Evolution Equations Non-Linear in the Time Derivative

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1. Considered primarily in this paper are evolution equations of the form

(1.1)
$$\beta(t) \frac{du}{dt} + A(t)u(t) = f(t), \qquad 0 \le t \le T,$$

where T is arbitrary, the unknown u and given f are functions of t with values in appropriate Banach spaces, each A(t) is a linear "elliptic" operator and each $\beta(t)$ is a non-linear operator mapping a Banach space into its dual. The basic question is whether (1.1) together with the initial condition $u(0) = u_0$ is a well-posed problem.

An important example is afforded by the equation

$$(1.2) \varphi(\partial u/\partial t) - \Delta_x u = 0,$$

in the cylinder $(0, T) \times \Omega$, $\Omega \subset E^n$, (u = u(t, x) real-valued), where φ is an increasing, continuous function of a real variable. It is formally equivalent to the non-linear heat equation

(1.3)
$$c\rho \frac{\partial v}{\partial t} = \operatorname{div}_x \left(\kappa \operatorname{grad}_x v \right),$$

(v = v(t, x)), where the positive quantities c (specific heat), ρ (density) and κ (heat conductivity) each depend on the temperature v. Indeed, let k be an indefinite integral of κ and let φ be a function satisfying $\varphi' \circ k = c\rho/\kappa$. Then the solutions of (1.2) and (1.3) are related by the equation $\partial u/\partial t = k \circ v$ provided the initial data are related by $\varphi(k(v(0, x))) = \Delta_x u(0, x)$.

In [8], using a finite-difference scheme in x and t and a compactness method, Kamenomostskaya specifically studied equation (1.2) (more precisely, the equation satisfied by $\partial u/\partial t$, which is equivalent). In the present paper we have in mind more general equations such as

(1.4)
$$\sum_{i} D_{i}^{*} \varphi_{i}(D_{i}(\partial u/\partial t)) - \Delta_{x} u = f(t, x),$$

in a cylinder $(0, T) \times \Omega$ subject to an initial condition and various types of boundary conditions, where each D_i is a linear differential operator with formal

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