

On L^p Regularity for Weak Derivatives of Spherically Symmetric Solutions of the Porous Media Equation

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1. Introduction. We consider the Cauchy problem for the porous media equation

$$(1.1) \quad \begin{cases} u_t = \Delta u^m & \text{in } R^N \times (0, T) \\ u(x, 0) = u_0 & \text{on } R^N, \end{cases}$$

where $m > 1$ and $u_0 \geq 0$. By a solution of (1.1) we mean a function $u(x, t)$ such that

$$u(x, t) \geq 0 \text{ in } R^N \times (0, T),$$
$$\int_0^T \int_{R^N} [u(x, t)^2 + |\nabla_x u(x, t)|^2] dx dt < \infty$$

and

$$\int_0^T \int_{R^N} (u\phi_t - \nabla_x u^m \cdot \nabla_x \phi) dx dt + \int_{R^N} u_0(x)\phi(x, 0) dx = 0$$

for any continuously differentiable function $\phi(x, t)$ with compact support in $R^N \times [0, T)$. The problem(1.1) has been studied by many authors. For a detailed account of (1.1) we refer to the survey of Kalashnikov [6]. The existence and the uniqueness of solutions of (1.1) are due to [8] and [9] under some assumption on u_0 .

We are concerned to the regularity property for u . The local Hölder continuity of u was shown by Caffarelli and Friedman [3]. Aronson and

Bénilan [1] proved that Δu^m belongs to $L^1_{loc}(R^N \times (0, T))$. The method of their proof is to obtain the inequality

$$u_t \geq -\frac{1}{t} \left(m - 1 + \frac{2}{N} \right)^{-1} \quad \text{in } R^N \times (0, T),$$

which is in the distribution sence. Soon after Bénilan [2] proved that

$$\Delta u^m \in L^p_{loc}(R^N \times (0, T)),$$

if $1 < p < 1 + \frac{1}{m}$. Here p needs to be less than 2 in virtue of $m > 1$. When $p = 2$, there is the following result by one of the authors [4]:

$$\partial_{x_i} \partial_{x_j} u^m \in L^2(R^N \times (0, T)), \quad i, j = 1, \dots, N,$$

if $1 < m < \frac{3N}{3N-2}$. When u is spherically symmetric under some assumption on u_0 , this result was improved in [5] as follows:

the condition $1 < m < \frac{3N}{3N-2}$ can be weakend with $1 < m < 3$, for $N = 1, 2, 3$.

We consider the well-known Barenblatt solution:

$$w(x, t) = (t + \tau)^{-k} \left(\left[a^2 - \frac{k(m-1)}{2Nm} \frac{|x|^2}{(t + \tau)^{\frac{2k}{N}}} \right]_+ \right)^{\frac{1}{m-1}},$$

where $a, \tau > 0$ and $k = \left(m - \frac{N-2}{N} \right)^{-1}$. We rewrite w simply with $(t + \tau)^{-k} ([g]_+)^{\frac{1}{m-1}}$. Then obviously

$$\partial_{x_i} \partial_{x_j} w^m = ([g]_+)^{\frac{2-m}{m-1}} P_{ij} + ([g]_+)^{\frac{1}{m-1}} Q_{ij},$$

where P_{ij} and Q_{ij} are smooth functions. Hence we see that

$$\partial_{x_i} \partial_{x_j} w^m \in L^p(R^N \times (0, T)), \quad \text{if } p \left(\frac{2-m}{m-1} \right) > -1.$$

Let u be the spherically symmetric solution of (1.1). Then from the above we conjecture that for any given $p > 2$

$$\partial_{x_i} \partial_{x_j} u^m \in L^p(R^N \times (0, T)), \quad i, j = 1, \dots, N,$$

if m is close to 1. In this paper our first aim is to verify this conjecture (see Theorem 1). Secondly we give precisely the admissible value of m in Theorem 1, when $N = 1$ (see Theorem 2). The tool is to prepare some L^p - estimates with a weight by the integration by parts.

2. Results. Throughout this paper we suppose that $p \geq 2$. And for the case of $N \geq 2$ we set

$$(2.1) \quad q = N - 2 + p - \delta,$$

where δ is a number with

$$(2.2) \quad 0 < \delta < p - 1.$$

We rewrite (2.1) as follows;

$$(2.3) \quad N - 2 + p - q = \delta > 0.$$

For the case of $N = 1$ we set $q = p$. From the uniqueness we see that the solution u of (1.1) is spherically symmetric, if u_0 is so.

Our first aim is to prove

Theorem 1. *Let $N \geq 2$. Let u_0 be a spherically symmetric function such that $u_0 \in C_0^4(\mathbb{R}^N)$ and $u_0 \geq 0$ in \mathbb{R}^N . Then there exists a constant $m_0 > 1$, depending only on N and p , such that if $1 < m < m_0$, any solution u of (1.1) satisfies*

$$\partial_{x_i} \partial_{x_j} u^m \cdot |x|^{\frac{1}{p}(p-q-2)} \in L^p(\mathbb{R}^N \times (0, T)) \quad i, j = 1, \dots, N.$$

In particular, we consider the case of $N = 1$, where we don't assume that u is spherically symmetric. We define

$$I(p) = 1 + \frac{4(p-1)}{p(p-1)^2 + 4},$$

which is used in the following theorem. For example $I(2) = \frac{5}{3}, I(3) = \frac{3}{2}, I(4) = \frac{13}{10}$.

Then we have

Theorem 2. *Let $N = 1$. Let u_0 belong to $C_0^4(\mathbb{R}^1)$ such that $u_0 \geq 0$ in \mathbb{R}^1 .*

Then the solution u of (1.1) satisfies

$$\partial_x^2 u^m \in L^p(R \times (0, T)),$$

if $1 < m < I(p)$.

3. Preliminaries. Throughout this paper we put $\alpha = 1 - \frac{1}{m} > 0$. We set $v = u^m$ in (1.1). Then (1.1) becomes

$$(1.1') \quad \begin{cases} v^{-\alpha} v_t = m \Delta v & \text{in } R^N \times (0, T) \\ v(x, 0) = u_0^m(x) & \text{on } R^N. \end{cases}$$

By the usual way the approximating solution of (1.1') is considered. Let u_0 belong to $C_0^3(R^N)$. Let $\eta > 0$ and n be a natural number such that $\text{supp } u_0 \subset B_n(O)$, where $B_n(O)$ is the open sphere with center O and radius n . We define

$$M = \sup_{R^N} u_0 > 0, \quad Q_T^{(n)} = B_n(O) \times (0, T).$$

The following fact is due to the famous book [7]:

Let $0 < \beta < 1$. Then there exists a unique $v \in H^{2+\beta, 1+\frac{\beta}{2}}(\overline{Q_T^{(n)}})$ of

$$(3.1) \quad \begin{cases} v^{-\alpha} v_t = m \Delta v & \text{in } Q_T^{(n)} \\ v(x, 0) = (u_0(x) + \eta)^m & \text{on } B_n(O) \\ v(x, t) = \eta^m & \text{on } \partial B_n(O) \times (0, T), \end{cases}$$

where the space $H^{2+\beta, 1+\frac{\beta}{2}}(\overline{Q_T^{(n)}})$ with norm $| \cdot |_{\frac{Q_T^{(n)}}{Q_T^{(n)}}}^{(2+\beta)}$ is referred to [7]. It is known that

$$\eta^m \leq v \leq (M + \eta)^m \quad \text{in } Q_T^{(n)}$$

and for some β with $0 < \beta < 1$

$$|v|_{\frac{Q_T^{(n)}}{Q_T^{(n)}}}^{(2+\beta)} \leq C \quad (< \infty),$$

where β and C are independent of n .

If $u_0 \in C_0^4(R^N)$, the solution of (3.1) satisfies

$$v \in H^{3+\beta, \frac{(3+\beta)}{2}}(\overline{Q_T^{(n)}}) \quad \text{and} \quad |v|_{\frac{Q_T^{(n)}}{Q_T^{(n)}}}^{(3+\beta)} \leq C \quad (< \infty),$$

where C dose not depend on n . The following is known:

Taking $n \rightarrow \infty$ and $\eta \rightarrow +0$ afterwards, we can obtain the solution v of (1.1'). If we set $u = v^{\frac{1}{m}}$, then u is the solution of (1.1).

From now on let u_0 be in $C_0^4(\mathbb{R}^N)$. So, the solution v of (3.1) belongs to $H^{3+\beta, \frac{3+\beta}{2}}(\overline{Q_T^{(n)}})$.

If v is the spherically symmetric solution of (3.1), then v satisfies

$$(3.2) \quad \begin{cases} v^{-\alpha} v_t = m(v_{rr} + (N-1)r^{-1}v_r) & \text{in } Q_T^{(n)} \\ v(\cdot, 0) = (u_0(\cdot) + \eta)^m & \text{on } B_n(O) \\ v(n, t) = \eta^m & \text{on } (0, T). \end{cases}$$

Now we prepare the following lemmas. The next lemma is due to [5]. But we repeat its proof by way of precaution.

Lemma 3.1 ([5]). *For the solution v of (3.1) it holds that*

$$|\nabla v| \leq Cn^{-1} \quad \text{on } \partial B_n(O) \times (0, T),$$

where C is a positive constant independent of n and η .

Proof. Let x_0 be any fixed point on $\partial B_n(O)$ and ν be the outer normal of $\partial B_n(O)$ at x_0 . We take a linear function $\pi(x)$ such that

$$\pi(x^0) = \eta^m, \quad v(x, 0) \leq \pi(x) \quad \text{on } B_n(O)$$

and

$$\left| \frac{\partial \pi(x^0)}{\partial \nu} \right| \leq Cn^{-1},$$

where C dose not depend on n , η and x^0 . Obviously

$$\pi_t - m\Delta\pi = 0 \quad \text{in } Q_T^{(n)},$$

$$v \leq \pi \quad \text{on } \partial B_n(O) \times (0, T) \quad \text{and } B_n(O) \times \{t = 0\}.$$

By the maximum principle we have

$$v \leq \pi \quad \text{in } Q_T^{(n)}.$$

Hence

$$0 \leq v(x, t) - v(x^0, t) \leq \pi(x) - \pi(x^0) \text{ in } Q_T^{(n)},$$

which implies immediately that

$$\left| \frac{\partial v(x^0, t)}{\partial \nu} \right| \leq \left| \frac{\partial \pi(x^0)}{\partial \nu} \right| \leq Cn^{-1}.$$

The tangential derivative of v at x^0 equals 0. Thus we have finished the proof of Lemma 3.1.

Q.E.D.

Hereafter let $N \geq 2$, if not saying.

Lemma 3.2. *For the solution v of (3.2) it holds that*

$$|v_{rr}| \leq Cn^{-2} \text{ on } \partial B_n(O) \times (0, T),$$

where C is a positive constant independent of n and η .

Proof. From (3.2)

$$v_{rr} = \frac{1}{m} v^{-\alpha} v_t - (N-1)r^{-1}v_r.$$

We see that $v_t = 0$ on $\partial B_n(O) \times (0, T)$. Hence we obtain the required inequality from Lemma 3.1.

Q.E.D.

Since v_{rr} is uniformly bounded in $B_n(O) \times (0, T)$ with respect to n , and $v_r(0, t) = 0$ we have the following lemma by using the mean value theorem:

Lemma 3.3. *For the solution v of (3.2) it holds that*

$$|v_r| \leq Cr \text{ in } B_{\frac{1}{2}}(O) \times (0, T),$$

where C dose not depend on n .

From (2.1) and (2.2)

$$(3.3) \quad N - 2 - p - q = \delta - 2p < 0$$

and

$$(3.4) \quad N + 1 + (p - q) - 2p = 3 - 2p + \delta < 0.$$

Lemma 3.4. *It holds that*

$$1 - \frac{p}{(p-1)(q+2-N)^2} (q(q+1) - (N-1)(p+q)) = \frac{\delta(Np - \delta)}{(p-1)(q+2-N)^2}$$

Proof. If we set

$$H = (p-1)(q+2-N)^2 - p(q(q+1) - (N-1)(p+q)),$$

then

$$H = (p-1)(p-\delta)^2 - p\{(p+(N-2-\delta))(p+(N-1-\delta)) - (N-1)(2p+(N-2-\delta))\}.$$

Obviously

$$(p-1)(p-\delta)^2 = p^3 - (1+2\delta)p^2 + \delta(2+\delta)p - \delta^2,$$

$$(p+(N-2-\delta))(p+(N-1-\delta)) - (N-1)(2p+(N-2-\delta)) = p^2 - (1+2\delta)p - \delta(N-2-\delta).$$

Hence

$$H = \delta(Np - \delta).$$

This means the required equality.

Q.E.D.

From now on we denote by (\cdot, \cdot) the inner product of $L^2(0, n)$. And we write often by $o(1)$ simply the notation of *Landau*, $o(1)$ ($n \rightarrow \infty$). We use often the integration by parts without saying.

Lemma 3.5. *For the solution v of (3.2) it holds that*

$$\left(|v_r|^p, r^{N-3-q}\right) \leq \left(\frac{p}{p-\delta}\right)^2 \left(|v_r|^{p-2} v_{rr}^2, r^{N-1-q}\right) + o(1) \quad (n \rightarrow \infty).$$

Proof. Obviously

$$\begin{aligned}
(|v_r|^p, r^{N-3-q}) &= \frac{1}{N-2-q} (|v_r|^p, (r^{N-2-q})_r) \\
&= -\frac{p}{N-2-q} (|v_r|^{p-2} v_r, v_{rr} r^{N-2-q}) \\
&\quad + \frac{1}{N-2-q} [|v_r|^p r^{N-2-q}]_{r=0}^{r=n}.
\end{aligned}$$

From (2.3) and Lemma 3.3

$$\lim_{r \rightarrow 0} (|v_r|^p r^{N-2-q})(r, t) = 0.$$

And from (3.3) and Lemma 3.1

$$\lim_{r \rightarrow \infty} (|v_r|^p r^{N-2-q})(n, t) = 0.$$

Hence using (3.3) again and Cauchy's inequality, we have

$$\begin{aligned}
(|v_r|^p, r^{N-3-q}) &= \frac{p}{p-\delta} (|v_r|^{p-2} v_r, v_{rr} r^{N-2-q}) + o(1) \\
&\leq \frac{p}{p-\delta} \left(\varepsilon (|v_r|^p, r^{N-3-q}) + \frac{1}{4\varepsilon} (|v_r|^{p-2} v_{rr}^2, r^{N-1-q}) \right) + o(1).
\end{aligned}$$

If we put $\varepsilon = \frac{p-\delta}{2p}$ particularly, the required inequality is obtained.

Q.E.D.

We set $\kappa = p - q$ and $\psi_\eta = (u_0 + \eta)^m$ for the initial function u_0 in our Theorems. Then we have

Lemma 3.6. *Let u_0 be the function in Theorem 1. Then*

$$((\psi_\eta)^{-\alpha} |(\psi_\eta)_{rr}|^p, r^{N-1+\kappa}) \leq C(M+1)^{(p-1)(m-1)} \left[(|(u_0)_{rr}|^p, r^{N-1+\kappa}) + (|(u_0)_r|^p, r^{N-1+\kappa}) \right],$$

where C dose not depend on η . If u_0 is the function in Theorem 2, then

$$\left((\psi_\eta)^{-\alpha}, |(\psi_\eta)_{rr}|^p \right) \leq C(M+1)^{(p-1)(m-1)} (1, |(u_0)_{rr}|^p),$$

where (\cdot, \cdot) means the $L^2(-n, n)$ inner product.

Proof. We prove the first half. We put $l = N - 1 + \kappa$, $s = m - 1 + p(2 - m)$ and $w = u_0 + \eta$. Obviously

$$(\psi_\eta)^{-\alpha} |(\psi_\eta)_{rr}|^p \leq C \left(w^{(p-1)(m-1)} |w_{rr}|^p + w^{-s} |w_r|^{2p} \right).$$

So, it is enough to estimate $(w^{-s}, |w_r|^{2p} r^l)$ only. By integration by parts

$$\begin{aligned} (w^{-s}, |w_r|^{2p} r^l) &= (w^{-s}, |w_r|^{2p-2} w_r w_r r^l) \\ &= s (w^{-s}, |w_r|^{2p} r^l) - (2p-1) (w^{1-s}, |w_r|^{2p-2} w_{rr} r^l) \\ &\quad - l (w^{1-s}, |w_r|^{2p-2} w_r r^{l-1}) + [w^{1-s} |w_r|^{2p-2} w_r r^l]_{r=0}^{r=n}. \end{aligned}$$

The last term vanishes from (2.3). Hence

$$(s-1) (w^{-s}, |w_r|^{2p} r^l) \leq (2p-1) (w^{1-s}, |w_r|^{2p-2} |w_{rr}| r^l) + l (w^{1-s}, |w_r|^{2p-1} r^{l-1}).$$

By Hölder's inequality

$$\begin{aligned} (w^{1-s}, |w_r|^{2p-2} |w_{rr}| r^l) &\leq \varepsilon (w^{-s}, |w_r|^{2p} r^l) + C(\varepsilon) (w^{p-s}, |w_{rr}|^p r^l), \\ (w^{1-s}, |w_r|^{2p-1} r^{l-1}) &\leq \varepsilon (w^{-s}, |w_r|^{2p} r^l) + C(\varepsilon) (w^{p-s}, |w_r|^p r^{l-p}). \end{aligned}$$

Noting that $p - s = (p - 1)(m - 1)$, we obtain the first half from the above and the inequality

$$(3.5) \quad (|w_r|^p, r^{l-p}) \leq C(|(u_0)_{rr}|^p, r^{N-1+\kappa}).$$

By the way of precaution we verify (3.5) at the end of this section, see *Remark*. Secondly let u_0 be the function in Theorem 2. Since $l = 0$, it follows from the above that

$$\begin{aligned} (s-1) (w^{-s}, |w_r|^{2p}) &\leq (2p-1) (w^{1-s} |w_r|^{2p-2}, |w_{rr}|) \\ &\leq \varepsilon (w^{-s}, |w_r|^{2p}) + C(\varepsilon) (w^{p-s}, |w_r|^p r^{l-p}). \end{aligned}$$

Thus the second estimate has been obtained. More easily we can prove that

$$(3.6) \quad \left((\psi_\eta)^{-\alpha} |(\psi_\eta)_r|^p, r^{N-1-q} \right) \leq C(M+1)^{(p-1)(m-1)} \left(|(u_0)_r|^p, r^{N-1-q} \right)$$

for the function u_0 in Theorem 1.

Q.E.D.

Remark. The function w in the proof of Lemma 3.6 satisfies $w_r = O(r)(r \rightarrow 0)$, since w is spherically symmetric.

In general, let $f(r)$ be in $C^1[0, \infty)$ such that $f(0) = 0$ and $f(r) = 0$ for sufficiently large r . Let $a > 1$, $\varepsilon > 0$ and $a \neq \varepsilon$. Then it holds that

$$(3.7) \quad \int_0^\infty |f(r)|^a r^{\varepsilon-a-1} dr \leq C \int_0^\infty |f'(r)|^a r^{\varepsilon-1} dr,$$

where C depends only on a and ε .

The inequality (3.5) is obtained immediately from (3.7). So, it is enough to prove (3.7). By the mean value theorem, $f(r) = O(r)$ ($r \rightarrow 0$). By integration by parts

$$\begin{aligned} \int_0^\infty |f(r)|^a r^{\varepsilon-a-1} dr &= \frac{1}{\varepsilon-a} \int_0^\infty |f(r)|^a (r^{\varepsilon-a})' dr = \frac{1}{\varepsilon-a} \left[|f(r)|^a r^{\varepsilon-a} \right]_0^\infty \\ &\quad - \frac{a}{\varepsilon-a} \int_0^\infty |f(r)|^{a-2} f(r) f'(r) r^{\varepsilon-a} dr. \end{aligned}$$

Hence

$$\int_0^\infty |f|^a r^{\varepsilon-a-1} dr \leq C \int_0^\infty |f|^{a-1} |f'| r^{\varepsilon-a} dr$$

$$\text{(by Hölder's inequality)} \leq C \left(\int_0^\infty |f|^a r^{\varepsilon-a-1} dr \right)^{\frac{a-1}{a}} \cdot \left(\int_0^\infty |f'|^a r^{\varepsilon-1} dr \right)^{\frac{1}{a}},$$

which means (3.7).

4. Lemma 4.1 and its proof. From now on we denote by $((\quad, \quad))$ the integral $\int_0^T (\quad, \quad) dt$.

Lemma 4.1. *For the solution v of (3.2) it holds that*

$$\begin{aligned}
(4.1) \quad & \left((|v_r|^{p-2}, v_{rr}^2 r^{N-1-q}) \right) + \frac{1}{p(p-1)} ((N-1)(p+q) - q(q+1)) \left((|v_r|^p, r^{N-3-q}) \right) \\
& = \frac{\alpha}{p(p+1)} \left((v^{-2} |v_r|^{p+2}, r^{N-1-q}) \right) \\
& + \frac{\alpha((N-1)p+q)}{p(p+1)} \left((v^{-1} v_r, |v_r|^p r^{N-2-q}) \right) \\
& - \frac{1}{p(p-1)m} \left[(v^{-\alpha}, |v_r|^p r^{N-1-q}) \right]_{t=0}^{t=T} \\
& + o(1) \quad (n \rightarrow \infty).
\end{aligned}$$

Proof. From (3.2)

$$\left(v^{-\alpha} v_t, |v_r|^{p-2} v_{rr}^2 r^{N-1-q} \right) = m \left(|v_r|^{p-2}, v_{rr}^2 r^{N-1-q} \right) + m(N-1) \left(|v_r|^{p-2} v_r, v_{rr} r^{N-2-q} \right).$$

Obviously

$$\begin{aligned}
\left(|v_r|^{p-2} v_r, v_{rr} r^{N-2-q} \right) & = \frac{1}{p} \left((|v_r|^p)_r, r^{N-2-q} \right) \\
& = -\frac{N-2-q}{p} \left(|v_r|^p, r^{N-3-q} \right) \\
& + \frac{1}{p} \left[|v_r|^p r^{N-2-q} \right]_{r=0}^{r=n}.
\end{aligned}$$

As previously

$$\lim_{r \rightarrow +0} \left(|v_r|^p r^{N-2-q} \right) (r, t) = 0, \quad \lim_{n \rightarrow \infty} \left(|v_r|^p r^{N-2-q} \right) (n, t) = 0.$$

Hence we obtain

$$\begin{aligned}
(4.2) \quad \left(v^{-\alpha} v_t, |v_r|^{p-2} v_{rr}^2 r^{N-1-q} \right) & = m \left(|v_r|^{p-2}, v_{rr}^2 r^{N-1-q} \right) \\
& - \frac{m}{p} (N-1)(N-2-q) \left(|v_r|^p, r^{N-3-q} \right) \\
& + o(1).
\end{aligned}$$

On the other hand

$$\left(v^{-\alpha} v_t, |v_r|^{p-2} v_{rr}^2 r^{N-1-q} \right) = \frac{1}{p-1} \left(v^{-\alpha} v_t, (|v_r|^{p-2} v_r)_r r^{N-1-q} \right)$$

$$\begin{aligned}
&= -\frac{1}{p-1} \left((v^{-\alpha} v_t)_r, |v_r|^{p-2} v_r r^{N-1-q} \right) \\
&\quad - \frac{N-1-q}{p-1} \left(v^{-\alpha} v_t, |v_r|^{p-2} v_r r^{N-2-q} \right) \\
&\quad + \frac{1}{p-1} \left[v^{-\alpha} v_t |v_r|^{p-2} v_r r^{N-1-q} \right]_{r=0}^{r=n}.
\end{aligned}$$

As previously

$$\lim_{r \rightarrow +0} \left(|v_r|^{p-2} v_r r^{N-1-q} \right) (r, t) = 0.$$

Since $(v^{-\alpha} v_t)_r = v^{-\alpha} v_{tr} - \alpha v^{-\alpha-1} v_r v_t$, we have

$$\begin{aligned}
(4.3) \quad \left(v^{-\alpha} v_t, |v_r|^{p-2} v_r r^{N-1-q} \right) &= \frac{1}{p-1} \left(v^{-\alpha} v_t, (|v_r|^{p-2} v_r)_r r^{N-1-q} \right) \\
&= -\frac{1}{p-1} \left(v^{-\alpha} v_{rt}, |v_r|^{p-2} v_r r^{N-1-q} \right) \\
&\quad + \frac{\alpha}{p-1} \left(v^{-\alpha-1} v_t v_r, |v_r|^{p-2} v_r r^{N-1-q} \right) \\
&\quad - \frac{N-1-q}{p-1} \left(v^{-\alpha} v_t, |v_r|^{p-2} v_r r^{N-2-q} \right) \\
&\quad + \frac{1}{p-1} \left(v^{-\alpha} v_t |v_r|^{p-2} v_r r^{N-1-q} \right) (n, t).
\end{aligned}$$

Here the last term vanishes by virtue of (3.2).

We can write

$$-\frac{1}{p-1} \left(v^{-\alpha} v_{rt}, |v_r|^{p-2} v_r r^{N-1-q} \right) = -\frac{1}{p(p-1)} \left(v^{-\alpha}, (|v_r|^p)_t r^{N-1-q} \right).$$

Hence

$$\begin{aligned}
-\frac{1}{p-1} \left((v^{-\alpha} v_{rt}, |v_r|^{p-2} v_r r^{N-1-q}) \right) &= -\frac{\alpha}{p(p-1)} \left((v^{-\alpha-1} v_t, |v_r|^p r^{N-1-q}) \right) \\
&\quad - \frac{1}{p(p-1)} \left[(v^{-\alpha}, |v_r|^p r^{N-1-q}) \right]_{t=0}^{t=T}.
\end{aligned}$$

Combining this with (4.3), we obtain

$$(4.4) \quad \begin{aligned} \left((v^{-\alpha} v_t, |v_r|^{p-2} v_{rr} r^{N-1-q}) \right) &= \frac{\alpha}{p} \left((v^{-\alpha-1} v_t, |v_r|^p r^{N-1-q}) \right) \\ &\quad - \frac{N-1-q}{p-1} \left((v^{-\alpha} v_t, |v_r|^{p-2} v_r r^{N-2-q}) \right) \\ &\quad - \frac{1}{p(p-1)} \left[(v^{-\alpha}, |v_r|^p r^{N-1-q}) \right]_{t=0}^{t=T}. \end{aligned}$$

First we estimate the first term on the right-hand side of (4.4). From (3.2)

$$\left(v^{-\alpha-1} v_t, |v_r|^p r^{N-1-q} \right) = m \left(v^{-1} v_{rr}, |v_r|^p r^{N-1-q} \right) + m(N-1) \left(v^{-1} v_r, |v_r|^p r^{N-2-q} \right).$$

And

$$\begin{aligned} \left(v^{-1} v_{rr}, |v_r|^p r^{N-1-q} \right) &= \frac{1}{p+1} \left(v^{-1}, (|v_r|^p v_r)_r r^{N-1-q} \right) \\ &= \frac{1}{p+1} \left(v^{-2}, |v_r|^{p+2} r^{N-1-q} \right) \\ &\quad - \frac{N-1-q}{p+1} \left(v^{-1} v_r, |v_r|^p r^{N-2-q} \right) \\ &\quad + \frac{1}{p+1} \left[v^{-1} v_r |v_r|^p r^{N-1-q} \right]_{r=0}^{r=n}. \end{aligned}$$

As previously

$$\lim_{r \rightarrow +0} \left(v_r |v_r|^p r^{N-1-q} \right) (r, t) = 0, \quad \lim_{n \rightarrow \infty} \left(v_r |v_r|^p r^{N-1-q} \right) (n, t) = 0.$$

So from the above

$$(4.5) \quad \begin{aligned} \left(v^{-\alpha-1} v_t, |v_r|^p r^{N-1-q} \right) &= \frac{m}{p+1} \left(v^{-2}, |v_r|^{p+2} r^{N-1-q} \right) \\ &\quad + \frac{m((N-1)p+q)}{p+1} \left(v^{-1} v_r, |v_r|^p r^{N-2-q} \right) \\ &\quad + o(1). \end{aligned}$$

Next we estimate the second term on the right-hand side of (4.4). From (3.2) again

$$\left(v^{-\alpha} v_t, |v_r|^{p-2} v_r r^{N-2-q} \right) = m \left(v_{rr} v_r |v_r|^{p-2}, r^{N-2-q} \right) + m(N-1) \left(|v_r|^p, r^{N-3-q} \right).$$

And

$$\begin{aligned}
(v_{rr}v_r|v_r|^{p-2}, r^{N-2-q}) &= \frac{1}{p} \left((|v_r|^p)_r, r^{N-2-q} \right) \\
&= -\frac{N-2-q}{p} \left(|v_r|^p, r^{N-3-q} \right) \\
&\quad + \frac{1}{p} \left[|v_r|^p r^{N-2-q} \right]_{r=0}^{r=n}.
\end{aligned}$$

As previously the last term equals $o(1)$. Hence we have

$$(4.6) \quad (v^{-\alpha}v_t, |v_r|^{p-2}v_{rr}r^{N-2-q}) = \frac{m}{p}((p-1)(N-2) + p + q) \left(|v_r|^p, r^{N-3-q} \right) + o(1).$$

Combining (4.4) and (4.5) with (4.6), we obtain

$$\begin{aligned}
(4.7) \quad \left((v^{-\alpha}v_t, |v_r|^{p-2}v_{rr}r^{N-1-q}) \right) &= \frac{m\alpha}{p(p+1)} \left((v^{-2}|v_r|^{p+2}, r^{N-1-q}) \right) \\
&\quad + \frac{m\alpha}{p(p+1)} ((N-1)p + q) \left((v^{-1}v_r, |v_r|^p r^{N-2-q}) \right) \\
&\quad - \frac{1}{p(p-1)} \left[(v^{-\alpha}, |v_r|^p r^{N-1-q}) \right]_{t=0}^{t=T} \\
&\quad - \frac{m(N-1-q)}{p(p-1)} ((p-1)(N-2) + p + q) \cdot \\
&\quad \quad \left((|v_r|^p, r^{N-3-q}) \right) \\
&\quad + o(1) \quad (n \rightarrow \infty).
\end{aligned}$$

Here we note that

$$(N-1-q)((p-1)(N-1)+q+1) - (p-1)(N-1)(N-2-q) = (N-1)(p+q) - q(q+1).$$

Therefore the required equality follows from (4.2) and (4.7).

Q.E.D.

5. The first L^p estimate. We investigate the inequality deduced from Lemma 4.1.

We consider the first case : $(N-1)(p+q) - q(q+1) \geq 0$. From Lemma 3.5

$$\left((|v_r|^{p-2}, v_{rr}^2 r^{N-1-q}) \right) + \left((|v_r|^p, r^{N-3-q}) \right) \leq \left(1 + \left(\frac{p}{p-\delta} \right)^2 \right) \left((|v_r|^{p-2} v_{rr}^2, r^{N-1-q}) \right) + o(1).$$

And using Lemma 4.1, we have

$$(5.1) \quad \begin{aligned} & \left((|v_r|^{p-2}, v_{rr}^2 r^{N-1-q}) \right) + \left((|v_r|^p, r^{N-3-q}) \right) \\ & \leq \left(1 + \left(\frac{p}{p-\delta} \right)^2 \right) \frac{\alpha}{p(p+1)} \left((v^{-2} |v_r|^{p+2}, r^{N-1-q}) \right) \\ & \quad + \left(1 + \left(\frac{p}{p-\delta} \right)^2 \right) \frac{\alpha((N-1)p+q)}{p(p+1)} \left((v^{-1} v_r, |v_r|^p r^{N-2-q}) \right) \\ & \quad + C (v^{-\alpha}, |v_r|^p r^{N-1-q})_{t=0} + o(1) \quad (n \rightarrow \infty), \end{aligned}$$

where C is a positive constant depending only on p .

We consider the second case : $(N-1)(p+q) - q(q+1) < 0$. We multiply the both sides of the inequality in Lemma 3.5, by $\frac{1}{p(p-1)}((N-1)(p+q) - q(q+1))$.

$$(5.2) \quad \begin{aligned} & - \left(\frac{p}{p-\delta} \right)^2 \frac{1}{p(p-1)} (q(q+1) - (N-1)(p+q)) \left((|v_r|^{p-2} v_{rr}^2, r^{N-1-q}) \right) \\ & \leq \frac{1}{p(p-1)} ((N-1)(p+q) - q(q+1)) \left((|v_r|^p, r^{N-3-q}) \right). \end{aligned}$$

Next adding $\left((|v_r|^{p-2} v_{rr}^2, r^{N-1-q}) \right)$ to the both sides of (5.2), we obtain from Lemmas 3.4, 4.1 and (5.2) again

$$\begin{aligned} & \left(1 - \frac{p}{(p-1)(p-\delta)^2} (q(q+1) - (N-1)(p+q)) \right) \left((|v_r|^{p-2} v_{rr}^2, r^{N-1-q}) \right) \\ & = \frac{\delta(Np-\delta)}{(p-1)(p-\delta)^2} \left((|v_r|^{p-2} v_{rr}^2, r^{N-1-q}) \right) \\ & \leq \left((|v_r|^{p-2} v_{rr}^2, r^{N-1-q}) \right) + \frac{(N-1)(p+q) - q(q+1)}{p(p-1)} \left((|v_r|^p, r^{N-3-q}) \right) \\ & \leq \frac{\alpha}{p(p+1)} \left((v^{-2} |v_r|^{p+2}, r^{N-1-q}) \right) + \frac{\alpha((N-1)p+q)}{p(p+1)} \left((v^{-1} v_r, |v_r|^p r^{N-2-q}) \right) \\ & \quad + C (v^{-\alpha}, |v_r|^p r^{N-1-q})_{t=0} + o(1). \end{aligned}$$

Hence

$$\begin{aligned}
\left((|v_r|^{p-2} v_{rr}^2, r^{N-1-q}) \right) &\leq \frac{(p-1)(p-\delta)^2}{\delta(Np-\delta)} \frac{\alpha}{p(p+1)} \left((v^{-2}|v_r|^{p+2}, r^{N-1-q}) \right) \\
&\quad + \frac{(p-1)(p-\delta)^2}{\delta(Np-\delta)} \frac{\alpha((N-1)p+q)}{p(p+1)} \left((v^{-1}v_r, |v_r|^p r^{N-2-q}) \right) \\
&\quad + C \left(v^{-\alpha}, |v_r|^p r^{N-1-q} \right)_{t=0} + o(1).
\end{aligned}$$

From the above and Lemma 3.5 it follows that

$$\begin{aligned}
&\left((|v_r|^{p-2} v_{rr}^2, r^{N-1-q}) \right) + \left((|v_r|^p, r^{N-3-q}) \right) \\
&\leq \left(1 + \left(\frac{p}{p-\delta} \right)^2 \right) \left((|v_r|^{p-2} v_{rr}^2, r^{N-1-q}) \right) \\
&\leq \left(1 + \left(\frac{p}{p-\delta} \right)^2 \right) \frac{(p-1)(p-\delta)^2}{\delta(Np-\delta)} \frac{\alpha}{p(p+1)} \left((v^{-2}|v_r|^{p+2}, r^{N-1-q}) \right) \\
&\quad + \left(1 + \left(\frac{p}{p-\delta} \right)^2 \right) \frac{(p-1)(p-\delta)^2}{\delta(Np-\delta)} \frac{\alpha((N-1)p+q)}{p(p+1)} \left((v^{-1}v_r, |v_r|^p r^{N-2-q}) \right) \\
&\quad + C \left(v^{-\alpha}, |v_r|^p r^{N-1-q} \right)_{t=0} + o(1).
\end{aligned}$$

This means that

(5.3)

$$\begin{aligned}
&\left((|v_r|^{p-2} v_{rr}^2, r^{N-1-q}) \right) + \left((|v_r|^p, r^{N-3-q}) \right) \leq \left(1 + \left(\frac{p}{p-\delta} \right)^2 \right) \frac{(p-1)(p-\delta)^2}{\delta(Np-\delta)} \times \\
&\left\{ \frac{\alpha}{p(p+1)} \left((v^{-2}|v_r|^{p+2}, r^{N-1-q}) \right) + \frac{\alpha((N-1)p+q)}{p(p+1)} \left((v^{-1}v_r, |v_r|^p r^{N-2-q}) \right) \right\} \\
&\quad + C \left(v^{-\alpha}, |v_r|^p r^{N-1-q} \right)_{t=0} + o(1),
\end{aligned}$$

where C is the positive constant as in (5.1).

Combining (5.1) and (5.3) with the above, we obtain

$$\begin{aligned}
(5.4) \quad &\left((|v_r|^{p-2} v_{rr}^2, r^{N-1-q}) \right) + \left((|v_r|^p, r^{N-3-q}) \right) \\
&\leq C\alpha \left\{ \left((v^{-2}|v_r|^{p+2}, r^{N-1-q}) \right) + \left((v^{-1}, |v_r|^{p+1} r^{N-2-q}) \right) \right\} \\
&\quad + C \left(v^{-\alpha}, |v_r|^p r^{N-1-q} \right)_{t=0} \\
&\quad + o(1).
\end{aligned}$$

We estimate the right-hand side of (5.4). First we have by integration by parts

$$\begin{aligned}
(v^{-2}|v_r|^{p+2}, r^{N-1-q}) &= (v^{-2}|v_r|^p v_r, v_r r^{N-1-q}) \\
&= 2(v^{-2}|v_r|^{p+2}, r^{N-1-q}) - (p+1)(v^{-1}v_{rr}|v_r|^p, r^{N-1-q}) \\
&\quad - (N-1-q)(v^{-1}v_r|v_r|^p, r^{N-2-q}) + [v^{-1}v_r|v_r|^p r^{N-1-q}]_{r=0}^{r=n}.
\end{aligned}$$

As previously

$$\lim_{r \rightarrow +0} (|v_r|^{p+1} r^{N-1-q})(r, t) = 0, \quad \lim_{n \rightarrow \infty} (v^{-1}v_r|v_r|^p r^{N-1-q})(n, t) = 0.$$

Hence

$$\begin{aligned}
(5.5) \quad (v^{-2}|v_r|^{p+2}, r^{N-1-q}) &= (p+1)(v^{-1}v_{rr}|v_r|^p, r^{N-1-q}) \\
&\quad + (N-1-q)(v^{-1}v_r|v_r|^p, r^{N-2-q}) \\
&\quad + o(1) \quad (n \rightarrow \infty).
\end{aligned}$$

We use the following Cauchy's inequalities;

$$\begin{aligned}
|(v^{-1}v_{rr}|v_r|^p, r^{N-1-q})| &\leq \varepsilon (v^{-2}|v_r|^{p+2}, r^{N-1-q}) + \frac{1}{4\varepsilon} (|v_r|^{p-2} v_{rr}^2, r^{N-1-q}), \\
(v^{-1}|v_r|^{p+1}, r^{N-2-q}) &\leq \varepsilon (v^{-2}|v_r|^{p+2}, r^{N-1-q}) + \frac{1}{4\varepsilon} (|v_r|^p, r^{N-3-q}).
\end{aligned}$$

We see that $N-1-q = 1-p+\delta < 0$ from (2.3). Since $(p+1)+|N-1-q| = 2p-\delta$, it follows from the above and (5.5) that

$$(1-\varepsilon(2p-\delta))(v^{-2}|v_r|^{p+2}, r^{N-1-q}) \leq \frac{p+1}{4\varepsilon} (|v_r|^{p-2} v_{rr}^2 r^{N-1-q}) + \frac{2p-\delta}{4\varepsilon} (|v_r|^p, r^{N-3-q}) + o(1).$$

So setting $\varepsilon = \frac{1}{2(2p-\delta)}$, we have

$$(v^{-2}|v_r|^{p+2}, r^{N-1-q}) \leq (p+1)(2p-\delta) (|v_r|^{p-2} v_{rr}^2 r^{N-1-q}) + (2p-\delta)^2 (|v_r|^p, r^{N-3-q}) + o(1).$$

Hence we can estimate the first term on the right-hand side of (5.4). The second term can be also estimated from the above.

Combining these inequalities with (5.4), we conclude the following

Proposition 5.1. *There is a positive constant α_0 such that for the solution v of (3.2) it holds that if $0 < \alpha < \alpha_0$,*

$$\left((|v_r|^{p-2} v_{rr}^2, r^{N-1-q}) \right) + \left((|v_r|^p, r^{N-3-q}) \right) \leq C \left(v^{-\alpha}, |v_r|^p r^{N-1-q} \right)_{t=0} + o(1) \quad (n \rightarrow \infty),$$

where α_0 and C depend only on N and p , but not on n and η .

6. Lemma 6.1 and its proof. We put $\kappa = p - q$ as in Lemma 3.6 for the sake of simplicity.

Lemma 6.1. *Let v be the solution of (3.2). Then*

$$\begin{aligned} (6.1) \quad & \frac{\alpha}{p-1} \left(\frac{1}{p} - \alpha \right) \left((v^{-2} v_r^2, |v_{rr}|^p r^{N-1+\kappa}) \right) + \left((|v_{rr}|^{p-2}, v_{rrr}^2 r^{N-1+\kappa}) \right) \\ & + \frac{N-1+\kappa}{p-1} \left(N-1 - \frac{N-2+\kappa}{p} \right) \left((|v_{rr}|^p, r^{N-3+\kappa}) \right) \\ & - (N-1) \left((v_r |v_{rr}|^{p-2}, v_{rrr} r^{N-3+\kappa}) \right) + (N-1) \left((v_{rr} |v_{rr}|^{p-2}, v_{rrr} r^{N-2+\kappa}) \right) \\ = & \frac{3-p}{p-1} \alpha \left((v^{-1} v_r |v_{rr}|^{p-2}, v_{rr} v_{rrr} r^{N-1+\kappa}) \right) - \frac{\alpha \kappa}{p} \left((v^{-1} v_r, |v_{rr}|^p r^{N-2+\kappa}) \right) \\ & - \alpha (N-1) \left((v^{-1} v_r^2, |v_{rr}|^{p-2} v_{rrr} r^{N-2+\kappa}) \right) \\ + & \frac{\alpha^2}{p-1} (N-1) \left((v^{-2} v_r^3, |v_{rr}|^{p-2} v_{rr} r^{N-2+\kappa}) \right) \\ & - \frac{\alpha}{p-1} (N-1)(N+\kappa) \left((v^{-1} v_r^2, |v_r|^{p-2} v_{rr} r^{N-3+\kappa}) \right) \\ & + (N-1) \frac{N-1+\kappa}{p-1} \left((v_r |v_{rr}|^{p-2}, v_{rr} r^{N-4+\kappa}) \right) \\ & - \frac{1}{p(p-1)m} \left[(v^{-\alpha} |v_{rr}|^p, r^{N-1+\kappa}) \right]_{t=0}^{t=T} \\ & + o(1) \quad (n \rightarrow \infty). \end{aligned}$$

Proof. First by integration by parts

$$- \left(v^{-\alpha} v_t, (|v_{rr}|^{p-2} v_{rrr} r^{N-1+\kappa})_r \right) = -\alpha \left(v^{-\alpha-1} v_t v_r, |v_{rr}|^{p-2} v_{rrr} r^{N-1+\kappa} \right)$$

$$\begin{aligned}
& + \left(v^{-\alpha} v_{rt}, |v_{rr}|^{p-2} v_{rrr} r^{N-1+\kappa} \right) \\
& - \left[v^{-\alpha} v_t |v_{rr}|^{p-2} v_{rrr} r^{N-1+\kappa} \right]_{r=0}^{r=n}.
\end{aligned}$$

Noting that $v_t = 0$ for $r = n$. We have from (2.3)

$$\begin{aligned}
(6.2) \quad & - \left(v^{-\alpha} v_t, (|v_{rr}|^{p-2} v_{rrr} r^{N-1+\kappa})_r \right) = -\alpha \left(v^{-\alpha-1} v_t v_r, |v_{rr}|^{p-2} v_{rrr} r^{N-1+\kappa} \right) \\
& + \left(v^{-\alpha} v_{rt}, |v_{rr}|^{p-2} v_{rrr} r^{N-1+\kappa} \right).
\end{aligned}$$

From (3.2)

$$\begin{aligned}
(6.3) \quad & -\alpha \left(v^{-\alpha-1} v_t v_r, |v_{rr}|^{p-2} v_{rrr} r^{N-1+\kappa} \right) = -\alpha m \left(v^{-1} v_r v_{rr}, |v_{rr}|^{p-2} v_{rrr} r^{N-1+\kappa} \right) \\
& -\alpha m (N-1) \left(v^{-1} v_r^2, |v_{rr}|^{p-2} v_{rrr} r^{N-2+\kappa} \right).
\end{aligned}$$

Combining (2.3) with (3.4), we have

$$\begin{aligned}
(6.4) \quad & \left(v^{-\alpha} v_{rt}, |v_{rr}|^{p-2} v_{rrr} r^{N-1+\kappa} \right) = \frac{1}{p-1} \left(v^{-\alpha} v_{rt}, (|v_{rr}|^{p-2} v_{rr})_r r^{N-1+\kappa} \right) \\
& = \frac{\alpha}{p-1} \left(v^{-\alpha-1} v_r v_{rt}, |v_{rr}|^{p-2} v_{rr} r^{N-1+\kappa} \right) \\
& \quad - \frac{1}{p-1} \left(v^{-\alpha} v_{trr}, |v_{rr}|^{p-2} v_{rr} r^{N-1+\kappa} \right) \\
& \quad - \frac{N-1+\kappa}{p-1} \left(v^{-\alpha} v_{rt}, |v_{rr}|^{p-2} v_{rr} r^{N-2+\kappa} \right) \\
& \quad + o(1).
\end{aligned}$$

In (6.2) we use the function $(|v_{rr}|^{p-2}, v_{rrr} r^{N-1+\kappa})_r$ in spite of $v \in H^{3+\beta, \frac{3+\beta}{2}}$ but it is not contradictory we may take an approximating smooth sequence of v .

We estimate the second term on the right-hand side of (6.4). We can write

$$\left(v^{-\alpha} v_{trr}, |v_{rr}|^{p-2} v_{rr} r^{N-1+\kappa} \right) = \frac{1}{p} \left(v^{-\alpha}, (|v_{rr}|^p)_t r^{N-1+\kappa} \right).$$

Since $(v^{-\alpha} v_t)_r = v^{-\alpha} v_{rt} - \alpha v^{-\alpha-1} v_t v_r$, it follows from (3.2) that

$$v^{-\alpha} v_{tr} = m v_{rrr} + m(N-1)(v_r r^{-1})_r + \alpha m v^{-1} v_r v_{rr} + \alpha m(N-1)r^{-1} v^{-1} v_r^2.$$

Hence (6.4) becomes

$$\begin{aligned}
(6.5) \quad & \left(v^{-\alpha} v_{rt}, |v_{rr}|^{p-2} v_{rrr} r^{N-1+\kappa} \right) = \frac{\alpha m}{p-1} \left(v^{-1} v_r v_{rrr}, |v_{rr}|^{p-2} v_{rr} r^{N-1+\kappa} \right) \\
& + \frac{\alpha m}{p-1} (N-1) \left(v^{-1} v_r (v_r r^{-1})_r, |v_{rr}|^{p-2} v_{rr} r^{N-1+\kappa} \right) \\
& + \frac{\alpha^2 m}{p-1} \left(v^{-2} v_r^2, |v_{rr}|^p r^{N-1+\kappa} \right) \\
& + \frac{\alpha^2 m}{p-1} (N-1) \left(v^{-2} v_r^3, |v_{rr}|^{p-2} v_{rr} r^{N-2+\kappa} \right) \\
& - \frac{1}{p(p-1)} \left(v^{-\alpha}, (|v_{rr}|^p)_t r^{N-1+\kappa} \right) \\
& - \frac{m}{p-1} (N-1+\kappa) \left(v_{rrr} |v_{rr}|^{p-2}, v_{rr} r^{N-2+\kappa} \right) \\
& - \frac{m}{p-1} (N-1+\kappa)(N-1) \left((v_r r^{-1})_r, |v_{rr}|^{p-2} v_{rr} r^{N-2+\kappa} \right) \\
& - \frac{\alpha m}{p-1} (N-1+\kappa) \left(v^{-1} v_r, |v_{rr}|^p r^{N-2+\kappa} \right) \\
& - \frac{\alpha m}{p-1} (N-1+\kappa)(N-1) \left(v^{-1} v_r^2, |v_{rr}|^{p-2} v_{rr} r^{N-3+\kappa} \right) \\
& + o(1).
\end{aligned}$$

Combining (6.2) and (6.3) with (6.5), we obtain

$$\begin{aligned}
(6.6) \quad & - \left(v^{-\alpha} v_t, (|v_{rr}|^{p-2} v_{rrr} r^{N-1+\kappa})_r \right) = \frac{2-p}{p-1} \alpha m \left(v^{-1} v_r v_{rrr}, |v_{rr}|^{p-2} v_{rr} r^{N-1+\kappa} \right) \\
& - \alpha m (N-1) \left(v^{-1} v_r^2 v_{rrr}, |v_{rr}|^{p-2} r^{N-2+\kappa} \right) \\
& + \frac{\alpha m}{p-1} (N-1) \left(v^{-1} v_r (v_r r^{-1})_r, |v_{rr}|^{p-2} v_{rr} r^{N-1+\kappa} \right) \\
& + \frac{\alpha^2 m}{p-1} \left(v^{-2} v_r^2, |v_{rr}|^p r^{N-1+\kappa} \right) \\
& + \frac{\alpha^2 m}{p-1} (N-1) \left(v^{-2} v_r^3, |v_{rr}|^{p-2} v_{rr} r^{N-2+\kappa} \right) \\
& - \frac{1}{p(p-1)} \left(v^{-\alpha}, (|v_{rr}|^p)_t r^{N-1+\kappa} \right) \\
& - \frac{m}{p-1} (N-1+\kappa) \left(v_{rrr} |v_{rr}|^{p-2}, v_{rr} r^{N-2+\kappa} \right)
\end{aligned}$$

$$\begin{aligned}
& - \frac{m}{p-1} (N-1+\kappa)(N-1) \left((v_r r^{-1})_r, |v_{rr}|^{p-2} v_{rr} r^{N-2+\kappa} \right) \\
& - \frac{\alpha m}{p-1} (N-1+\kappa) \left(v^{-1} v_r, |v_{rr}|^p r^{N-2+\kappa} \right) \\
& - \frac{\alpha m}{p-1} (N-1+\kappa)(N-1) \left(v^{-1} v_r^2, |v_{rr}|^{p-2} v_{rr} r^{N-3+\kappa} \right) \\
& + o(1).
\end{aligned}$$

On the third and eighth terms on the right-hand side of (6.6), we write $(v_r r^{-1})_r = v_{rr} r^{-1} - v_r r^{-2}$, that is

$$\left(v^{-1} v_r (v_r r^{-1})_r, |v_{rr}|^{p-2} v_{rr} r^{N-1+\kappa} \right) = \left(v^{-1} v_r, |v_{rr}|^p r^{N-2+\kappa} \right) - \left(v^{-1} v_r^2 v_{rr}, |v_{rr}|^{p-2} r^{N-3+\kappa} \right),$$

$$\left((v_r r^{-1})_r, |v_{rr}|^{p-2} v_{rr} r^{N-2+\kappa} \right) = \left(|v_{rr}|^p, r^{N-3+\kappa} \right) - \left(v_r |v_{rr}|^{p-2}, v_{rr} r^{N-4+\kappa} \right).$$

The integration over the sixth term equals

$$\begin{aligned}
\left((v^{-\alpha}, (|v_{rr}|^p)_t r^{N-1+\kappa}) \right) &= \alpha \left((v^{-\alpha-1} v_t, |v_{rr}|^p r^{N-1+\kappa}) \right) + \left[(v^{-\alpha}, |v_{rr}|^p r^{N-1+\kappa}) \right]_{t=0}^{t=T} \\
&= \alpha m \left((v^{-1} v_{rr}, |v_{rr}|^p r^{N-1+\kappa}) \right) + \alpha m (N-1) \left((v^{-1} v_r, |v_{rr}|^p r^{N-2+\kappa}) \right) \\
&\quad + \left[(v^{-\alpha}, |v_{rr}|^p r^{N-1+\kappa}) \right]_{t=0}^{t=T} \quad (\text{from (3.2)}).
\end{aligned}$$

The seventh term is

$$\begin{aligned}
(6.7) \quad & \left(|v_{rr}|^{p-2} v_{rr}, v_{rrr} r^{N-2+\kappa} \right) = \frac{1}{p} \left((|v_{rr}|^p)_r, r^{N-2+\kappa} \right) \\
&= -\frac{1}{p} (N-2+\kappa) \left(|v_{rr}|^p, r^{N-3+\kappa} \right) + o(1) \quad (\text{as previously}).
\end{aligned}$$

From the above (6.6) becomes

$$\begin{aligned}
(6.8) \quad & - \left((v^{-\alpha} v_t, (|v_{rr}|^{p-2} v_{rrr} r^{N-1+\kappa})_r) \right) = \frac{2-p}{p-1} \alpha m \left((v^{-1} v_r v_{rrr}, |v_{rr}|^{p-2} v_{rr} r^{N-1+\kappa}) \right) \\
& \quad - \alpha m (N-1) \left((v^{-1} v_r^2 v_{rrr}, |v_{rr}|^{p-2} r^{N-2+\kappa}) \right)
\end{aligned}$$

$$\begin{aligned}
& + \frac{\alpha^2 m}{p-1} \left((v^{-2} v_r^2, |v_{rr}|^p r^{N-1+\kappa}) \right) \\
& + \frac{\alpha^2 m}{p-1} (N-1) \left((v^{-2} v_r^3, |v_{rr}|^{p-2} v_{rr} r^{N-2+\kappa}) \right) \\
& - \frac{1}{p(p-1)} \left[(v^{-\alpha}, |v_{rr}|^p r^{N-1+\kappa}) \right]_{t=0}^{t=T} \\
& - \frac{\alpha m}{p-1} \left(\frac{N-1}{p} + \kappa \right) \left((v^{-1} v_r, |v_{rr}|^p r^{N-2+\kappa}) \right) \\
& - \frac{\alpha m}{p-1} (N-1)(N+\kappa) \left((v^{-1} v_r^2, |v_{rr}|^{p-2} v_{rr} r^{N-3+\kappa}) \right) \\
& - \frac{m}{p-1} (N-1+\kappa) \left(N-1 - \frac{1}{p} (N-2+\kappa) \right) \left((|v_{rr}|^p, r^{N-3+\kappa}) \right) \\
& + \frac{m}{p-1} (N-1)(N-1+\kappa) \left((v_r |v_{rr}|^{p-2}, v_{rr} r^{N-4+\kappa}) \right) \\
& - \frac{\alpha m}{p(p-1)} \left((v^{-1} v_{rr}, |v_{rr}|^p r^{N-1+\kappa}) \right) \\
& + o(1).
\end{aligned}$$

By integration by parts the last term equals

$$\begin{aligned}
- \left(v^{-1} v_{rr}, |v_{rr}|^p r^{N-1+\kappa} \right) & = - \left(v^{-2} v_r^2, |v_{rr}|^p r^{N-1+\kappa} \right) \\
& + p \left(v^{-1} v_r v_{rr}, |v_{rr}|^{p-2} v_{rr} r^{N-1+\kappa} \right) \\
& + (N-1+\kappa) \left(v^{-1} v_r, |v_{rr}|^p r^{N-2+\kappa} \right) \\
& + o(1).
\end{aligned}$$

Thus (6.8) is rewritten as follows:

$$\begin{aligned}
(6.9) \quad & - \frac{1}{m} \left((v^{-\alpha} v_t, (|v_{rr}|^{p-2} v_{rrr} r^{N-1+\kappa})_r) \right) = \frac{3-p}{p-1} \alpha \left((v^{-1} v_r v_{rrr}, |v_{rr}|^{p-2} v_{rr} r^{N-1+\kappa}) \right) \\
& - \alpha (N-1) \left((v^{-1} v_r^2 v_{rrr}, |v_{rr}|^{p-2} r^{N-2+\kappa}) \right) \\
& + \frac{\alpha}{p-1} \left(\alpha - \frac{1}{p} \right) \left((v^{-2} v_r^2, |v_{rr}|^p r^{N-1+\kappa}) \right) \\
& + \frac{\alpha^2}{p-1} (N-1) \left((v^{-2} v_r^3, |v_{rr}|^{p-2} v_{rr} r^{N-2+\kappa}) \right) \\
& - \frac{1}{p(p-1)m} \left[(v^{-\alpha}, |v_{rr}|^p r^{N-1+\kappa}) \right]_{t=0}^{t=T}
\end{aligned}$$

$$\begin{aligned}
& -\frac{\alpha}{p}\kappa\left(\left(v^{-1}v_r, |v_{rr}|^p r^{N-2+\kappa}\right)\right) \\
& -\frac{\alpha}{p-1}(N-1)(N+\kappa)\left(\left(v^{-1}v_r^2, |v_{rr}|^{p-2}v_{rr}r^{N-3+\kappa}\right)\right) \\
& -\frac{1}{p-1}(N-1+\kappa)\left(N-1-\frac{1}{p}(N-2+\kappa)\right)\left(\left(|v_{rr}|^p, r^{N-3+\kappa}\right)\right) \\
& +\frac{1}{p-1}(N-1)(N-1+\kappa)\left(\left(v_r|v_{rr}|^{p-2}, v_{rr}r^{N-4+\kappa}\right)\right) \\
& +o(1).
\end{aligned}$$

On the other hand from (3.2)

$$\begin{aligned}
-\left(v^{-\alpha}v_t, \left(|v_{rr}|^{p-2}v_{rrr}r^{N-1+\kappa}\right)_r\right) &= -m\left(v_{rr}, \left(|v_{rr}|^{p-2}v_{rrr}r^{N-1+\kappa}\right)_r\right) \\
& -m(N-1)\left(v_r r^{-1}, \left(|v_{rr}|^{p-2}v_{rrr}r^{N-1+\kappa}\right)_r\right) \\
& = m\left(|v_{rr}|^{p-2}, v_{rrr}^2 r^{N-1+\kappa}\right) \\
& +m(N-1)\left(v_{rr}|v_{rr}|^{p-2}, v_{rrr}r^{N-2+\kappa}\right) \\
& -m(N-1)\left(v_r|v_{rr}|^{p-2}, v_{rrr}r^{N-3+\kappa}\right) \\
& +o(1).
\end{aligned}$$

Combining this with (6.9), we conclude Lemma 6.1

Q.E.D.

7. The second L^p estimate. We estimate the term $\left(\left(|v_{rr}|^p, r^{N-3+\kappa}\right)\right)$ on the left-hand of (6.1). First by integration by parts

$$\begin{aligned}
\left(|v_{rr}|^p, r^{N-3+\kappa}\right) &= \left(|v_{rr}|^{p-2}v_{rr}, v_{rr}r^{N-3+\kappa}\right) \\
&= -(p-1)\left(|v_{rr}|^{p-2}v_{rrr}, v_r r^{N-3+\kappa}\right) \\
& - (N-3+\kappa)\left(|v_{rr}|^{p-2}v_{rr}, v_r r^{N-4+\kappa}\right) \\
& + \left[|v_{rr}|^{p-2}v_{rr}v_r r^{N-3+\kappa}\right]_{r=0}^{r=n}.
\end{aligned}$$

As previously

$$\lim_{r \rightarrow +0} \left(|v_r|^{p-2}v_{rr}v_r r^{N-3+\kappa}\right)(r, t) = 0 \quad \text{and} \quad \lim_{n \rightarrow \infty} \left(|v_r|^{p-2}v_{rr}v_r r^{N-3+\kappa}\right)(n, t) = 0,$$

because $N - 2 - q = \delta - p < 0$.

Hence

$$(7.1) \quad \begin{aligned} \left(|v_{rr}|^p, r^{N-3+\kappa}\right) &= -(p-1) \left(|v_{rr}|^{p-2} v_{rrr}, v_r r^{N-3+\kappa}\right) \\ &\quad - (N-3+\kappa) \left(|v_{rr}|^{p-2} v_{rr}, v_r r^{N-4+\kappa}\right) \\ &\quad + o(1). \end{aligned}$$

By Cauchy's inequality

$$\left|\left(|v_{rr}|^{p-2} v_{rrr}, v_r r^{N-3+\kappa}\right)\right| \leq \varepsilon \left(|v_{rr}|^{p-2}, v_{rrr}^2 r^{N-1+\kappa}\right) + C(\varepsilon^{-1}) \left(|v_{rr}|^{p-2}, v_r^2 r^{N-5+\kappa}\right) \quad \varepsilon > 0.$$

On the other hand by Hölder's inequality

$$\left|\left(|v_{rr}|^{p-2}, v_r^2 r^{N-5+\kappa}\right)\right| \leq \varepsilon' \left(|v_{rr}|^p, r^{N-3+\kappa}\right) + C(\varepsilon'^{-1}) \left(|v_r|^p, r^{N-3-q}\right) \quad \varepsilon' > 0.$$

The above inequalities are trivial for $p = 2$. From these inequalities

$$(7.2) \quad \begin{aligned} \left|\left(|v_{rr}|^{p-2} v_{rrr}, v_r r^{N-3+\kappa}\right)\right| &\leq \varepsilon \left(|v_{rr}|^{p-2}, v_{rrr}^2 r^{N-1+\kappa}\right) \\ &\quad + C(\varepsilon^{-1}) \left\{ \varepsilon' \left(|v_{rr}|^p, r^{N-3+\kappa}\right) + C(\varepsilon'^{-1}) \left(|v_r|^p, r^{N-3-q}\right) \right\}. \end{aligned}$$

Further

$$\left|\left(|v_{rr}|^{p-2} v_{rr}, v_r r^{N-4+\kappa}\right)\right| \leq \varepsilon \left(|v_{rr}|^p, r^{N-3+\kappa}\right) + C(\varepsilon^{-1}) \left(|v_r|^p, r^{N-3-q}\right).$$

From the above and (7.1) we see that

$$\begin{aligned} \left(1 - C(\varepsilon^{-1})\varepsilon'(p-1) - \varepsilon|N-3+\kappa|\right) \left(|v_{rr}|^p, r^{N-3+\kappa}\right) &\leq \varepsilon(p-1) \left(|v_{rr}|^{p-2}, v_{rrr}^2 r^{N-1+\kappa}\right) \\ &\quad + C(\varepsilon^{-1}, \varepsilon'^{-1}) \left(|v_r|^p, r^{N-3-q}\right) \\ &\quad + o(1). \end{aligned}$$

Taking $\varepsilon > 0$ as sufficiently small, we fix it. Afterwards we take $\varepsilon' > 0$ anew.

Then

$$1 - C(\varepsilon^{-1})\varepsilon'(p-1) - \varepsilon|N-3+\kappa| > \frac{1}{2}.$$

Here we use Proposition 5.1. Then the following lemma holds:

Lemma 7.1. *For the solution v of (3.2) and any $\delta > 0$ it holds that*

$$\begin{aligned} \left((|v_{rr}|^p, r^{N-3+\kappa}) \right) &\leq \delta \left((|v_{rr}|^{p-2}, v_{rrr}{}^2 r^{N-1+\kappa}) \right) \\ &\quad + C \left(v^{-\alpha}, |v_r|^p r^{N-1-q} \right)_{t=0} \\ &\quad + o(1) \quad (n \rightarrow \infty), \end{aligned}$$

where C depends on N, p and δ^{-1} , but not on n and η .

We use (7.2) and the inequality

$$\left| \left(v_{rr} |v_{rr}|^{p-2}, v_{rrr} r^{N-2+\kappa} \right) \right| \leq \varepsilon \left(|v_{rr}|^{p-2}, v_{rrr}{}^2 r^{N-1+\kappa} \right) + C(\varepsilon^{-1}) \left(|v_{rr}|^p, r^{N-3+\kappa} \right).$$

Then for some $A > 0$ it follows from Lemmas 6.1 and 7.1 that

$$\begin{aligned} (7.3) \quad & \frac{\alpha}{p-1} \left(\frac{1}{p} - \alpha \right) \left((v^{-2} v_r{}^2, |v_{rr}|^p r^{N-1+\kappa}) \right) + (1 - A\delta) \left((|v_{rr}|^{p-2}, v_{rrr}{}^2 r^{N-1+\kappa}) \right) \\ & \leq \frac{3-p}{p-1} \alpha \left((v^{-1} v_r |v_{rr}|^{p-2}, v_{rr} v_{rrr} r^{N-1+\kappa}) \right) \\ & \quad - \alpha(N-1) \left((v^{-1} v_r{}^2, |v_{rr}|^{p-2} v_{rrr} r^{N-2+\kappa}) \right) \\ & \quad - \frac{\alpha\kappa}{p} \left((v^{-1} v_r, |v_{rr}|^p r^{N-2+\kappa}) \right) + \frac{\alpha^2}{p-1} (N-1) \left((v^{-2} v_r{}^3, |v_{rr}|^{p-2} v_{rrr} r^{N-2+\kappa}) \right) \\ & \quad - \frac{\alpha}{p-1} (N-1)(N+\kappa) \left((v^{-1} v_r{}^2, |v_r|^{p-2} v_{rr} r^{N-3+\kappa}) \right) \\ & \quad + \frac{1+\delta}{p-1} (N-1) \left((v_r |v_{rr}|^{p-2}, v_{rr} r^{N-4+\kappa}) \right) + \frac{1}{p(p-1)m} \left(v^{-\alpha} |v_{rr}|^p, r^{N-1+\kappa} \right)_{t=0} \\ & \quad + C \left(v^{-\alpha}, |v_r|^p r^{N-1-q} \right)_{t=0} \\ & \quad + o(1). \end{aligned}$$

Here we put $\delta = \frac{1}{2A}$ and take $\alpha > 0$ as $\alpha < \frac{1}{2p}$. Using again Lemma 7.1, we have from (7.3)

$$\begin{aligned} (7.4) \quad & \alpha \left((v^{-2} v_r{}^2, |v_{rr}|^p r^{N-1+\kappa}) \right) + \left((|v_{rr}|^{p-2}, v_{rrr}{}^2 r^{N-1+\kappa}) \right) + \left((|v_{rr}|^p, r^{N-3+\kappa}) \right) \\ & \leq C \left| \left((v_r |v_{rr}|^{p-2}, v_{rr} r^{N-4+\kappa}) \right) \right| \end{aligned}$$

$$\begin{aligned}
& + C\alpha \left\{ \left| \left((v^{-1}v_r |v_{rr}|^{p-2}, v_{rr}v_{rrr}r^{N-1+\kappa}) \right) \right| + \left| \left((v^{-1}v_r, |v_{rr}|^p r^{N-2+\kappa}) \right) \right| \right. \\
& + \left. \left| \left((v^{-1}v_r^2, |v_{rr}|^{p-2}v_{rrr}r^{N-2+\kappa}) \right) \right| + \left| \left((v^{-1}v_r^2, |v_r|^{p-2}v_{rr}r^{N-3+\kappa}) \right) \right| \right\} \\
& + C\alpha^2 \left| \left((v^{-2}v_r^3, |v_{rr}|^{p-2}v_{rrr}r^{N-2+\kappa}) \right) \right| \\
& + C \left\{ \left(v^{-\alpha} |v_{rr}|^p, r^{N-1+\kappa} \right)_{t=0} + \left(v^{-\alpha}, |v_r|^p r^{N-1-q} \right)_{t=0} \right\} \\
& + o(1).
\end{aligned}$$

We shall prove

Proposition 7.2. *Let v be the solution of (3.2). Then there are two positive constants α_1 and C such that if $0 < \alpha < \alpha_1$, it holds that*

$$\begin{aligned}
& \alpha \left((v^{-2}v_r^2, |v_{rr}|^p r^{N-1+\kappa}) \right) + \left((|v_{rr}|^{p-2}, v_{rrr}^2 r^{N-1+\kappa}) \right) + \left((|v_{rr}|^p, r^{N-3+\kappa}) \right) \\
& \leq C \left\{ \left(v^{-\alpha} |v_{rr}|^p, r^{N-1+\kappa} \right)_{t=0} + \left(v^{-\alpha}, |v_r|^p r^{N-1-q} \right)_{t=0} \right\} + o(1) \quad (n \rightarrow \infty),
\end{aligned}$$

where α_1 and C depend on N and p , but not on n and η . For the case of $N = 1$, the last term $\left(v^{-\alpha}, |v_r|^p r^{N-1-q} \right)_{t=0}$ disappears.

Proof. We set the right-hand side of (7.4) as follows:

$$CI_1 + C\alpha \sum_{k=2}^5 I_k + C\alpha^2 I_6 + C\{J_1 + J_2\} + o(1).$$

We estimate each term I_i , $i = 1, \dots, 6$. For these we apply Hölder's inequality:

$$\begin{aligned}
I_1 &= \left| \left((v_r |v_{rr}|^{p-2}, v_{rr}r^{N-4+\kappa}) \right) \right| \\
&\leq \varepsilon \left((|v_{rr}|^p, r^{N-3+\kappa}) \right) + C(\varepsilon^{-1}) \left((|v_r|^p, r^{N-3-q}) \right) \\
&\leq \varepsilon \left((|v_{rr}|^p, r^{N-3+\kappa}) \right) + C \left(v^{-\alpha}, |v_r|^p r^{N-1-q} \right)_{t=0} + o(1) \quad (\text{by Proposition 5}).
\end{aligned}$$

$$\begin{aligned}
I_2 &= \left| \left((v^{-1}v_r |v_{rr}|^{p-2}, v_{rr}v_{rrr}r^{N-1+\kappa}) \right) \right| \\
&\leq \varepsilon \left((v^{-2}v_r^2, |v_{rr}|^p r^{N-1+\kappa}) \right) + C(\varepsilon^{-1}) \left((|v_{rr}|^{p-2}, v_{rrr}^2 r^{N-1+\kappa}) \right),
\end{aligned}$$

$$\begin{aligned}
I_3 &= \left| \left((v^{-1}v_r, |v_{rr}|^p r^{N-2+\kappa}) \right) \right| \\
&\leq \varepsilon \left((v^{-2}v_r^2, |v_{rr}|^p r^{N-1+\kappa}) \right) + C(\varepsilon^{-1}) \left((|v_{rr}|^p, r^{N-3+\kappa}) \right),
\end{aligned}$$

$$(7.5) \quad \begin{aligned} 2I_4 &= 2 \left| \left((v^{-1}v_r^2, |v_{rr}|^{p-2}v_{rrr}r^{N-2+\kappa}) \right) \right| \\ &\leq \left((|v_{rr}|^{p-2}, v^{-2}v_r^4r^{N-3+\kappa}) \right) + \left((|v_{rr}|^{p-2}, v_{rrr}^2r^{N-1+\kappa}) \right). \end{aligned}$$

The first term on the right-hand side of (7.5) becomes

$$(7.6) \quad \left(|v_{rr}|^{p-2}, v^{-2}v_r^4r^{N-3+\kappa} \right) \leq \varepsilon \left(v^{-2}v_r^2, |v_{rr}|^p r^{N-1+\kappa} \right) + C(\varepsilon^{-1}) \left(v^{-2}|v_r|^{p+2}, r^{N-1-q} \right).$$

On the other hand by integration by parts

$$\begin{aligned} \left(v^{-2}|v_r|^{p+2}, r^{N-1-q} \right) &= \left(v^{-2}|v_r|^p v_r, v_r r^{N-1-q} \right) \\ &= 2 \left(v^{-2}|v_r|^{p+2}, r^{N-1-q} \right) \\ &\quad - (p+1) \left(v^{-1}|v_r|^p v_{rr}, r^{N-1-q} \right) \\ &\quad - (N-1-q) \left(v^{-1}|v_r|^p v_r, r^{N-2-q} \right) \\ &\quad + \left[v^{-1}|v_r|^p v_r r^{N-1-q} \right]_{r=0}^{r=n}. \end{aligned}$$

As previously

$$\lim_{r \rightarrow +0} \left(v^{-1}|v_r|^p v_r r^{N-1-q} \right) (r, t) = 0, \quad \lim_{n \rightarrow \infty} \left(v^{-1}|v_r|^p v_r r^{N-1-q} \right) (n, t) = 0.$$

Hence

$$\begin{aligned} \left(v^{-2}|v_r|^{p+2}, r^{N-1-q} \right) &= (p+1) \left(v^{-1}|v_r|^p v_{rr}, r^{N-1-q} \right) \\ &\quad + (N-1-q) \left(v^{-1}|v_r|^p v_r, r^{N-2-q} \right) \\ &\quad + o(1). \end{aligned}$$

Using the inequality

$$\left| \left(v^{-1}|v_r|^p v_{rr}, r^{N-1-q} \right) \right| \leq \varepsilon' \left(v^{-2}|v_r|^{p+2}, r^{N-1-q} \right) + C(\varepsilon'^{-1}) \left(|v_r|^{p-2} v_{rr}^2, r^{N-1-q} \right),$$

we have

$$(7.7) \quad \left(v^{-2}|v_r|^{p+2}, r^{N-1-q} \right) \leq C \left\{ \left(|v_r|^{p-2} v_{rr}^2, r^{N-1-q} \right) + \left(v^{-1}|v_r|^{p+1}, r^{N-2-q} \right) \right\} + o(1).$$

By Hölder's inequality

$$\left(|v_r|^{p-2} v_{rr}^2, r^{N-1-q} \right) \leq C \left\{ \left(|v_{rr}|^p, r^{N-3+\kappa} \right) + \left(|v_r|^p, r^{N-3-q} \right) \right\}$$

and

$$\left| \left(v^{-1} |v_r|^{p+1}, r^{N-2-q} \right) \right| \leq \varepsilon \left(v^{-2} |v_r|^{p+2}, r^{N-1-q} \right) + C(\varepsilon^{-1}) \left(|v_r|^p, r^{N-3-q} \right).$$

Then it follows from the above and (7.7) that

$$(7.8) \quad \left(v^{-2} |v_r|^{p+2}, r^{N-1-q} \right) \leq C \left\{ \left(|v_{rr}|^p, r^{N-3+\kappa} \right) + \left(|v_r|^p, r^{N-3-q} \right) \right\} + o(1).$$

Combining (7.5), (7.6) and (7.8) with Proposition 5.1, we obtain

$$\begin{aligned} 2I_4 &\leq \varepsilon \left(\left(v^{-2} v_r^2, |v_{rr}|^p r^{N-1+\kappa} \right) \right) + \left(\left(|v_{rr}|^{p-2}, v_{rrr}^2 r^{N-1+\kappa} \right) \right) \\ &\quad + C \left\{ \left(\left(|v_{rr}|^p, r^{N-3+\kappa} \right) \right) + \left(v^{-\alpha}, |v_r|^p r^{N-1-q} \right)_{t=0} \right\} + o(1). \end{aligned}$$

Next we estimate I_5 . First

$$\begin{aligned} I_5 &= \left| \left(\left(v^{-1} v_r^2, |v_{rr}|^{p-2} v_{rr} r^{N-3+\kappa} \right) \right) \right| \\ &\leq C \left\{ \left(\left(v^{-2} v_r^4, |v_{rr}|^{p-2} r^{N-3+\kappa} \right) \right) + \left(\left(|v_{rr}|^p, r^{N-3+\kappa} \right) \right) \right\} + o(1). \end{aligned}$$

From (7.6) and (7.8)

$$\begin{aligned} \left| \left(\left(v^{-1} v_r^2, |v_{rr}|^{p-2} v_{rr} r^{N-3+\kappa} \right) \right) \right| &\leq \varepsilon \left(\left(v^{-2} v_r^2, |v_{rr}|^p r^{N-1+\kappa} \right) \right) \\ &\quad + C \left\{ \left(\left(|v_{rr}|^p, r^{N-3+\kappa} \right) \right) + \left(\left(|v_r|^p, r^{N-3-q} \right) \right) \right\}. \end{aligned}$$

Hence by Proposition 5.1

$$I_5 \leq \varepsilon \left(\left(v^{-2} v_r^2, |v_{rr}|^p r^{N-3+\kappa} \right) \right) + C \left\{ \left(\left(|v_{rr}|^p, r^{N-3+\kappa} \right) \right) + \left(v^{-\alpha}, |v_r|^p r^{N-1-q} \right)_{t=0} \right\} + o(1).$$

Lastly we estimate I_6 . We have

$$\begin{aligned} I_6 &= \left| \left(\left(v^{-2} v_r^3, |v_{rr}|^{p-2} v_{rr} r^{N-2+\kappa} \right) \right) \right| \\ &\leq C \left\{ \left(\left(v^{-2} v_r^2, |v_{rr}|^p r^{N-1+\kappa} \right) \right) + \left(\left(v^{-2} v_r^4, |v_{rr}|^{p-2} r^{N-3+\kappa} \right) \right) \right\}. \end{aligned}$$

From (7.6) and (7.8) we obtain

$$I_6 \leq C \left\{ \left((v^{-2} v_r^2, |v_{rr}|^p r^{N-1+\kappa}) \right) + \left((|v_{rr}|^p, r^{N-3+\kappa}) \right) + \left(v^{-\alpha}, |v_r|^p r^{N-1-q} \right)_{t=0} \right\} + o(1).$$

We have finished the proof of Proposition 7.2 from (7.4) and the above estimates of each term I_i , $i = 1, \dots, 6$.

Q.E.D.

8. Proof of Results. Let D be a bounded domain in $R^{N+1} (= R_x^N \times R_t^1)$. For any function u on \bar{D} we define its norms as follows:

$$|u|_{\bar{D}}^{(2)} = \sum_{2s+|\alpha| \leq 2} \sup_{\bar{D}} |\partial_t^s \partial_x^\alpha u|.$$

And we define

$$H^{2,1}(\bar{D}) = \{ u \mid u \text{ is continuous in } \bar{D}, \text{ together with all derivatives of the form } \partial_t^s \partial_x^\alpha u \text{ for } 2s + |\alpha| \leq 2 \}.$$

Then $H^{2,1}(\bar{D})$ is a Banach space with its norm $|\cdot|_{\bar{D}}^{(2)}$.

We denote by v_n^η the solution of (3.2). For the time being let $\eta > 0$ be sufficiently small and fixed. The following fact is known:

There exist a subsequence $\{v_{n_\nu}^\eta\}$ of $\{v_n^\eta\}$ and a function v^η such that

$$v_{n_\nu}^\eta \longrightarrow v^\eta \text{ in } H^{2,1}(\bar{D}) \quad (\nu \rightarrow \infty).$$

for any bounded subdomain D in $R^N \times (0, T)$.

Hence $\partial_t^s \partial_x^\alpha v^\eta \in C(R^N \times [0, T])$ for $2s + |\alpha| \leq 2$ and v^η satisfies

$$(8.1) \quad \begin{cases} (v^\eta)^{-\alpha} (v^\eta)_t = m \left((v^\eta)_{rr} + (N-1)r^{-1}(v^\eta)_r \right) & \text{in } R^N \times (0, T) \\ v^\eta(\cdot, 0) = (\psi^\eta)^m & \text{on } R^N, \end{cases}$$

where $\psi^\eta = u_0 + \eta$.

We set $u^\eta = (v^\eta)^{\frac{1}{m}}$ and $0 < \eta < \eta'$. Then it is known that

$$0 \leq u^\eta(x, t) \leq u^{\eta'}(x, t) \leq M + 1,$$

and there exists a function u such that

$$u^\eta(x, t) \rightarrow u(x, t) \quad \text{a.e. } R^N \times (0, T) \quad (\eta \rightarrow +0),$$

where u is the required solution of (1.1).

In general it holds that for any function f

$$|\partial_{x_i} \partial_{x_j} f| \leq C (|f_{rr}| + r^{-1} |f_r|).$$

Hence it follows from (3.6), Lemma 3.6, Propositions 5.1 and 7.2 that

$$\int_0^T \int_0^n |\partial_{x_i} \partial_{x_j} v_n^\eta|^p r^{N-3+\kappa} dr dt \leq C + o(1), \quad i, j = 1, \dots, N,$$

where C is independent of n and η . Letting $n \rightarrow \infty$, we have

$$\int_0^T \int_0^\infty |\partial_{x_i} \partial_{x_j} v^\eta|^p r^{N-3+\kappa} dr dt \leq C, \quad i, j = 1, \dots, N.$$

We denote by $L_q^p(R^N \times (0, T))$ the Banach space with its norm $(\int_0^T \int_0^\infty |f|^p r^{N-3+p-q} dr dt)^{\frac{1}{p}}$. Then from the above there exist a function v on $R^N \times (0, T)$ and a subsequence $\{\eta_\nu\}$ of $\{\eta\}$ such that $\eta_\nu \rightarrow 0$ as $\nu \rightarrow \infty$. And they satisfy

$$\partial_{x_i} \partial_{x_j} v^{\eta_\nu} \text{ converges weakly to } \partial_{x_i} \partial_{x_j} v \text{ in } L_q^p(R^N \times (0, T)).$$

We easily see that $v = u^m$. Thus Theorem 1 has been proved.

Lastly we prove Theorem 2.

When $N = 1$, we easily see that the solution v does not need to be spherically symmetric in the proof of Lemma 6.1. Let v be the solution of (3.1) and let us proceed in parallel with the previous argument. But we set $\kappa = 0$, namely $p = q$. The inner product (\cdot, \cdot) means that of $L^2(-n, n)$.

From the proof of Lemma 6.1 we have

$$\begin{aligned} & \frac{\alpha}{p-1} \left(\frac{1}{p} - \alpha \right) \left((v^{-2} v_x^2, |v_{xx}|^p) \right) + \left((|v_{xx}|^{p-2}, v_{xxx}^2) \right) \\ &= \frac{3-p}{p-1} \alpha \left((v^{-1} v_x |v_{xx}|^{p-2}, v_{xx} v_{xxx}) \right) - \frac{1}{mp(p-1)} \left[(v^{-\alpha}, |v_{xx}|^p) \right]_{t=0}^{t=T} + o(1). \end{aligned}$$

Here we put

$$X = |v_{xx}|^{\frac{p-2}{2}} |v_{xxx}|, \quad Y = v^{-1} |v_x| |v_{xx}|^{\frac{p}{2}}.$$

Then

$$\begin{aligned} & \left((1, X^2) \right) + \frac{\alpha}{p-1} \left(\frac{1}{p} - \alpha \right) \left((1, Y^2) \right) - \frac{3-p}{p-1} \alpha \left((X, Y) \right) \\ & \leq -\frac{1}{mp(p-1)} \left[(v^{-\alpha}, |v_{xx}|^p) \right]_{t=0}^{t=T} + o(1). \end{aligned}$$

Hence it is enough to hold that

$$X^2 + \frac{\alpha}{p-1} \left(\frac{1}{p} - \alpha \right) Y^2 - \frac{3-p}{p-1} \alpha XY \geq 0,$$

for any two variables X and Y . For this sake the following is sufficient:

$$(8.2) \quad \left(\frac{3-p}{p-1} \right)^2 \alpha^2 - \frac{4\alpha}{p-1} \left(\frac{1}{p} - \alpha \right) < 0,$$

which is equivalent to

$$\alpha < \frac{4(p-1)}{p(p^2 - 2p + 5)}.$$

This is the same as $m < I(p)$, where $I(p)$ is the quantity in Section 2. Therefore we have

$$\left(v^{-\alpha}, |v_{xx}|^p \right)_{t=T} \leq \left(v^{-\alpha}, |v_{xx}|^p \right)_{t=0} + o(1).$$

Replacing T with t on the left-hand side, we integrate the both sides on $0 \leq t \leq T$. Then

$$\left((v^{-\alpha}, |v_{xx}|^p) \right) \leq T \left(v^{-\alpha}, |v_{xx}|^p \right)_{t=0} + o(1),$$

which means

$$\left((1, |v_{xx}|^p) \right) \leq T(M+1)^{m-1} \left(v^{-\alpha}, |v_{xx}|^p \right)_{t=0} + o(1).$$

Using Lemma 3.6, we proceed in parallel with the proof of Theorem 1. The remained part is similar. Thus we complete the proof of Theorem 2.

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