

## ANISOTROPIC PARABOLIC EQUATIONS WITH MEASURE DATA\*

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**Abstract** In this paper, we prove the existence of solutions to anisotropic parabolic equations with right hand side term in the bounded Radon measure  $M(Q)$  and the initial condition in  $M(\Omega)$  or in  $L^m$  space (with  $m$  "small").

**Key Words** Anisotropic parabolic equations; measure data.

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### 1. Introduction and Statement of Results

The existence of solutions to nonlinear elliptic equations and parabolic equations with measure data has been discussed in [1]-[4]. For the case of anisotropic elliptic equations, L.Boccardo, T.Gallouët and P.Marcellini studied it in [5]. In this paper, we will extend the analogous results of [5] for anisotropic elliptic equations to anisotropic parabolic equations and obtain the appropriate function space for solutions. We will consider the following anisotropic parabolic equations:

$$(P) \begin{cases} \frac{\partial u}{\partial t} - \operatorname{div}(a(x, t, u, Du)) = f & \text{in } Q \\ u = 0 & \text{on } \Sigma \\ u(x, 0) = u_0 & \text{in } \Omega \end{cases}$$

Here  $\Omega$  is a bounded open set in  $R^N$ ,  $N \geq 2$ , with smooth boundary  $\partial\Omega$ ,  $Q$  is the cylinder  $\Omega \times (0, T)$ , where  $T$  is a real positive number, and  $\Sigma$  is the "lateral surface"  $\partial\Omega \times (0, T)$ ,  $p_i > 1$ ,  $i = 1, 2, \dots, N$ .

Let  $\mathbf{a}$  be a Carathéodory function in  $Q \times R \times R^N$ . We assume there exist two real positive constants  $\alpha, \beta$  and a nonnegative function  $h \in L^1(Q)$ , such that for every component  $a_i$  of  $\mathbf{a}$ , almost every  $(x, t) \in Q$ , and for any  $s \in R, \xi \in R^N, \eta \in R^N$ ,

$$\mathbf{a}(x, t, s, \xi)\xi \geq \alpha \sum_{i=1}^N |\xi_i|^{p_i} \quad (1.1)$$

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$$|a_i(x, t, s, \xi)| \leq \beta \left( h(x, t) + |s|^{\bar{p}} + \sum_{j=1}^N |\xi_j|^{p_j} \right)^{1 - \frac{1}{p_i}}, \quad i = 1, 2, \dots, N \quad (1.2)$$

where  $\bar{p}$  satisfies  $\frac{1}{\bar{p}} = \frac{1}{N} \sum_{i=1}^N \frac{1}{p_i}$ .

$$[a(x, t, s, \xi) - a(x, t, s, \eta)][\xi - \eta] > 0, \quad \xi \neq \eta \quad (1.3)$$

In particular, if  $\mathbf{a}$  doesn't depend on  $x, t$  and  $s$ , namely  $\mathbf{a}(x, t, s, \xi) \equiv \mathbf{a}(\xi)$ ,  $\mathbf{a}(\xi)$  is the vector field whose components are  $a_i(\xi) = |\xi_i|^{p_i-2} \xi_i, i = 1, 2, \dots, N, p_i > 1$ .

We will specify in the statement of the theorems the different hypotheses on  $f$  and  $u_0$ . The general case is when  $f$  and  $u_0$  are the bounded Radon measures on  $Q$  and  $\Omega$  respectively, we will also consider the more regular case when  $f$  and  $u_0$  belong to some Lebesgue or Orlicz space.

**Definition 1.1** We will say that  $u$  is a solution of (P) if  $u \in L^1(0, T; W_0^{1,1}(\Omega)), \mathbf{a}(x, t, u, Du) \in L^1(Q)$  and  $u$  satisfies the equation (P) in the following weak sense:

$$-\int_Q u \phi' dx dt + \int_Q \mathbf{a}(x, t, u, Du) D\phi dx dt = \int_Q \phi df + \int_\Omega \phi(x, 0) du_0 \quad (1.4)$$

for every  $\phi \in C^\infty(\bar{Q})$  which is zero in a neighborhood of  $\Sigma \cup (\Omega \times \{T\})$

Set

$$W^{1,(p_i)}(\Omega) = \{u | u \in L^{p_i}(\Omega), D_i u \in L^{p_i}(\Omega)\}, \quad i = 1, 2, \dots, N \quad (1.5)$$

Define

$$\|u\|_{W^{1,(p_i)}(\Omega)} = \|D_i u\|_{L^{p_i}(\Omega)} + \|u\|_{L^{p_i}(\Omega)}, \quad \forall u \in W^{1,(p_i)}(\Omega) \quad (1.6)$$

$W^{1,(p_i)}(\Omega)$  becomes reflexive Banach space. We will denote by  $W_0^{1,(p_i)}(\Omega)$  the closure of  $C_0^\infty(\Omega)$  relative to the norm (1.6) in  $W^{1,(p_i)}(\Omega)$ . Suppose

$$2 - \frac{1}{N+1} < p_i < \frac{\bar{p}(N+1)}{N}, \quad i = 1, 2, \dots, N \quad (1.7)$$

We now state the main results of this paper.

**Theorem 1.1** Assume (1.1)-(1.3) and (1.7) hold, let  $\bar{p} \leq N + \frac{N}{N+1}$ ,

$$f \in M(Q), \quad u_0 \in M(\Omega) \quad (1.8)$$

where  $M(Q)$  and  $M(\Omega)$  denote the space of bounded (finite) Radon measure on  $Q$  and  $\Omega$  respectively.

Then there exists a solution  $u$  of the problem (P) such that

$$u \in \bigcap_{i=1}^N L^{q_i}(0, T; W_0^{1,(q_i)}(\Omega)), \quad \forall q_i \in \left[ 1, \frac{p_i}{\bar{p}} \left( \bar{p} - \frac{N}{N+1} \right) \right], \quad i = 1, 2, \dots, N \quad (1.9)$$

In order to obtain  $q_i = \frac{p_i}{\bar{p}} \left( \bar{p} - \frac{N}{N+1} \right)$ ,  $(i = 1, 2, \dots, N)$  in (1.9), we have to make stronger assumptions on  $f$  and  $u_0$ . This is what is stated in the following.

**Theorem 1.2** Assume (1.1)–(1.3) and (1.7) hold, let  $\bar{p} \leq N + \frac{N}{N+1}$ .

$$f \in L^1(0, T; L_\gamma(\Omega)), \quad u_0 \in L_\gamma(\Omega) \quad (1.10)$$

where  $L_\gamma(\Omega)$  is the Orlicz space generated by the function  $\gamma(s) = \text{slog}(1+s)$ . Then there exists a solution  $u$  of the problem (P) such that

$$u \in \bigcap_{i=1}^N L^{q_i}(0, T; W_0^{1, q_i}(\Omega)), \quad q_i = \frac{p_i}{\bar{p}} \left( \bar{p} - \frac{N}{N+1} \right), \quad i = 1, 2, \dots, N \quad (1.11)$$

Now, we will improve the regularity of  $f$  and  $u_0$  to obtain more summability of the gradients of solutions of (P).

**Theorem 1.3** Assume (1.1)–(1.3) and (1.7) hold, let  $\bar{p} < N$  and  $\rho$  satisfy

$$1 < \rho < \bar{\rho} = \frac{N\bar{p}}{N\bar{p} - N + \bar{p}} \quad (1.12)$$

Then there exists a constant  $\bar{\sigma} = \bar{\sigma}(\rho)$  satisfying

$$\rho < \bar{\sigma} < \frac{\bar{p}(\rho + N) - \rho N}{\bar{p}(\rho + N) - 2N} \quad (1.13)$$

such that the following holds: if

$$1 < \sigma < \bar{\sigma}, \quad \kappa = \rho + (\sigma - 1) \left( \frac{N + \rho}{N} \bar{p} - 2 \right) \quad (1.14)$$

and

$$f \in L^\sigma(0, T; L^\rho(\Omega)), \quad u_0 \in L^\kappa(\Omega) \quad (1.15)$$

Then there exists a solution  $u$  of the problem (P) such that

$$u \in \bigcap_{i=1}^N L^{q_i}(0, T; W_0^{1, q_i}(\Omega)), \quad q_i = \frac{p_i}{\bar{p}} \left( \sigma \bar{p} + \frac{(\rho - 2\sigma)N}{N + \rho} \right), \quad i = 1, 2, \dots, N \quad (1.16)$$

The content of this paper is in close relation with [1], [3], [5]. Our results extend those contained in [1] and [3]. This is obtained by means of a technique which is inspired by that used in [3] for anisotropic elliptic equations. Moreover, our theorems extend the analogous results of [5] to anisotropic parabolic equations.

This paper is organized as follows: In Section 2, *a priori* estimates for solutions to the problem (P) are given; Section 3 is devoted to the proof of Theorem 1.1–1.3.



## 2. A Priori Estimates

In this section, we state and prove *a priori* estimates for the solutions  $u$  of the problem (P). Throughout the paper, we will denote by  $c_n$  the positive constants depending only on the data of the problem, but not on  $u$ .

**Lemma 2.1** Assume (1.1)-(1.3) and (1.7) hold, let  $\bar{p} \leq N + \frac{N}{N+1}$ ,

$$f \in L^\infty(Q), \quad u_0 \in L^\infty(\Omega) \quad (2.1)$$

Then, for every  $q_i \in \left[1, \frac{p_i}{\bar{p}} \left(\bar{p} - \frac{N}{N+1}\right)\right]$ ,  $i = 1, 2, \dots, N$ , there exists a positive constant  $c$  depending on  $Q, \alpha, N, p_i, q_i, \|f\|_{L^1(Q)}, \|u_0\|_{L^1(Q)}$ , such that

$$\|D_i u\|_{L^{q_i}(Q)} \leq c \quad (2.2)$$

and

$$\|u\|_{L^{\bar{q}}(Q)} \leq c \quad (2.3)$$

where  $\bar{q}$  satisfies  $\frac{1}{\bar{q}} = \frac{1}{N} \sum_{i=1}^N \frac{1}{q_i}$ .

**Proof** It is simply modifies the classical J.L.Lions ([6]) method, the problem (P) has a solution  $u \in \bigcap_{i=1}^N L^{p_i}(0, T; W_0^{1, (p_i)}(\Omega)) \cap C([0, T]; L^2(\Omega))$  such that  $u' \in \sum_{i=1}^N L^{p'_i}(0, T; (W_0^{1, (p_i)}(\Omega))')$ , where  $\sum_{i=1}^N L^{p'_i}(0, T; (W_0^{1, (p_i)}(\Omega))')$  denotes the dual space of  $\bigcap_{i=1}^N L^{p_i}(0, T; W_0^{1, (p_i)}(\Omega))$  with  $p'_i = \frac{p_i}{p_i - 1}$  and

$$\int_0^T \langle u'(t), v(t) \rangle dt + \int_Q a(x, t, u, Du) Dv dx dt = \int_0^T \langle f(t), v(t) \rangle dt \quad (2.4)$$

$$\forall v \in \bigcap_{i=1}^N L^{p_i}(0, T; W_0^{1, (p_i)}(\Omega))$$

and

$$u(0) = u_0 \quad (2.5)$$

Define the function  $\Psi_1 : R \rightarrow R$  by

$$\Psi_1(s) = \begin{cases} 1 & \text{if } s > 1 \\ s & \text{if } |s| \leq 1 \\ -1 & \text{if } s < -1 \end{cases} \quad (2.6)$$

For any given  $\tau \in (0, T)$ , taking  $v(x, t) = \Psi_1(u(x, t))\chi(0, \tau)(t)$  in (2.4) (here  $\chi(0, \tau)$  is the characteristic function of the interval  $(0, \tau)$ ), we obtain

$$\int_\Omega \psi_1(u(x, \tau)) dx - \int_\Omega \psi_1(u_0(x)) dx \leq \int_Q |f| |\Psi_1(u)| dx dt \quad (2.7)$$

where  $\psi_1$  is a primitive of  $\Psi_1$ ; that is

$$\psi_1(y) = \int_0^y \Psi_1(s) ds, \quad \forall y \in R \quad (2.8)$$

Since we have  $|s| - \frac{1}{2} \leq \psi_1(s) \leq |s|$  for every  $s \in R$ , we obtain for every  $\tau \in (0, T)$ ,

$$\int_{\Omega} |u(x, \tau)| dx \leq \|f\|_{L^1(Q)} + \frac{1}{2} \text{meas} \Omega + \int_{\Omega} |u_0(x)| dx \quad (2.9)$$

This implies that there exists a positive constant  $c_1$  such that

$$\|u\|_{L^\infty(0, T; L^1(\Omega))} \leq c_1 \quad (2.10)$$

For given  $\lambda > 1$ , let us define the function

$$\Psi_2(s) = \int_0^s (1 + |y|)^{-\lambda} dy \quad (2.11)$$

Suppose  $\psi_2$  is a primitive of  $\Psi_2(s)$ ; that is

$$\psi_2(z) = \int_0^z \Psi_2(s) ds \quad (2.12)$$

For any given  $\tau \in (0, T)$ , taking  $v(x, t) = \Psi_2(u(x, t))\chi(0, \tau)(t)$  in (2.4), we obtain

$$\begin{aligned} & \int_{\Omega} \psi_2(u(x, \tau)) dx - \int_{\Omega} \psi_2(u_0(x)) dx + \int_0^{\tau} \int_{\Omega} \mathbf{a}(x, t, u, Du) D(\Psi_2(u)) dx dt \\ & = \int_0^{\tau} \int_{\Omega} f \Psi_2(u) dx dt \end{aligned} \quad (2.13)$$

Using (1.1), (2.11) and (2.12), we obtain

$$\sum_{i=1}^N \int_Q \frac{|D_i u|^{p_i}}{(1 + |u|)^{\lambda}} dx dt \leq \frac{1}{\alpha(\lambda - 1)} \left( \int_Q |f| dx dt + \|u_0\|_{L^1(\Omega)} \right) \quad (2.14)$$

(2.14) implies that there exists a positive constant  $c_2$  such that

$$\sum_{i=1}^N \int_Q \frac{|D_i u|^{p_i}}{(1 + |u|)^{\lambda}} dx dt \leq c_2 \quad (2.15)$$

By the Hölder's inequality, this implies that

$$\begin{aligned} \int_Q |D_i u|^{q_i} dx dt & = \int_Q \frac{|D_i u|^{q_i}}{(1 + |u|)^{\lambda q_i / p_i}} (1 + |u|)^{\lambda q_i / p_i} dx dt \\ & \leq \left( \int_Q \frac{|D_i u|^{p_i}}{(1 + |u|)^{\lambda}} dx dt \right)^{q_i / p_i} \left( \int_Q (1 + |u|)^{\lambda q_i / (p_i - q_i)} dx dt \right)^{1 - q_i / p_i} \\ & \leq c_2^{q_i / p_i} \left( \int_Q (1 + |u|)^{\lambda q_i / (p_i - q_i)} dx dt \right)^{1 - q_i / p_i} \end{aligned} \quad (2.16)$$

The assumption of  $q_i$  implies that  $\bar{q} < N$  and  $1 < \bar{q}^*$  with  $\bar{q}^* = \frac{N\bar{q}}{N-\bar{q}}$ .

Use the following interpolation argument

$$\|u\|_{L^r(\Omega)} \leq \|u\|_{L^{\bar{q}^*}(\Omega)}^\tau \|u\|_{L^1(\Omega)}^{1-\tau} \quad (2.17)$$

with

$$\frac{1}{r} = \frac{\tau}{\bar{q}^*} + \frac{1-\tau}{1}, \quad 0 < \tau < 1 \quad (2.18)$$

If  $\tau$  satisfies  $\bar{q}^*(r-1)/(\bar{q}^*-1) = \bar{q}$ , then

$$r = \frac{N+1}{N}\bar{q} \quad (2.19)$$

By the nonisotropic Sobolev inequality (cf. [7]), we have

$$\|u(t)\|_{L^{\bar{q}^*}(\Omega)} \leq c_3 \prod_{j=1}^N \|D_j u(t)\|_{L^{q_j}(\Omega)}^{\frac{1}{N}} \quad (2.20)$$

(2.10), (2.17), (2.19) and (2.20) yield

$$\begin{aligned} \int_0^T \|u(t)\|_{L^r(\Omega)}^r dt &\leq \int_0^T \|u(t)\|_{L^{\bar{q}^*}(\Omega)}^{\tau r} \|u(t)\|_{L^1(\Omega)}^{(1-\tau)r} dt \\ &\leq c_4 \int_0^T \|u(t)\|_{L^{\bar{q}^*}(\Omega)}^{\bar{q}} dt \\ &\leq c_3 \cdot c_4 \int_0^T \prod_{j=1}^N \|D_j u(t)\|_{L^{q_j}(\Omega)}^{\frac{\bar{q}}{N}} dt \end{aligned} \quad (2.21)$$

Since

$$\sum_{j=1}^N \frac{\bar{q}}{Nq_j} = 1, \quad \text{and} \quad \frac{\bar{q}}{Nq_j} = \frac{1}{q_j \sum_{i=1}^N \frac{1}{q_i}} \leq 1 \quad (2.22)$$

Hölder's inequality implies that

$$\|u\|_{L^r(Q)}^r \leq c_5 \prod_{j=1}^N \|D_j u\|_{L^{q_j}(Q)}^{\frac{\bar{q}}{N}} \quad (2.23)$$

Let

$$\frac{\lambda q_i}{p_i - q_i} = r \quad (2.24)$$

(2.19) and (2.24) imply that

$$\lambda = \frac{(p_i - q_i)\bar{q}(N+1)}{q_i N} > 1 \quad (2.25)$$

For every  $i$ , with  $1 \leq i \leq N$ , (2.16) and (2.23) imply that

$$\|D_i u\|_{L^{q_i}(Q)} \leq c_6 + c_7 \prod_{j=1}^N \|D_j u\|_{L^{q_j}(Q)}^{\bar{q}(1/q_i - 1/p_i)/N} \quad (2.26)$$

Set

$$d = \prod_{j=1}^N \|D_j u\|_{L^{q_j}(Q)} \quad (2.27)$$

Then there exist two positive constants such that

$$d \leq c_8 + c_9 d^{\frac{\bar{q}}{N} \sum_{i=1}^N \left( \frac{1}{q_i} - \frac{1}{p_i} \right)} \quad (2.28)$$

Since

$$\frac{\bar{q}}{N} \sum_{i=1}^N \left( \frac{1}{q_i} - \frac{1}{p_i} \right) = 1 - \frac{\bar{q}}{\bar{p}} < 1 \quad (2.29)$$

(2.28) implies that there exists a positive constant  $c_{10}$  such that

$$d \leq c_{10} \quad (2.30)$$

Hence it follows from (2.30), (2.27) and (2.26) that (2.2) holds. (2.2) and (2.20) yield (2.3). This finishes the proof of Lemma 2.1.

**Lemma 2.2** Assume (1.1)–(1.3), (1.7) and (2.1) hold. Let  $\bar{p} \leq N + \frac{N}{N+1}$ , then for  $q_i = \frac{p_i}{\bar{p}} \left( \bar{p} - \frac{N}{N+1} \right)$ ,  $i = 1, 2, \dots, N$ , there exists a positive constant  $c$  depending on  $Q, \alpha, N, p_i, q_i, \|f\|_{L^1(0,T;L^\gamma(\Omega))}$  and  $\|u_0\|_{L^\gamma(\Omega)}$ , such that

$$\|D_i u\|_{L^{q_i}(Q)} \leq c \quad (2.31)$$

and

$$\|u\|_{L^{\bar{p}}(Q)} \leq c \quad (2.32)$$

**Proof** We work in exactly the same way as that of Lemma 2.2 in [3], we can prove that there exists a positive constant  $c_{11}$  such that

$$\|u\|_{L^\infty(0,T;L^1(\Omega))} \leq c_{11} \quad (2.33)$$

and

$$\sum_{i=1}^N \int_Q \frac{|D_i u|^{p_i}}{1 + |u|} dx dt \leq c_{11} \quad (2.34)$$

The remainder proof is similar to the latter half part of the proof in Lemma 2.1. We only take  $\lambda = 1$  here. So Lemma 2.2 is proved.



**Lemma 2.3** Assume (1.1)–(1.3), (1.7) and (2.1) hold. Let  $\bar{p} < N$ . Then for  $q_i = \frac{p_i}{\bar{p}} \left( \sigma \bar{p} - \frac{(\rho - 2\sigma)N}{N + \rho} \right)$ ,  $i = 1, 2, \dots, N$ , there exists a positive constant  $c$  depending on  $Q, \alpha, N, p_i, \rho, \|f\|_{L^\sigma(0,T;L^\rho(\Omega))}, \|u_0\|_{L^k(\Omega)}$ , such that

$$\|D_i u\|_{L^{q_i}(Q)} \leq c \quad (2.35)$$

and

$$\|u\|_{L^{\bar{q}}(Q)} \leq c \quad (2.36)$$

**Proof** In order to prove (2.35) and (2.36), we modify the proof of Lemma 2.3 in [3]. We replace  $q, r$  and  $q^*$  with  $\bar{q}, \frac{N + \rho}{N}(\bar{p} - \bar{q})$  and  $\bar{q}^*$  respectively, and combine it with nonisotropic Sobolev inequality (cf. [7]). Thus Lemma 2.3 can be proved.

### 3. The Proof of Theorems 1.1–1.3

#### Proof of Theorem 1.1

Let us consider the following approximate problems:

$$(P_n) \begin{cases} \frac{\partial u_n}{\partial t} - \operatorname{div}(\mathbf{a}(x, t, u_n, Du_n)) = f_n & \text{in } Q \\ u_n(x, t) = 0 & \text{on } \Sigma \\ u_n(x, 0) = u_{0n}(x) & \text{for a.e. } x \in \Omega \end{cases}$$

Since  $f$  and  $u_0$  are the bounded Radon measures, we may choose two sequences  $\{f_n\} \subset L^\infty(Q), \{u_{0n}\} \subset L^\infty(\Omega)$ , such that

$$f_n \rightarrow f \text{ in the weak* topology of measures} \quad (3.1)$$

$$u_{0n} \rightarrow u_0 \text{ in the weak* topology of measures} \quad (3.2)$$

and

$$\|f_n\|_{L^1(Q)} \leq B = \|f\|_{M(Q)} \quad \text{and} \quad \|u_{0n}\|_{L^1(\Omega)} \leq C = \|u_0\|_{M(\Omega)} \quad (3.3)$$

By Lemma 2.1 and (3.3), there exists a positive constant  $c$  independent of  $n$  such that

$$\|D_i u_n\|_{L^{q_i}(Q)} \leq c, \quad \forall q_i \in \left[ 1, \frac{p_i}{\bar{p}} \left( \bar{p} - \frac{N}{N+1} \right) \right], \quad i = 1, 2, \dots, N \quad (3.4)$$

and

$$\|u_n\|_{L^{\bar{q}}(Q)} \leq c \quad (3.5)$$

By (3.4) and (3.5), there exists a subsequence of  $\{u_n\}$  (still denoted by  $\{u_n\}$ ) such that

$$D_i u_n \rightharpoonup D_i u \text{ weakly in } L^{q_i}(Q), \quad i = 1, 2, \dots, N \quad (3.6)$$

and

$$u_n \rightharpoonup u \text{ weakly in } L^{\bar{q}}(Q) \quad (3.7)$$



By (1.2), (3.4) and (3.5), we have that  $\operatorname{div}(\mathbf{a}(x, t, u_n, Du_n))$  is bounded in  $\sum_{i=1}^N L^{r_i}(0, T; W^{-1, r_i}(\Omega))$ ,

$$r_i < \frac{p_i}{p_i - 1} \left( 1 - \frac{N}{\bar{p}(N+1)} \right), \quad i = 1, 2, \dots, N \quad (3.8)$$

Let  $r_0 = \min_{1 \leq i \leq N} r_i$ , then we have that  $\{u'_n\}$  is bounded in  $L^1(Q) + L^{r_0}(0, T; W^{-1, r_0}(\Omega))$ .

So  $\{u'_n\}$  is bounded in  $L^1(0, T; W^{-1, s}(\Omega))$ , for all  $s < \min\left\{\frac{N}{N+1}, r_0\right\}$ . Let  $q_0 = \min_{1 \leq i \leq N} \{q_i\}$ , then  $\{u_n\}$  is bounded in  $L^{q_0}(0, T; W_0^{1, q_0}(\Omega))$ ,  $\{u'_n\}$  is bounded in  $L^1(0, T; W^{-1, s}(\Omega))$ . Using Corollary 4 in [8], we obtain that

$$u_n \rightarrow u \text{ strongly in } L^1(Q) \quad (3.9)$$

This implies that

$$u_n \rightarrow u \text{ a. e. in } Q \quad (3.10)$$

We work in exactly the same way as that in [4], we obtain that

$$Du_n \rightarrow Du \text{ in measure} \quad (3.11)$$

By (3.11), there exists a subsequence of  $\{Du_n\}$  (still denoted by  $\{Du_n\}$ ) such that

$$Du_n \rightarrow Du \text{ a.e. in } Q \quad (3.12)$$

By the assumptions of  $\mathbf{a}$ , from (3.4), (3.5), (3.10), (3.12) and the Vitali's theorem, we obtain that for every  $i$  with  $1 \leq i \leq N$ ,

$$a_i(x, t, u_n, Du_n) \rightarrow a_i(x, t, u, Du) \text{ strongly in } L^{r_i}(Q), \forall r_i \in \left[ 1, \frac{p_i}{p_i - 1} \left( 1 - \frac{N}{\bar{p}(N+1)} \right) \right]. \quad (3.13)$$

So we can pass to the limit in the approximate problem  $(P_n)$ . Therefore we get that  $u$  is a solution of the problem  $(P)$ .

**Remark 3.1** We can choose  $f_n$  and  $u_{0n}$  as follows. Define the  $C_0^\infty$ -function  $\eta : R^N \rightarrow R$  as follows

$$\eta(x) = \begin{cases} c \exp \frac{1}{|x|^2 - 1} & \text{if } |x| < 1 \\ 0 & \text{if } |x| \geq 1 \end{cases}$$

Here,  $c$  is so chosen that  $\int_{R^N} \eta(x) dx = 1$ . Next, set

$$\eta_n(x) = n^N \eta(nx) \quad (n = 1, 2, \dots, x \in R^N)$$

Let

$$u_{0n} = \int_{R^N} \eta_n(x - y) du_0(y)$$

similar to the definition of  $u_{0n}$ , we can define  $f_n$ .

**Proof of Theorem 1.2** We only replace (3.1) and (3.2) with the following (3.14) and (3.15),

$$f_n \rightarrow f \text{ strongly in } L^1(0, T; L_\gamma(\Omega)) \quad (3.14)$$

and

$$u_{0n} \rightarrow u_0 \text{ strongly in } L_\gamma(\Omega) \quad (3.15)$$

It is similar to (3.13), we have that for every  $i$  with  $1 \leq i \leq N$ ,

$$a_i(x, t, u_n, Du_n) \rightarrow a_i(x, t, u, Du) \text{ weakly in } L^{r_i}(\Omega), r_i = \frac{p_i}{p_i - 1} \left( 1 - \frac{N}{\bar{p}(N+1)} \right) \quad (3.16)$$

### Proof of Theorem 1.3

Suppose that

$$f_n \rightarrow f \text{ strongly in } L^\sigma(0, T; L^\rho(\Omega)) \quad (3.17)$$

and

$$u_{0n} \rightarrow u_0 \text{ strongly in } L^\kappa(\Omega) \quad (3.18)$$

We also obtain that for every  $i$  with  $1 \leq i \leq N$ ,

$$a_i(x, t, u_n, Du_n) \rightarrow a_i(x, t, u, Du) \text{ weakly in } L^{r_i}(\Omega), r_i = \frac{p_i}{p_i - 1} \left( \sigma + \frac{(\rho - 2\sigma)N}{\bar{p}(N + \rho)} \right) \quad (3.19)$$

**Remark 3.2** We note  $2 - \frac{1}{N+1} < p_i (i = 1, 2, \dots, N)$  implies that  $\bar{p} - \frac{N}{N+1} > 1$  and the condition  $\bar{p} \leq N + \frac{N}{N+1}$  implies that  $\bar{q} < N$ . The condition  $p_i < \frac{\bar{p}(N+1)}{N} (i = 1, 2, \dots, N)$  implies that  $r_i > 1 (i = 1, 2, \dots, N)$  in (3.13), (3.16) and (3.19). These bounds are due to technical reason. (See the proofs of Lemmas 2.1-2.3 and Theorems 1.1-1.3).

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