# RACSAM 

Rev. R. Acad. Cien. Serie A. Mat.
Vol. 96 (1), 2002, pp. 129-134
Matemática Aplicada / Applied Mathematics
Comunicación Preliminar / Preliminary Communication

# Interfaces in solutions of diffusion-absorption equations 

## S. Shmarev


#### Abstract

We study the properties of interfaces in solutions of the Cauchy problem for the nonlinear degenerate parabolic equation $u_{t}=\Delta u^{m}-u^{p}$ in $\mathbb{R}^{n} \times(0, T]$ with the parameters $m>1, p>0$ satisfying the condition $m+p \geq 2$. We show that the velocity of the interface $\Gamma(t)=\partial \overline{\{\operatorname{supp} u(x, t)\}}$ is given by the formula $\mathbf{v}=\left.\left[-\frac{m}{m-1} \nabla u^{m-1}+\nabla \Pi\right]\right|_{\Gamma(t)}$ where $\Pi$ is the solution of the degenerate elliptic equation $\operatorname{div}(u \nabla \Pi)+u^{p}=0, \Pi=0$ on $\Gamma(t)$. We give explicit formulas which represent the interface $\Gamma(t)$ as a bijection from $\Gamma(0)$. It is proved that the solution $u$ and its interface $\Gamma(t)$ are analytic functions of time $t$ and that they preserve the initial regularity in the spatial variables.


## Interfaces en soluciones de las ecuaciones de absorción-difusión

Resumen. Se estudian las propiedades de las interfaces de las soluciones del problema de Cauchy para ecuaciones parabólicas no lineales degeneradas $u_{t}=\Delta u^{m}-u^{p}$ en $\mathbb{R}^{n} \times(0, T]$ con parámetros $m>1, p>0$ que satisfagan la condición $m+p \geq 2$. Se demuestra que la velocidad de la interface $\Gamma(t)=\partial \overline{\{\operatorname{supp} u(x, t)\}}$ viene dada por la fórmula $\mathbf{v}=\left.\left[-\frac{m}{m-1} \nabla u^{m-1}+\nabla \Pi\right]\right|_{\Gamma(t)}$, donde $\Pi$ es la solución de la ecuación elíptica degenerada $\operatorname{div}(u \nabla \Pi)+u^{p}=0, \Pi=0$ sobre $\Gamma(t)$. Se deducen las formulas que representan explícitamente la interface $\Gamma(t)$ como una biyeción de $\Gamma(0)$. Se demuestra que la solución $u$ y su interface $\Gamma(t)$ son analíticas como funciones del tiempo $t$ y que conservan la regularidad inicial respecto de las variables espaciales.

## 1. Lagrangian coordinates

We study the Cauchy problem

$$
\begin{equation*}
u_{t}=\Delta u^{m}-u^{p} \quad \text { in } S=\mathbb{R}^{n} \times(0, T), \quad u(x, 0)=u_{0}(x) \geq 0 \quad \text { in } \mathbb{R}^{n} \tag{1}
\end{equation*}
$$

with the parameters $m>1, p>0$ subject to the condition $m+p \geq 2$. It is known that in the case $m>1$, $p \in(0,1)$ the initially compact support can split into several components and that the solution vanishes in a finite time. We refer to [1, Ch.3] for the background information on the behavior of interfaces in solutions of problem (1).

We are concerned with the study of the interface dynamics and regularity. In the one-dimensional case, the study of the interface regularity was performed in [3, 4] but the method proposed and developed in these papers does not directly apply to the multidimensional case.

[^0]Let $u(x, t)$ be a continuous solution of problem (1) and $\Omega(t)=\left\{x \in \mathbb{R}^{n}: u(x, t)>0\right\}$. For the sake of presentation we assume that the set $\Omega(0)$ is one-connected in $\mathbb{R}^{n}$, which means that the solution only has the outer interface. Our arguments extend without any change to the case when the set $\partial \overline{\{\Omega(0)\}}$ consists of a finite number of simple-connected components.

Since $\Omega(0)$ is one-connected in $\mathbb{R}^{n}$ and the solution is continuous, $\Omega(t)$ is also one-connected for $t \in$ $\left(0, T_{+}\right)$with some $T_{+}$. The solution $u(x, t)$ is strictly positive inside $\bigcup_{t \in\left(0, T_{+}\right]} \Omega(t)$, which allows us to take a set $\mathcal{D} \subset \Omega(0)$ with the smooth boundary $\gamma$ such that $\mathcal{D} \times\left(0, T_{+}\right] \subset \bigcup_{t \in\left(0, T_{+}\right]} \Omega(t)$ and $u \geq \delta$ on $\Sigma=\gamma \times\left[0, T_{+}\right]$with some $\delta>0$. Adopt the notation $D=\mathbb{R}^{n} \backslash \mathcal{D}, \omega(t)=\Omega(t) \backslash \mathcal{D}, \omega=\omega(0)$. The weak solution to the Cauchy problem (1) solves the initial-and-boundary value problem

$$
\begin{equation*}
u_{t}=\Delta u^{m}-u^{p} \text { in } E=D \times\left(0, T_{+}\right], \quad u(x, 0)=u_{0} \text { in } D,\left.\quad\left(\nabla u^{m}, \mathbf{n}\right)\right|_{\Sigma}=\phi(x, t) \tag{2}
\end{equation*}
$$

with a prescribed function $\phi$; $\mathbf{n}$ denotes the unit vector of outer normal to $\Sigma$. Notice that since the solution $u$ of the Cauchy problem (1) is smooth inside its support, we have $\phi \in C^{\infty}(\Sigma)$.

Definition $1 A$ function $u(x, t)$ is said to be a weak solution of problem (2) if $u$ is bounded, nonnegative and continuous in $\bar{E}, \nabla u^{m} \in L_{2}(E)$, and for every test-function $\eta \in C^{1}(\bar{E})$, vanishing for $t=T_{+}$and all x large enough

$$
\begin{equation*}
\int_{E}\left(u \eta_{t}-\nabla \eta \cdot \nabla u^{m}-\eta u^{p}\right) d x d t+\int_{D} u_{0} \eta(x, 0) d x+\int_{\Sigma} \eta \phi d S=0 . \tag{3}
\end{equation*}
$$

Let us consider the following auxiliary mechanical problem: the flow of the politropic gas with density $u$, pressure $p=m /(m-1) u^{m-1}$, and velocity $\mathbf{v}$ through the porous medium that occupies the region $D$. It is assumed that the surface $\Sigma$ is immobile and that the total mass of the gas is constant. We will describe the gas flow using Lagrangian coordinates [6]. In this description all characteristics of the motion are considered as functions of the initial positions of the particles and time $t$. Let us denote by $X(\xi, t)$ the position of the particle that initially occupied the position $\xi \in \omega$, and by $U(\xi, t)$ the density at this particle. The flow is described by the following relations:

$$
\begin{array}{cll}
X_{t}(\xi, t)=\mathbf{v}[X(\xi, t), t] \quad \text { in } Q=\omega \times(0, T], T \leq T_{+}, & \text {(equation of the trajectories) } \\
U \operatorname{det}[\partial X / \partial \xi]=u_{0} & \text { in } Q & \text { (the mass conservation law). } \tag{5}
\end{array}
$$

These equations are endowed with the initial and boundary conditions: $X(\xi, 0)=\xi, U(\xi, 0)=u_{0}(\xi)$ in $\omega$ (the initial data), $\left.\mathbf{v}\right|_{\Sigma}=0$ (the surface $\Sigma$ is immobile), $U(\xi, t)=0$ on $\Gamma=\partial \omega \times[0, T]$ (the free boundary). Let us assume that for a prescribed vector-field $\mathbf{v}(X, t) \in L_{2}(Q)$ and a given set of the initial and boundary data we can construct a solution $(X, t), U)$ of problem (4)-(5). This solution generates the map $\xi \mapsto x=X(\xi, t)$, which we assume to be such that $|J|=\operatorname{det}[\partial X / \partial \xi]$ is separated away from zero and infinity. Consider the function

$$
u(x, t)= \begin{cases}U(\xi, t) & \text { for } x=X(\xi, t),(\xi, t) \in \bar{Q},  \tag{6}\\ 0 & \text { elsewhere } .\end{cases}
$$

For any test-function $\eta(x, t)$ satisfying the conditions of Definition 1 the following equality holds:

$$
\begin{equation*}
-\int_{D} \eta(x, 0) u_{0} d x=\int_{0}^{T} \frac{d}{d t}\left(\int_{\omega(t)} \eta u d x\right) d t=\int_{0}^{T} \int_{D}\left(\eta_{t} u+u \nabla_{x} \eta \cdot \mathbf{v}\right) d x d t \tag{7}
\end{equation*}
$$

Comparing (7) with (3) we see that the function $u(x, t)$ is a weak solution of problem (2) if $\mathbf{v}=-m /(m-1) \nabla_{x} u^{m-1}+\nabla_{x} \Pi$, where $\Pi$ is a weak solution of the degenerate elliptic problem

$$
\begin{equation*}
\operatorname{div}_{x}\left(u \nabla_{x} \Pi\right)=-u^{p} \quad \text { in } \omega(t),\left.\quad \Pi\right|_{\partial \omega(t)}=0,\left.\quad u(\nabla \Pi, \mathbf{n})\right|_{\Sigma}=-\phi \tag{8}
\end{equation*}
$$

Gathering conditions (4)-(5) with (8), and writing the latter in Lagrangian coordinates, we arrive at the the Lagrangian counterpart of problem (2): it is requested to find a solution $X=I+Y, P=m /(m-1) U^{m-1}$, and $\pi(\xi, t)=\Pi(x, t)$ of the system of nonlinear equations

$$
\left\{\begin{array}{l}
\left(I+\nabla^{*} Y\right) Y_{t}+\nabla(P-\pi)=0, \quad P|J|^{m-1}-P_{0}=0 \quad \text { in } Q  \tag{9}\\
\quad \operatorname{div}\left(u_{0} J^{-1}\left(J^{-1}\right)^{*} \nabla \pi\right)+u_{0}^{p}|J|^{1-p}=0 \quad \text { in } \omega
\end{array}\right.
$$

under the initial and boundary conditions $Y(\xi, 0)=0, P(\xi, 0)=P_{0} \equiv m /(m-1) u_{0}^{m-1}$ in $\omega, P=0$, $\pi=0$ on $\Gamma, P^{1 /(m-1)}(\nabla \pi, \mathbf{n})=-\phi(m /(m-1))^{1 /(m-1)}, Y(\xi, t)=0$ on $\Sigma$.

Theorem 1 Let $(Y, P, \pi)$ be a solution of problem (9) such that $\nabla P, \nabla \pi \in L_{2}(Q)$ and $|J|$ is separated away from zero and infinity. If for every $t \in(0, T]$ the map $\xi \mapsto I+Y(\xi, t)$ is a bijection between $\omega$ and $\omega(t)$, then formula (6) defines a weak solution of problem (2). The interface of this solution is given by (4).

## 2. The function spaces

Adopt the notation $d \equiv d_{\xi}=\operatorname{dist}(\xi, \partial \omega), d_{\xi, \eta}=\min \left(d_{\xi}, d_{\eta}\right),\left|D^{k} v\right|=\sum_{|\beta|=k}\left|D^{\beta} v\right|,(\beta$ is a multiindex.) Given a set $G \subseteq Q$ and a number $\alpha \in(0,1)$, we define the seminorms and norms: $|u|_{G}^{(0)}=$ $\sup _{G}|u|$,

$$
\begin{aligned}
& \{u\}_{G}^{(\alpha)}=\sup _{G, \xi \neq \eta}\left\{d_{\xi, \eta}^{\alpha} \frac{|u(\xi, t)-u(\eta, t)|}{|\xi-\eta|^{\alpha}}\right\}+\sup _{G, t \neq \tau}\left\{d^{\alpha / 2} \frac{|u(\xi, t)-u(\xi, \tau)|}{|t-\tau|^{\alpha / 2}}\right\}, \\
& \langle u\rangle_{0, G}=|u|_{G}^{(0)}+\{u\}_{G}^{(\alpha)}, \quad\langle u\rangle_{1, G}=|u|_{G}^{(0)}+|D u|_{G}^{(0)}+\{D u\}_{G}^{(\alpha)},\langle u\rangle_{2 k+1, G}= \\
& =\sum_{2 r+|\beta|=0}^{k}\left|D_{t}^{r} D^{\beta} u\right|_{G}^{(0)}+\sum_{2 r+|\beta|=k+1}^{2 k+1}\left|d^{|\beta|-k+r} D_{t}^{r} D^{\beta} u\right|_{G}^{(0)}+\sum_{2 r+|\beta|=2 k+1}\left\{d^{k+1} D_{t}^{r} D^{\beta} u\right\}_{G}^{(\alpha)} .
\end{aligned}
$$

Let $P_{0} \in C^{1}(\bar{\omega}), P_{0}=0$ on $\partial \omega$, and $\left|\nabla P_{0}\right|+P_{0} \geq \kappa>0$ in $\bar{\omega}$. Then the ( $n-1$ )-dimensional manifold $\partial \omega$ can be parametrized as follows: 1) given an arbitrary point $\xi_{0} \in \partial \omega$ we may introduce a local coordinates in $\mathbb{R}^{n}$ with the origin $\xi_{0}$ so that the axis $\xi_{n}$ coincides with the inner normal to $\partial \omega$ at $\xi_{0} ; 2$ ) there exists $\rho>0$ such that for every $\xi_{0} \in \partial \omega$ the set $B_{\rho}\left(\xi_{0}\right) \cap \partial \omega$ is defined by the formulas $\xi_{i}=y_{i}$ if $i \neq n$, $y_{n}=P_{0}\left(y^{\prime}, \xi_{n}\right), y^{\prime}=\left(y_{1}, \ldots, y_{n-1}\right) \in B_{\rho}\left(\xi_{0}\right) \cap\left\{\xi_{n}=0\right\}$. We set $\omega_{\rho}=\omega \backslash \cup_{\xi_{0} \in \partial \omega} B_{\rho}\left(\xi_{0}\right)$, denote $D=B_{\rho}\left(\xi_{0}\right) \times(0, T]$, and define

$$
\begin{aligned}
\|u\|_{W_{2 k+1}(D)} & =\langle u\rangle_{2 k+1, D}+\sum_{0 \leq 2 r+|\beta| \leq k-1} \sum_{i \neq N}\left|d^{-\alpha / 2} D_{t}^{r} D_{\xi_{i}}\left(D^{\beta} u\right)\right|_{D}^{(0)} \\
& +\sum_{0 \leq 2 r+|\beta| \leq k-2} \sum_{i, j \neq N}\left|d^{-\alpha} D_{t}^{r} D_{\xi_{i} \xi_{j}}^{2}\left(D^{\beta} u\right)\right|_{D}^{(0)} \\
& +\sum_{k \leq 2 r+|\beta| \leq 2 k} \sum_{i \neq N}\left|d^{-\alpha / 2+r+|\beta|-k+1} D_{t}^{r} D_{\xi_{i}}\left(D^{\beta} u\right)\right|_{D}^{(0)} \\
& +\sum_{k-1 \leq 2 r+|\beta| \leq 2 k-1} \sum_{i, j \neq N}\left|d^{-\alpha+r+|\beta|-k+2} D_{t}^{r} D_{\xi_{i} \xi_{j}}^{2}\left(D^{\beta} u\right)\right|_{D}^{(0)} \quad k \geq 1
\end{aligned}
$$

The Banach spaces $V(k, Q)$ are defined as completion of the space $C^{\infty}(\bar{Q})$ in the norms $\|u\|_{V(k, Q)}=$ $\sup _{\xi_{0} \in \partial \Omega}\|u\|_{W\left(k, B_{\rho}\left(\xi_{0}\right) \times(0, T)\right)}+\|u\|_{H^{k+\alpha,(k+\alpha) / 2}\left(Q \backslash\left\{\omega_{\rho} \times(0, T]\right\}\right)}$, where $\|\cdot\|_{H^{k+\alpha,(k+\alpha) / 2}}$ denotes the standard Hölder norm. If a function $w$ does not depend on $t$, we consider the function $\widetilde{w}(\xi, t) \equiv w(\xi)$ with the dummy variable $t$ and use the notation $\|w\|_{V(2 k+1, \omega)}=\|\widetilde{w}\|_{W(2 k+1, Q)}$. The Banach spaces $\Lambda_{i}$ are defined as completion of $C^{\infty}(\bar{Q})$ with respect to the norms $\|u\|_{\Lambda_{i}}=\sum_{k=0}^{\infty} \frac{1}{k!M^{k}}\left\|t^{k} D_{t}^{k} u\right\|_{V(i, Q)}$. In this definition $M$ is a finite number which will be specified later. The elements of $\Lambda_{i}$, viewed as functions of the variable $t$ depending on $\xi \in \bar{\Omega}$ as a parameter, are real analytic. The norms of the functions defined on the surface $\Sigma \subset Q$ are given by $\|g\|_{V(2 k, \Sigma)}=\inf \left\{\|G\|_{V(2 k+1, Q)}:\left.(\nabla G, \mathbf{n})\right|_{\Sigma}=g\right\}$, $\|g\|_{\Lambda_{2 k}(\Sigma)}=\inf \left\{\|G\|_{\Lambda_{2 k+1}}:\left.(\nabla G, \mathbf{n})\right|_{\Sigma}=g\right\}$.

## 3. Assumptions and results

Let

$$
\left\{\begin{array}{l}
P_{0}, u_{0}^{m+p-2} \in V(2 k+1, \omega) \text { with some } k \geq 2, \alpha \in(0,1), \quad P_{0} \in C^{1}(\bar{\omega})  \tag{10}\\
P_{0}+\left|\nabla P_{0}\right| \geq \kappa>0 \text { in } \bar{\omega}, \quad P_{0}>0 \text { in } \omega, \quad P_{0}=0 \text { on } \partial \omega
\end{array}\right.
$$

Theorem 2 Let $n=1,2,3$ and conditions (10) be fulfilled. There exists $\epsilon^{*}<1, M$ and $T^{*}$ such that for every $\left\|P_{0}\right\|_{V(2 k+1, \omega)}<\epsilon^{*}$ problem (9) has in the cylinder $Q$ with $T<T^{*}$ a unique solution $(X, P, \pi)$. The function $P$ is strictly positive inside $\omega$ and $P=0$ on $\partial \omega$. The vector $X(\xi, t)$ is represented in the form $X=\xi+\nabla v+\operatorname{rot} \mathbf{s},\left(X=\xi+v_{\xi}\right.$ if $\left.n=1\right)$. The solution $(X, P, \pi)$ satisfies the estimate

$$
\|\pi\|_{\Lambda_{2 k+1}}+\|v\|_{\Lambda_{2 k+3}}+\sum_{i=1}^{n}\left\|s_{i}\right\|_{\Lambda_{2 k+3}}+\|P\|_{\Lambda_{2 k+1}} \leq C\left(\left\|P_{0}\right\|_{V(2 k+1, \omega)}+\|\phi\|_{\Lambda_{2 k}(\Sigma)}\right)
$$

with a finite constant $C$ independent of $X, \pi$, and $P$.
Theorem 3 Under the conditions of Theorem 2, there exists $T^{*}$ such that

1. for every $t \in\left[0, T^{*}\right]$ mapping

$$
\begin{equation*}
X(\xi, t)=\xi-\int_{0}^{t}\left(J^{-1}\right)^{*} \nabla_{\xi}(P-\pi)(\xi, \tau) d \tau \tag{11}
\end{equation*}
$$

is a bijection of $\bar{\omega}$ onto $\overline{\omega(t)}$ and the set $X(\partial \omega, t)$ is a $(n-1)$-dimensional manifold in $\mathbb{R}^{n}$;
2. the weak solution $u(x, t)$ of problem (2) is defined by formulas (6) and (11) and is continuous in $\mathbb{R}^{n} \times\left[0, T^{*}\right] ;$ moreover, for every $t \in\left[0, T^{*}\right]$ we have $\partial(\overline{\operatorname{supp} u(x, t)})=X(\partial \omega, t) ;$
3. the set $\operatorname{supp} u(x, t)$ is defined by formula (11), where $\left.\nabla \Pi\right|_{\Gamma(t)}=0$ if $m+p>2$.

Theorem 4 Under the conditions of Theorem 2, the function $p(x, t)$ satisfies conditions (10) in $\omega(t)$, and $p-\Pi \in V(2 k+3, \omega(t)), p, \Pi \in V(2 k+1, \omega(t))$. Moreover, for every fixed $\xi \in \bar{\omega}$ the functions $x=X(\xi, t)$, $P(\xi, t)=p(x, t), \pi(\xi, t)=\Pi(x, t)$ are real analytic function of the variable $t$ and $\|P\|_{\Lambda_{2 k+1}}+\|\pi\|_{\Lambda_{2 k+1}} \leq$ $K\left\|P_{0}\right\|_{V(2 k+1, \omega)}$.

Remark 1 It is easy to show that the regularity results stated in Theorem 4 remain true until the moment when the surface $\partial \omega(t)$ changes the topology i.e when $\partial \overline{\{\operatorname{supp} p(x, t)\}}$ ceases to be a $(n-1)$-dimensional manifold and there appears a point of auto-intersection.

Corollary 1 The Cauchy problem for the porous medium equation $u_{t}=\Delta u^{m}$ with $m>1$ can be viewed as a partial case of problem (1). Passing to the Lagrangian coordinates we arrive at problem (9) with $\Pi \equiv 0$. It follows from Theorems 3, 4 that the interface velocity is defined by the Darcy law, $\mathbf{v}=-\nabla p$, and that the inclusion $p(x, 0) \in V(2 k+1, \omega)$ implies the inclusion $p(x, t) \in V(2 k+3, \omega(t))$. By iteration we have that the solution $p(x, t)$ and its interface are infinitely differentiable with respect to the spatial variables and analytic in $t$. This recovers recent results of $[2,5]$.

## 4. Solution of problem (9). The linear model

Problem (9) is considered as the nonlinear equation $\mathcal{F}(v, \mathbf{s}, P, \pi)=0$, where $Y=\nabla v+\operatorname{rot} \mathbf{s}$. Denote by $\mathcal{G}$ the Fréchet derivative of $\mathcal{F}$ at the initial state $v=0$, $\operatorname{rot} \mathrm{s}=0, P_{0}$, and $\pi_{0}$, where $\pi_{0}$ is the solution of the degenerate elliptic problem

$$
\begin{equation*}
\operatorname{div}\left(u_{0} \nabla \pi_{0}\right)+u_{0}^{p}=0 \quad \text { in } \omega,\left.\quad\left(\nabla\left(\pi_{0}+P_{0}\right), \mathbf{n}\right)\right|_{\Sigma \cap\{t=0\}}=0, \quad \pi=0 \text { on } \Gamma \cap\{t=0\} . \tag{12}
\end{equation*}
$$

The solution of the equation $\mathcal{F}(v, \mathbf{s}, P, \pi)=0$ is obtained as the limit of the sequence of solutions of the linear problems $x_{n+1}=x_{n}-\mathcal{G}^{-1}\left\langle\mathcal{F}\left(x_{n}\right)\right\rangle, n=0,1,2, \ldots$, with $x_{n}=\left(v_{n}, \mathbf{s}_{n}, P_{n}, \pi_{n}\right), x_{0}=$ $\left(0,0, P_{0}, \pi_{0}\right)$ (the modified Newton method). Construction of the operator $\mathcal{G}^{-1}$ reduces to solving the following problem: given the functions $\Phi, \Psi, H$, one has to find a solution $(Y, P, \pi), Y=\nabla v+\operatorname{rot} \mathbf{s}$, of the linear system

$$
\left\{\begin{array}{l}
Y_{t}+\nabla(P-\pi)=\Phi, \quad P+(m-1) P_{0} \operatorname{div} Y=\Psi \quad \text { in } Q,  \tag{13}\\
\operatorname{div}\left(u_{0} \nabla \pi-u_{0} \mathbf{D}(v) \cdot \nabla \pi_{0}\right)+(1-p) u_{0}^{p} \Delta v=H \quad \text { in } Q, \quad[\mathbf{D}(v)]_{i j}=2 D_{\xi_{i} \xi_{j}}^{2} v,
\end{array}\right.
$$

under the initial and boundary conditions $Y(\xi, 0)=0, P(\xi, 0)=0, \pi(\xi, 0)=\pi_{0}$ in $\omega, P=0, \pi=0$ on $\Gamma$, $Y=0, u_{0}\left[(\nabla \pi, \mathbf{n})+P /\left((m-1) P_{0}\right)\left(\nabla \pi_{0}, \mathbf{n}\right)\right]=\psi(m / m-1)^{1 /(m-1)}$ on $\Sigma$. Separating the potential and divergence-free parts of the prescribed vector $\Phi=\nabla f+\operatorname{rot} \sigma$ we may split problem (13) into separate problems for defining $v, \pi, P$, and $\mathbf{s}$. The vector $\mathbf{s}$ is found from the first equation in (13) by integration in $t, P$ is defined from the second equation in (13). The scalar functions $v$ and $\pi$ are defined as the solutions of the parabolic and elliptic equations, coupled in the right-hand sides:

$$
\begin{align*}
& v_{t}-(m-1) P_{0} \Delta v=\pi+f-\Psi \quad \text { in } Q, \quad(\nabla v, \mathbf{n})=0 \text { on } \Sigma, \quad v=0 \text { on } \Gamma \text { and for } t=0, \\
& \operatorname{div}\left(u_{0} \nabla \pi\right)=\operatorname{div}\left(u_{0} \mathbf{D}(v) \cdot \nabla \pi_{0}\right)+(p-1) u_{0}^{p} \Delta v+H \quad \text { in } \omega,  \tag{14}\\
& \left.u_{0}\left[(\nabla \pi, \partial \mathbf{n})-\left(\Delta v-\Psi /\left((m-1) P_{0}\right)\right)\left(\nabla \pi_{0}, \partial \mathbf{n}\right)\right]\right|_{\Sigma}=\psi, \quad \pi=0 \text { on } \Gamma, \quad \pi=\pi_{0} \text { for } t=0 .
\end{align*}
$$

Existence of a solution to the linear parabolic-elliptic system (14) is proved by application of the Contraction Mapping Principle. To this end, we separately study the degenerate elliptic and parabolic problems:
(1) $\left\{\begin{array}{l}\operatorname{div}\left(u_{0} \nabla \pi\right)=h \text { in } \omega, \\ \pi=0 \text { on } \Gamma,(\nabla \pi, \mathbf{n})=g \text { on } \Sigma,\end{array}\right.$
(2) $\left\{\begin{array}{l}v_{t}-(m-1) P_{0} \Delta v=F \text { in } Q, \\ (\nabla v, \mathbf{n})=0 \text { on } \Sigma, v=0 \text { on } \Gamma, v(\xi, 0)=0 .\end{array}\right.$

Lemma 1 1) Let $u_{0}^{m-2} h \in \Lambda_{2 k+1}, g \in \Lambda_{2 k, \Sigma}$ with $k \geq 1$. Then problem (15) has a unique classical solution that satisfies the estimate $\|\pi\|_{\Lambda_{2 k+1}} \leq K\left(1+\left\|P_{0}\right\|\right)\left(\|w\|+\|g\|+\left\|u_{0}^{m-2} h\right\|\right)$.
2) If $F \in \Lambda_{2 k+1}$ with a sufficiently large constant $M$ and $P_{0} \in V(2 k+1, \omega)$ with $k \geq 1$, then problem $(15)_{2}$ has a unique classical solution $v$ satisfying the estimate $\|v\|_{\Lambda_{2 k+3}} \leq L\|F\|_{\Lambda_{2 k+1}}$.
3) Let $m+p \geq 2$ and $P_{0}, f, u_{0}^{p-1} \Psi, u_{0}^{m-2} H \in \Lambda_{2 k+1}, \psi \in \Lambda_{2 k, \Sigma}$ with $k \geq 2$. Then there exists $\bar{T}>0$ such that for every $T \in(0, \bar{T})$ problem (14) has a unique solution $(v, \pi) \in \Lambda_{2 k+3} \times \Lambda_{2 k+1}$.

Once problem (9) is solved, the regularity of the solution to problem (2) easily follows provided that the bijectivity of the mapping $\omega \mapsto \omega(t)$ is established. In the one-dimensional case, the last condition is a byproduct of the second equation in (9) (the function $X(\xi, t)$ is bounded and monotone in $\xi$ ). The situation is not that simple in the multidimensional case where the topology of the set $\omega(t)$ may change with time. To establish bijectivity of the mapping $\omega \mapsto \omega(t)$ amounts to proving that $X(\partial \omega, t)=\partial \omega(t)$ for every $t>0$. The inclusion $X(\partial \omega, t) \subset \partial \omega(t)$ follows from the second equation in (9). To prove the inverse inclusion we take two arbitrary points $\xi, \eta \in \partial \omega, \xi \neq \eta$, the point $\xi_{0} \in \mathbb{R}^{n}$ such that $\left|\eta-\xi_{0}\right|=1$ and $\cos (\xi-$ $\left.\eta, \eta-\xi_{0}\right)=0$. We consider the function $\cos (X(\xi, t)-X(\eta, t), X(\eta, t))=\frac{(X(\xi, t)-X(\eta, t), X(\eta, t))}{|X(\xi, t)-X(\eta, t)||X(\eta, t)|}$. Using representation (11) and the estimates on the solution $(v, \pi)$ of the problem posed in Lagrangian coordinates we check that there exists $T^{*}$, independent of the choice of $\xi$ and $\eta$, such that $\cos (X(\xi, t)-$ $X(\eta, t), X(\eta, t))<1 / 2$ for $t<T^{*}$, which means that the particles initially located at the points $\xi$ and $\eta$ do not belong to the same ray and, thus, their trajectories cannot hit one another within the time interval $\left[0, T^{*}\right]$.

Acknowledgement. The author was partially supported by the grant BFM2000-1324, MCYT, Spain

## References

[1] Antontsev, S., Díaz, J. I. and Shmarev, S. (2002). Energy Methods for Free Boundary Problems. Applications to Nonlinear PDEs and Fluid Mechanics, Birkhäuser, Boston.
[2] Daskalopoulos, P. and Hamilton, R. (1998). Regularity of the free boundary for the porous medium equation, $J$. Amer. Math. Soc., 11, 899-965.
[3] Galaktionov, V. A., Shmarev, S. I. and Vazquez, J. L. (1999). Regularity of interfaces in diffusion processes under the influence of strong absorption, Arch. Ration. Mech. Anal., 149, 183-212.
[4] Galaktionov, V. A., Shmarev, S. I. and Vazquez, J. L. (2000). Behaviour of interfaces in a diffusion-absorption equation with critical exponents, Interfaces Free Bound., 2, 425-448.
[5] Koch, H. (1999). Non-euclidean singular integrals and the porous medium equation. Habilitation Thesis, Univ. of Heidelberg.
[6] Meirmanov, A. M., Pukhnachov, V. V. and Shmarev, S. I. (1997). Evolution equations and Lagrangian coordinates, Walter de Gruyter \& Co., Berlin.

S. Shmarev<br>Departamento de Matemáticas, Universidad de Oviedo<br>Calle Calvo Sotelo s/n, 33007, Oviedo, Spain<br>shmarev@orion.ciencias.uniovi.es


[^0]:    Presentado por Jesús Ildefonso Díaz.
    Recibido: 5 de Marzo de 2002. Aceptado: 8 de Mayo de 2002.
    Palabras clave / Keywords: diffusion-reaction equation, interfaces, regularity of solutions and interfaces, Lagrangian coordinates Mathematics Subject Classifications: 35K55, 35K57, 35K65, 35B65, 35R35
    (C) 2002 Real Academia de Ciencias, España.

