Existence and Uniqueness result for Boundary value problems involving capillarity problems

M.B.Okofu

Department of Mathematics, University of Nigeria, Nsukka, Nigeria. [2010] 47H05, 47H09 Monotone operator; generalized p-Laplacian operator; non-linear boundary value problem; capillarity problem.

Abstract: In this paper, we study a nonlinear boundary value problem (bvp) which generalizes capillarity problem. An existence and uniqueness result is obtained using the knowledge of range for nonlinear operator. Ours extends the result in [12].

I. Introduction

A research on the existence and uniqueness result for certain nonlinear boundary value problems of capillarity problem has a close relationship with practical problems. Some significant work has been done on this, see Wei et al. [Error! Reference source not found., Error! Reference source not found.] used a perturbation result of ranges for maccretive mappings in Calvert and Gupta [Error! Reference source not found.] to obtain a sufficient condition so that the zero boundary value problem,

$$-\nabla_{\mathbf{n}}\mathbf{u}+\mathbf{g}(\mathbf{x},\mathbf{u}(\mathbf{x}))=\mathbf{f}(\mathbf{x}), a.e \text{ in } \Omega,$$

 $EQ - \langle F(\partial u, \partial n) = 0 \rangle$, a.e in $\Gamma \rangle$,

has solutions in $L^{p}(\Omega)$, where $2 \le p < +\infty$. In 2008, as a summary of the work done in [Error! Reference source not found., Error! Reference source not found.], Wei et al used some new technique to work for the following problem with so-called generalized p-Laplacian operator:

$$-\operatorname{div}[(c(x)+|\nabla u|^2)^{(p-2)/2}\nabla u]+\epsilon|u|^{q-2}u+g(x,u(x))=f(x),a.e \text{ in }\Omega$$

EQ -(v\,(c(x)+|\nabla u|\s\up5(2))\s\up5(\F(,))(p-2)2\nabla u \\ \end{aligned} \end{aligned} s\\do5(x)(u(x))\, a.e \text{ in } \Gamma

where $0 \le c(x) \in L^p(\Omega)$, ε is a non-negative constant and v denotes the exterior normal derivatives of Γ . It was shown in [7] that (1.2) has solutions in $L^p(\Omega)$ under some conditions where $2N/(N+1) \le s \le +\infty$, $1 \le q \le +\infty$, if $p \ge N$, and $1 \le q \le N_p/(N-p)$ if $p \le N$, for $N \ge 1$. In Chen lup[8], the authors studied the eigenvalue problem for the following generalized capillarity equations:

$$-\operatorname{div}[(1+\frac{|\nabla u|^{p}}{\sqrt{1+|\nabla u|^{2p}}})|\nabla u|^{(p-2)}\nabla u]=\lambda(|u|^{q-2}u+|u|^{r-2}u), \text{ in } \Omega,$$

EQ u=0\,a.e. on $\partial\Omega$.

In their paper [10], Wei et al, borrowed the main ideas dealing with the nonlinear elliptic boundary value problem with the generalized p-Laplacian operator to study the nonlinear generalized Capillarity equations with Neumann boundary conditions. They used the perturbation results of ranges for m-accretive mappings in [**Frror! Reference source not found.**] again to study

$$-\langle v,(1+\frac{|\nabla u|^p}{\sqrt{1+|\nabla u|^{2p}}})|\nabla u|^{(p-2)}\nabla u\rangle \in \beta_x(u(x)), \text{ a.e on } \Gamma$$

Motivated by [10,12], we study the following boundary value problem:

$$-\langle v,(1+\frac{|\nabla u|^p}{\sqrt{1+|\nabla u|^{2p}}})|\nabla u|^{(p-2)}\nabla u\rangle \in \beta_x(u(x)), \text{ a.e in } \Gamma$$

This equation generalized the Capillarity problem considered in [10]. We replaced the nonlinear term g(x,u(x)) by the term $g(x,u(x),\nabla u(x))$ which is rather general. In this paper, we will use some perturbation results of the ranges for maximal monotone operators by Pascali and Shurlan [10] to prove that (**Error! Reference source not found.**) has a unique solution in $W^{1,p}(\Omega)$ and later show that this unique solution is the zero of a suitably defined maximal monotone operator.

II. Preliminaries

We now list some basic knowledge we need. Let X be a real Banach space with a strictly convex dual space X^{*}.Using " \hookrightarrow " and "w-lim" to denote strong and weak convergence respectively. For any subset G of X, let intG denote its interior and G its closure. Let " X $\hookrightarrow \hookrightarrow$ Y" denote that space X is embedded compactly in space Y and " X \hookrightarrow Y" denote that space X is embedded continuously in space Y. A mapping, T:D(T)=X \rightarrow X^{*} is said to be hemicontinuous on X if w- $\lim_{t\to 0}$ T(x+ty)=Tx, for any x,y \in X Let J denote the duality mapping from X into 2^X, defined by

 $f(x)=f\in x^*:(x,f)=||x||.||f||,||f||=||x||,x\in X$

where (.,.) denotes the generalized duality pairing between X and X^* Let A:X $\rightarrow 2^X$ be a given multi-valued mapping, A is boundedly-inversely compact if for any pair of bounded subsets G and G of X, the subset $GA^{-1}(G)$ is relatively compact in X.

The mapping $A:X \rightarrow 2^X$ is said to be accretive if $((v_1 - v_2), J(u_1 - u_2)) \ge 0$, for any $u_i \in D(A)$ and $v_i \in Au_i$; i=1,2.

The accretive mapping A is said to be m-accretive if $R(I+\mu A)=X$, for some $\mu > 0$.

Let B:X $\rightarrow 2^{X^*}$ be a given multi-valued mapping, the graph of B, G(B) is defined by G(B)={[u,w] | $u \in D(B), w \in Bu$ }. B:X $\rightarrow 2^{X^*}$ is said to be monotone [11] if G(B) is a monotone subset of X×X^{*} in the sense that

 $(u_1 - u_2, w_1 - w_2) \ge 0$, for any $[u_i, w_i] \in G(B)$; i=1,2.

The monotone operator B is said to be maximal monotone if G(B) is maximal among all monotone subsets of $X \times X^*$ in the sense of inclusion the mapping B is said to be strictly monotone if the equality in (**Error! Reference source not found.**) implies that $u_1 = u_2$. The mapping B is said to be coercive if $\lim_{n \to \infty} \frac{1}{n} \int_{-\infty}^{\infty} \frac{1}{n} \int_{-$

$$\lim_{n \to +\infty} ((x_n, x_n) / \|x_n\|) = \infty \text{ for all } [x_n, x_n] \in G(B) \text{ such that } \lim_{n \to +\infty} \|x_n\| = +\infty.$$

Definition 1 The duality mapping $J:X\to 2^{X^*}$ is said to be satisfying condition (I) if there exists a function $\eta:X\to [0,+\infty)$ such that

 $||Ju-Jv|| \le \eta(u-v)$, for all $u, v \in X$.

Definition 2 Let A:X $\rightarrow 2^X$ be an accretive mapping and J:X $\rightarrow X^*$ be a duality mapping. We say that A satisfies condition (*) if, for any $f \in R(A)$ and $a \in D(A)$ and $a \in D(A)$, there exists a constant C(a,F) such that

 $(\upsilon - f, J(u-a)) \ge C(a, f)$, for any $u \in D(A)$, $\upsilon \in Au$.

Lemma 3 (Li and Guo) Let Ω be a bounded conical domain in $\mathbb{R}^{\mathbb{N}}$. Then we have the following results;

1. If mp>N then $W^{m,p}(\Omega) \hookrightarrow C_B(\Omega)$; if mp<N and q=Np/(N-mp), then $W^{m,p}(\Omega) \hookrightarrow L^q(\Omega)$; if mp=N, and p>1, then for $1 \le q < +\infty, W^{m,p}(\Omega) \to L^q(\Omega)$

2. If mp>N then $W^{m,p}(\Omega) \hookrightarrow \hookrightarrow C_B(\Omega)$; if $0 < mp \le N$ and $q_0 = Np/(N-mp)$, then $W^{m,p}(\Omega) \hookrightarrow \hookrightarrow L^q(\Omega), 1 \le q < q_0$;

Lemma 4 (Pascali and Sburlan[11]) If $B:X \rightarrow 2^{X^*}$ is an everywhere defined, monotone and hemicontinuous operator, then B is maximal monotone.

Lemma 5 (Pascali and Sburlan[11]). If $B:X \rightarrow 2^{X^*}$ is maximal monotone and coercive, then $R(B)=X^*$ Lemma 6 (Pascali and Sburlan[11]). If $\Phi:X \rightarrow (-\infty, +\infty]$ is a proper, convex and lower semicontinuous

function, then $\partial \Phi$ is maximal monotone from X to X^{*}. Lemma 7 [Error! Reference source not found.]. If B₁ and B₂ are two maximal monotone operators in X

such that $(intD(B_1))D(B_2) \neq \emptyset$, then $B_1 + B_2$ is maximal monotone.

Lemma 8 (Calvert and Gupta[1]). Let $X=L^{p}(\Omega)$ and Ω be a bounded domain in \mathfrak{R}^{N} . For $2 \le p \le +\infty$, the duality mapping $J_{p}:L^{p}(\Omega) \to L^{p'}(\Omega)$ defined by $J_{p}u=|u|^{p-1}sgn u||u||_{p}^{2-p}$, for $u \in L^{P}(\Omega)$, satisfies condition (2); for $2N/(N+1) \le 2$ and $N \ge 1$, the duality mapping $J_{p}:L^{p}(\Omega) \to L^{p'}(\Omega)$ defined by $J_{p}u=|u|^{p-1}sgn u$, for $u \in L^{P}(\Omega)$, satisfies condition (2), where (1/p)+(1/p')=1

III. Main Result

3.1 Notations and Assumptions of (Error! Reference source not found.) We assume, in this paper, that $2N/(N+1) if <math>p \ge N$, and $1 \le q_1, q_2, \cdots, q_m \le Np/(N-p)$ if p < N, where $N \ge 1$. We use $\|.\|_{p^n} \|.\|_{q_1} \cdot \|.\|_{q_2} \cdot \dots \cdot \|.\|_{q_m}$ and $\|.\|_{1,p,\Omega}$ to denote the norms in $L^p(\Omega), L^{q_1}(\Omega), L^{q_2}(\Omega), \cdots, L^{q_m}(\Omega)$ and $W^{1,p}(\Omega)$ respectively. Let $(1/p) + (1/q_1) + (1/q_1) + (1/q_2) + (1/q_2) = 1, \cdots, (1/q_m) + (1/q_m') = 1$

In (Error! Reference source not found.), Ω is a bounded conical domain of a Euclidean space \Re^N with its boundary $\Gamma \in \mathbb{C}^1$, (c.f.[4]).

Let |.| denote the Euclidean norm in $\mathfrak{R}^{N}(.,.)$ the Euclidean inner-product and υ the exterior normal derivative of Γ . λ is a nonnegative constant.

Lemma 1 Define the mapping $B_{p,q_1,q_2,\cdots,q_m} : W^{1,p}(\Omega) \to (W^{1,p}(\Omega))^*$ by

$$(\mathbf{v}, \mathbf{B}_{p,q_1,q_2,\cdots,q_m} \mathbf{u}) = \int_{\Omega} \langle (1 + \frac{|\nabla \mathbf{u}|^p}{\sqrt{1 + |\nabla \mathbf{u}|^{2p}}}) |\nabla \mathbf{u}|^{p-2} \nabla \mathbf{u}, \nabla \mathbf{v} \rangle d\mathbf{x}$$

$$\lambda \int_{\Omega} |u(x)|^{q_1-2} u(x)v(x)dx + \lambda \int_{\Omega} |u(x)|^{q_2-2} u(x)v(x)dx$$

+
$$\dots + \lambda \int_{\Omega} |u(x)|^q m^{-2} u(x) v(x) dx$$

for any $u, v \in W^{1,p}(\Omega)$. Then B_{p,q_1,q_2,\cdots,q_m} is everywhere defined, strictly monotone, hemicontinuous

and coercive.

The proof of the above lemma will be done in four steps: [Sorry. Ignored \begin{proof} ... \end{proof}]

Definition 2 Define a mapping $A_p: L^p(\Omega) \rightarrow 2^{L^p(\Omega)}$ as follows:

$$\begin{split} D(A_p) &= \{ u \in L^p(\Omega) \mid \text{there exist an } f \in L^p(\Omega), \text{ such that } f \in B_{p,q_1,q_2,\cdots,q_m} u + \partial \Phi_p(u) \} \\ & \text{EQ for } u \in D(A \setminus (do5(p))), \text{ let } A \setminus (do5(p)) = \{ f \in L \setminus (up5(p)(\Omega)), \text{ such that } f \in B \setminus (do5(p),q \setminus (do4(1)),q \setminus (do4(2)), \cdots, (q \setminus (do4(m))) + \partial \Phi \setminus (do5(p))(u) \} \\ & \text{Definition 3 : The mapping} \end{split}$$

 $A_p: L^p(\Omega) \rightarrow 2^{L^p(\Omega)}$ is m-accretive.

[Sorry. Ignored \begin{proof} ... \end{proof}]

Then χ_n is monotone, Lipschitz with $\chi_n(0)=0$ and χ'_n is continuous except at finitely many points on R. so $(\chi_n(u_1-u_2),\partial\Phi_p(u_1)-\partial\Phi_p(u_2))\geq 0$. Then, for $u_i\in D(A_p)$ and $v_i\in A_pu_i$, i=1,2, we have

$$\begin{array}{rcl} (v_1 - v_2, J_p(u_1 - u_2)) &= & \\ (|u_1 - u_2|^{p-1} \operatorname{sgn}(u_1 - u_2), B_{p,q_1,q_2, \cdots, q_m} u_1 - B_{p,q_1,q_2, \cdots, q_m} u_2) & \\ &+ & (|u_1 - u_2|^{p-1} \operatorname{sgn}(u_1 - u_2), \partial \Phi_p(u_1) - \partial \Phi_p(u_2)) \\ &= & \\ (|u_1 - u_2|^{p-1} \operatorname{sgn}(u_1 - u_2), B_{p,q_1,q_2, \cdots, q_m} u_1 - B_{p,q_1,q_2, \cdots, q_m} u_2) & \\ &+ & \lim_{n \to \infty} (\chi_n(u_1 - u_2), \partial \Phi_n(u_1) - \partial \Phi_n(u_2)) \ge o \end{array}$$

Step 2 R(1+ μ A_p)=L^P(Ω), for every μ >0.

We first define the mapping $I_p:W^{1,p}(\Omega) \rightarrow (W^{1,p}(\Omega))^*$ by $I_pu=u$ and $(v,I_pu)(W^{1,p}(\Omega))^* \times W^{1,p}(\Omega) - (v,u)v(\Omega)$ for $u,v \in W^{1,p}(\Omega)$, where $\langle ... \rangle_L^2(\Omega)$ denotes the inner product of $L^p(\Omega)$. Then I_p is maximal monotone [7].

Secondly, for any $\mu>0$, let the mapping $T_{\mu}:W^{1,p}(\Omega)\to 2^{(W^{1,p}(\Omega))^*}$ be defined by $T\mu u=I_p u+\mu B_{p,q_1,q_2},\dots,q_m u\mu\partial \Phi_p(u)$

, for $u \in W^{1,p}(\Omega)$. Then similar to that in [7], by lemmas 2.4, 2.6, 2.7 and 2.5 we see that T_{μ} is maximal monotone and coercive, so that $R(T\mu)=(W^{1,p}(\Omega))^*$, for any $\mu>0$ Therefore, for any $f \in L^P(\Omega)$, there exists $u \in W^{1,p}(\Omega)$, such that

$$f = T_{\mu} u = u + \mu B_{p,q_1,q_2,\cdots,q_m} u \mu \partial \Phi_p(u)$$
⁽²⁾

From the definition of A_p , it follows that $R(I+\mu A_p)=L^p(\Omega)$, for all $\mu>0$. This completes the proof.

Lemma 4 The mapping $A_p: L^p(\Omega) \rightarrow 2L^p(\Omega)$, has a compact resolvent for $2N/(N+1) \le 2$ and $N \ge 1$. [Sorry. Ignored \begin{proof} ... \end{proof}]

Remark 5 Since $\Phi_p(u+\alpha) = \Phi_p(u)$, for any $u \in W^{1,p}(\Omega)$ and $\alpha \in C_0^{\infty}(\Omega)$, we have $f \in A_p u$ implies that $f = B_{p,q_1,q_2,\cdots,q_m}$ in the sense of distributions.

Proposition 6 For $f \in L^p(\Omega)$, if there exists $u \in L^p(\Omega)$ such that $f \in A_p^u$, then u is the unique solution of (1.7). [Sorry. Ignored \begin{proof} ... \end{proof}]

Remark 7 If $\beta_x \equiv 0$ for any $x \in \Gamma$ then $\partial \Phi_p(u) \equiv 0$, for all $u \in W^{1,p}(\Omega)$.

 $\textbf{Proposition 8 If } \beta_{X} \equiv 0 \text{ for any } x \in \Gamma \text{ then } \{f \in L^{P}(\Omega) | \int f dx = 0\} \subset R(A_{p}).$

[Sorry. Ignored \begin {proof} ... \end{proof}]

Definition 9 (see[1,7]). For $t \in R_t, x \in \Gamma$, let $\beta_x^0(t) \in \beta_x(t)$ be the element with least absolute value if $\beta_x(t) \neq 0$ and $\beta_x^0(t)=\pm\infty$, where t>0 or t<0 respectively, in case $\beta_x(t)=\emptyset$. Finally, let $\beta_x(t)=\lim_{t\to\pm\infty}\beta_x^0(t)$ (in the extended sense) for $x\in\Gamma$. $\beta_x(t)$ define measurable functions on Γ , in view of our assumptions on β_x .

Proposition 10 Let $f \in L^p(\Omega)$ such that

$$\int_{\Gamma} \beta_{-}(x) d\Gamma(x) \leq \int_{\Omega} f dx \leq \int_{\Gamma} \beta_{+}(x) d\Gamma(x)$$

Then $f \in Int R(A_n)$.

[Sorry. Ignored \begin {proof} ... \end {proof}]

This completes the proof.

Proposition 11 $A_p^+B_1: L^p(\Omega) \rightarrow L^p(Omega)$ is m-accretive and has a compact resolvent.

Theorem: Let $f \in L^p(\Omega)$ be such that

then(1.4) has a unique solution in $L^{p}(\Omega)$, where $2N/(N+1) and <math>N \ge 1$

Remark: Compared to the work done in [1-7], not only the existence of the solution of (1.4) is obtained but also the uniqueness of the solution is obtained. Furthermore, our work extended the work of [12]

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