Parabolic type Monge-Ampère equation with zero initial boundary value

Li Chen

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Abstract

The initial boundary value problem of parabolic Monge-Ampère equation we are dealing with is \(-u, \det D_x^2u = f\) in \(Q := \Omega \times (0, T]\), \(u = 0\) on \(\partial_{\Omega}Q\) where \(\Omega \subset \mathbb{R}^n\) is a bounded convex set, \(f\) is a nonnegative bounded measurable function defined on \(Q\). The existence and uniqueness of generalized solution of the above problem is proved through geometric method.

1. Introduction

In 1958, A. D. Aleksandrov [1] gave the definition of the generalized solution of Monge-Ampère equation \(\det D_x^2u = f\) in \(\Omega\), \(u = \varphi\) on \(\partial\Omega\), where \(D_x^2u\) is the Hessian matrix of a function \(u\), by means of the gradient mapping of a convex function, and obtained its existence and uniqueness:

**Definition A.** Let \(\Omega\) be a bounded strictly convex domain in \(\mathbb{R}^n\), \(u\) be a convex function defined on \(\Omega\), \(\nabla u\) denote the gradient mapping of \(u\) : \(\nabla u(y) = \{\rho \in \mathbb{R}^n|u(x) \geq u(y) + \rho(x - y), \forall x \in \Omega\}\). \(u\) is said to be a generalized solution of \(\det D_x^2u = f\) in \(\Omega\), if \(|\nabla u(U)| = \int_U f(x) dx\), \(\forall\) Borel set \(U \subset \Omega\), where \(|\cdot|\) is the Lebesgue measure.

**Theorem A.** If \(f\) is a nonnegative bounded measurable function and \(\varphi \in C(\partial\Omega)\), then there exists a unique generalized solution of \(\det D_x^2u = f\) in \(\Omega\) which satisfies \(u|_{\partial\Omega} = \varphi\).

Later, in 1976, N. V. Krylov [5] introduced three kinds of parabolic analogues of Monge-Ampère equation:

\[
\begin{align*}
\det(D_{x,t}u - \delta_{tt}u_t) &= f^*(x,t), \\
\det(D_t^2u) &= [(f(x, t) + u_t)_t]_t, \\
-u_t \det(D_t^2u) &= f^{n+1}(x, t).
\end{align*}
\]


†Keywords. generalized solution, Legendre transformation, convex-monotone function, existence, uniqueness.
Monge–Ampère equation $\det D^2 u = f$ played an important role in the proof of Aleksandrov maximum principle for second-order elliptic equations. In 1985, [4], Kaising Tso's proof of Aleksandrov–Bakel'man type maximum principle for second-order parabolic equations indicates that $-u_t \det D^2 u = f$ is the appropriate analogue of Monge–Ampère equation in a sense. It also relates to a kind of curvature flow problem $-\frac{\det D^2 u}{(1 + |Du|^2)^{n-2}} = f$ whose generalized solutions would be discussed in our following papers.

In this paper, we consider the following initial boundary value problem

$$-u_t \det D^2 u = f(x,t) \text{ in } Q$$

$$u = 0 \text{ on } \partial_0 Q$$

(1.1)

(1.2)

Our definition of the generalized solution is from paper [8] which belongs to Rouhuai Wang and Guanglie Wang:

The Legendre transformation generated by $u(x,t)$ is: $L_u: (x,t) \in Q \mapsto (\rho, h) \in \mathbb{R}^n \times \mathbb{R}, \rho \in \nabla u(x,t)$, $h = \rho \cdot x - u(x,t)$, where $u(x,t) \in C(Q)$ is a convex-monotone function, i.e. $u$ is convex in $x$ and non-increasing in $t$.

Definition 1.1. A convex-monotone function $u \in C(Q)$ is said to be a generalized solution of (1.1), if the Radon measure in $Q$ defined by

$$\omega_u(E) = |L_u(E)| \text{ for any Borel set } E \text{ of } Q$$

is absolutely continuous and its Radon-Nikodym derivative is equal to $f$ in $Q$, where $|\cdot|$ denotes the $n+1$-dimensional Lebesgue measure. $u \in C(Q)$ is said to be a generalized solution of (1.1), (1.2) if it is a generalized solution of (1.1) and $u = 0$ on $\partial_0 Q$.

The result we obtained in this paper is:

Theorem 1.1. Let $\Omega \subset \mathbb{R}^n$ be a bounded convex set and $f$ be a nonnegative bounded measurable function defined on $Q$. Then there exists a unique generalized solution of problem (1.1), (1.2).

There are also other definitions of generalized solution of problem (1.1), (1.2). N. V. Krylov in his paper [5] gave a kind of generalized solution obtained from a sequence of convex functions defined on $\Omega$. In a sense, it is an approximate generalized solution which is not completely compared to the elliptic case. In 1992, J. L. Spiliotis [9] proved the existence of another kind of generalized solution of (1.1), (1.2) with probability method on condition that $\Omega \subset \mathbb{R}^n$ is a uniformly convex open set, $\partial \Omega \in C^2$, $f \in C(\overline{\Omega} \times [0, \infty))$, $f \geq 0$ and $f = 0$ on $\partial \Omega \times [0, \infty]) \cup (\overline{\Omega} \times [T, \infty))$, $Df, Duf \in C(\overline{\Omega} \times [0, \infty))$. In [9], the author specifically pointed out that he hadn't have the uniqueness and regularity of it. Compare our result, Theorem 1.1, with J. L. Spiliotis'. The former is better, not only because of its weaker hypothesis, but also better results, existence and uniqueness. The main reason is in the definition of the generalized
solution. In a sense, in J. L. Spiliotis' definition, variables $x$ and $t$ were separated, and in the
definition of [8], Legendre transformation treats $x$ and $t$ as a unity. So in our opinion, [8]'s
definition is better. Under the assumption of regular data, paper [7] had already get the
regularity of [8]'s generalized solution. We will get the $W^{1,1}_\text{loc}$ regularity of it under weaker
conditions in our succeeding paper.

The paper is arranged in the following way: In § 2, we prove the comparison principle and
uniqueness of a generalized solution by geometric method involving ideas by K. S. Tso [4]. §
3 is devoted to the Hölder continuity of generalized solution in $t$, which plays a main role in §
4, in the proof of the existence result. Our proof is parallel to the elliptic case which was given
by I. Ya. Bakel'man [2]. The idea is an approximation by convex-monotone polyhedron. It
is worth pointing out that the construction of convex-monotone polyhedron and its property
after Legendre transformation are carefully scrutinized.

2. Comparison principle and uniqueness

The Geometric Property of Legendre transformation:

For convex-monotone function $u \in C(Q)$, let $L_u : Q \ni (x, t) \rightarrow (p, h), p \in \nabla u(x, t), h = p \cdot x - u(x, t)$, be the Legendre transformation generated by $u$. If $t \leq \bar{t}$, it holds that, for
\begin{align*}
  u(x, t) &\geqslant u(x, \bar{t}) \geqslant p \cdot (x - \bar{x}) + u(x, \bar{t}) \\
  &\geqslant p \cdot x - (p \cdot x - u(x, \bar{t})) \\
  &= p \cdot x - h
\end{align*}
and so $-h$ is the intercept of the supporting hyperplane of $u(x, \bar{t})$ at $x$.

The following proposition is obvious, so we omit the proof of it.

Lemma 2.1. $u$ is a convex-monotone function, $x_0 \in \Omega, p_0 \in \mathbb{R}^n$, $\tilde{u}(x, t) = u(x, t) + p_0 \cdot (x - x_0), \tilde{u}(x - x_0, t) = u(x, t)$, then \( \forall \) Borel set $E \subset Q$, we have
\begin{align*}
  L_u(E) &= L_{\tilde{u}}(E) + (p_0, p_0 \cdot x_0), \\
  \omega_u(E) &= \omega_{\tilde{u}}(E), \\
  \omega_u(E) &= \omega_{\tilde{u}}(E - (x_0, 0)),
\end{align*}
where $E - (x_0, 0)$ is the parallel transform.

We give an important lemma which will be the comparison principle and uniqueness.

Lemma 2.2. $u_1, u_2$ are convex-monotone function and $u_1, u_2 \in C(Q)$, if there is an open
set $G \subset Q$ such that $u_1 > u_2$ in $G$, $u_1 = u_2$ on $\partial G \setminus \{t = T\}$, denote $T_1 = \inf \{t | (x, t) \in G\}$, $T_2 = \sup \{t | (x, t) \in G\}$. Then \( \forall t_0 \in (T_1, T_2) \), we have
\begin{align*}
  L_{u_1}(G \cap \{t \leq t_0\}) &\subset L_{u_2}(G \cap \{t \leq t_0\}),
\end{align*}
\[ \omega_u(G \cap \{ t \leq t_0 \}) < \omega_u(G \cap \{ t \leq t_0 \}). \]

**Proof.** For all \((p_1, h_1) \in L_u(G \cap \{ t \leq t_0 \})\), there exists \((x_1, t_1) \in G \cap \{ t \leq t_0 \} \) such that \(p_1 \in \nabla u_1(x_1, t_1), h_1 = p_1 \cdot x_1 - u_1(x_1, t_1).\) From \(u_1 = u_2\) on \(\partial G \cap \{ t \leq t_0 \}\) and \(u_2(x_1, t_1) < u_1(x_1, t_1)\), hyperplane \(H = p_1 \cdot x - h_1\) must contact \(u_2\) in \(G \cap \{ t \leq t_0 \} \subseteq G \cap \{ t \leq t_0 \}\). Let \((x_0, t_0)\) be the point that makes \(t_0\) the minimum in the contact set. Then \(H(x, t_0)\) in the supporting plane of convex function \(u_2(x, t_0)\), namely, \(p_1 \in \nabla u_2(x_0, t_0).\) By the geometric property of Legendre transformation, we have \(L_{u_2}(x_0, t_0) = (p_1, h_1), i.e. (p_1, h_1) \in L_u(G \cap \{ t \leq t_0 \}).\)

Next we prove: \(\omega_{u_2}(G \cap \{ t \leq t_0 \}) < \omega_{u_2}(G \cap \{ t \leq t_0 \}).\)

\(\forall (x_0, t_0) \in G \cap \{ t = t_0 \}, \forall p_0 \in \nabla u_2(x_0, t_0),\) let \(\tilde{u}_2(x, t) = u_2(x, t) - p_0 \cdot (x - x_0), \tilde{u}_1(x, t) = u_1(x, t) - p_0 \cdot (x - x_0).\) By lemma 2.1, it suffices to prove that

\[ \omega_{\tilde{u}_2}(G \cap \{ t \leq t_0 \}) < \omega_{\tilde{u}_1}(G \cap \{ t \leq t_0 \}). \]

Let \(\tilde{u}_2(x - x_0, t) = \tilde{u}_2(x, t), \tilde{u}_1(x - x_0, t) = \tilde{u}_1(x, t)\) and, also by lemma 2.1, it suffices to prove that

\[ \omega_{\tilde{u}_2}(G \cap \{ t \leq t_0 \} - (x_0, 0)) < \omega_{\tilde{u}_1}(G \cap \{ t \leq t_0 \} - (x_0, 0)). \]

From the above transformations, \(\tilde{u}_1, \tilde{u}_2\) are convex-monotone functions defined on \(\mathcal{O} - (x_0, 0),\) and \(\tilde{u}_2(0, t_0) = \inf_{G \cap \{ t \leq t_0 \} - (x_0, 0)} u_2, \tilde{u}_2 < \tilde{u}_1\) in \(G - (x_0, 0),\) then \(\exists \eta > 0 s.t.\)

\[ \tilde{u}_1(x, t) > \tilde{u}_2(0, t_0) + 2\eta, (x, t) \in G \cap \{ t \leq t_0 \} - (x_0, 0) \]

Let \(\tilde{u}_2(x, t) = u_2(x, t) - \tilde{u}_2(0, t_0) - \eta, \tilde{u}_1(x, t) = u_1(x, t) - \tilde{u}_2(0, t_0) - \eta.\) Then we have \(\tilde{u}_2(0, t_0) = -\eta,\)

and \(\tilde{u}_1(x, t) > \tilde{u}_2(0, t_0) + 2\eta = \eta\) in \(G \cap \{ t \leq t_0 \} - (x_0, 0).\)

Let \(O = \{(y, s) \in \mathcal{O}: y < 0, s \leq t_0 \} \subseteq G \cap \{ t \leq t_0 \} - (x_0, 0),\) and then we have

\[ \tilde{u}_1(x, t) > \tilde{u}_2(y, s) + \eta, (y, s) \in O, (x, t) \in G \cap \{ t \leq t_0 \} - (x_0, 0). \]

Let \(A = \{(p, h): |p| \leq \frac{1}{d_0}, L_{\tilde{u}_2}(p, h) \in O,\} \), where \(d_0 = \sup \{|x - y|: (x, t), (y, t) \in G\}.\)

Now we claim that \(A \subseteq L_{\tilde{u}_2}(G \cap \{ t \leq t_0 \} - (x_0, 0)) \subseteq G \cap \{ t \leq t_0 \} - (x_0, 0)\) and \(|A| > 0).\)

In fact, \(\forall (p, h) \in A, \exists (y, s) \in O s.t. L_{\tilde{u}_2}(y, s) = (p, h),\) and \((p, h) \in L_{\tilde{u}_2}(G \cap \{ t \leq t_0 \} - (x_0, 0)).\) Note that, for a hyperplane \(H = p \cdot x - h,\)

\[ H = p \cdot x - h = p \cdot (x - y) + \tilde{u}_2(y, s) \leq \frac{1}{d_0} |x - y| + \tilde{u}_2(y, s) \leq \eta + \tilde{u}_2(y, s) < \tilde{u}_1(x, t), (x, t) \in G \cap \{ t \leq t_0 \} - (x_0, 0), \]

which indicates that \(H\) locates strictly lower than \(\tilde{u}_1\) in \(G \cap \{ t \leq t_0 \} - (x_0, 0).\) By the geometric property of Legendre transformation, we have \((p, h) \in L_{\tilde{u}_2}(G \cap \{ t \leq t_0 \} - (x_0, 0)).\)
Next, we show that $|A| > 0$. Consider a set $D = \{(p, h) : |\rho| \leq \frac{r}{dc}, d\rho|\rho| < \eta\}$ and, for all $(p, h) \in D$, let a hyperplane $H = p \cdot x - h$. Then we have
\[ \tilde{u}_s(0, t) = -\eta < -h = H(0, t), \quad \tilde{u}_s(x, t) = 0 > H \text{ on } \partial O \setminus \{t = t_0\}, \]
so $H$ must contact with $\tilde{u}_2$ in $O$. Let $(x_i, s_i)$ be the point that makes $s_i$ the minimum in the contact set. Then $H(x, s_i)$ is the supporting plane of convex function $\tilde{u}_s(x, s_i)$, namely, $p \in \nabla \tilde{u}_s(x_i, s_i)$. Thus $L_{\tilde{u}_s}(x_i, s_i) = (p, h)$, i.e. $(p, h) \in L_{\tilde{u}_s}(O)$ and so, $D \subset A$. Noting that
\[ |D| = a_n \int_0^\hat{c}\xi^{-\eta} r^{n-1} dr = a_n \frac{n(n+1)^{-\eta} d\hat{c}^n}{n} > 0, \]
we get $|A| > 0$.

**Theorem 2.1.** (Comparison principle) If $u, v \in C(\overline{Q})$ are generalized solutions of
\[
\begin{cases}
-u_t \det D^2 u = f & \text{in } Q \\
u = 0 & \text{on } \partial \phi Q
\end{cases}
\]
and
\[
\begin{cases}
-v_t \det D^2 v = g & \text{in } Q \\
v = 0 & \text{on } \partial \phi Q
\end{cases}
\]
separately, $f, g$, are nonnegative measurable functions and $f \geq g$ in $Q$, then $u \leq v$ in $Q$.

**Proof.** If there exists a point $(x_0, t_0) \in Q$ such that $u(x_0, t_0) > v(x_0, t_0)$, since $u = v = 0$ on $\partial \phi Q$ and $u, v \in C(\overline{Q})$, there must exist an open set $G \subset Q$ such that $(x_0, t_0) \in G$, $u(x, t) > v(x, t)$ in $G$ and $u = v$ on $\partial G \setminus \{t = T\}$. Then, by lemma 2.2,
\[ \int_{\cap (t \leq t_0)} f dx dt = \omega_d (G \cap (t \leq t_0)) < \omega_d (G \cap \{t \leq t_0\}) = \int_{\cap (t \leq t_0)} g dx dt, \]
which is impossible by $f \geq g$ in $Q$.

The uniqueness of generalized solution can be easily obtained from the comparison principle.

**Theorem 2.2.** If $u_1, u_2 \in C(\overline{Q})$ are generalized solution of problem (1.1) (1.2), then $u_1 = u_2$ in $\overline{Q}$.

3. Hölder continuity of generalized solutions

In this section we will prove the Hölder continuity in $t$ of the generalized solution to problem (1.1), (1.2), which is the substantial ingredient in the proof of existence of the generalized solution. Here in the next theorem we only require that $f \in L^p$ with $p > 1$.
Theorem 3.1. If $u$ is the generalized solution of (1.1), (1.2) and $f(x, t) \in L^p(Q)$ for some $p > 1$, then

$$|u(x, t_1) - u(x, t_2)| \leq C|t_1 - t_2|^{\frac{1}{p'}}\quad x \in \Theta, t_1, t_2 \in [0, T].$$

where $C = C(n, d, [f]_{L^p})$, $q$ is the dual exponent of $p$ and $d$ is the diameter of $\Theta$.

Proof. $\forall x_0 \in \Theta, \forall t_1, t_2 \in [0, T], t_1 < t_2$, let $\Pi(x)$ be the supporting hyperplane of $u(x, t_1)$ at $x_0$. Then $\forall x \in \Theta, \Pi(x) \leq u(x, t_1)$. Specially, we have $u(x_0, t_2) < u(x_0, t_1)$. Let $\bar{u}(x, t) = u(x, t) - \Pi(x)$, $P_n = \{(x, t) \in \Theta \times [0, t] | u \leq \Pi(x)\}$ and then $\bar{u} \leq 0$ in $P_n$. Let $M = \sup_{x \in \Theta} \bar{u} = \bar{u}(x, t^*)$. Make another transformation, $\tilde{u}(x - x^*, t) = \bar{u}(x, t)$. It can be proved that

$$D = \{(p, h) : |p| \leq M, d|p| < h < M\} \subset A = \{(p, h) : |p| \leq M, L \tilde{u}(p, h) \in P_n, (x^*, 0) \subset \Lambda = \{(p, h) : |p| \leq M, d|p| < h < M\}. \subset L \tilde{u}(P_n, (x^*, 0))$$

The latter inclusion relation is obvious. It remains to prove $D \subset A$. $\forall (p, h) \in D$, consider a hyperplane $H = p \cdot x - h$,

$$\tilde{u}(0, t^*) = -M < -h = H(0, t^*)$$

$$\tilde{u}(x, t) = 0 > H(x, t), \text{on}\ \partial_p(P_n, (x^*, 0))$$

where $\partial_p(P_n, (x^*, 0))$ is the parabolic boundary of $P_n, (x^*, 0)$. So $H$ must contact with $\tilde{u}$ in $P_n, (x^*, 0)$. Let $(y, r)$ be the point that makes $r$ the minimum in the contact set, then $H(x, r)$ is the supporting hyperplane of convex function $\tilde{u}(x, r)$. Thus

$$L \tilde{u}(y, r) = (p, h) \in A.$$

By lemma 2.1, we have

$$\int_{\Theta \times (t_1, t_2)} dpdh \geq \int_{\Theta \times (t_1, t_2)} dpdh \geq \int_{\Theta \times (t_1, t_2)} \frac{|D|}{n(n+1)} M^{n+1} d^n,$$

that is,

$$\sup_{x \in \Theta} (\Pi(x) - u(x, t_2)) = M \leq \left(\frac{|D|}{\sigma_n} n(n+1)d^n\right)^{\frac{1}{n+1}},$$

where

$$|D| = \int_{\Theta \times (t_1, t_2)} dpdh = \int_{\Theta \times (t_1, t_2)} f dx dt.$$

By the Hölder inequality, we have

$$\int_{\Theta \times (t_1, t_2)} f dx dt \leq \|f\|_{L^p} (|t_1| + t_2)^{\frac{1}{p}} + \frac{1}{q} = 1.$$
Then
\[
\sup(\mathcal{P}(x) - u(x, t)) \leq C(n)\|f\|_{L^p_{L^r}} \|d^{\alpha r + \nu w}\|_{L^q_{L^s}} |t_s - t|^{\nu w}.\]
Thus we complete the proof.

4. Existence

In this section, we turn to prove the existence of a generalized solution by approximation. To get the uniform convergence, we have to suppose \( f \) has compact support in \( x \) at first. Then construct another approximation problem to remove our requirement on \( f \).

**Theorem 4.1.** Let \( \Omega \) be a bounded convex set in \( \mathbb{R}^n \) and \( f \) be a nonnegative bounded measurable function with support \( Q = \Omega \times (0, T) \) for a compact subset \( \Omega' \) of \( \Omega \) with \( d(\Omega', \Omega) = \delta \). Then (1.1), (1.2) admit a unique generalized solution and

\[
|u(x, t) - u(x, t)| \leq L|x_1 - x_2|, \quad x_1, x_2 \in \overline{\Omega},
\]

\[
|u(x, t) - u(x, t)| \leq C|t_s - t|^{\nu r}, \quad t, t_s \in [0, T],
\]

where \( L = L(n, \delta, \text{diam} \Omega, \sup f) \), \( C = C(n, \text{diam} \Omega, \sup f) \) are positive constants.

We need some preparations to prove Theorem 4.1.

**Construction of the convex-monotone polyhedron defined on \( \overline{Q} \):**

1. **Step 1.** Let \( X \in \Omega, 1 \leq k \leq l, Y \in \partial \Omega, 1 \leq i \leq m \) be points in \( \Omega \) which satisfy that \( \{X_k\} \subset \Omega' \) are interior points of the convex polyhedron \( P \subset \Omega \) whose vertices are \( \{Y_i\}^m_{i=1} \). Thus \( P \times (0, T) \) is a convex cylinder in \( \mathbb{R}^{n+1} \), which is denoted by \( P_t \). Let \( \{t_i\}^n_{i=1} \) satisfy \( 0 = t_0 < t_1 < \cdots < t_n = T \). We give the following notations, \( B_{i0} = (Y_i, t_i), B^0_{i0} = (X_i, t_i = 0) \in \partial P_t, A_{i0} = (X_i, t_i) \in P_t, j > 0 \).

2. **Step 2.** We dissect \( P_t \) into simplices in the following way.

First, dissect each section of \( P_t, P \times (t_i), j = 0, 1, \cdots, n \), in the same manner so that the vertices of each \( n \)-simplex \( \{a_k, a_l, \cdots, a_k\}, r = 1, \cdots, M \), are subset of \( \{(Y_i, t_i)\}^m_{i=1} \cup \{(X_i, t_i)\}^m_{i=1} \).

Second, between each pair of hyperplane \( \{t = t_i-1\}, \{t = t_i\} \), connect points \( (X_i, t_i-1), (X_i, t_i), (Y_i, t_i), (Y_i, t_i) \) with segments. Now we obtain that \( P \times [0, T] \) has been divided into some columns \( \{a_k, a_l, \cdots, a_k\} \times \Gamma \), connect points \( (Y_i, t_i-1), (X_i, t_i), \) on the manner that all the segments in \( \{t_i-1, t_i\} \) with vertices \( B_{ij} \) are on the boundary of \( P_t \). Up to now, we have obtained a finite \( (n+1) \)-simplex \( \{b_k, b_l, \cdots, b_k\}, r = 1, \cdots, N \). Through the above process, we obtain a dissection of \( P_t \) with vertices \( \{(Y_i, t_i), (X_i, t_i)\} \).

3. **Step 3.** The convex-monotone polyhedron \( Z \) on \( P_t \) is that \( Z \in C(P_t) \), convex in \( x \), \( Z(x, t) \) strictly decreasing in \( t \) for \( x \in P \), affine on each \( \{b_k, b_l, \cdots, b_k\} \subset P_t \). Namely, the projections of the vertices of \( Z \) on hyperplane \( \{Z = 0\} \) are \( \{(Y_i, t_i), (X_i, t_i)\} \). (Here we use the same notation \( Z \) to represent the convex-monotone polyhedron and the function determined it.)
Consequently, after Legendre transformation generated by $Z$, according to the dissection, $P_T$ has the following properties:

1. $|L_x(A_k)| = 0$, $k=1,\ldots, l$, $j=1,\ldots, h$.

2. If $(a_0, a_1) \in (t = t_j)$ for some $j=1,\ldots, h$, where $(a_0, a_1)$ is a 1-dimensional face of $(b_0, b_1, \ldots, b_{k+1})$, $r=1,\ldots, N$, then $|L_x((a_0, a_1))| = 0$.

If $(c_0, c_1) \in P \times (t_{j-1}, t_j)$ for some $j=1,\ldots, h$, where $(c_0, c_1)$ is a 1-dimensional face of $(b_0, b_1, \ldots, b_{k+1})$, $r=1,\ldots, N$ and $c_0 \in (t = t_{j-1}), c_1 \in (t = t_j)$, then $|L_x((c_0, c_1))| = 0$ needn't to be 0. In case of $(A_1, A_2) \subset (c_0, c_1)$ with $A_1 \in (t = t^1), A_2 \in (t = t^2), t^1 < t^2$, we have

$$|L_x((A_1, A_2))| = \frac{t^2 - t^1}{t_j - t_{j-1}} |L_x((c_0, c_1))|.$$

3. If $(d_0, d_1, \ldots, d_i)$, $i=2,\ldots, n+1$, is an $i$-dimensional face of $(b_0, b_1, \ldots, b_{k+1})$, $r=1,\ldots, N$, then $|L_x((d_0, d_1, \ldots, d_i))| = 0$. Notice that $(d_0, d_1, \ldots, d_{i+1})$ is $(b_0, b_1, \ldots, b_{k+1})$.

In fact we can prove them in the following.

1. Let $L_x(A_0) = E$. Since $p \in \nabla Z(A_0)$, $h = p \cdot X_0 - Z(A_0)$ holds for any $(p, h) \in L_x(A_0)$, we have that $E$ is a bounded subset of some $n$-dimensional hyperplane. So $|L_x(A_0)| = 0$.

2. By [8] Prop.1.1, note that $\forall (p, h) \in L_x((a_0, a_1))$, $\exists (x_0, t_0), (x_1, t_1) \in (a_0, a_1)$ such that $\nabla Z(x_0, t_0) = p$ and $p \cdot x_0 - Z(x_0, t_0) = p \cdot x_1 - Z(x_1, t_1)$. Thus $|L_x((a_0, a_1))| = 0$.

$\forall (p^1, h^1) \in L_x(A_1), H^3(x) = p^1 \cdot x - h^1$ is the supporting plane of $Z$ at $A_1$. By the fact that $Z$ is affine on each simplex, we can suppose $Z(A_2) - Z(A_1) = q(t^2 - t^1)$, where $q$ is a constant depending on $(c_0, c_1)$. Then

$$H^3(x) = p^1 \cdot x - h^1 + Z(A^2) - Z(A^1) = p^1 \cdot x - h^1 + q(t_2 - t_1)$$

is the supporting plane of $Z$ at $A_2$, that is to say $\nabla Z(A_1) = \nabla Z(A_2), (p^1, h^1 - q(t^2 - t^1)) \in L_x(A_2)$ and $h$ is affine in $t \in (t_{j-1}, t_j)$. So we have

$$|L_x((A_1, A_2))| = \int_{(p^1, h^1) \in L_x((A_1, A_2))} dp \int_{L_x((c_0, c_1))} dh = \int_{(p^1, h^1) \in L_x((c_0, c_1))} dp \int_{L_x((c_0, c_1)) \cap (p^1, h^1)} dh = \frac{t^2 - t^1}{t_j - t_{j-1}} |L_x((c_0, c_1))|.$$

3. Since $(X_0) \subset \Omega$ and $Z$ is convex in $x$, we have $\forall p \in \nabla Z(P_T), |p| \leq C(\sup |Z|, \delta)$. When $i \geq 2$, since $Z$ is affine on $(d_0, d_1, \ldots, d_i)$, we have $H^3(\nabla Z((d_0, d_1, \ldots, d_i))) = 0$. Noting that $\forall (p, h) \in L_x((d_0, d_1, \ldots, d_i))$, $|h| = |p \cdot x - Z(x, t)| \leq C(p, \sup |Z|) = C(\sup |Z|, \delta)$, we have $|L_x((d_0, d_1, \ldots, d_i))| = 0$.

Construction of the approximation problem:
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By the above process, we get $I$ (a finite integer) "good" sets $l_0, \beta=1,\cdots, I$, whose image by Legendre transformation might have positive measure, with $H^{n+1}(l_0)=0$, $\forall \beta \in [1, I]$, and $l_0 \cap l_\beta=\emptyset$. So $\exists \{U_\beta\}_{\beta=1}^I \subset R^{n+1}$ satisfies: $l_\beta \subset U_\beta$ and $U_\beta \subset P \times \{t_{i-1}, t_i\}$ for some $j$, $|U_\beta| \neq 0$, $\bigcup_{\beta=1}^I U_\beta = P \times [0, T]$, and $\forall \beta, \beta' \in [1, I]$, $U_\beta$ and $U_{\beta'}$ have no common interior.

Here we point out that from the construction of $\{U_\beta\}$, $\{l_0\}$, any subset of $Q$ can be approximated by $\{U_\beta\}$ if the density of $\{X_\xi\}, \{Y_\xi\}, \{t_\xi\}$ is sufficiently large.

Let $\sigma_\xi = \int_{U_\xi} f dx dt > 0$, $\beta=1,\cdots, I$. Since $f$ has support $\Omega \times (0, T)$, we have

$$\sum_{\beta=1}^I \sigma_\beta = \int_{\Omega} f dx dt = F.$$

To prove Theorem 4.1, we first get the existence of convex-monotone polyhedron.

**Theorem 4.2.** There exists a convex-monotone polyhedron $Z(x, t)$ with vertices $Z(A_\alpha), j \neq 0, Z(B_\alpha)$ and $Z(B_\alpha^0)$ such that

$$Z(B_\alpha) = Z(B_\alpha^0) = 0,$$

$$|LZ(U)\cup_{\alpha \in \alpha_j} | = |LZ(U)\cup_{\alpha \in \alpha_j} | \leq \sum_{\alpha \in \alpha_j} \sigma_\alpha, \quad k=1,\cdots, l, j=1,\cdots, h,$$

where $\alpha_j \subset [1, I]$ contains those $\beta$ such that $l_\beta \subset P \times (t_{i-1}, t_i)$ with $A_\alpha$ as its vertices, and the following estimates hold

$$|Z(x, t_0) - Z(x, t)| \leq L|x_0 - x|,$$

$$|Z(x, t_0) - Z(x, t)| \leq C|t_0 - t|^\frac{1}{n+1},$$

where $L$ depends on $n, \delta, \text{diam} Q$, $\sup f$, and $C$ on $n, \text{diam} Q$, $\sup f$.

**Proof.** Let $S$ be a set of convex-monotone polyhedrons such that each $Z \in S$ satisfies the followings:

1) The vertices of $Z$ are $Z(A_\alpha), Z(B_\alpha), Z(B_\alpha^0)$.
2) $|LZ(U)\cup_{\alpha \in \alpha_j} | = |LZ(U)\cup_{\alpha \in \alpha_j} | \leq \sum_{\alpha \in \alpha_j} \sigma_\alpha, \quad k=1,\cdots, l, j=1,\cdots, h.$
3) $Z(B_\alpha) = Z(B_\alpha^0) = 0$.

$\forall X_\xi \in \{X_\xi\}, \forall \omega \in [0, T]$, let $Z_\xi(x, \omega)$ be a cone whose interior vertices is a single point $Z_\xi(x_\xi, \omega) = -\xi_\omega$ and $Z_\xi(x, \omega) = 0$ on $\partial P$. Then, if $\epsilon$ is sufficiently small, we have $Z \in S$, namely, $S \neq \emptyset$.

$\forall Z \in S$, convex in $x$ and decreasing in $t$, we can prove

$$-\left(\frac{F}{\partial t}n(n+1)\right)^{\frac{1}{n+1}} \leq Z \leq 0,$$

(4.1)
where $\sigma_n$ is the volume of unit sphere and $d$ is the diameter of $P$. In fact, the convex \-monotonicity of $Z$ contributes the latter inequality of (4.1). To prove the former inequality, suppose $M=\sup_{\partial P}|Z|=-Z(x_0, t_0)$. Let $\tilde{Z}(x-x_0, t)=Z(x, t)$. It can be proved that

$$D=\{(p, h) : |p|\leq \frac{M}{d}, d|p|<h<M\}$$

$$A=\{(p, h) : |p|\leq \frac{M}{d}, L^2(p, h)\in P_r-(x_0, 0)\in L^2(P_r-(x_0, 0)).$$

Since the latter inclusion relation is obvious, we only need to prove $D\subset A$. \forall $(p, h) \in D,$ consider a hyperplane $H=p \cdot x-h$,

$$\tilde{Z}(0, t_0)=-M<-h=H(0, t),$$

$$\tilde{Z}(x, t)=0>H(x, t), \text{ on } \partial_b(P_r-(x_0, 0)).$$

So $H$ must contact with $\tilde{Z}$ in $P_r-(x_0, 0)$. Let $(y, r)$ be the point that makes $r$ the minimum in the contact set, then $H(x, r)$ is the supporting hyperplane of convex function $\tilde{Z}(x, r)$. Thus

$$L_\tilde{Z}(y, r)=(p, h) \in A.$$

By Lemma 2.1, we have

$$F=\int_{\partial(P_r)} dpdh=\int_{\partial(P_r-(x_0, 0))} dpdh \geq |D|=\frac{\sigma_n}{n(n+1)} M^{n+1} d^{-n},$$

which means we have completed the proof of (4.1). Noting that $(X_s) \subset \Omega'$, we have

$$|Z(x_1, t)-Z(x_2, t)| \leq L|x_1-x_2|,$$

where $L=\delta^{n+1}\left(\frac{F}{\sigma_n n(n+1)d^n}\right)^{\frac{1}{n+1}}.$

Another prior estimate for $Z$ is the Hölder continuity in $t$ which can be proved similarly to the proof of Theorem 3.1. The estimate is that \exists $C(n,d, \sup f)>0$ such that

$$|Z(x, t_1)-Z(x, t_2)| \leq C|t_1-t_2|^{\frac{1}{n+1}} \quad \forall t_1, t_2 \in [0, T]. \tag{4.2}$$

However, note that the function we considered here is the convex monotone polyhedron. The Legendre transformation determined by which is something special (see Properties 1-3 in the beginning of the Construction of the convex monotone polyhedron defined on $\Omega$). For the completeness, we prove (4.2) below. \forall $t_1, t_2 \in [0, T], t_1 < t_2, \forall x_0 \in P$, by the convexity of $Z$ in $x$, \exists $p \in \nabla Z(x_0, t_1)$ s.t.

$$H=Z(x_0, t_1)+p \cdot (x-x_0) \leq 0 \text{ on } \partial P.$$

Let $\overline{Z}(x, t)=Z(x, t)-Z(x_0, t_1)-p \cdot (x-x_0)$ and again use the method of [4] Prop.2.1. Now
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\[ P_{(x_0, t_0)} = \{(x, t) \in P \times (t_1, t_2) \mid Z \leq 0 \} \] is the domain. Let \((x_i, t_i)\) be the point that \(Z(x_i, t_i)\) achieve its minimum in \(\{t = t_i\}\). We have

\[
Z(x_0, t_0) - Z(x_1, t_2) \leq \left( \frac{|D_{ij}|}{d_n} n(n+1) d^2 \right)^{\frac{1}{2}},
\]

where

\[
|D_{ij}| \leq \int_{S_{x}} \frac{d^n}{d^n} \, dpdh = \int_{S_{x}} \frac{d^n}{d^n} \, dpdh.
\]

Suppose \((t_1, t_2) \subset (t_i, t_0)\). By properties 1-3, we have

\[
\int_{S_{x}} \frac{d^n}{d^n} \, dpdh = \int_{S_{x}} \frac{d^n}{d^n} \, dpdh + \int_{S_{x}} \frac{d^n}{d^n} \, dpdh + \cdots + \int_{S_{x}} \frac{d^n}{d^n} \, dpdh + \int_{S_{x}} \frac{d^n}{d^n} \, dpdh
\]

\[
= \frac{t_0 - t_1}{t_{n+1} - t_{n+1}} \int_{S_{x}} \frac{d^n}{d^n} \, dpdh + \int_{S_{x}} \frac{d^n}{d^n} \, dpdh + \cdots + \int_{S_{x}} \frac{d^n}{d^n} \, dpdh
\]

\[
\leq \sup f \cdot d^n \cdot (t_{n+1} - t_1 + t_{n+2} - t_{n+1} + \cdots + t_n - t_{n-1})
\]

\[
= \sup f \cdot d^n \cdot |t - t_1|.
\]

Then

\[
Z(x_0, t_1) - Z(x_1, t_2) \leq C(n)(\sup f)^{\frac{1}{2}}\frac{d^n}{d^n} |t - t_1|^{\frac{1}{2}}.
\]

From the fact that \(Z\) is decreasing in \(t\)

\[
0 < Z(x_0, t_1) - Z(x_0, t_2) = Z(x_0, t_1) - Z(x_1, t_2) + Z(x_1, t_2) - Z(x_0, t_2)
\]

\[
\leq Z(x_0, t_1) - Z(x_1, t_2) \leq C \cdot |t - t_1|^{\frac{1}{2}}.
\]

Consequently, (4.2) has been proved by the fact \(Z(x_i, t_0) = \min_{t=t_0} Z(x, t_0)\).

\(V(Z) \in S\), by Ascoli-Arzelà lemma, there exists a subsequence \(\{Z_{kl}\}\) such that \(Z_{kl}\) uniformly converge to \(Z \in S\) in \(C(\bar{P}_T)\). Thus, \(S\) is a compact set of \(C(\bar{P}_T)\). Let \(V(Z)\) be the volume of \(Z\), (its lower base is \(Z\), its upper base is \(Z = 0\)). \(V(Z)\) is a continuous function on \(Z \in S\), so there exists a \(\bar{Z} \in S\) such that

\[
V(\bar{Z}) = V_0 = \sup_{Z \in S} V(Z) < +\infty.
\]

Now we claim that \(\bar{Z}\) is the convex monotone polyhedron which solved theorem 4.2.

Otherwise, we have \(|L_{Z}(\cup_{k=1}^{h} \bar{a}_{jk})| \leq \sum_{k=1}^{h} \bar{a}_{jk}, k=1,\cdots, l, j=1,\cdots, h\), and there exist an \(A_{i,j,h}\) s.t.
\[ |Lz(\bigcup_{\beta \in \Delta_{A,j}} g_{\beta})| \leq \sum_{\beta \in \Delta_{A,j}} \sigma_{\beta}. \]

Note that \( \bar{Z} \) is strictly decreasing in \( t \) and displace \( \bar{Z} \) (\( X_0, t_0 \)) in a distance of sufficiently small \( \varepsilon_0 \) by the new convex-monotone polyhedron \( \overline{Z}_{\varepsilon_0} \). By the special construction of \( \bar{Z}_\varepsilon, \) \( \bar{Z}_\varepsilon \) is different from \( \bar{Z} \) only at \( a_{k,\varepsilon_0,j} \). Obviously, \( \overline{Z}_{\varepsilon_0} \) converges uniformly to \( \bar{Z} \) as \( \varepsilon_0 \to 0 \). By [8] Prop. 1.2, we have \( \omega_{\varepsilon_0} \to \omega \bar{Z} \), so that

\[ |Lz(\bigcup_{\beta \in \Delta_{A,j}} \beta)| \leq \sum_{\beta \in \Delta_{A,j}} \sigma_{\beta}, \quad k=1, \ldots, l, \quad j=1, \ldots, h. \]

In particular, the above inequality holds with \( a_{k,\varepsilon_0} \).

On the other hand, \( \mathcal{V}(\overline{Z}_{\varepsilon_0}) > \mathcal{V}(\bar{Z}) \) and \( \overline{Z}_{\varepsilon_0} \in S \), which is impossible. Thus the assertion on \( \bar{Z} \) is true.

**Proof of Theorem 4.1.** Increase the density of the net of points \( \{Y_i\}, \{X_i\}, \{t_i\} \) such that \( \{X_i\} \subset \Omega' \). By theorem 4.2, we have a sequence of convex-monotone polyhedrons \( \{u_{n}\} \subset C(\bar{Q}) \) (here the sequence needn’t to be unique because we haven’t obtained the uniqueness of convex-monotone polyhedron in theorem 4.2) which is uniformly Lipschitz continuous in \( x \),

\[ \frac{|u_{n}(x_1, t) - u_{n}(x_2, t)|}{|x_1 - x_2|} \leq C(\delta, n, d, \text{sup} \ f), \]

and is uniformly Hölder continuous in \( t \),

\[ \frac{|u_{m}(x, t) - u_{m}(x, t_1)|}{|t - t_1|^{1/\alpha}} \leq C(n, d, \text{sup} \ f). \]

Thus, by Ascoli-Arzelà lemma, there exists a subsequence \( \{u_{n}\} \) (still denoted by \( \{u_{n}\} \)) uniformly converging to some \( u \in C(\bar{Q}) \). By [8] Prop. 1.2, we have \( u_{n} \to u \) in \( Q \).

On the other hand, \( \omega_{\text{m}} \left( \bigcup_{\beta \in \Delta_{B}} \beta \right) = \sum_{\beta \in \Delta_{B}} \sigma_{\beta} = \int_{\bigcup_{\beta \in \Delta_{B}}} \omega_{\text{d}x} \) \( fdxdt \), with \( \bigcup_{\beta \in \Delta_{B}} = Q \). It remains to prove there exists a subsequence \( \{u_{m}\} \) (still denoted by \( \{u_{n}\} \)) which converges to a Radon measure \( \mu \) defined by \( \mu(E) = \int_{E} f dxdt \), \( \forall \ \text{Borel } E \subset Q \). For each compact \( K \subset Q \), \( \forall \ m \in N, \ \exists \ (A_{k, j}^{x_{0}}), (A_{k, j}^{y_{0}}) \subset (A_{k}^{x}), \ k=1, \ldots, l, j=1, \ldots, h \), such that \( \bigcup_{\beta \in \Delta_{A_j}} U_{\beta} \subset K \subset \bigcup_{\beta \in \Delta_{A_j}} U_{\beta} \) and \( \bigcup_{\beta \in \Delta_{A_j}} U_{\beta} \cap \bigcup_{\beta \in \Delta_{A_j}} U_{\beta} \to 0, \ (m \to \infty) \).

Therefore \( \forall \ \varepsilon > 0 \), we have

\[ \lim_{m \to \infty} \sup_{\beta \in \Delta_{A_j}} \mu_{\text{d}x} \left( \bigcup_{\beta \in \Delta_{A_j}} U_{\beta} \right) \leq \lim_{m \to \infty} \sup_{\beta \in \Delta_{A_j}} \mu_{\text{d}x} \left( \bigcup_{\beta \in \Delta_{A_j}} U_{\beta} \right) \leq \lim_{m \to \infty} \sum_{\beta \in \Delta_{A_j}} \int_{U_{\beta}} f dxdt \leq \mu(K) + \varepsilon. \]

Similarly, for each relatively compact open set \( G \subset Q, \ \forall \ m, \ \exists \ (A_{k, j}^{x_{0}}), (A_{k, j}^{y_{0}}) \subset (A_{k}^{x}), \ k=1, \ldots, l, \ j=1, \ldots, h \), such that \( \bigcup_{\beta \in \Delta_{A_j}} U_{\beta} \subset G \subset \bigcup_{\beta \in \Delta_{A_j}} U_{\beta} \) and \( \bigcup_{\beta \in \Delta_{A_j}} U_{\beta} \cap \bigcup_{\beta \in \Delta_{A_j}} U_{\beta} \to 0, \ (m \to \infty) \).

Thus,
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\[ \liminf_{n \to \infty} \mu_n(G) \geq \liminf_{n \to \infty} \mu_n \left( \bigcup_{k \in \mathbb{N}} U_{x_k} \right) \]
\[ = \liminf_{n \to \infty} \sum_{k \in \mathbb{N}} \int_{U_{x_k}} f \, dx \, dt \geq \mu(G) - \varepsilon. \]

By the arbitrariness of \( \varepsilon \), we have \( \mu_n \to \mu \). Owing to \( \omega_{\mu_n} = \omega_n \), we get \( \omega_n = \mu \).

The initial boundary value condition \( u = 0 \) on \( \partial \Omega \) can be obtained directly from the construction of \( \mu_n \) and the fact that \( \mu_n \) uniformly converges to \( u \) in \( Q \). Hence, \( u \) is the generalized solution of (1.1), (1.2).

The uniqueness can be proved by Theorem 2.2.

**Proof of Theorem 1.1**

Theorem 2.2 ensures the uniqueness. Here we only need to prove the existence. The idea is an approximation by a generalized solution obtained from Theorem 4.1. Let

\[ f_n = \begin{cases} 
  f + \frac{1}{m} & \text{in } Q_n = \Omega_n \times (0, T], \\
  0 & \text{in } Q \setminus Q_n,
\end{cases} \]

where \( Q_n = \{ x \in Q | d(x, \partial \Omega) \geq \frac{1}{m} \} \). The \( f_n \) is a nonnegative bounded measurable function of \( Q \) with support \( \Omega_n \times [0, T] \).

Consider the approximation problem

\[ \begin{cases} 
  -(u_n) \det(D^2 u_n) = f_n & \text{in } Q, \\
  u_n = 0 & \text{on } \partial \Omega Q.
\end{cases} \] \hspace{1cm} (4.3)

By Theorem 4.1, there exists a sequence of unique generalized solutions \( u_n \) which has a uniform bound \( |u_n| \leq C(n, d, \sup f_n) \), and

\[ |u_n(x, t) - u_m(x, t)| \leq C|t_t - t_x|^{1+1}, \ x \in \Omega, \ t_1, t_2 \in [0, T], \] \hspace{1cm} (4.4)

where \( C \) depends on \( n, d \) and \( \sup f \).

On the other hand, \( \forall \) compact set \( K \subseteq \Omega \), \( u_m \) has a uniform Lipschitz constant in \( x \) (depending on \( K \)), a uniformly Hölder module in \( t \). By Ascoli-Arzelà lemma, there exists a subsequence of \( \{u_n\} \), still denoted by \( \{u_m\} \), which uniformly converges to \( u \) in \( \Omega \times (0, T) \). Then by [8] Prop. 1.2,

\[ \int_Q g \, d\omega_{u_n} \to \int_Q g \, d\omega_u, \ \forall g \in C_0(Q), \ \text{supp} \, g \subseteq K. \]

We also have

\[ \int_Q g \, d\omega_u = \int_Q gf \, dx \, dt \to \int_Q gf \, dx \, dt, \ \forall g \in C_0(Q). \]

So, we have proved that \( u \) is the generalized solution of equation (1.1).
Now we turn to prove the boundary condition, i.e. \( \forall (x_0, t_0) \in \partial \Omega \), we have \( \lim \inf_{(x, t) \to (x_0, t_0)} u(x, t) = 0 \). By (4.4), we have

\[
|u(x, t_1) - u(x, t_2)| \leq C|t_1 - t_2|^{\frac{1}{m+1}}, \quad \forall x \in \Omega, \ t_1, t_2 \in [0, T].
\]  

(4.5)

Then \( \lim_{(x, t) \to (x_0, t_0)} u(x, t) = \lim_{t \to 0} u(x_0, t) = 0, \forall x_0 \in \Omega. \)

So we only need to prove \( \lim_{(x, t) \to (x_0, t_0)} u(x, t) = 0, \forall x_0 \in \partial \Omega. \)

\( \forall x_0 \in \partial \Omega, \) let \( u(x_0, t_0) = \lim_{(x, t) \to (x_0, t_0)} u(x, t). \) By (4.5), we have \( \lim_{(x, t) \to (x_0, t_0)} u(x, t) = \liminf_{x \to x_0} u(x, t_0). \)

We first prove that when \( x_0 \in \partial \Omega, \ u(x_0, t) \in C^{\frac{1}{m+1}}([0, T]). \) In fact, \( \forall t_1, t_2 \in [0, T], \ t_1 < t_2, \)

\[
u(x_0, t_1) = \lim_{x \to x_0} u(x, t_1) = \lim_{x \to x_0} \lim_{m \to \infty} u_m(x, t_1),\]

so \( \exists x_m \to x_0 \) s.t. \( u(x_0, t_1) = \lim_{m \to \infty} u_m(x_m, t_1). \) Because \( u(x_0, t_2) = \lim_{x \to x_0} \lim_{m \to \infty} u_m(x, t_2), \exists \{x_m\} \subset \{x_n\} \) s.t.

\[ \lim_{m \to \infty} u_m, (x_m, t_2) \text{ exists and }\geq u(x_0, t_2). \]

Here we denote \( \{x_m\} \) by \( \{x_n\}. \) Then \( \forall \varepsilon > 0, \exists M > 0 \) such that \( \forall m > M, \) we have

\[
0 \leq u(x_0, t_2) - u(x_0, t_1) \leq u_m(x_m, t_2) - u(x_0, t_1) + \varepsilon \leq u_m(x_m, t_2) - u_m(x_m, t_1) + |u_m(x_m, t_1) - u(x_0, t_1)| + \varepsilon \leq C|t_1 - t_2|^{\frac{1}{m+1}} + |u_m(x_m, t_1) - u(x_0, t_1)| + \varepsilon
\]

Let \( m \to \infty \) and note that \( \varepsilon > 0 \) in arbitrary, so that

\[
0 \leq u(x_0, t_2) - u(x_0, t_1) \leq C|t_1 - t_2|^{\frac{1}{m+1}}
\]

If \( u \equiv 0 \) on \( \partial \Omega \times [0, T], \) then \( \exists (x_0, t_0) \in \partial \Omega \times [0, T] \) s.t. \( u(x_0, t_0) < 0. \) If \( t_0 = 0 \) then

\[
0 > u(x_0, t_0) = \lim_{x \to x_0} u(x, t_0) = 0,
\]

which is impossible. Therefore \( \exists \tau > 0 \) s.t. \( u(x_0, t) < 0, \ t \in [t_0 - \tau, t_0] \subset [0, T]. \) We can suppose \( u(x_0, t_0 - \tau) > u(x_0, t_0). \) Otherwise, \( u(x_0, t_0 - \tau) = u(x_0, t_0). \) Then \( \exists \tau > 0 \) s.t. \( u(x_0, t) < 0, \ t \in [t_0 - \tau, t_0], \) and thus we can suppose \( u(x_0, t_0 - \tau - \tau) > u(x_0, t_0). \) Then after finite times there are two cases happen, one is \( \exists \tau > 0 \) s.t. \( u(x_0, t) < 0, \ t \in [t_0 - \tau, t_0] \) and \( u(x_0, t_0 - \tau) > u(x_0, t_0), \) the other is \( u(x_0, 0) < 0 \) which will not happen as we have proved.

By similar method used in [6] by Ogorlov, \( \forall t^* \in [t_0 - \tau, t_0], \) for sufficiently large \( M > 0, \)

\[
|\nabla u(x, t^*)|_{(\tau)} > M, \ x \in \Omega
\]
where $|\cdot|_{(a)}$ denotes the $n$-dimensional Lebesgue measure. Fix $i \in [t_0 - \tau, t_0]$, let $V(x, i)$ be a cone whose vertices are $u(x_0, t_0)$, and $V(x, i) = 0$ on $\partial \Omega$. So $V(x, t)$ is continuous by the continuity of $u(x_0, t_0)$ in $t$, and $V(x, t) > u(x, t)$, so that $L_V(\Omega \times [t_0 - \tau, t_0]) \cap Lu(\Omega \times [t_0 - \tau, t_0])$. We have $\exists \tilde{\Omega} \subset \Omega$ s.t.

$$\int_0^1 f dx dt \geq |L_V(\tilde{\Omega} \times [t_0 - \tau, t_0])| \geq |L_V(\tilde{\Omega} \times [t_0 - \tau, t_0])| \geq C(u(x_0, t_0 - \tau) - u(x_0, t_0)) \cdot M,$$

which is impossible since $M$ can be arbitrary large and $f$ is bounded. Thus we have completed the proof.

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References


Li Chen

Academy of Mathematics and System Sciences, CAS,
Beijing 100080, P. R. China
e-mail: dongchli@mx.amss.ac.cn