

Stability for a Parabolic Variational Inequality Associated with Total Variation Functional

By

Nobuyuki KENMOCHI and Ken SHIRAKAWA

(Chiba University, Japan)

Introduction

In this paper we study an evolution equation of the form

$$(0.1) \quad v'(t) + \kappa \partial V(v(t)) \ni v(t) + \theta_0 \quad \text{in } L^2(0, L), \quad t \geq 0,$$

where $0 < L < +\infty$, κ is a (small) positive number, θ_0 is a given constant, and ∂V is the subdifferential of the proper l.s.c. and convex function V on $L^2(0, L)$, which is the total variation functional with constraints -1 and 1 .

This problem is motivated by a one dimensional phase field model in a mesoscopic length scale, which was proposed and studied by Visintin (cf. [8]), of the form

$$\begin{cases} (\theta + v)_t - \theta_{xx} = 0 & \text{in } Q := (0, +\infty) \times (0, L), \\ v_t(t) + \kappa \partial V(v(t)) \ni v(t) + \theta(t) & \text{in } L^2(0, L), \quad t > 0, \end{cases}$$

subject to suitable initial and boundary conditions. In such a context θ is the (relative) temperature field and v is the order parameter which indicates the physical situation of the material.

Supposing $p \geq 2$ and

$$V(z) := \begin{cases} \frac{1}{p} \int_0^L |z_x|^p dx, & \text{if } z \in W^{1,p}(0, L), |z| \leq 1 \text{ on } (0, L), \\ +\infty & \text{otherwise,} \end{cases}$$

equation (0.1) is just of the form

$$\begin{cases} v_t - \kappa(|v_x|^{p-2} v_x)_x + \xi - v = \theta_0 & \text{in } Q, \\ \xi \in \partial I_{[-1,1]}(v) & \text{in } Q, \\ v_x(t, 0) = v_x(t, L) = 0 & \text{for } t > 0, \\ v(0, \cdot) = v_0 & \text{in } L^2(0, L), \end{cases}$$

which was studied by Chen and Elliott (cf. [1]), and Ito (cf. [3]).

The equilibrium equation for (0.1) is of the form

$$(0.2) \quad \kappa \partial V(w) \ni w + \theta_0 \quad \text{in } L^2(0, L),$$

and it was shown in [7] that any solution of (0.2) was piecewise constant with a finite number of discontinuities in $[0, L]$ (cf. Fig. 1). (0.2) is the Euler-Lagrange inclusion of the functional (free energy)

$$F_{\theta_0}(z) := \kappa V(z) - \frac{1}{2} \int_0^L |z + \theta_0|^2 dx, \quad z \in L^2(0, L),$$

and it was shown in [7] that any local minimizer of F_{θ_0} takes only two values 1 and -1 in $[0, L]$ except for a finite number of discontinuous points (cf. Fig. 2).

In this paper, we are interested in the dynamics of the solid region $\{w = -1\}$, liquid region $\{w = 1\}$ and mushy region $\{-1 < w < 1\}$, especially their stability. To this end we introduce a concept of stability for any pair (J, c) , J being a subinterval of $[0, L]$ and c being a constant in $[-1, 1]$. Within this concept of stability we discuss the following items (a), (b) and (c) by making use of the structural result of stationary solutions.

- (a) the stability of (J, c) for a subinterval $J \subset [0, L]$ and a constant $c \in [-1, 1]$;
- (b) the stability of solutions of (0.2);
- (c) the asymptotic convergence of solutions of (0.1) as $t \rightarrow +\infty$, when initial data are sufficiently close to stable stationary solutions.

1. Preliminaries

Throughout this paper, L is a positive number, $|\cdot|_{L^p(0, L)}$ denotes the norm of $L^p(0, L)$ for any $1 \leq p \leq +\infty$, (\cdot, \cdot) denotes the usual inner product in $L^2(0, L)$, and for a proper l.s.c. and convex function φ on $L^2(0, L)$, we denote by $D(\varphi)$, $\partial\varphi$ and $D(\partial\varphi)$ the effective domain, the subdifferential of φ in $L^2(0, L)$ and its domain, respectively.

For any $f_i \in L^1(0, L)$ ($i = 1, 2$), we define

$$(f_1 \wedge f_2)(x) := \min\{f_1(x), f_2(x)\} \quad \text{and} \quad (f_1 \vee f_2)(x) := \max\{f_1(x), f_2(x)\},$$

a.e. $x \in (0, L)$.

Especially, $f^+ := f \vee 0$ for any $f \in L^1(0, L)$. Also, given an interval $J \subset R$ we denote by $|J|$ the linear measure of J .

Let V_0 be the total variation functional defined on $L^1(0, L)$ by

$$V_0(z) := \sup \left\{ \int_0^L z \psi_x dx \mid \begin{array}{l} \psi \in C^1[0, L] \text{ with compact support in } (0, L) \\ \text{and } |\psi| \leq 1 \text{ on } [0, L] \end{array} \right\}$$

By [2, Chapter 5], V_0 is proper l.s.c. and convex on $L^1(0, L)$. We put

$$BV[0, L] := \{z \in L^1(0, L) \mid V_0(z) < +\infty\}.$$

Now, consider a functional $V : L^2(0, L) \rightarrow [0, +\infty]$ such that

$$V(z) := \begin{cases} V_0(z), & \text{if } z \in L^2(0, L) \text{ and } |z| \leq 1 \text{ a.e. on } [0, L], \\ +\infty, & \text{otherwise.} \end{cases}$$

Clearly, V is proper l.s.c. and convex on $L^2(0, L)$. Also, we observe that (cf. [2, Chapter 5]) for each $v \in D(V)$ there is a function \tilde{v} , a fine expression of v , such that $v = \tilde{v}$ a.e. on $(0, L)$ and $V_0(v) = V_1(\tilde{v})$, where $V_1(\tilde{v})$ is the total variation of \tilde{v} in the usual sense, namely

$$V_1(\tilde{v}) := \sup_{\mathcal{A} \in \mathcal{D}} \sum_{k=1}^{n_{\mathcal{A}}} |\tilde{v}(x_k) - \tilde{v}(x_{k-1})|,$$

for the family \mathcal{D} of all partitions $\mathcal{A} := \{0 = x_0 < x_1 < \dots < x_{n_{\mathcal{A}}} = L\}$ ($n_{\mathcal{A}} \in \mathbb{N}$). Moreover, we see that \tilde{v} is continuous at $x = 0, L$, and

$$(\tilde{v}(x+) - \tilde{v}(x))(\tilde{v}(x-) - \tilde{v}(x)) \leq 0 \quad \text{for all } x \in (0, L),$$

where $\tilde{v}(x+)$ and $\tilde{v}(x-)$ are respectively the right and left limits of \tilde{v} at x . Such a function \tilde{v} is determined uniquely by v , except for at most countable number of points in $[0, L]$. In what follows, for functions in $D(V)$, we use their fine expressions.

Given a (small) positive number κ and a function $\theta \in L^2_{loc}([0, +\infty); L^2(0, L))$ such that

$$S_{\theta} := \sup_{t \geq 0} |\theta|_{L^2(t, t+1; L^2(0, L))} < +\infty,$$

we consider an evolution equation, denoted by $(P)_{\theta}$, of the form

$$(P)_{\theta} \quad v'(t) + \kappa \partial V(v(t)) \ni v(t) + \theta(t) \text{ in } L^2(0, L), \quad t \geq 0,$$

where $v' = \frac{dv}{dt}$ in $L^2(0, L)$.

A function $v : [0, +\infty) \rightarrow L^2(0, L)$ is called a solution of $(P)_{\theta}$, if $v \in C([0, +\infty); L^2(0, L)) \cap W^{1,2}_{loc}([0, +\infty); L^2(0, L))$, $V(v) \in L^1_{loc}([0, +\infty))$ and $\kappa \partial V(v(t)) \ni v(t) + \theta(t) - v'(t)$ for a.e. $t \in (0, +\infty)$.

According to the well-known results (cf. [4]), for any $v_0 \in \overline{D(V)}$, the Cauchy problem for $(P)_{\theta}$ with initial condition $v(0) = v_0$ has a unique solution

$v \in C([0, +\infty); L^2(0, L))$, and there is a positive number $K(v_0, \theta)$, depending only on $|v_0|_{L^2(0, L)}$ and S_θ , such that

$$\begin{aligned} & \sup_{t \geq 0} |v(t)|_{L^2(0, L)}^2 + \sup_{t \geq 0} \int_t^{t+1} V(v(\tau)) d\tau \\ & + \sup_{t \geq 1} \int_t^{t+1} |v_t(\tau)|_{L^2(0, L)}^2 d\tau + \sup_{t \geq 1} V(v(t)) \leq K(v_0, \theta). \end{aligned}$$

We now prove the so-called “ T -monotonicity” of ∂V .

Proposition 1.1.

$$(1.1) \quad (z_1^* - z_2^*, (z_1 - z_2)^+) \geq 0 \text{ for all } z_i \in D(\partial V) \text{ and } z_i^* \in \partial V(z_i), \quad i = 1, 2.$$

Proof. Let $z_i \in D(\partial V)$, $i = 1, 2$. Then, by [2, Chapter 5] there are two sequences $\{z_i^{(j)}\} \subset C^\infty[0, L] \cap D(V)$ ($i = 1, 2$) such that

$$z_i^{(j)} \rightarrow z_i \text{ in } L^2(0, L) \text{ and } V(z_i^{(j)}) \rightarrow V(z_i) \text{ as } j \rightarrow +\infty, \quad i = 1, 2.$$

We observe that

$$\begin{aligned} V(z_1^{(j)} \wedge z_2^{(j)}) + V(z_1^{(j)} \vee z_2^{(j)}) &= \int_0^L |(z_1^{(j)} \wedge z_2^{(j)})_x(x)| dx + \int_0^L |(z_1^{(j)} \vee z_2^{(j)})_x(x)| dx \\ &= \int_0^L |(z_1^{(j)})_x(x)| dx + \int_0^L |(z_2^{(j)})_x(x)| dx \\ &= V(z_1^{(j)}) + V(z_2^{(j)}) \quad \text{for all } j \in N. \end{aligned}$$

Since V is l.s.c. in $L^2(0, L)$, letting $j \rightarrow +\infty$ yields that

$$(1.2) \quad V(z_1 \wedge z_2) + V(z_1 \vee z_2) \leq V(z_1) + V(z_2).$$

By a result in [6], (1.2) is equivalent to (1.1). ■

Corollary 1.1. For $0 \leq s < +\infty$, $0 < T \leq +\infty$, let

$$J_{s, T} := \begin{cases} [s, s + T], & \text{if } T < +\infty, \\ [s, +\infty), & \text{if } T = +\infty, \end{cases}$$

and $\theta_i \in L_{loc}^2(J_{s, T}; L^2(0, L))$ ($i = 1, 2$) be given functions such that

$$\theta_1(t, x) \leq \theta_2(t, x) \quad \text{for a.e. } (t, x) \in J_{s, T} \times (0, L).$$

Let $v_i \in C(J_{s, T}; L^2(0, L))$ be the solutions of $(P)_{\theta_i}$ ($i = 1, 2$) such that

$$v_1(s, x) \leq v_2(s, x) \quad \text{for a.e. } x \in (0, L).$$

Then

$$(1.3) \quad v_1(t, x) \leq v_2(t, x) \quad \text{for any } t \in J_{s,T} \text{ and a.e. } x \in [0, L].$$

Proof. Taking the difference of the both sides of $(P)_{\theta_2}$ and $(P)_{\theta_1}$ and multiplying it by $(v_1(t) - v_2(t))^+$, we see that

$$\begin{aligned} & \frac{1}{2} \frac{d}{dt} |(v_1(t) - v_2(t))^+|_{L^2(0,L)}^2 + (v_1^*(t) - v_2^*(t), (v_1(t) - v_2(t))^+) \\ &= |(v_1(t) - v_2(t))^+|_{L^2(0,L)}^2 + (\theta_1(t) - \theta_2(t), (v_1(t) - v_2(t))^+) \text{ for a.e. } t \in J_{s,T}. \end{aligned}$$

It follows from our assumption and Proposition 1.1 that

$$\frac{d}{dt} |(v_1(t) - v_2(t))^+|_{L^2(0,L)}^2 \leq 2|(v_1(t) - v_2(t))^+|_{L^2(0,L)}^2 \quad \text{for a.e. } t \in J_{s,T}.$$

Applying Gronwall's lemma, we obtain that

$$|(v_1(t) - v_2(t))^+|_{L^2(0,L)}^2 \leq e^{2t} |(v_1(s) - v_2(s))^+|_{L^2(0,L)}^2 = 0 \quad \text{for any } t \in J_{s,T},$$

which implies (1.3). ■

For any given constant θ_0 , we consider the steady state problem

$$(P_\infty)_{\theta_0} \quad \kappa \partial V(w) \ni w + \theta_0 \quad \text{in } L^2(0, L),$$

which is the Euler-Lagrange inclusion of the energy functional $F_{\theta_0} : L^2(0, L) \rightarrow (-\infty, +\infty]$ given by

$$F_{\theta_0}(z) := \begin{cases} \kappa V(z) - \frac{1}{2} \int_0^L |z + \theta_0|^2 dx, & \text{if } z \in D(V), \\ +\infty & \text{otherwise.} \end{cases}$$

Next, we recall some known results of the asymptotic behavior of solutions of $(P)_\theta$ with $\theta = \theta_0$ (constant).

Definition 1.1 (ω -limit set). For any solution v of $(P)_{\theta_0}$, the ω -limit set $\omega(v)$ is defined by putting

$$\omega(v) := \left\{ v_\infty \in L^2(0, L) \mid \begin{array}{l} \text{there is a sequence } \{t_i\} \text{ such that } t_i \nearrow +\infty \\ \text{and } v(t_i) \rightarrow v_\infty \text{ in } L^2(0, L), \text{ as } i \rightarrow +\infty \end{array} \right\}.$$

Any element v_∞ of $\omega(v)$ is called an ω -limit point of v .

Proposition 1.2. ([5, Section 9]). *For any solution v of $(P)_{\theta_0}$, we have*

- (i) $\omega(v)$ is nonempty, connected and compact in $L^2(0, L)$,
- (ii) any $v_\infty \in \omega(v)$ is a solution of $(P_\infty)_{\theta_0}$,
- (iii) for any $v_\infty, w_\infty \in \omega(v)$,

$$F_{\theta_0}(v_\infty) = F_{\theta_0}(w_\infty) \quad \text{and} \quad F_{\theta_0}(v(t)) \searrow F_{\theta_0}(v_\infty) \quad \text{as } t \rightarrow +\infty.$$

2. Steady state problem $(P_\infty)_{\theta_0}$

Throughout the rest of this paper, let θ_0 be a constant. In the case of $|\theta_0| \geq 1$, the structure of the solution set is quite clear; in fact, as was remarked in [7],

- (i) if $\theta_0 > 1$ (resp. $\theta_0 < -1$), then the steady state problem $(P_\infty)_{\theta_0}$ has a unique constant solution $w \equiv 1$ (resp. $w \equiv -1$);
- (ii) if $|\theta_0| = 1$, then $(P_\infty)_{\theta_0}$ has two constant solutions $w_1 \equiv 1$ and $w_2 \equiv -1$, and has no any other solutions.

Therefore, in the sequel, assume that $|\theta_0| < 1$.

We recall some results on $(P_\infty)_{\theta_0}$ obtained in [7].

Definition 2.1. For each $\theta_0 \in (-1, 1)$ and $n \in \mathbb{N} \cup \{0\}$, we define a subclass $S_n(\theta_0)$ of $BV[0, L]$ as follows.

- (I) $S_0(\theta_0) := \{-1, -\theta_0, 1\}$.
- (II) (cf. Fig. 1) For $n \in \mathbb{N}$, $z \in S_n(\theta_0)$ if and only if

$$z(x) = \begin{cases} c_k & \text{if } x \in J_k, \quad k = 0, 1, \dots, n, \\ -\theta_0 & \text{if } x \in [x_k^L, x_k^R] \text{ with } x_k^L \leq x_k^R, \quad k = 1, \dots, n, \end{cases}$$

where $\{x_k^L, x_k^R \mid k = 1, \dots, n\}$ is a partition of $[0, L]$ and $c_k \in [-1, 1] \setminus \{-\theta_0\}$, $k = 1, 2, \dots, n$, such that the following (i), (ii) and (iii) are satisfied:

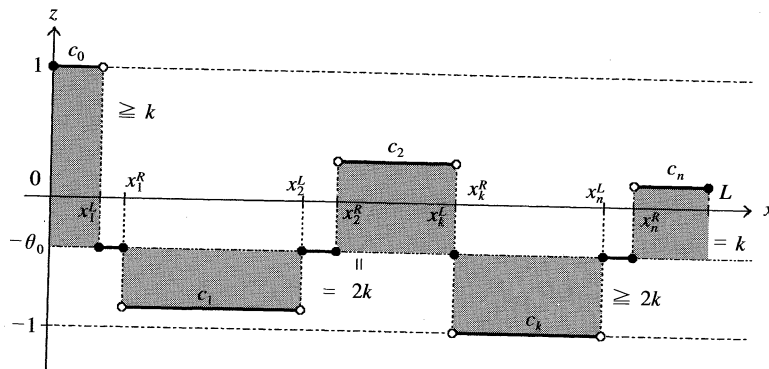


Fig. 1

$$(i) \quad 0 < x_1^L \leq x_1^R < \cdots < x_k^L \leq x_k^R < \cdots < x_n^L \leq x_n^R < L,$$

$$J_k := \begin{cases} [0, x_1^L) & \text{for } k = 0, \\ (x_k^R, x_{k+1}^L) & \text{for } k = 1, \dots, n-1, \\ (x_n^R, L] & \text{for } k = n. \end{cases}$$

$$(ii) \quad (c_{k-1} + \theta_0)(c_k + \theta_0) < 0, \quad k = 1, \dots, n.$$

$$(iii) \quad \text{For } k = 0 \text{ or } n,$$

$$|c_k + \theta_0| |J_k| \geq \kappa$$

and if $c_k + \theta_0 > 0$ (resp. $c_k + \theta_0 < 0$), then

$$c_k = 1 \text{ or } \frac{\kappa}{|J_k|} - \theta_0 \quad \left(\text{resp. } c_k = -1 \text{ or } -\frac{\kappa}{|J_k|} - \theta_0 \right).$$

For $n \geq 2$ and $k = 1, \dots, n-1$,

$$|c_k + \theta_0| |J_k| \geq 2\kappa$$

and if $c_k + \theta_0 > 0$ (resp. $c_k + \theta_0 < 0$), then

$$c_k = 1 \text{ or } \frac{2\kappa}{|J_k|} - \theta_0 \quad \left(\text{resp. } c_k = -1 \text{ or } -\frac{2\kappa}{|J_k|} - \theta_0 \right).$$

Now, we define a class $S(\theta_0)$ in $BV[0, L]$ by

$$S(\theta_0) := \sum_{n=0}^{N_{\theta_0}} S_n(\theta_0),$$

where $N_{\theta_0} := \sup\{n \in \mathbb{N} \mid S_n(\theta_0) \neq \emptyset\}$; notice that

$$1 \leq N_{\theta_0} \leq \frac{L}{2\kappa} (1 + |\theta_0|) < +\infty.$$

Throughout this paper, we assume that κ is sufficiently small so that

$$0 < \kappa < \frac{L}{2} (1 + |\theta_0|),$$

which implies $N_{\theta_0} > 0$.

Theorem 2.1 ([7]). *Assume that $|\theta_0| < 1$. Then a function w is a solution of $(P_\infty)_{\theta_0}$ if and only if there is a function $w^\circ \in S(\theta_0)$ such that*

$$(2.1) \quad w = w^\circ \text{ except for discontinuous points of } w^\circ \text{ in } [0, L].$$

Next, we define a subclass $M_{loc}(\theta_0)$ of $S(\theta_0)$ by putting

$$M_{loc}(\theta_0) := \left\{ \begin{array}{l} \{1, -1\}, \quad \text{if } 0 < \theta_0 < 1, \\ \left\{ \begin{array}{l} |z| = 1 \text{ a.e. on } [0, L], \text{ and} \\ \text{if } z \in S_n(0) \text{ (} 1 \leq n \leq N_{\theta_0} \text{) with the} \\ \text{same notation } c_k, x_k^L, x_k^R \text{ and } J_k \\ \text{as in (II) of Definition 2.1, then} \\ x_k^L = x_k^R \text{ (} k = 1, \dots, n \text{), and} \\ |J_0|, |J_n| > \kappa, |J_k| > 2\kappa \text{ (} k = 1, \dots, n-1 \text{).} \end{array} \right. \\ \{-1, 1\}, \quad \text{if } -1 < \theta_0 < 0, \end{array} \right\}, \text{ if } \theta_0 = 0,$$

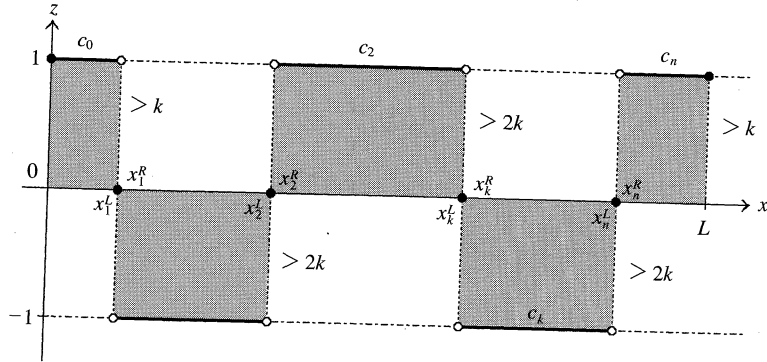


Fig. 2

Theorem 2.2 (cf. [7]). *Assume that $|\theta_0| < 1$. Let w be a solution of $(P_\infty)_{\theta_0}$. Then, w is a local minimizer of F_{θ_0} if and only if $w^\circ \in M_{loc}(\theta_0)$, where w° is the same function as in Theorem 2.1.*

3. Statements of main results

In the case of $\theta_0 > 1$ (resp. $\theta_0 < -1$), the constant solution $w \equiv 1$ (resp. $w \equiv -1$) is stable and any solution v of the evolution equation

$$(P)_{\theta_0} \quad v'(t) + \kappa \partial V(v(t)) \ni v(t) + \theta_0 \quad \text{in } L^2(0, L), \quad t > 0,$$

converges to $w \equiv 1$ (resp. $w \equiv -1$) uniformly on $[0, L]$ as $t \rightarrow +\infty$. As is easily checked, in the case of $\theta_0 = 1$ (resp. $\theta_0 = -1$), $w_1 \equiv 1$ (resp. $w_2 \equiv -1$) is stable, but w_2 (resp. w_1) is unstable.

Therefore, in the sequel, assuming again that $|\theta_0| < 1$, we investigate the stability for evolution problem $(P)_{\theta_0}$.

First, we introduce a concept of stability for any pair (J, c) of a relatively open interval J in $[0, L]$ and a constant $c \in [-1, 1]$.

Definition 3.1. Let J be a relatively open interval in $[0, L]$ and c be a constant with $-1 \leq c \leq 1$.

(i) (Stability) A pair (J, c) is called stable if for any positive number ε , there exist a positive number δ_ε and a time $t_\varepsilon \geq 0$ such that

$$|v(t) - c|_{L^\infty(J)} < \varepsilon$$

for any $t \geq t_\varepsilon$ and any solution v of $(P)_{\theta_0}$ with $|v(0) - c|_{L^\infty(J)} < \delta_\varepsilon$.

(ii) (Instability) A pair (J, c) is called unstable if (J, c) is not stable. More precisely, there exists a positive number ε_0 such that for any positive number δ and time $T \geq 0$ we can find a time $t_0 \geq T$ and a solution v of $(P)_{\theta_0}$ satisfying

$$|v(0) - c|_{L^\infty(J)} < \delta \quad \text{and} \quad |v(t_0) - c|_{L^\infty(J)} \geq \varepsilon_0.$$

Our first theorem is concerned with a characterization of the stability of a pair (J, c) .

Theorem 3.1. Assume that $|\theta_0| < 1$. Let c be a constant with $-1 \leq c \leq 1$ and J be a relatively open interval such that

$$(3.1) \quad J = [0, L] \text{ or } [0, b] \text{ or } (a, L] \text{ or } (a, b) \text{ with } \kappa \leq a < L \text{ and } 0 < b \leq L - \kappa.$$

Then the pair (J, c) is stable if and only if $|c| = 1$ and

$$(3.2) \quad |c + \theta_0||J| > \begin{cases} \kappa, & \text{if } \bar{J} \cap \{0, L\} \neq \emptyset, \\ 2\kappa, & \text{if } \bar{J} \cap \{0, L\} = \emptyset. \end{cases}$$

Corollary 3.1. Assume that $|\theta_0| < 1$. Let v be a solution of $(P)_{\theta_0}$ and v_∞ be an ω -limit point of v . Assume that v_∞ is constant, say c , on a relatively open interval J in $[0, L]$ such that (3.2) holds and (J, c) is a stable pair. Then, for each compact subset J_1 of J there exists a finite time $t_1 \geq 0$ such that

$$v(t, \cdot) = c \quad \text{on } J_1 \text{ for all } t \geq t_1.$$

Next, based on the result of Theorem 3.1, we shall discuss the stability of solutions of the steady state problem

$$(P_\infty)_{\theta_0} \quad \kappa \partial V(w) \ni w + \theta_0 \quad \text{in } L^2(0, L).$$

For each solution w of $(P_\infty)_{\theta_0}$ and each (small) positive number μ , we define a relatively open set $J_\mu(w)$ by putting

$$(3.3) \quad J_\mu(w) := \{x \in [0, L] \mid |x - y| > \mu \text{ for any discontinuous point } y \text{ of } w\}.$$

Definition 3.2. Let w be a solution of $(P_\infty)_{\theta_0}$ and let $S_n(\theta_0)$ ($n \in N \cup \{0\}$), x_k^L , x_k^R , J_k , c_k and w° be the same as in Definition 2.1 and Theorem 2.1 corresponding to w . Then:

- (i) (Stability) A solution w of $(P_\infty)_{\theta_0}$ is called stable if the following statement holds:
- if $w^\circ \in S_0(\theta_0)$, then $w \equiv 1$ or $w \equiv -1$ on $[0, L]$;
 - if $w^\circ \in S_n(\theta_0)$ with $n \in N$, then $x_k^L = x_k^R$ for $k = 1, \dots, n$, and any pair (J_k, c_k) is stable for $k = 0, 1, \dots, n$.
- (ii) (Instability) A solution w of $(P_\infty)_{\theta_0}$ is called unstable if the following statement holds:
- if $w^\circ \in S_0(\theta_0)$, then $w \equiv -\theta_0$ on $[0, L]$;
 - if $w^\circ \in S_n(\theta_0)$ with $n \in N$, then there is a number $k_0 \in \{0, 1, \dots, n\}$ such that $x_{k_0}^L < x_{k_0}^R$ or (J_{k_0}, c_{k_0}) is unstable.

Our second result is concerned with the stability of stationary solutions.

Theorem 3.2. Assume that $|\theta_0| < 1$. Then a solution w of $(P_\infty)_{\theta_0}$ is stable if and only if there exists a positive number μ_0 such that for any number $\mu \in (0, \mu_0]$ and any positive number ε we can find a positive number $\delta_{\mu, \varepsilon}$ and a time $t_{\mu, \varepsilon} \geq 0$ satisfying

$$|v(t) - w|_{L^\infty(J_\mu(w))} < \varepsilon$$

for any $t \geq t_{\mu, \varepsilon}$ and any solution v of $(P)_{\theta_0}$ with $|v(0) - w|_{L^\infty(J_\mu(w))} < \delta_{\mu, \varepsilon}$.

Our third result is concerned with the asymptotic convergence of solutions of $(P)_{\theta_0}$.

Theorem 3.3. Assume $|\theta_0| < 1$. Let w be a stable solution of $(P_\infty)_{\theta_0}$. Then there are (small) positive constants μ and δ such that if v is a solution of $(P)_{\theta_0}$ and $|v(0) - w|_{L^\infty(J_\mu(w))} < \delta$, then $v(t)$ converges to a solution v_∞ of $(P_\infty)_{\theta_0}$ in $L^2(0, L)$ as $t \rightarrow +\infty$. Moreover, for such a solution v of $(P)_{\theta_0}$ and the limit $v_\infty = \lim_{t \rightarrow +\infty} v(t)$ it holds that $v(t) \rightarrow v_\infty$ as $t \rightarrow +\infty$ uniformly on each compact subset of the complement of the set consisting of all discontinuous points of v_∞ in $[0, L]$.

We have still an interesting question “Does any solution of $(P)_{\theta_0}$ converge to a solution of $(P_\infty)_{\theta_0}$?”. The above Theorem 3.3 gives a partial answer to this question, namely a solution of $(P)_{\theta_0}$ asymptotically converges in $L^2(0, L)$ as $t \rightarrow +\infty$, if the initial value is sufficiently close to a stable solution of $(P_\infty)_{\theta_0}$.

We shall prove our theorems in sections 4 and 5.

4. Proof of Theorem 3.1.

In this section, we give the proof of Theorem 3.1.

Proof of Theorem 3.1. We first show the sufficiency. Assume that $|c| = 1$ and (3.2) holds. We show it below only in case $c = 1$ and $\bar{J} \cap \{0, L\} = \emptyset$, since the other cases are similarly proved.

In such a case, consider a positive number

$$(4.1) \quad \delta_0 := \frac{1}{2|J|} (|1 + \theta_0||J| - 2\kappa),$$

and define a function $v_J : [0, 1] \rightarrow L^2(0, L)$ (see Fig. 3) by

$$v_J(t, x) := \begin{cases} 1 + \delta_0(t - 1), & \text{if } x \in J, \\ -1, & \text{otherwise,} \end{cases}$$

for any $t \in [0, 1]$.

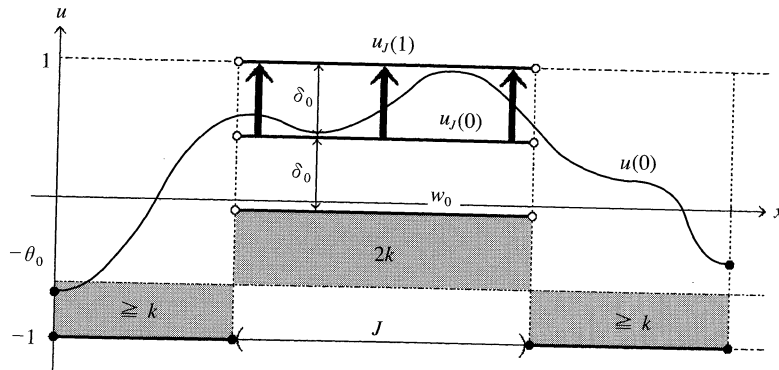


Fig. 3

Then, the function v_J satisfies the evolution inclusion

$$(4.2) \quad v_J'(t) + \kappa \partial V(v_J(t)) \ni v_J(t) + \theta_0 - \delta_0 t \chi_J \quad \text{in } L^2(0, L), \text{ for any } t \in [0, L],$$

where χ_J is the characteristic function of J . In fact, the function

$$w_0(x) := \begin{cases} 1 - 2\delta_0 & \text{for } x \in J, \\ -1 & \text{otherwise} \end{cases}$$

is a solution of $(P_\infty)_{\theta_0}$ (see Fig. 3), so that

$$(4.3) \quad \kappa V(w_0) - \int_0^L (w_0 + \theta_0) w_0 dx \leq \kappa V(z) - \int_0^L (w_0 + \theta_0) z dx$$

for any $z \in D(V)$.

Since $v_J(t) = w_0 + \delta_0(t+1)\chi_J$, it follows from (4.1) and (4.3) that

$$\begin{aligned} & \kappa V(v_J(t)) - \int_0^L (w_0 + \theta_0)v_J(t)dx \\ &= (\kappa V(w_0) + 2\kappa\delta_0(t+1)) - \left(\int_0^L (w_0 + \theta_0)w_0 dx + \delta_0(t+1)((1 + \theta_0) - 2\delta_0)|J| \right) \\ &= \kappa V(w_0) - \int_0^L (w_0 + \theta_0)w_0 dx \leq \kappa V(z) - \int_0^L (w_0 + \theta_0)z dx \end{aligned}$$

for any $t \in [0, 1]$ and any $z \in D(V)$. This implies that

$$\kappa \partial V(v_J(t)) \ni w_0 + \theta_0 \quad \text{in } L^2(0, L) \text{ for any } t \in [0, 1].$$

Since $v'_J(t) = \delta_0\chi_J$ and $v_J(t) = w_0 + \delta_0(t+1)\chi_J$, we obtain (4.2).

Now, let v be any solution of $(P)_{\theta_0}$ so that

$$|v(0) - 1|_{L^\infty(J)} < \delta_0.$$

Since

$$v(0) \geq v_J(0) \quad \text{a.e. on } [0, L],$$

by Corollary 1.1 with $s = 0$, $T = 1$, $\theta_1 = \theta_0 - \delta_0 t\chi_J$, $\theta_2 = \theta_0$, $v_1 = v_J$ and $v_2 = v$, we have

$$v_J(t, x) \leq v(t, x) \quad \text{for any } t \in [0, 1] \text{ and a.e. } x \in [0, L],$$

in particular,

$$(4.4) \quad v_J(1, x) \leq v(1, x) \quad \text{for a.e. } x \in [0, L]$$

Next, note from assumption (3.1) that $v_J(1)$ is a stationary solution of $(P)_{\theta_0}$. By Corollary 1.1 with $s = 1$, $T = +\infty$, $\theta_1 = \theta_2 = \theta_0$, $v_1 = v_J$ and $v_2 = v$, (4.4) implies that

$$v_J(1, x) \leq v(t, x) \quad \text{for all } t \geq 1 \text{ and a.e. } x \in [0, L].$$

Hence,

$$v(t, x) = 1 \quad \text{for any } t \geq 1 \text{ and a.e. } x \in J.$$

Thus (J, c) is stable. In fact, for any positive number ε , we can take δ_0 and 1 as δ_ε and t_ε , respectively, in (i) of Definition 3.1; namely

$$|v(t) - 1|_{L^\infty(J)} = 0 < \varepsilon$$

for any $t \geq 1$ and any solution v of $(P)_{\theta_0}$ with $|v(0) - 1|_{L^\infty(J)} < \delta_0$.

In the rest of our proof, we show the necessity. Under the assumption that $|c| < 1$ or a pair (J, c) satisfying

$$(4.5) \quad |c + \theta_0| |J| \leq \begin{cases} \kappa, & \text{if } \bar{J} \cap \{0, L\} \neq \emptyset, \\ 2\kappa, & \text{if } \bar{J} \cap \{0, L\} = \emptyset, \end{cases}$$

it is enough to prove that (J, c) is unstable. This is done in the following two cases.

(Case 1) The case of $|c| < 1$.

We prove the instability of (J, c) only in the case of $-\theta_0 \leq c < 1$, since the other cases are similarly proved. In this case, for any (small) positive number δ , put

$$T_\delta := \frac{1-c}{\delta} - 1,$$

and define a function $v_\delta : [0, T_\delta] \rightarrow L^2(0, L)$ (see Fig. 4) by

$$v_\delta(t) := c + \delta(t+1) \quad \text{on } [0, L] \text{ for any } t \in [0, T_\delta].$$

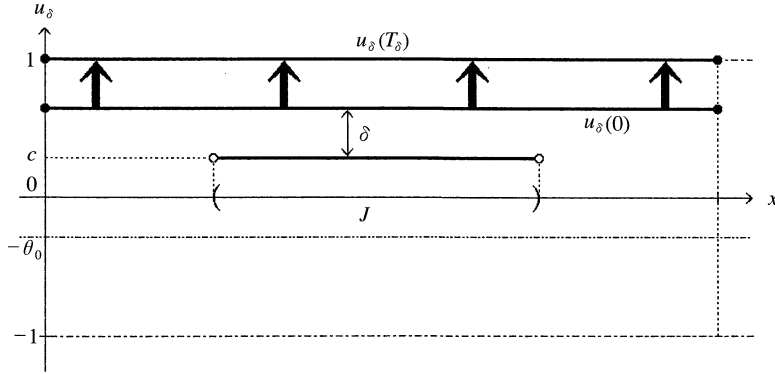


Fig. 4

Then the function v_δ satisfies the following evolution inclusion

$$(4.6) \quad v'_\delta(t) + \kappa \partial V(v_\delta(t)) \ni v_\delta(t) - c - \delta t \quad \text{in } L^2(0, L) \text{ for any } t \in [0, T_\delta].$$

In fact, noting that v_δ satisfies

$$\kappa \partial V(v_\delta(t)) \ni v_\delta(t) - c - \delta(t+1) (= 0) \quad \text{and } v'_\delta(t) = \delta \text{ in } L^2(0, L) \text{ for any } t \in [0, T_\delta],$$

we immediately see (4.6).

Let v be the solution of the Cauchy problem for $(P)_{\theta_0}$ with initial condition $v(0) = v_\delta(0)$ in $L^2(0, L)$. Then, since

$$-c - \delta t \leq -c \leq \theta_0 \quad \text{for any } t \in [0, T_\delta],$$

we can apply Corollary 1.1 with $s = 0$, $T = T_\delta$, $\theta_1 = -c - \delta t$, $\theta_2 = \theta_0$, $v_1 = v_\delta$ and $v_2 = v$ to obtain that

$$v_\delta(t, x) \leq v(t, x) \quad \text{for any } t \in [0, T_\delta] \text{ and a.e. } x \in [0, L],$$

in particular,

$$v_\delta(T_\delta, x) \leq v(T_\delta, x) \text{ for a.e. } x \in [0, L].$$

Next, since $v_\delta(T_\delta)(\equiv 1)$ is a stationary solution for $(P)_{\theta_0}$, it follows from Corollary 1.1 with $s = T_\delta$, $T = +\infty$, $\theta_1 = \theta_2 = \theta_0$, $v_1 = v_\delta$ and $v_2 = v$ that

$$v_\delta(T_\delta, x) \leq v(t, x) \quad \text{for any } t \geq T_\delta \text{ and a.e. } x \in [0, L]$$

and

$$v(t, x) = 1 \quad \text{for any } t \geq T_\delta \text{ and a.e. } x \in J.$$

Thus (J, c) is unstable. In fact, for the positive number $\varepsilon_0 := 1 - c$ and for any positive number δ the solution v of the Cauchy problem for $(P)_{\theta_0}$ with initial condition $v(0) = c + \delta$ satisfies that

$$|v(0) - c|_{L^\infty(J)} < 2\delta$$

and

$$|v(t) - c|_{L^\infty(J)} = 1 - c = \varepsilon_0 \quad \text{for all } t \geq T_\delta.$$

(Case 2) The case that (4.5) holds for (J, c) .

By the result of (Case 1), it is enough to give a proof only in case of $|c| = 1$. We prove the instability of (J, c) only in case $c = 1$ and $\bar{J} \cap \{0, L\} = \emptyset$, since the other cases are similarly proved. Let $\tilde{\delta}_0$ be a nonnegative number given by

$$(4.7) \quad \tilde{\delta}_0 := \frac{1}{|J|} (2\kappa - |1 + \theta_0||J|).$$

Here for any (small) positive number δ , put

$$\tilde{T}_\delta := \frac{2}{\delta} - 1,$$

for any $t \in [0, \tilde{T}_\delta]$ and any $z \in D(V)$. This implies that

$$\kappa V(\tilde{v}_\delta(t)) \ni \tilde{w}_0 + \theta_0 + \tilde{\delta}_0 \chi_J \text{ in } L^2(0, L) \text{ for any } t \in [0, \tilde{T}_\delta].$$

Since

$$\tilde{v}'_\delta(t) = \delta \chi_J \quad \text{and} \quad \tilde{v}_\delta(t) = \tilde{w}_0 - \delta(t+1)\chi_J,$$

we obtain that

$$\tilde{v}'_\delta(t) + \kappa \partial V(\tilde{v}_\delta(t)) \ni \tilde{v}_\delta(t) + \theta_0 + (\delta(t+1) + \delta_0)\chi_J \quad \text{in } L^2(0, L),$$

for any $t \in [0, \tilde{T}_\delta]$.

Now, let v be the solution of the Cauchy problem for $(P)_{\theta_0}$ with initial condition $v(0) = \tilde{v}_\delta(0)$ in $L^2(0, L)$. Applying Corollary 1.1 with $s = 0$, $T = 1$, $\theta_1 = \theta_0$, $\theta_2 = \theta_0 + (\delta(t+1) + \delta_0)\chi_J$, $v_1 = v$ and $v_2 = \tilde{v}_\delta$, we have

$$v(t, x) \leq \tilde{v}_\delta(t, x) \quad \text{for any } t \in [0, \tilde{T}_\delta] \text{ and a.e. } x \in [0, L],$$

in particular

$$(4.9) \quad v(\tilde{T}_\delta, x) \leq \tilde{v}_\delta(\tilde{T}_\delta, x) \quad \text{for a.e. } x \in [0, L].$$

Next, since $\tilde{v}_\delta(\tilde{T}_\delta)(\equiv -1)$ is a stationary solution for $(P)_{\theta_0}$, it follows from Corollary 1.1 that

$$v(t, x) \leq \tilde{v}_\delta(\tilde{T}_\delta, x) \quad \text{for any } t \geq \tilde{T}_\delta \text{ and a.e. } x \in [0, L],$$

so that

$$v(t, x) = -1 \quad \text{for any } t \geq \tilde{T}_\delta \text{ and a.e. } x \in J.$$

Thus (J, c) is unstable. In fact, for $\varepsilon_0 := 2$, we see that for any positive number δ the solution v of the Cauchy problem for $(P)_{\theta_0}$ with initial condition $v(0) = \tilde{w}_0 + \tilde{\delta}_0 \chi_J$ satisfies that

$$|v(0) - 1|_{L^\infty(J)} < 2\delta$$

and

$$|v(t) - 1|_{L^\infty(J)} = 2 = \varepsilon_0 \quad \text{for all } t \geq \tilde{T}_\delta.$$

Now the proof of Theorem 3.1 is complete. ■

5. Proofs of the other results

In our proof of Corollary 3.1, we need the following fundamental result on functions of bounded variation on a compact interval.

Lemma 5.1. *Let I be a compact interval in R and $\{z_i\}$ be a sequence of functions of bounded variation on I such that*

$$z_i \rightarrow c \quad (= \text{const.}) \quad \text{in } L^2(I)$$

and

$$V_0(z_i; I) \rightarrow 0 \quad \text{as } i \rightarrow +\infty,$$

where $V_0(z_i; I)$ denotes the total variation of z_i on I . Then $z_i \rightarrow c$ uniformly on I as $i \rightarrow +\infty$.

The proof of Lemma 5.1 is quite standard, so we omit it.

Proof of Corollary 3.1. We use the same notation for v, v_∞, c and J as in the statement of Corollary 3.1. By assumption, $|c| = 1$ and J is of the form $[0, L]$ or $[0, a]$ or $(b, L]$ or (a, b) for $\kappa \leq a < L$ and $0 < b \leq L - \kappa$. We prove below the corollary in case $c = 1$ and $J = (a, b)$, since any other case is similarly proved.

Given a compact subset J_1 of J , choose a (small) positive number μ so that

$$J_1 \subset (a + \mu, b - \mu) =: J_\mu$$

and the pair $(J_\mu, 1)$ is stable; this is possible by Theorem 3.1. Now, let $\{t_i\}$ be an increasing sequence in R such that $t_i \nearrow +\infty$ and $v(t_i) \rightarrow v_\infty$ in $L^2(0, L)$ as $i \rightarrow +\infty$. Then it follows from Proposition 1.2 that $V_0(v(t_i, \cdot)) \rightarrow V_0(v_\infty)$ as $i \rightarrow +\infty$. Putting $z_i = v(t_i)|_I$ for $I := \bar{J}_\mu$, we see that $z_i \rightarrow 1$ in $L^2(I)$ and $V_0(z_i; I) \rightarrow 0$, since $v_\infty = 1$ on I . Therefore, by Lemma 5.1, $z_i = v(t_i) \rightarrow 1$ uniformly on \bar{J}_μ as $i \rightarrow +\infty$. This together with the stability of $(J_\mu, 1)$ implies that $v(t) \rightarrow 1$ uniformly on \bar{J}_μ as $t \rightarrow +\infty$. Moreover, as was easily checked in the proof of the sufficiency of Theorem 3.1, $v(t, \cdot)$ reaches the value 1 on \bar{J}_μ in a finite time t_1 . ■

Proof of Theorem 3.2. If w is constant on $[0, L]$, then the proof of Theorem 3.2 is the same as in the proof of Theorem 3.1. Therefore we suppose that $w^\circ \in S_n(\theta_0)$ for a certain $n \in N$, where w° is as in Theorem 2.1.

By Theorem 3.1, there exists a (small) positive number $\mu_0 \in (0, \kappa)$ such that

$$(5.1) \quad \begin{cases} |c_0 + \theta_0|(|J_0| - \mu_0) > \kappa, & |c_n + \theta_0|(|J_n| - \mu_0) > \kappa, \\ |c_k + \theta_0|(|J_k| - 2\mu_0) > 2\kappa, & k = 1, \dots, n-1, \end{cases}$$

where $c_k, x_k^L = x_k^R, J_k$ are as in (II) of Definition 2.1 corresponding to w° . For any $\mu \in (0, \mu_0]$, put

$$J_{k,\mu} := \begin{cases} [0, x_1^R - \mu), & k = 0, \\ (x_k^R + \mu, x_{k+1}^R - \mu), & k = 1, \dots, n-1, \\ (x_n^R + \mu, L], & k = n. \end{cases}$$

Then, by Theorem 3.1 again, any pair $(J_{k,\mu}, c_k)$ is stable and hence for any $k \in \{0, 1, \dots, n\}$, $\mu \in (0, \mu_0]$ and $\varepsilon > 0$ there exist a positive number $\delta_{k,\mu,\varepsilon}$ and a time $t_{k,\mu,\varepsilon} \geq 0$ such that

$$|v(t) - c_k|_{L^\infty(J_{k,\mu})} < \varepsilon$$

for any $t \geq t_{k,\mu,\varepsilon}$ and any solution v of $(P)_{\theta_0}$ with $|v(0) - c_k|_{L^\infty(J_{k,\mu})} < \delta_{k,\mu,\varepsilon}$. Since $J_\mu(w) = \sum_{k=0}^n J_{k,\mu}$, it is easy to see that $\delta_{\mu,\varepsilon} := \min_{0 \leq k \leq n} \delta_{k,\mu,\varepsilon}$ and $t_{\mu,\varepsilon} := \max_{0 \leq k \leq n} t_{k,\mu,\varepsilon}$ satisfy the required property. The converse is also proved by using Theorem 3.1. ■

Proof of Theorem 3.3. First take a (small) positive number μ_0 for which the property in Theorem 3.2 is satisfied; more precisely, (5.1) is satisfied; we use the same notation c_k , $x_k^L = x_k^R$, J_k ($0 \leq k \leq n$) and $J_{k,\mu}$ ($0 < \mu \leq \mu_0$), for the stable solution w of $(P_\infty)_{\theta_0}$, as in the proof of Theorem 3.2.

Now, fix a number μ with $0 < \mu < \min\{\mu_0, \kappa\}$ and let ε be a (small) positive number such that

$$(5.2) \quad \begin{cases} |c_0 \pm \varepsilon + \theta_0|(|J_0| - \mu_0) > \kappa, & |c_n \pm \varepsilon + \theta_0|(|J_n| - \mu_0) > \kappa, \\ |c_k \pm \varepsilon + \theta_0|(|J_k| - \mu_0) > 2\kappa, & k = 1, \dots, n-1; \end{cases}$$

note that $c_k = 1$ or -1 , $k = 0, 1, \dots, n$. To these ε and μ , by using Theorem 3.2, choose a positive number $\delta_{\mu,\varepsilon}$ and a time $t_{\mu,\varepsilon}$ such that

$$|v(t) - w|_{L^\infty(J_\mu(w))} < \varepsilon \quad \text{for all } t \geq t_{\mu,\varepsilon},$$

whenever v is a solution of $(P)_{\theta_0}$ with

$$(5.3) \quad |v(0) - w|_{L^\infty(J_\mu(w))} < \delta_{\mu,\varepsilon}.$$

We now show that any solution v satisfying (5.3) converges in $L^2(0, L)$ as $t \rightarrow +\infty$. In fact, let v_∞ be any ω -limit point of v . Then, since v_∞ is a solution of $(P_\infty)_{\theta_0}$, our choice of ε (cf. (5.2)) implies that

$$v_\infty = c_k \quad \text{on } J_{k,\mu}, \quad k = 0, 1, \dots, n,$$

and v_∞ has at most two discontinuous points in $[x_k^R - \mu, x_k^R + \mu]$ for each $k = 1, \dots, n$. Therefore, the quantities $c_k^\infty, x_k^{R,\infty}, x_k^{L,\infty}, J_k^\infty$ ($0 \leq k \leq n^\infty$) for the expression of v_∞ such as in (II) of Definition 2.1 satisfy that $n^\infty = n$,

$$c_k = c_k^\infty, \quad J_{k,\mu} \subset J_k^\infty, \quad k = 0, 1, \dots, n,$$

$$x_k^R - \mu \leq x_k^{R,\infty} \leq x_k^{L,\infty} \leq x_k^R + \mu, \quad k = 1, \dots, n,$$

and (J_k^∞, c_k^∞) is stable for $k = 0, 1, \dots, n$. Here, applying Corollary 3.1 and Lebesgue's convergence theorem, we see that

$$v(t) \rightarrow v_\infty \quad \text{in } L^2\left(\sum_{k=0}^n J_k^\infty\right) \text{ as } t \rightarrow +\infty.$$

This fact holds for any ω -limit point of v , which implies that the set of intervals J_k^∞ , $k = 0, 1, \dots, n$, is independent of the choice of an ω -limit point of v ; in the other word the ω -limit set of v is a singleton, and by the way we have

$$v(t) \rightarrow v_\infty \quad \text{in } L^2(0, L) \text{ as } t \rightarrow +\infty.$$

Moreover, it is a direct application of Corollary 3.1 with Lemma 5.1 that $v(t) \rightarrow v_\infty$ as $t \rightarrow +\infty$ uniformly on each compact subset of the complement of the set of all discontinuous points of v_∞ in $[0, L]$. ■

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nuna adresu:

Nobuyuki Kenmochi

Department of Mathematics

Faculty of Education

Chiba University

1-33, Yayoi-chō, Inage-ku, Chiba 263-8522

Japan

E-mail: kenmochi@math.e.chiba-u.ac.jp

Ken Shirakawa

Department of Mathematics

Graduate School of Science and Technology

Chiba University

1-33, Yayoi-chō, Inage-ku, Chiba 263-8522

Japan

E-mail: shirakaw@math.e.chiba-u.ac.jp

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