - v\|_{1,2} \|w\|_{1,2} \qquad \text{for all } u, v, w \in H_0^1(\Omega), \end{aligned}$$

and

$$\|Au - Av\|_{-1,2} = \sup_{w \in H_0^1(\Omega)} \frac{|\langle Au - Av, w\rangle|}{\|w\|_{1,2}} \leq \sup_{w \in H_0^1(\Omega)} \frac{\alpha_1 \|u - v\|_{1,2} \|w\|_{1,2}}{\|w\|_{1,2}} = \alpha_1 \|u - v\|_{1,2}.$$

Then, by Theorem 2.8 the weak formulation (2.5) has a unique solution $u \in H_0^1(\Omega)$. We note that (2.1) follows similarly to the proof of Lipschitz continuity and, hence, Proposition 2.4 holds.

2.3 Quasilinear elliptic PDEs of order $2k$

We want to consider the existence of *weak* solutions to quasilinear elliptic partial differential in *divergence form* (1.12). To this end, we need the following result for the operator equation $Au = f$.

Theorem 2.11 (Minty-Browder). *Let $A : X \to X'$ be a monotone, coercive, and hemicontinuous operator on a real reflexive Banach space X. Then, for each $f \in X'$ the equation $Au = f$ has at least one solution (A is surjective) and the set of all solutions is bounded, convex, and closed. Additionally, if A is* strictly monotone *then the solution is* unique, *the inverse A^{-1} exists and*

$$\begin{aligned} A \text{ uniformly monotone} &\implies A^{-1} \text{ continuous} \\ A \text{ strongly monotone} &\implies A^{-1} \text{ Lipschitz continuous} \end{aligned}$$

Remark. This theorem is occasionally stated as requiring A demicontinuous instead of hemicontinuous; however, by Lemma 2.3 these are equivalent as A is monotone.

Proof. The proof of this theorem will be shown later; cf., Section **??** □

2.3.1 Nemyckii operator

In order to apply Theorem 2.11 to differential equations we require certain properties of the coefficient functions in the divergence form (1.12). To this end, we define the following operator and some required properties on that operator.

Definition 2.12. Let $\Omega \subset \mathbb{R}^n$, $n \in \mathbb{N}$ be non-empty and measurable, $f : \Omega \times \mathbb{R}^m \to \mathbb{R}$, $m \in \mathbb{N}$; then, for a function $\boldsymbol{u} : \Omega \to \mathbb{R}$, $\boldsymbol{u}(\boldsymbol{x}) = (u_1(\boldsymbol{x}), \ldots, u_m(\boldsymbol{x}))$ we define a *Nemyckii operator* $\mathcal{N}$ as

$$(\mathcal{N}\boldsymbol{u})(\boldsymbol{x}) = f(\boldsymbol{x}, u_1(\boldsymbol{x}), \ldots, u_m(\boldsymbol{x}));$$

i.e., replace all variables u_j in $f(\boldsymbol{x}, u_1, \ldots, u_m)$ by $u_j(\boldsymbol{x})$.

We need two conditions for the Nemyckii operators:

(A1) *Carathéodory condition*: Let $\Omega \in \mathbb{R}^n$ be non-empty and measurable, $f : \Omega \times \mathbb{R}^m \to \mathbb{R}$ be a given function, $m \in \mathbb{N}$, and the following hold:

$$\begin{aligned} &\boldsymbol{x} \mapsto f(\boldsymbol{x}, \boldsymbol{u}) \text{ measurable on } \Omega \text{ for all } \boldsymbol{u} \in \mathbb{R}^m, \\ &\boldsymbol{u} \mapsto f(\boldsymbol{x}, \boldsymbol{u}) \text{ continuous on } \mathbb{R}^m \text{ almost everywhere for } \boldsymbol{x} \in \Omega. \end{aligned}$$

(A2) *Growth condition*: For all $(\boldsymbol{x}, \boldsymbol{u}) \in \Omega \times \mathbb{R}^m$

$$|f(\boldsymbol{x}, \boldsymbol{u})| \leq g(\boldsymbol{x}) + b \sum_{i=1}^{m} |u_i|^{p_i/q},$$

where $b \geq 0$, $1 \leq p_i, q < \infty$, and $g \in L^q(\Omega)$ is non-negative almost everywhere.

Theorem 2.13. *Let $\Omega \subset \mathbb{R}^n$, $k \in \mathbb{N}$ be non-empty and measurable, and the assumptions (A1) and (A2) hold for $f : \Omega \times \mathbb{R}^m \to \mathbb{R}$, $m \in \mathbb{N}$; then, the related Nemyckii operator*

$$\mathcal{N} : \prod_{i=1}^{m} L^{p_i}(\Omega) \to L^q(\Omega)$$

is continuous and bounded such that

$$\|\mathcal{N}\boldsymbol{u}\|_{0,q} \leq C \left(\|g\|_{0,q} + \sum_{i=1}^{j} \|u_j\|_{0,p_i}^{p_i/q} \right) \qquad \text{for all } \boldsymbol{u} \in \prod_{i=1}^{m} L^{p_i}(\Omega),$$

where C is a positive constant.

Proof. We consider the case when $m = 1$ (and set $u_1 = u$, $p_1 = p$); the general case follows analogously.

1. Measurable: Since $u \in L^p(\Omega)$ $x \mapsto u(\boldsymbol{x})$ measurable on Ω and by (A1) $x \mapsto f(\boldsymbol{x}, u)$ measurable on Ω.

2. $\mathcal{N}$ bounded: Let $1 \leq p, q < \infty$; then, using the Minkowski inequality and (A2)

$$\begin{aligned}
\|\mathcal{N}u\|_{0,q} &= \left(\int_\Omega |f(\boldsymbol{x}, u)|^q \, \mathrm{d}\boldsymbol{x} \right)^{1/q} \\
&\leq \left(\int_\Omega |g(\boldsymbol{x}) + b|u|^{p/q}|^q \, \mathrm{d}\boldsymbol{x} \right)^{1/q} \\
&\leq C \left(\|g(\boldsymbol{x})\|_{0,q} + b \left(\int_\Omega \left(|u|^{p/q}\right)^q \, \mathrm{d}\boldsymbol{x} \right)^{1/q} \right) \\
&\leq C \left(\|g(\boldsymbol{x})\|_{0,q} + b\|u\|_{0,p}^{p/q} \right) < \infty;
\end{aligned}$$

hence, $\mathcal{N}$ is a bounded operator from $L^p(\Omega) \to L^q(\Omega)$.

3. $\mathcal{N}$ continuous: Suppose there exists a sequence $\{u_n\} \subset L^p(\Omega)$ such that $u_n \to u \in L^p(\Omega)$. Then, there exists a subsequence $\{u_{n_k}\}$ and $v \in L^p(\Omega)$ such that

$$\begin{aligned}
u_{n_k}(\boldsymbol{x}) &\to u(\boldsymbol{x}) && \text{almost everywhere for } x \in \Omega, \\
|u_{n_k}| &< v(\boldsymbol{x}) && \text{for all } n_k \text{ and almost everywhere for } x \in \Omega.
\end{aligned}$$

Then, by (A2) and the Minkowski inequality

$$\begin{aligned}
\|\mathcal{N}u_{n_k} - \mathcal{N}u\|_{0,q}^q &= \int_\Omega |f(\boldsymbol{x}, u_{n_k}(\boldsymbol{x})) - f(\boldsymbol{x}, u(\boldsymbol{x}))|^q \, \mathrm{d}\boldsymbol{x} \\
&\leq C \left(\int_\Omega |f(\boldsymbol{x}, u_{n_k}(\boldsymbol{x}))| + \int_\Omega |f(\boldsymbol{x}, u(\boldsymbol{x}))|^q \, \mathrm{d}\boldsymbol{x} \right) \\
&\leq C \int_\Omega \left(|g|^q + |v|^q + |u|^q\right) \, \mathrm{d}\boldsymbol{x}.
\end{aligned}$$

By (A1)

$$u \mapsto f(\boldsymbol{x}, u) \text{ continuous almost everywhere for } \boldsymbol{x} \in \Omega$$

$$
\begin{aligned}
&\implies \quad f(\boldsymbol{x}, u_{n_k}) \to f(\boldsymbol{x}, u) \text{ as } u_{n_k} \to u \\
&\implies \quad f(\boldsymbol{x}, u_{n_k}) - f(\boldsymbol{x}, u) \to 0 \\
&\implies \quad \|\mathcal{N} u_{n_k} - \mathcal{N} u\|_{0,q} \to 0 \\
&\implies \quad \mathcal{N} u_{n_k} \to \mathcal{N} u \text{ in } L^q(\Omega).
\end{aligned}
$$

As sequences are bounded and all subsequences converge, then, $\mathcal{N} u_n \to \mathcal{N} u$; hence, $\mathcal{N}$ is continuous. □

2.3.2 Weak formulation

We can now study the weak solution of a general quasilinear partial differential equation under certain assumptions on the coefficients, which are Nemyckii operators, using Minty-Browder.

We define for a quasilinear PDE of order $2k$ the *formal differential operator*

$$(\mathcal{A}u)(\boldsymbol{x}) = \sum_{|\alpha| \le k} (-1)^{\alpha} \partial^{\alpha} a_{\alpha}(\boldsymbol{x}, \delta_k u(\boldsymbol{x})) \tag{2.6}$$

with coefficient functions $a_\alpha : \Omega \times \mathbb{R}^\kappa \to \mathbb{R}$, for each multi-index $\alpha \in \mathbb{N}_0^n$ with $|\alpha| \le k$, where κ is defined by (1.7), and consider the boundary value problem

$$\mathcal{A}u = f \quad \text{in } \Omega, \tag{2.7}$$

$$\frac{\partial^i u}{\partial \boldsymbol{n}^i} = 0 \quad \text{on } \partial\Omega, i = 1, \dots, k-1 \quad \iff \quad \partial^\beta u|_{\partial\Omega} = 0 \quad \text{for all } \beta, |\beta| \le k-1. \tag{2.8}$$

where $\boldsymbol{n}$ is the outward unit normal vector to $\partial\Omega$, on a bounded domain $\Omega \subset \Omega^n$ with Lipschitz continuous boundary. By multiplying by a test function and repeated applications of the Green's formulae we get that for $u, v \in X = W_0^{k,p}(\Omega)$

$$
\begin{aligned}
\int_\Omega v(\mathcal{A}u) \, \mathrm{d}\boldsymbol{x} &= \int_\Omega \sum_{|\alpha| \le k} v(-1)^\alpha \partial^\alpha a_\alpha(\boldsymbol{x}, \delta_k u(\boldsymbol{x})) \, \mathrm{d}\boldsymbol{x} \\
&= \int_\Omega \sum_{|\alpha| \le k} a_\alpha(\boldsymbol{x}, \delta_k u(\boldsymbol{x})) \partial^\alpha v \, \mathrm{d}\boldsymbol{x} =: a(u, v).
\end{aligned} \tag{2.9}
$$

Then, we can define the *weak formulation* of the partial differential equation (2.7)–(2.8): find $u \in W_0^{k,p}(\Omega)$, $1 < p < \infty$, such that

$$\langle Au, v \rangle := a(u, v) = \int_\Omega f v \, \mathrm{d}\boldsymbol{x} =: \langle F, v \rangle \tag{2.10}$$

for all $v \in W_0^{k,p}(\Omega)$, where we assume $f \in L^q(\Omega)$, $1/p + 1/q = 1$. u is called the *weak solution*.

2.3.3 Existence of solution

Note that the above definition (2.10) of the operator $A : W_0^{k,p}(\Omega) \to W^{-k,q}(\Omega)$ assumes that (2.1) holds and, hence, Proposition 2.4 can be applied. Then, finding the weak solution $u \in W_0^{k,p}(\Omega)$ of (2.10) is equivalent to finding the solution of the operator equation $Au = F$, which can be shown by Minty-Browder (Theorem 2.11). Note, that for this to work we require that $F \in W^{-k,q}(\Omega) = X'$, which can be shown trivially:

$$|\langle F, v\rangle| \leq \int_\Omega |fv| \,\mathrm{d}\boldsymbol{x} \leq \|f\|_{0,q}\|v\|_{0,p} \leq \|f\|_{0,q}\|v\|_{k,p}$$

As $v \in W_0^{k,p}(\Omega)$ and $f \in L^q(\Omega)$; then,

$$\|F\|_{-k,q} = \sup_{v\in W_0^{k,p}(\Omega)} \frac{|\langle F, v\rangle|}{\|v\|_{k,p}} < \infty,$$

which implies that $F \in W^{-k,q}(\Omega)$.

Therefore, in order to prove the existence of a weak solution we need to show that (2.1) holds and prove the conditions of Minty-Browder. We note, trivially, that the space $X = W_0^{k,p}(\Omega)$, $1 < p < \infty$ is a reflexive Banach space. In order to prove the rest of the conditions we need to define additional assumptions on the coefficients a_α such that A is monotone, coercive, and hemicontinuous.

To this end, we first define Nemyckii operators for the coefficients a_α as

$$\mathcal{N}_\alpha : W_0^{k,p}(\Omega) \to L^q(\Omega), \qquad (\mathcal{N}_\alpha u)(\boldsymbol{x}) := a_\alpha(\boldsymbol{x}, \delta_k u(\boldsymbol{x})), \tag{2.11}$$

and define modified versions of the Carathéodory (A1) and growth conditions (A2) for $\mathcal{N}_\alpha$:

(B1) *Carathéodory condition* For all α, $|\alpha| \leq k$, $a_\alpha : \Omega\times\mathbb{R}^\kappa \to \mathbb{R}$ has the following properties:

$$\boldsymbol{x} \mapsto a_\alpha(\boldsymbol{x}, \xi) \text{ measurable on } \Omega \text{ for all } \xi \in \mathbb{R}^\kappa,$$
$$\xi \mapsto a_\alpha(\boldsymbol{x}, \xi) \text{ continuous on } \mathbb{R}^\kappa \text{ almost everywhere for } \boldsymbol{x} \in \Omega.$$

(B2) *Growth condition* For $1 < p < \infty$, and all α, $|\alpha| \leq k$

$$|a_\alpha(\boldsymbol{x}, \xi)| \leq C\left(g(\boldsymbol{x}) + \sum_{|\beta|\leq k} |\xi_\beta|^{p-1}\right),$$

where $\beta \in \mathbb{N}_0^n$ is a multi-index, $g \in L^q(\Omega)$ is non-negative almost everywhere, $1/p + 1/q = 1$, $C > 0$ is a positive constant, and $\xi = (\xi_\beta)_{|\beta|\leq k} \in \mathbb{R}^\kappa$, $\xi_\beta \in \mathbb{R}$, $|\beta| \leq k$.

We are now are able to prove that (2.1) holds; hence, Proposition 2.4 holds and (2.10) is valid.

Lemma 2.14. *Let (B1) and (B2) hold for all $\mathcal{N}_\alpha$, $|\alpha| \leq k$, defined by (2.11); then, $\mathcal{N}_\alpha$ is well-defined, bounded, and continuous. Additionally,*

$$|a(u, v)| \leq C\left(\|g\|_{0,q} + \|u\|_{k,p}^{p/q}\right)\|v\|_{k,p} \qquad \forall u, v \in W_0^{k,p}(\Omega),$$

where $g \in L^q(\Omega)$ is non-negative almost everywhere, $1/p + 1/q = 1$, and $C > 0$ is a positive constant, for the nonlinear form $a(\,\cdot\,,\,\cdot\,)$ from (2.9); hence, (2.1) holds.

We can define statements which prove that the operator A is monotone, coercive, and hemicontinuous.

Lemma 2.15. *Let (B1) and (B2) hold for all $\mathcal{N}_\alpha$, $|\alpha| \leq k$, defined by (2.11); then, the operator $A : W_0^{k,p}(\Omega) \to W^{-k,q}(\Omega)$, defined in the weak formulation (2.10), is bounded and demicontinuous.*

Lemma 2.16. *If for the coefficients a_α, $|\alpha| \leq k$, defined in (2.6),*

$$\sum_{|\alpha|\leq k} \left(a_\alpha(\boldsymbol{x}, \xi) - a_\alpha(\boldsymbol{x}, \eta)\right)(\xi_\alpha - \eta_\alpha) \geq 0,$$

for all $\xi, \eta \in \mathbb{R}^\kappa$ and almost everywhere for $\boldsymbol{x} \in \Omega$; then, the operator $A : W_0^{k,p}(\Omega) \to W^{-k,q}(\Omega)$, defined in the weak formulation (2.10), monotone. Additionally, if equality of the above condition only holds for

$$\sum_{|\beta|\leq k} |\xi_\beta - \eta_\beta| = 0;$$

then, A is strictly monotone.

Corollary 2.17. *Let (B1) and (B2) hold for all $\mathcal{N}_\alpha$, $|\alpha| \leq k$, defined by (2.11) and the condition from Lemma 2.16 hold. Then, the operator $A : W_0^{k,p}(\Omega) \to W^{-k,q}(\Omega)$, defined in the weak formulation (2.10), is hemicontinuous.*

Proof. By Lemma 2.15 and Lemma 2.16 the operator A is demicontinuous and monotone. Then, by Lemma 2.3, A is hemicontinuous. □

Lemma 2.18. *If there exists a positive constant $C > 0$ and a function $k \in L^1(\Omega)$ such that for the coefficients a_α, $|\alpha| \leq k$, defined in (2.6),*

$$\sum_{|\alpha|\leq k} a_\alpha(\boldsymbol{x}, \xi)\xi_\alpha \geq C \sum_{|\alpha|=k} |\xi_\alpha|^p - h(\boldsymbol{x}),$$

for all $\xi \in \mathbb{R}^\kappa$ and almost everywhere for $\boldsymbol{x} \in \Omega$, where $1 < p < \infty$. Then, the operator $A : W_0^{k,p}(\Omega) \to W^{-k,q}(\Omega)$, defined in the weak formulation (2.10), is (nonlinear) coercive.

Exercise 2.4. Prove Lemmas 2.14–2.18.

We can now combine these results.

Theorem 2.19. *Let the coefficients functions $a_\alpha : \Omega \times \mathbb{R}^\kappa \to \mathbb{R}$, $|\alpha| \leq k$, $k \in \mathbb{N}$, where κ defined by (1.7), from (2.6) satisfy the following conditions for $1 < p < \infty$:*

(B1) Carathéodory condition*: For all α, $|\alpha| \leq k$,*

$$\boldsymbol{x} \mapsto a_\alpha(\boldsymbol{x}, \xi) \text{ measurable on } \Omega \text{ for all } \xi \in \mathbb{R}^\kappa,$$
$$\xi \mapsto a_\alpha(\boldsymbol{x}, \xi) \text{ continuous on } \mathbb{R}^\kappa \text{ almost everywhere for } \boldsymbol{x} \in \Omega.$$

(B2) Growth condition*: For all α, $|\alpha| \leq k$,*

$$|a_\alpha(\boldsymbol{x}, \xi)| \leq C \left(g(\boldsymbol{x}) + \sum_{|\beta|\leq k} |\xi_\beta|^{p-1} \right),$$

where $\beta \in \mathbb{N}_0^n$ is a multi-index, $g \in L^q(\Omega)$ is non-negative almost everywhere, $1/p + 1/q = 1$, $C > 0$ is a positive constant, and $\xi = (\xi_\beta)_{|\beta|\leq k} \in \mathbb{R}^\kappa$, $\xi_\beta \in \mathbb{R}$, $|\beta| \leq k$.

(C1) Monotonicity: *For all* $\xi, \eta \in \mathbb{R}^\kappa$

$$\sum_{|\alpha|\leq k} \left(a_\alpha(\boldsymbol{x},\xi) - a_\alpha(\boldsymbol{x},\eta)\right)(\xi_\alpha - \eta_\alpha) \geq 0,$$

almost everywhere for $\boldsymbol{x} \in \Omega$.

(C2) (Nonlinear) coercivity: *There exists a positive constant* $C > 0$ *and a function* $h \in L^1(\Omega)$ *such that*

$$\sum_{|\alpha|\leq k} a_\alpha(\boldsymbol{x},\xi)\xi_\alpha \geq C \sum_{|\alpha|=k} |\xi_\alpha|^p - h(\boldsymbol{x}),$$

for all $\xi \in \mathbb{R}^\kappa$ *and almost everywhere for* $\boldsymbol{x} \in \Omega$.

Then, for any $f \in L^q(\Omega)$, ${}^1/_p + {}^1/_q = 1$, *there exists at least one weak solution* $u \in W_0^{k,p}(\Omega)$ *to the weak formulation* (2.10). *Additionally, let* $a_\alpha : \Omega \times \mathbb{R}^\kappa \to \mathbb{R}$ *satisfy the following condition:*

(D1) Strict Monotonicity: *For all* $\xi, \eta \in \mathbb{R}^\kappa$, *where*

$$\sum_{|\beta|\leq k} |\xi_\beta - \eta_\beta| > 0,$$

it holds that

$$\sum_{|\alpha|\leq k} \left(a_\alpha(\boldsymbol{x},\xi) - a_\alpha(\boldsymbol{x},\eta)\right)(\xi_\alpha - \eta_\alpha) > 0,$$

almost everywhere for $\boldsymbol{x} \in \Omega$.

Then, the solution $u \in W_0^{k,p}(\Omega)$ *is unique.*

Proof. From Lemmas Lemma 2.15, Lemma 2.16, and Lemma 2.18 we can show the conditions of Theorem 2.11 are met; therefore, we can show that the equation $Au = F$, for $A : W_0^{k,p}(\Omega) \to W^{-k,q}(\Omega)$ and $F \in W^{-k,q}(\Omega)$ defined by (2.10), has a solution $u \in W_0^{k,p}(\Omega)$. Then, by Lemma 2.14 and Proposition 2.4 this is the weak solution of (2.10). Additionally, if (D1) holds the operator A is strictly monotone due to Lemma 2.16; therefore, by Theorem 2.11 the solution in unique. □

Exercise 2.5. Consider the following boundary value problem problem:

$$\begin{aligned} -\nabla \cdot (\mu(\boldsymbol{x}, \nabla u)\nabla u) + b(\boldsymbol{x}, u) &= f(\boldsymbol{x}) && \text{in } \Omega \subset \mathbb{R}^2 \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$

where Ω has Lipschitz boundary, $u : \Omega \to \mathbb{R}$ is the unknown function, and $f \in L^2(\Omega)$. Define, for this problem, the coefficient functions $a_\alpha(\boldsymbol{x}, \xi)$, $\xi \in \mathbb{R}^\kappa$, for all multi-indices α, where $|\alpha| \leq 1$, and the weak formulation of the boundary value problem. Additionally, derive conditions for μ and b such that Theorem 2.19 holds; i.e., state conditions such that

1. A is monotone,
2. A is strictly monotone,
3. A is coercive, and

4. a_α satisfies the growth condition (B2).

Exercise 2.6. Define the weak formulation, and use Theorem 2.19 to show that there exists a weak solution, for the following boundary value problem in the bounded Lipschitz domain $\Omega \in \mathbb{R}^n$, $n \in \mathbb{N}$: For $2 \leq p < \infty$, $f \in L^q(\Omega)$, $1/p + 1/q = 1$, and $t \geq 0$, $t \in \mathbb{R}$

$$-\sum_{i=1}^{n} \frac{\partial}{\partial x_i} \left(\left| \frac{\partial u}{\partial x_i} \right|^{p-2} \frac{\partial u}{\partial x_i} \right) + tu = f, \qquad \text{in } \Omega,$$
$$u = 0, \qquad \text{on } \partial\Omega.$$

Additionally, state if the weak solution is unique.

We define two more results on the operator A defined by (2.10) which will be used in Section 2.5.

Lemma 2.20. *Let the coefficients functions $a_\alpha : \Omega \times \mathbb{R}^\kappa \to \mathbb{R}$, $|\alpha| \leq k$, $k \in \mathbb{N}$, where κ defined by (1.7), from (2.6) satisfy (B1) and (B2) hold, and additionally only depend on derivatives of up to order $k-1$; i.e., $a_\alpha(\boldsymbol{x}, \delta_k u)$ can be defined instead as $a_\alpha(\boldsymbol{x}, \delta_{k-1} u)$. Then, there exists a unique $A : X \to X'$ such that*

$$\langle Au, v \rangle = a(u, v)$$

which is strongly continuous.

Corollary 2.21. *Lemma 2.20 is valid if the condition (B2) is replaced by the following condition. For all α, $|\alpha| \leq k$,*

$$|a_\alpha(\boldsymbol{x}, \xi)| \leq C \left(g(\boldsymbol{x}) + \sum_{|\beta| \leq k} |\xi_\beta|^{p_\alpha/q_\alpha} \right),$$

where $\beta \in \mathbb{N}_0^n$ is a multi-index, $g \in L^{q_\alpha}(\Omega)$ is non-negative almost everywhere, $C > 0$ is a positive constant, and $1 < p_\alpha, q_\alpha < \infty$ selected such that $1/p_\alpha + 1/q_\alpha = 1$ and

$$\frac{1}{p} - \frac{k - |\alpha|}{n} < \frac{1}{p_\alpha}.$$

2.4 Quasilinear systems

We briefly consider the generalisation of the above case to *systems* of quasilinear partial differential equations. To this end, we consider the Banach space

$$X = [W^{k,p}(\Omega)]^m = W^{k,p}(\Omega, \mathbb{R}^m),$$

which is reflexive for $1 < p < \infty$, where $m \in \mathbb{N}$, $m \geq 2$, is the number of equations and unknowns in the nonlinear system of partial differential equations. We define a function $\boldsymbol{u} \in X$ in the space as $\boldsymbol{u} = (u_1, \dots, u_n)$, $u_i \in W^{k,p}(\Omega)$, $1 \leq i \leq m$. We furthermore extend the definition of the Sobolev space to $[W^{k,p}(\Omega)]^m$ via the norm and seminorm

$$\|\boldsymbol{u}\|_{k,p,\Omega} := \left(\sum_{i=1}^{m} \sum_{|\alpha| \leq k} \|\partial^\alpha u_i\|_{0,p,\Omega}^p \right)^{1/2} \tag{2.12}$$

$$|\boldsymbol{u}|_{k,p,\Omega} := \left(\sum_{i=1}^{m} \sum_{|\alpha|=k} \|\partial^\alpha u_i\|_{0,p,\Omega}^p \right)^{1/2}. \tag{2.13}$$

We furthermore extend the notation for partial derivatives (1.8)–(1.9) to $\boldsymbol{u} : \Omega \to \mathbb{R}^m$ as

$$\partial^\alpha \boldsymbol{u} = (\partial^\alpha u_i)_{i=1}^m = (\partial^\alpha u_1, \ldots, \partial^\alpha u_m),$$

$$\delta_k \boldsymbol{u} = (\partial^\alpha \boldsymbol{u})_{|\alpha|\le k}^m = (\delta_k u_1 \cdots \delta_k u_m) = \begin{pmatrix} u_1 & \cdots & u_m \\ \dfrac{\partial u_1}{\partial x_1} & \cdots & \dfrac{\partial u_m}{\partial x_1} \\ \vdots & \ddots & \vdots \\ \dfrac{\partial^k u_1}{\partial x_n^k} & \cdots & \dfrac{\partial^k u_m}{\partial x_n^k} \end{pmatrix}$$

where $\partial^\alpha \boldsymbol{u} : \Omega \to \mathbb{R}^m$ and $\delta_k \boldsymbol{u} : \Omega \to \mathbb{R}^{\kappa \times m}$. Note that a row of $\delta_k \boldsymbol{u}$ contains $\partial^\alpha u_i$, $i = 1, \ldots, m$, for a fixed multi-index α.

Remark. Note that (2.12)–(2.13) is only one choice of possible norm for this space. In general, the norms on this space are defined by defining the standard L^p-norm, cf. (1.14)–(1.15), using any valid norm on $\mathbb{R}^m$ instead of the absolute value $|\cdot|$ of the function and then define the norm and seminorm by (1.16) and (1.17), respectively. For example, for $1 \le p < \infty$, (2.12)–(2.13) are obtained by

$$\|v\|_{0,p,\mathcal{D}} := \left(\int_{\mathcal{D}} |v(\boldsymbol{x})|_p^p \,\mathrm{d}\boldsymbol{x} \right)^{1/p},$$

where $|\cdot|_p$ is the vector p-norm on $\mathbb{R}^m$. Due to equivalence of norms on $\mathbb{R}^m$ we get equivalence of norms in $[W^{k,p}(\Omega)]^m$.

We can now define a general systems of quasilinear elliptic partial differential equations on a bounded Lipschitz domain $\Omega \subset \mathbb{R}^m$, $n \in \mathbb{N}$, in divergence form as

$$\left[\sum_{|\alpha|\le k} (-1)^{|\alpha|} \partial^\alpha a_\alpha^i(\boldsymbol{x}, \delta_k \boldsymbol{u}) \right]_{i=1}^m = \boldsymbol{f}, \qquad \text{in } \Omega, \tag{2.14}$$

$$\boldsymbol{u} = \boldsymbol{0}, \text{on } \partial\Omega, \tag{2.15}$$

where $\boldsymbol{f} \in [L^q(\Omega)]^m$ and $\boldsymbol{a}_\alpha(\boldsymbol{x}, \xi) = (a_\alpha^i(\boldsymbol{x}, \xi))_{i=1}^m : \Omega \times \mathbb{R}^{\kappa\times m} \to \mathbb{R}^m$.

We look for the *weak solution* $\boldsymbol{u} \in [W_0^{k,p}(\Omega)]^m$ such that

$$a(\boldsymbol{u}, \boldsymbol{v}) := \int_\Omega \sum_{|\alpha|\le k} (\boldsymbol{a}_\alpha(x, \delta_k \boldsymbol{u}), \partial^\alpha \boldsymbol{v}) \,\mathrm{d}\boldsymbol{x} = \int_\Omega (\boldsymbol{f}, \boldsymbol{v}) \,\mathrm{d}\boldsymbol{x} \tag{2.16}$$

for all $\boldsymbol{v} \in [W_0^{k,p}(\Omega)]^m$, where $(\,\cdot\,,\,\cdot\,)$ is the Euclidean inner product on $\mathbb{R}^m$. Again, we want the coefficient functions $\boldsymbol{a}_\alpha$ to be Nemyckii operators satisfying Carathéodory and growth conditions; therefore, we define generalisations of the Nemyckii operator and these conditions.

Definition 2.22. Let $\Omega \subset \mathbb{R}^n$, $n \in \mathbb{N}$ be non-empty and measurable, $\boldsymbol{a}_\alpha : \Omega \times \mathbb{R}^{\kappa\times m} \to \mathbb{R}^m$, $m \in \mathbb{N}$; then, we define the *Nemyckii operator* $\mathcal{N}_\alpha : [W_0^{k,p}(\Omega)]^m \to [L^q(\Omega)]^m$ as

$$(\boldsymbol{\mathcal{N}}_\alpha \boldsymbol{u})(\boldsymbol{x}) = \boldsymbol{a}_\alpha(\boldsymbol{x}, \delta_k \boldsymbol{u}(\boldsymbol{x})).$$

Then, we define the following conditions.

(E1) *Carathéodory condition*: For all α, $|\alpha| \leq k$, $\boldsymbol{a}_\alpha : \Omega \times \mathbb{R}^{\kappa\times m} \to \mathbb{R}^m$ has the following properties:

$$\begin{aligned} &\boldsymbol{x} \mapsto a_\alpha(\boldsymbol{x},\xi) \text{ measurable on } \Omega \text{ for all } \xi \in \mathbb{R}^{\kappa\times m}, \\ &\xi \mapsto a_\alpha(\boldsymbol{x},\xi) \text{ continuous on } \mathbb{R}^{\kappa\times m} \text{ almost everywhere for } \boldsymbol{x} \in \Omega. \end{aligned}$$

(E2) *Growth condition*: For all α, $|\alpha| \leq k$,

$$|\boldsymbol{a}_\alpha(\boldsymbol{x},\xi)| \leq C\left(g(\boldsymbol{x}) + \sum_{|\beta|\leq k} |\xi_\beta|^{p-1}\right),$$

where $\beta \in \mathbb{N}_0^n$ is a multi-index, $g \in L^q(\Omega)$ is non-negative almost everywhere, $1/p + 1/q = 1$, $C > 0$ is a positive constant, and $\xi = (\xi_\beta)_{|\beta|\leq k} \in \mathbb{R}^{\kappa\times m}$, $\xi_\beta \in \mathbb{R}^m$, $|\beta| \leq k$ (i.e., ξ_β is a row of the matrix ξ).

Theorem 2.23. *Let $\Omega \subset \mathbb{R}^n$, $k \in \mathbb{N}$ be non-empty and measurable, and the assumptions (E1) and (E2) hold for $|\alpha| \leq k$, $\boldsymbol{a}_\alpha : \Omega \times \mathbb{R}^{\kappa\times m} \to \mathbb{R}^m$; then,*

$$\boldsymbol{\mathcal{N}}_\alpha : [W^{k,p}(\Omega)]^m \to [L^q(\Omega)]^m$$

is continuous and bounded such that

$$\|\boldsymbol{\mathcal{N}}_\alpha \boldsymbol{u}\|_{0,q} \leq C\left(\|g\|_{0,q} + \sum_{|\alpha|\leq k} \|\partial^\alpha \boldsymbol{u}\|_{0,p_i}^{p-1}\right) \qquad \text{for all } [W^{k,p}(\Omega)]^m,$$

where C is a positive constant.

We can now define a result for the existence of the weak solution (2.16).

Theorem 2.24. *Let the coefficients functions $\boldsymbol{a}_\alpha : \Omega \times \mathbb{R}^{\kappa\times m} \to \mathbb{R}^m$, $|\alpha| \leq k$, $k \in \mathbb{N}$, where κ defined by (1.7), from (2.14) satisfy the following conditions for $1 < p < \infty$:*

(E1) Carathéodory condition*: For all α, $|\alpha| \leq k$,*

$$\begin{aligned} &\boldsymbol{x} \mapsto a_\alpha(\boldsymbol{x},\xi) \text{ measurable on } \Omega \text{ for all } \xi \in \mathbb{R}^{\kappa\times m}, \\ &\xi \mapsto a_\alpha(\boldsymbol{x},\xi) \text{ continuous on } \mathbb{R}^{\kappa\times m} \text{ almost everywhere for } \boldsymbol{x} \in \Omega. \end{aligned}$$

(E2) Growth condition*: For all α, $|\alpha| \leq k$,*

$$|\boldsymbol{a}_\alpha(\boldsymbol{x},\xi)| \leq C\left(g(\boldsymbol{x}) + \sum_{|\beta|\leq k} |\xi_\beta|^{p-1}\right),$$

where $\beta \in \mathbb{N}_0^n$ is a multi-index, $g \in L^q(\Omega)$ is non-negative almost everywhere, $1/p + 1/q = 1$, $C > 0$ is a positive constant, and $\xi = (\xi_\beta)_{|\beta|\leq k} \in \mathbb{R}^{\kappa\times m}$, $\xi_\beta \in \mathbb{R}^m$, $|\beta| \leq k$ (i.e., ξ_β is a row of the matrix ξ).

(F1) Monotonicity: *For all matrices $\xi, \eta \in \mathbb{R}^{\kappa \times m}$, with rows $\xi_\alpha, \eta_\alpha \in \mathbb{R}^m$, $\alpha \leq k$,*

$$\sum_{|\alpha|\leq k} (\boldsymbol{a}_\alpha(\boldsymbol{x}, \xi) - \boldsymbol{a}_\alpha(\boldsymbol{x}, \eta), \xi_\alpha - \eta_\alpha) \geq 0,$$

almost everywhere for $\boldsymbol{x} \in \Omega$.

(F2) (Nonlinear) coercivity: *There exists a positive constant $C > 0$ and a function $h \in L^1(\Omega)$ such that*

$$\sum_{|\alpha|\leq k} (\boldsymbol{a}_\alpha(\boldsymbol{x}, \xi), \xi_\alpha) \geq C \sum_{|\alpha|=k} |\xi_\alpha|^p - h(\boldsymbol{x}),$$

for all matrices $\xi \in \mathbb{R}^{\kappa \times m}$, with rows $\xi_\alpha \in \mathbb{R}^m$, $\alpha \leq k$, and almost everywhere for $\boldsymbol{x} \in \Omega$.

Then, for any $f \in [L^q(\Omega)]^m$, $1/p + 1/q = 1$, there exists exactly one bounded operator $A : [W_0^{k,p}(\Omega)]^m \to [W^{-k,q}(\Omega)]^m$ such that

$$a(\boldsymbol{u}, \boldsymbol{v}) := \langle A\boldsymbol{u}, \boldsymbol{v}\rangle \qquad \text{for all } \boldsymbol{u}, \boldsymbol{v} \in [W_0^{k,p}(\Omega)]^m$$

and

$$\begin{aligned} &\text{find } \boldsymbol{u} \in [W_0^{k,p}(\Omega)]^m : a(\boldsymbol{u}, \boldsymbol{v}) = \int_\Omega (\boldsymbol{f}, \boldsymbol{v}) =: \langle F, \boldsymbol{v}\rangle \quad \forall \boldsymbol{v} \in [W_0^{k,p}(\Omega)]^m \\ \iff \quad &\text{find } \boldsymbol{u} \in [W_0^{k,p}(\Omega)]^m : A\boldsymbol{u} = F. \end{aligned} \tag{2.17}$$

The operator A is monotone, coercive, and hemicontinuous, and the (2.17) has a solution $\boldsymbol{u} \in [W_0^{k,p}(\Omega)]^m$. Additionally, let $\boldsymbol{a}_\alpha : \Omega \times \mathbb{R}^{\kappa \times m} \to \mathbb{R}^m$ satisfy the following condition:

(G1) Strict Monotonicity: *For all $\xi, \eta \in \mathbb{R}^{\kappa \times m}$, where*

$$\sum_{|\beta|\leq k} |\xi_\beta - \eta_\beta| > 0,$$

it holds that

$$\sum_{|\alpha|\leq k} (\boldsymbol{a}_\alpha(\boldsymbol{x}, \xi) - \boldsymbol{a}_\alpha(\boldsymbol{x}, \eta), \xi_\alpha - \eta_\alpha) > 0,$$

almost everywhere for $\boldsymbol{x} \in \Omega$.

Then, the solution $\boldsymbol{u} \in [W_0^{k,p}(\Omega)]^m$ is unique.

2.5 Pseudomonotone operators

We now aim to consider more general quasilinear partial differential equations which contains *lower order* terms which do not satisfy the monotonicity conditions. In general, we consider quasilinear PDEs which can be written as an operator equation of the form

$$A_1 u + A_2 u = f, \qquad u \in X \tag{2.18}$$

where $A_1 + A_2$ is *pseudomonotone*, cf. Definition 2.28, and coercive on a real reflexive Banach space. In general, we will have that

1. $A_1 : X \to X'$ is monotone and hemicontinuous (corresponding to the high order terms of the PDE), and
2. $A_2 : X \to X'$ is strongly continuous (corresponding to the lower order terms of the PDE).

In order to define *pseudomonotone* operators, we first need to define five related conditions for an operator A.

Definition 2.25. Let X be a real reflexive Banach space and $\{u_n\} \subset X$ be a sequence; then, we say that the nonlinear operator $A : X \to X'$ satisfies the conditions (M), $(\mathrm{S})_+$, (S), $(\mathrm{S})_0$, and $(\mathrm{S})_1$ if and only if the following hold.

$$
\begin{array}{llcl}
(\mathrm{M}) & u_n \rightharpoonup u, \quad Au_n \rightharpoonup b, \quad \limsup_{n\to\infty} \langle Au_n, u_n\rangle \le \langle b, u\rangle & \Longrightarrow & Au = b \\
(\mathrm{S})_+ & u_n \rightharpoonup u, \quad \limsup_{n\to\infty} \langle Au_n - Au, u_n - u\rangle \le 0 & \Longrightarrow & u_n \to u \\
(\mathrm{S}) & u_n \rightharpoonup u, \quad \lim_{n\to\infty} \langle Au_n - Au, u_n - u\rangle = 0 & \Longrightarrow & u_n \to u \\
(\mathrm{S})_0 & u_n \rightharpoonup u, \quad Au_n \rightharpoonup b, \quad \lim_{n\to\infty} \langle Au_n, u_n\rangle = \langle b, u\rangle & \Longrightarrow & u_n \to u \\
(\mathrm{S})_1 & u_n \rightharpoonup u, \quad Au_n \to b & \Longrightarrow & u_n \to u
\end{array}
$$

Additionally,

$$(\mathrm{S})_+ \quad \Longrightarrow \quad (\mathrm{S}) \quad \Longrightarrow \quad (\mathrm{S})_0 \quad \Longrightarrow \quad (\mathrm{S})_1.$$

We can define several properties of operators satisfying the conditions.

Lemma 2.26. *Let X be a real reflexive Banach space, and $A : X \to X'$ be a nonlinear operator; then, the following hold:*

$$
\begin{aligned}
A \text{ monotone and hemicontinuous} \quad &\Longrightarrow \quad A \text{ satisfies } (\mathrm{M}), \\
A \text{ uniformly monotone} \quad &\Longrightarrow \quad A \text{ satisfies } (\mathrm{S})_+.
\end{aligned}
$$

Lemma 2.27. *Let X be a real reflexive Banach space, and $A, B : X \to X'$ be nonlinear operators; then, the following hold:*

$$
\begin{aligned}
A \text{ satisfies } (\mathrm{S})_+ \text{ and } B \text{ strongly continuous} \quad &\Longrightarrow \quad A + B \text{ satisfies } (\mathrm{S})_+, \\
A \text{ satisfies } (\mathrm{S}) \text{ and } B \text{ strongly continuous} \quad &\Longrightarrow \quad A + B \text{ satisfies } (\mathrm{S}), \\
A \text{ satisfies } (\mathrm{M}) \text{ and } B \text{ strongly continuous} \quad &\Longrightarrow \quad A + B \text{ satisfies } (\mathrm{M}).
\end{aligned}
$$

We can now define a *pseudomonotone* operator.

Definition 2.28. Let X be a real reflexive Banach space, $\{u_n\} \subset X$ be a sequence, and $A : X \to X'$ be a nonlinear operator. Then,

- A is called *pseudomonotone* if and only if

$$u_n \rightharpoonup u, \ \limsup_{n\to\infty} \langle Au_n, u_n - u\rangle \le 0 \quad \Longrightarrow \quad \langle Au, u - w\rangle \le \liminf_{n\to\infty} \langle Au_n, u_n - w\rangle \ \forall w \in X,$$

- A satisfies the condition (P) if and only if

$$u_n \rightharpoonup u \quad \Longrightarrow \quad \limsup_{n\to\infty} \langle Au_n, u_n - u\rangle \ge 0.$$

We can define several relationships and properties of pseudomonotone operators.

Lemma 2.29. *Let X be a real reflexive Banach space, and $A, B : X \to X'$ be nonlinear operators; then, the following hold:*

$$\begin{aligned}
A \text{ monotone and hemicontinuous} &\implies A \text{ pseudomonotone},\\
A \text{ strongly continuous} &\implies A \text{ pseudomonotone},\\
A \text{ demicontinuous and satisfies } (\mathrm{S})_+ &\implies A \text{ pseudomonotone},\\
A \text{ continuous \& } \dim X < \infty &\implies A \text{ pseudomonotone},\\
A \text{ pseudomonotone \& } B \text{ pseudomonotone} &\implies A + B \text{ pseudomonotone},\\
A \text{ monotone and hemicontinuous \& } B \text{ strongly continuous} &\implies A + B \text{ pseudomonotone},\\
A \text{ monotone \& } B \text{ strongly continuous} &\implies A + B \text{ satisfies } (\mathrm{P}).
\end{aligned}$$

Lemma 2.30 (Properties of pseudomonotone)**.** *Let X be a real reflexive Banach space, and $A, B : X \to X'$ be nonlinear operators; then, the following hold:*

$$\begin{aligned}
A \text{ pseudomonotone} &\implies A \text{ satisfies } (\mathrm{P}) \text{ and } (\mathrm{M}),\\
A \text{ pseudomonotone and locally bounded} &\implies A \text{ demicontinuous},\\
A \text{ pseudomonotone \& } B \text{ monotone and hemicontinuous} &\implies A + B \text{ pseudomonotone},\\
A \text{ pseudomonotone \& } B \text{ strongly continuous} &\implies A + B \text{ pseudomonotone}.
\end{aligned}$$

We now state a result for the existence of a solution to an operator equation, which we can then apply to (2.18).

Theorem 2.31 (Brézis)**.** *Assume that the nonlinear operator $A : X \to X'$ is pseudomonotone, bounded, and coercive on a real, separable, reflexive Banach space; then, the equation*

$$Au = f,$$

has a solution $u \in X$ for every $f \in X'$.

To apply this result to a quasilinear partial differential equation we shall consider a practical example, which can be extended to more general results.

Example 2.2 (Pseudomonotone operator for quasilinear PDE (Zeidler, 1989b, Section 27.4)). Consider the boundary value problem on a bounded Lipschitz domain $\Omega \subset \mathbb{R}^n$, $n \in \mathbb{N}$,

$$-\sum_{i=1}^{n} \frac{\partial}{\partial x_i}\left(\left|\frac{\partial u}{\partial x_i}\right|^{p-2}\frac{\partial u}{\partial x_i}\right) + g(u) = f \qquad \text{in } \Omega, \tag{2.19}$$

$$u = 0, \qquad \text{on } \partial\Omega, \tag{2.20}$$

where $f \in L^q(\Omega)$ and g satisfies the following conditions:

(H1) *Coerciveness*: $g : \mathbb{R} \to \mathbb{R}$ continuous and

$$\inf_{u\in\mathbb{R}} g(u)u > -\infty;$$

(H2) *Growth condition*: For all $u \in \mathbb{R}$

$$|g(u)| \leq C(1 + |u|^{r-1})$$

where $1 < p, q, r < \infty$, ${}^1\!/\!_p + {}^1\!/\!_q = 1$, and ${}^1\!/\!_p - {}^1\!/\!_n < {}^1\!/\!_r$.

We seek $u \in X = W_0^{1,p}(\Omega)$ such that

$$a_1(u, v) + a_2(u, v) = \langle F, v \rangle, \qquad \text{for all } v \in X, \tag{2.21}$$

where

$$a_1(u.v) = \int_\Omega \sum_{i=1}^n \left| \frac{\partial u}{\partial x_i} \right|^{p-2} \frac{\partial u}{\partial x_i} \frac{\partial v}{\partial x_i} \, \mathrm{d}\boldsymbol{x},$$
$$a_2(u, v) = \int_\Omega g(u) v \, \mathrm{d}\boldsymbol{x},$$
$$\langle F, v \rangle = \int_\Omega f v \, \mathrm{d}\boldsymbol{x}.$$

By Proposition 2.4, Exercise 2.6, and Lemmas 2.14–2.18 we know that there exists a unique monotone, coercive, bounded, and hemicontinuous operator $A_1 : X \to X'$ such that

$$a_1(u, v) = \langle Au_1, v \rangle \qquad \text{for all } u, v \in X.$$

By Lemma 2.20 (for $r = p$) and Corollary 2.21 (otherwise) there exists a strongly continuous $A_2 : X \to X'$ such that

$$a_2(u, v) = \langle Au_2, v \rangle \qquad \text{for all } u, v \in X.$$

it can be shown that $F \in X'$; therefore, (2.21) is equivalent to the operator equation

$$A_1 u + A_2 u = F \qquad u \in X. \tag{2.22}$$

Set $A = A_1 + A_2$; then, by Lemma 2.29 A is pseudomonotone. Additionally, A_1 is bounded and A_2 is strongly continuous (which implies bounded); therefore, A is bounded. From (H1)

$$\langle A_2, u, u \rangle = \int_\Omega g(u) u \, \mathrm{d}\boldsymbol{x} \geq C \qquad \text{for all } u \in X;$$

hence, $A = A_1 + A_2$ is coercive as A_1 is coercive. We can then apply Theorem 2.31 to show that (2.22) has a solution $u \in X$; which is the weak solution of (2.21).

Remark. We can easily generalise the above to the boundary value problem

$$-\sum_{i=1}^n \frac{\partial}{\partial x_i} (a_i(\boldsymbol{x}, \nabla u)) + g(u) = f \qquad \text{in } \Omega,$$
$$u = 0, \qquad \text{on } \partial\Omega,$$

providing that the functions a_i, $i = 1, \ldots, n$ meet the conditions (B1)–(B2) and (C1)–(C2).

2.6 Semimonotone operators

In order to extend the results from the previous section to partial differential equations under certain conditions we consider so-called *semimonotone* operators.

Definition 2.32. Let X be a real, separable, reflexive Banach space and $B : X \times X :\to X'$ be a map such that

$$Au = B(u, u) \qquad \text{for all } u \in X.$$

The operator $A : X \to X'$ is called *semimonotone* if and only if the following hold.

a) For all $u, v \in X$

$$\langle B(u, u) - B(u, v), u - v\rangle \geq 0.$$

b) For each $u \in X$, the operator $v \mapsto B(u, v)$ is hemicontinuous and bounded from X to X', and, for each $v \in X$, the operator $u \mapsto B(u, v)$ is hemicontinuous and bounded from X to X'.

c) If $u_n \rightharpoonup u$ in X and

$$\lim_{n\to\infty} \langle B(u_n, u_n) - B(u_n, u), u_n - u\rangle = 0;$$

then, $B(u_n, v) - B(u, v)$ in X' for all $v \in X$,

d) Let $v \in X$, $u_n \rightharpoonup u$ in X, and $B(u_n, v) \rightharpoonup w$ in X' as $n \to \infty$; then,

$$\lim_{n\to\infty} \langle B(u_n, v), u_n\rangle = \langle w, u\rangle.$$

e) A is bounded.

Lemma 2.33. *Let $A : X \to X'$ be a semimonotone operator on a real, separable, reflexive Banach space X; then, A is pseudomonotone.*

As we can show that a semimonotone operator is also a pseudomonotone we use Theorem 2.31 to show the existence of a solution to the operator equation $Au - f$ and, furthermore, a solution to the weak formulation (2.10) for quasilinear partial differential equations can be shown under certain assumptions.

Theorem 2.34 (Leray-Lions)**.** *Let X be a real, separable, reflexive Banach space and $A : X \to X'$ be a semimonotone and coercive operator; then,*

$$Au = f$$

has a solution $u \in X$ for every $f \in X'$.

Proof. By Lemma 2.33 A is pseudomonotone. Then, as A is also bounded (by definition of semimonotone) and coercive there exists a solution to $Au = f$ by Theorem 2.31. □

Theorem 2.35. *Let the coefficients functions $a_\alpha : \Omega \times \mathbb{R}^\kappa \to \mathbb{R}$, $|\alpha| \leq k$, $k \in \mathbb{N}$, where κ defined by* (1.7)*, from* (2.6) *satisfy, for $1 < p < \infty$, the Carathéodory condition (B1), growth condition (B2), and coercivity condition (C2) from Theorem 2.19, as well as the following conditions:*

(I1) *The highest order terms are* strictly monotone *with respect to the highest order derivatives; i.e.,*

$$\sum_{|\alpha|=k} \left(a_\alpha(\boldsymbol{x},\eta,\xi) - a_\alpha(\boldsymbol{x},\eta,\widehat{\xi})\right)(\xi_\alpha - \widehat{\xi}_\alpha) > 0,$$

for all $\eta \in \mathbb{R}^{\widetilde{\kappa}}$, $\xi, \widehat{\xi} \in \mathbb{R}^{\widetilde{\kappa}-\kappa}$, *where*

$$\widetilde{\kappa} = \frac{(n+k-1)!}{n!(k-1)!}$$

is the number of multi-indices of length $|\alpha| \leq k-1$.

(I2) *The highest order terms are* coercive *with respect to the highest order derivatives; i.e.,*

$$\lim_{|\xi|\to\infty} \sup_{\eta\in D} \sum_{|\alpha|=k} \frac{a_\alpha(\boldsymbol{x},\eta,\xi)}{|\xi| + |\xi|^{p-1}} == \infty,$$

for almost all $x \in \Omega$ *and bounded sets* $D \subset \mathbb{R}^{\widetilde{\kappa}}$.

Then, for any $f \in L^q(\Omega)$, $1/p + 1/q = 1$, *there exists at least one weak solution* $u \in W_0^{k,p}(\Omega)$ *to the weak formulation* (2.10).

Proof. It can be shown that the operator $A : X \to X'$, $Au = B(u,u)$, where

$$\langle B(w,u), v\rangle = \int_\Omega \sum_{|\alpha|=k} a_\alpha(\boldsymbol{x}, \delta_{k-1}w(\boldsymbol{x}), \widehat{\delta}_k u(\boldsymbol{x}))\partial^\alpha v \,\mathrm{d}\boldsymbol{x} + \int_\Omega \sum_{|\alpha|\leq k-1} a_\alpha(\boldsymbol{x}, \delta_k w(\boldsymbol{x}))\partial^\alpha v \,\mathrm{d}\boldsymbol{x}$$

is semimonotone, coercive, and bounded. Then, by Lemma 2.33 and Theorem 2.34 a solution to $Au = F$, where

$$\langle F, v\rangle := \int_\Omega f v \,\mathrm{d}\boldsymbol{x},$$

exists for every $f \in L^q(\Omega)$; hence, a solution $u \in W_0^{k,p}(\Omega)$ to the weak formulation (2.10) exists. □

2.7 Locally coercive operators

The finally generalisation we consider in this chapter considers operators of the form

$$A : X \to X^+$$

where $\{X, X^+\}$ are so-called *dual pairs* of Banach spaces.

Definition 2.36. Let X and X^+ be Banach spaces over a filed $\mathbb{K} = \mathbb{R}, \mathbb{C}$. Then, $\{X, X^+\}$ is called a *dual pair* if and only if the following holds:

a) There exists a bilinear bounded map $\langle\cdot,\cdot\rangle_X : X^+ \times X \to \mathbb{K}$.

b) If $\langle v, u\rangle_X =$ for all $u \in X$; then, $v = 0$.

c) If $\langle v, u\rangle_X =$ for all $v \in X^+$; then, $u = 0$.

Example 2.3 (Examples of dual pairs). The following examples demonstrate that the standard dual of a Banach space forms a dual pair, but dual pairs are not necessary duals.

a) Let X be a Banach space and X' its dual. Then, $\{X, X'\}$ is a dual pair if we use the usual dual operator

$$\langle v, u\rangle_X = v(u) \qquad \text{for all } v \in X', u \in X.$$

b) Let $X = C(\overline{\Omega})$, $\Omega \subset \mathbb{R}^n$, $n \in \mathbb{N}$, bounded domain and set

$$\langle v, u\rangle_X = \int_\Omega vu \,\mathrm{d}\boldsymbol{x} \qquad \text{for all } u, v \in X; \tag{2.23}$$

then, $\{X, X\}$ is a dual pair.

c) Let $X = W^{k,2}(\Omega)$ and $X^+ \in L^2(\Omega)$, with $\Omega \subset \mathbb{R}^n$, $n \in \mathbb{N}$, bounded domain; then, $\{X, X^+\}$ is a dual pair with respect to (2.23).

We now define a result which gives a solution of an operator equation $Au = f$ for *only some* right hand sides f.

Theorem 2.37 (Hess-Kato)**.** *Let the following conditions holds:*

(J1) Dual pairs*: Let $\{X, X^+\}$ and $\{Y, Y^+\}$ be dual pairs where X, X^+, Y, Y^+ are Banach spaces with bilinear forms $\langle\,\cdot\,,\,\cdot\,\rangle_X$ and $\langle\,\cdot\,,\,\cdot\,\rangle_Y$, respectively, with continuous embeddings*

$$Y \hookrightarrow X, \qquad \textit{and} \qquad X^+ \hookrightarrow Y^+$$

which are compatible; i.e.,

$$\langle v, u\rangle_X = \langle v, u\rangle_Y \qquad \textit{for all } v \in X^+, y \in Y.$$

Moreover, X is reflexive and separable, and Y is reflexive.

(J2) Operator A*: $A : \mathcal{D}(A) \subset X \to Y^+$ be a given operator and $K \subset X$ a bounded, closed, convex set containing zero and $K \cap Y \subset \mathcal{D}(A)$.*

(J3) Local coerciveness*: There exists a constant $\alpha > 0$ such that*

$$\langle Av, v\rangle_Y \geq \alpha, \qquad \textit{for all } v \in Y \cap \partial K.$$

(J4) Continuity*: For each finite dimensional subspace Y_0 of the Banach space Y, the mapping*

$$w \mapsto \langle Aw, v\rangle_Y,$$

is continuous on $K \cap Y_0$ for all $v \in Y_0$.

(J5) Generalised condition (M)*: Let $\{u_n\}$ be a sequence in $Y \cap K$ and let $b \in X^+$; then,*

$$u_n \rightharpoonup u \in X,\ \langle Au_n, v\rangle_Y \to \langle b, v\rangle_Y\ \forall v \in Y,\ \limsup_{n\to\infty}\langle Au_n, u_n\rangle_Y \leq \langle b, u\rangle_X \implies Au = b.$$

(J6) Quasi-boundedness*: Let $\{u_n\}$ be a sequence in $Y \cap K$; then, for a constant $C > 0$,*

$$u_n \rightharpoonup u \in X,\ \langle Au_n, u_n\rangle \leq C\|u_n\|_X\ \forall n \in \mathbb{N} \implies \{Au_n\} \subset Y^+ \textit{ bounded}.$$

Then, for each $b \in X^+$ *with* $\langle b, v\rangle_X \le \alpha$ *for all* $v \in K \cap Y$,

$$Au = b, \qquad u \in \mathcal{D}(A),$$

has a solution u. *Additionally, this solution is unique if*

- ***(J7)*** Local strict monotonicity: *There exists a dual pair* $\{Z, Z^+\}$ *of Banach space* Z *and* Z^+ *with continuous embedding*

$$X \hookrightarrow Z \qquad \text{and} \qquad Y^+ \hookrightarrow Z^+$$

such that

$$\langle Au - Av, u - v\rangle_Z > 0, \qquad \text{for all } u, v \in \mathcal{D}(A) \text{ with } u \ne v.$$

The solution has continuous dependence on the data if the following holds; i.e., for $Au_1 = b_1$ *and* $Au_2 = b_2$, $b_1, b_2 \in X^+$ *it holds that*

$$\|u_1 - u_2\|_Z \le C\|b_1 - b_2\|_{X^+}.$$

- ***(J8)*** Local strong monotonicity: *(J7) holds and there exists a constant* $d > 0$ *such that*

$$\langle Au - Av, u - v\rangle_Z \ge d\|u - v\|_Z^2, \qquad \text{for all } u, v \in \mathcal{D}(A).$$

Remark. Consider Banach space X and Y over a field $\mathbb{K}$ with continuous dense embedding $Y \hookrightarrow X$ (i.e., $\bar{X} = Y$); then, $X' \hookrightarrow Y'$ is a continuous embedding in the sense that a linear continuous functional $b : X \to \mathbb{K}$ is also a linear continuous functional $b : Y \to \mathbb{K}$ by restricting b to Y. In this case, we can set $X^+ = X'$ and $Y^+ = Y$ which define dual pairs, and set K to be a closed ball in X.

Corollary 2.38 (Special case for balls)**.** *Suppose (J1)–(J6) holds, and let* K° *denote the polar set of* K*; i.e.,*

$$K^\circ = \{b \in X^+ : \langle b, v\rangle_X \le 1 \ \forall v \in K\}.$$

Then, $\alpha K^\circ \subset \mathcal{R}(A)$*; i.e.,* $Au = b$ *has a solution* u *for each* $b \in \alpha K^\circ$. *In particular, if* K *is a ball of radius* $R > 0$*, i.e.*

$$K = \{v \in X : \|v\|_X \le R\},$$

and if

$$\langle b, v\rangle_X \le C\|b\|_{X^+}\|v\|_X \qquad \text{for all } b \in X^+, v \in X,$$

and fixed $C > 0$*; then,*

$$\left\{b \in X^+ : \|b\|_{X^+} \le 1/cR\right\} \subset K^\circ,$$

i.e. $Au = b$ *has a solution* u *for each* $b \in X^+$ *with* $\|b\|_{X^+} \le \alpha/cR$.

Corollary 2.39 (Global coerciveness)**.** *Suppose (J1)–(J6) holds for all balls* K *in* X *and suppose the global coerciveness condition*

$$\lim_{\|v\|_X \to \infty} \frac{\langle Av, v\rangle_Y}{\|v\|_X} = +\infty, \qquad v \in Y,$$

is satisfied. Then, $X^+ \subset \mathcal{R}(A)$*; i.e.,* $Au = b$ *has a solution* u *for each* $b \in X^+$.

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