

Weak solvability of the first boundary value problem for nonuniformly and strongly degenerate second-order elliptic-parabolic equations in divergent form

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Abstract. *The paper considers the first boundary value problem for a non-uniformly and strongly degenerate second-order elliptic-parabolic equation in divergent form. A Friedrichs-type inequality is proved and conditions are found under which this problem is uniquely generalized solvable in a weighted anisotropic Sobolev space.*

Keywords. elliptic-parabolic equation, non-uniformly and strongly degenerate, Sobolev space.

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1 Introduction

Let \mathbb{R}^n and \mathbb{R}^{n+1} be Euclidean spaces of points $x = (x_1, \dots, x_n)$ and $(x, t) = (x_1, \dots, x_n, t)$, respectively, $\Omega \subset \mathbb{R}^n$ is a bounded domain with boundary $\partial\Omega \in C^2$, $0 \in \overline{\Omega}$, Q_T is a cylinder $\Omega \times (-T, 0)$, where, $n \geq 1$ and $T > 0$ is a constant. Denote

$$Q_0 = \{(x, t) : x \in \overline{\Omega}, t = -T\}, S_T = \partial\Omega \times [-T, 0] \text{ and } \Gamma(Q_T) = Q_0 \cup S_T.$$

Consider in Q_T the first boundary value problem

$$Lu = \sum_{i,j=1}^n \frac{\partial}{\partial x_i} \left(a_{ij}(x, t) \frac{\partial u}{\partial x_j} \right) + \frac{\partial}{\partial t} \left(\varphi(-t) \frac{\partial u}{\partial t} \right) - \frac{\partial u}{\partial t} = f(x, t), \quad (1.1)$$

$$u|_{\Gamma(Q_T)} = 0 \quad (1.2)$$

assuming that $f(x, t) \in L_2(Q_T)$, $\|a_{ij}(x, t)\|$ – is a real symmetric matrix with measurable elements in Q_T , and for all $(x, t) \in Q_T$ and $\xi \in E_n$ the condition

$$\gamma \sum_{i=1}^n \lambda_i(x, t) \xi_i^2 \leq \sum_{i,j=1}^n a_{ij}(x, t) \xi_i \xi_j \leq \gamma^{-1} \sum_{i=1}^n \lambda_i(x, t) \xi_i^2, \quad (1.3)$$

is fulfilled, and $\varphi(z)$ is a continuous non-negative non-decreasing function on $[-T, 0]$ and for sufficiently small $z > 0$

$$\varphi(0) = 0, \varphi(z) \geq 0, \varphi'(z) \geq 0, \varphi'(0) = 0, \varphi''(z) \geq 0, \varphi'(z) \geq \varphi(z)\varphi''(z). \quad (1.4)$$

Here $\gamma \in (0, 1]$ is a constant, and the functions $\lambda_i(x, t), i = 1, \dots, n$ are finite almost everywhere in Q_T and are positive.

Let $\delta > 0$ be a constant. We impose the following conditions on the functions $\lambda_i(x, t), i = 1, \dots, n$:

$$\lambda_i(x, t) \in L_1(Q_T), \quad \lambda_i^{-1}(x, t) \in L_{n/2}(\Omega), \quad \text{if } n \geq 2; \quad (1.5)$$

$$\lambda_1^{-1}(x_1, t) \in L_{1+\delta}(\Omega), \quad \text{if } n = 1. \quad (1.6)$$

The aim of this paper is to find conditions on the functions $f(x, t), \varphi(z)$ and $\lambda_i(x, t), i = 1, \dots, n$ for which problem (1.1)-(1.2) is uniquely generalized solvable in the corresponding Sobolev space. We find conditions on the function $\varphi(z)$ under which the properties of solutions of problem (1.1)-(1.2) are identical to the properties of solutions of this problem for non-uniformly degenerate second-order parabolic equations (for $\varphi \equiv 0$) (see e.g. [24]).

Initially, the theory of degenerate elliptic-parabolic equations was studied in the classical work of Keldysh [1], in which, in the case of one space variable and a power type of the function $\varphi(z)$, the correct formulations of boundary value problems for second-order elliptic-parabolic equations were indicated. The results of Keldysh found their development in the work of Fichera [2], in which the weak solvability of the first boundary value problem for second-order elliptic-parabolic equations of a non-divergence structure with smooth coefficients was studied. Let us note the works of Petrushko [3–7], who studied the problems of weak solvability of boundary value problems and the behavior on the boundary of solutions of second-order elliptic-parabolic equations with a divergent structure. As for similar questions for elliptic-parabolic equations of non-divergence structure with smooth coefficients, we point out the works [8–12]. We also note the works [13–18], where the existence and uniqueness of the solution of the first boundary value problem for second-order elliptic and parabolic equations with discontinuous coefficients and Cordes-type conditions are proved. A more complete survey of results on the solvability of boundary value problems for elliptic-parabolic equations can be found in [19–23].

Let us accept some notation and definitions. We will say that $u(x, t) \in A(Q_T)$, if there exists a compact $\bar{K}_u \subset \Omega$ such that $\text{supp } u(x, t) \subset K_u \times [-T, 0]$, $u(x, t) \in C^\infty(\bar{Q}_T)$, $u|_{t=-T} = 0$. Denote by $W_{2,\lambda}^{1,1}(Q_T)$, $W_{2,\lambda,\varphi}^{1,1}(Q_T)$ and $W_{2,\lambda,\varphi}^{2,2}(Q_T)$ Banach spaces of measurable functions defined on Q_T , for which the norms

$$\|u\|_{W_{2,\lambda}^{1,1}(Q_T)} = \left(\int_{Q_T} \left(u^2 + \sum_{i=1}^n \lambda_i(x, t) \left(\frac{\partial u}{\partial x_i} \right)^2 + \left(\frac{\partial u}{\partial t} \right)^2 \right) dx dt \right)^{1/2},$$

$$\|u\|_{W_{2,\lambda,\varphi}^{1,1}(Q_T)} = \left(\int_{\Omega} u^2(x, 0) dx + \int_{Q_T} \left(\sum_{i=1}^n \lambda_i(x, t) \left(\frac{\partial u}{\partial x_i} \right)^2 + \varphi(-t) \left(\frac{\partial u}{\partial t} \right)^2 \right) dx dt \right)^{1/2},$$

and

$$\begin{aligned} \|u\|_{W_{2,\lambda,\varphi}^{2,2}(Q_T)} = & \left(\int_{Q_T} \left(u^2 + \sum_{i=1}^n \lambda_i(x, t) \left(\frac{\partial u}{\partial x_i} \right)^2 + \sum_{i,j=1}^n \lambda_i(x, t) \lambda_j(x, t) \left(\frac{\partial^2 u}{\partial x_i \partial x_j} \right)^2 \right. \right. \\ & \left. \left. + \left(\frac{\partial u}{\partial t} \right)^2 + \varphi^2(-t) \left(\frac{\partial^2 u}{\partial t^2} \right)^2 + \varphi(-t) \sum_{i=1}^n \lambda_i(x, t) \left(\frac{\partial^2 u}{\partial x_i \partial t} \right)^2 \right) dx dt \right)^{1/2}, \end{aligned}$$

are finite, respectively, where $\lambda = (\lambda_1(x, t), \dots, \lambda_n(x, t))$. Let $\overset{\circ}{W}_{2,\lambda}^{1,1}(Q_T)$, $\overset{\circ}{W}_{2,\lambda,\varphi}^{1,1}(Q_T)$ and $\overset{\circ}{W}_{2,\lambda,\varphi}^{2,2}(Q_T)$ subspaces of $W_{2,\lambda}^{1,1}(Q_T)$, $W_{2,\lambda,\varphi}^{1,1}(Q_T)$ and $W_{2,\lambda,\varphi}^{2,2}(Q_T)$ are completion of

the set of all functions $u(x, t) \in A(Q_T)$ with respect to the norm of the space $W_{2,\lambda}^{1,1}(Q_T)$, $W_{2,\lambda,\varphi}^{1,1}(Q_T)$ and $W_{2,\lambda,\varphi}^{2,2}(Q_T)$, respectively.

The function $u(x, t) \in \overset{\circ}{W}_{2,\lambda,\varphi}^{1,1}(Q_T)$ is called a weak solution to problem (1.1)- (1.2) if for the function $v(x, t) \in \overset{\circ}{W}_{2,\lambda}^{1,1}(Q_T)$ and $t_1 \in (-T, 0]$ the integral identity

$$\begin{aligned} \int_{Q_{t_1}} \left(\sum_{i,j=1}^n a_{ij}(x, t) \frac{\partial u}{\partial x_i} \frac{\partial v}{\partial x_j} + \varphi(-t) \frac{\partial u}{\partial t} \frac{\partial v}{\partial t} - u \frac{\partial v}{\partial t} \right) dx dt \\ + \int_{\Omega} u(x, t_1) v(x, t_1) dx = - \int_{Q_{t_1}} f v dx dt, \end{aligned} \quad (1.7)$$

is valid, where $Q_{t_1} = \Omega \times (-T, t_1)$. Throughout what follows, the notation $C(\dots)$ means that the positive constant C depends only on the contents of the brackets.

Theorem 1.1 *Let conditions (1.5) and (1.6) be satisfied. Then for any function $u(x, t) \in \overset{\circ}{W}_{2,\lambda}^{1,1}(Q_{t_1})$ and $t_1 \in (-T, 0]$ the following inequality*

$$\int_{Q_{t_1}} u^2(x, t) dx dt \leq C_{1.1}(\lambda, n, \Omega) \int_{Q_{t_1}} \sum_{i=1}^n \lambda_i(x, t) \left(\frac{\partial u}{\partial x_i} \right)^2 dx dt. \quad (1.8)$$

holds.

Proof. Let $n \geq 2$. Obviously, it suffices to prove (1.8) for the function $u \in A(Q_T)$. We will use the following classical embedding theorem (see e.g. [21]): for any function $u(x, t) \in C_0^\infty(\Omega)$ for $1 \leq p < n$ the inequality

$$\|u\|_{L^{\frac{pn}{n-p}}(\Omega)} \leq C_{1.2}(n, p, \Omega) \|\nabla u\|_{L^p(\Omega)}, \quad (1.9)$$

holds. Setting $p = \frac{2n}{n+2}$ in (1.9), we obtain

$$\|u\|_{L_2(\Omega)} \leq C_{1.2}(n, \Omega) \|\nabla u\|_{L^{\frac{2n}{n+2}}(\Omega)}. \quad (1.10)$$

But on the other hand

$$\begin{aligned} \|\nabla u\|_{L^{\frac{2n}{n+2}}(\Omega)} &= \left(\int_{\Omega} \sum_{i=1}^n \left| \frac{\partial u}{\partial x_i} \right|^{\frac{2n}{n+2}} dx \right)^{\frac{2+n}{2n}} \\ &= \left(\int_{\Omega} \sum_{i=1}^n \lambda_i^{-q}(x, t) \lambda_i^q(x, t) \left| \frac{\partial u}{\partial x_i} \right|^{\frac{2n}{n+2}} dx \right)^{\frac{n+2}{2n}} \\ &\leq \left(\sum_{i=1}^n \left(\int_{\Omega} \lambda_i^{qS}(x, t) \left| \frac{\partial u}{\partial x_i} \right|^{\frac{2nS}{n+2}} dx \right)^{\frac{1}{S}} \left(\int_{\Omega} \lambda_i^{-qS'}(x, t) dx \right)^{\frac{1}{S'}} \right)^{\frac{n+2}{2n}}, \end{aligned}$$

where $q > 0$ and $S > 1$ are arbitrary numbers and, $S' = \frac{S}{S-1}$. Let us now set $S = \frac{n+2}{n}$, $q = \frac{n}{n+2}$. Then $S' = \frac{n+2}{2}$ and therefore

$$\|\nabla u\|_{L^{\frac{2n}{n+2}}(\Omega)} \leq \left(\sum_{i=1}^n \left(\int_{\Omega} \lambda_i(x, t) \left| \frac{\partial u}{\partial x_i} \right|^2 dx \right)^{\frac{n}{n+2}} \left(\int_{\Omega} \lambda_i^{-n/2}(x, t) dx \right)^{2/(n+2)} \right)^{\frac{n+2}{2n}}. \quad (1.11)$$

By virtue of condition (1.5), we have

$$\left(\int_{\Omega} \lambda_i^{-n/2}(x, t) dx \right)^{1/n} \leq C_{1.3}(\lambda, n, \Omega), i = 1, \dots, n.$$

Thus, from (1.11) we conclude that

$$\|\nabla u\|_{L_{\frac{2n}{n+2}}(\Omega)} \leq C_{1.4}(\lambda, n, \Omega) \left(\sum_{i=1}^n \int_{\Omega} \lambda_i(x, t) \left(\frac{\partial u}{\partial x_i} \right)^2 dx \right)^{1/2}. \quad (1.12)$$

Then from (1.10) and (1.12) it follows

$$\left(\int_{\Omega} u^2(x, t) dx \right)^{1/2} \leq C_{1.2} \cdot C_{1.4} \left(\sum_{i=1}^n \int_{\Omega} \lambda_i(x, t) \left(\frac{\partial u}{\partial x_i} \right)^2 dx \right)^{1/2}.$$

We integrate the last inequality with respect to t from $-T$ to t_1 . Thus, the required estimate (1.8) follows from this expression if $n \geq 2$.

Let, now $n = 1$. We will use the following embedding theorem (see e.g. [21]): for any function $u(x, t) \in C_0^\infty(\Omega)$ for $1 < p < 2$ the inequality

$$\sup_{\Omega} |u(x_1, t)| \leq C_{1.5}(p, \Omega) \left\| \frac{\partial u}{\partial x_1} \right\|_{L_p(\Omega)},$$

holds.

Then

$$\begin{aligned} \left(\int_{\Omega} u^2(x_1, t) dx_1 \right)^{1/2} &\leq \sup_{\Omega} |u(x_1, t)| \leq C_{1.5} \left(\int_{\Omega} \lambda_1^{-p/2}(x_1, t) \lambda_1^{p/2} \left| \frac{\partial u(x_1, t)}{\partial x_1} \right|^p dx_1 \right)^{1/p} \\ &\leq C_{1.5} \left(\int_{\Omega} \lambda_1(x_1, t) \left(\frac{\partial u}{\partial x_1} \right)^2 dx_1 \right)^{1/2} \left(\int_{\Omega} \lambda_1^{-p/(2-p)}(x_1, t) dx_1 \right)^{\frac{2-p}{2p}}. \end{aligned}$$

Let $\frac{p}{2-p} = 1 + \delta$, then $p = \frac{1+\delta}{1+\delta/2}$ and if $n = 1$ then the required estimate (1.8) is proved. Theorem 1.1 is proved.

Theorem 1.2 *Let the coefficients of the operator L satisfying conditions (1.3)-(1.6) be defined in the cylindrical region $Q_T \subset \mathbb{R}^{n+1}$. Then the first boundary value problem (1.1)-(1.2) is uniquely generalized solvable in the space $\overset{\circ}{W}_{2,\lambda,\varphi}^{1,1}(Q_T)$ for any $f(x, t) \in L_2(Q_T)$. Moreover, for the solution $u(x, t)$ the following estimate is true:*

$$\|u\|_{\overset{\circ}{W}_{2,\lambda,\varphi}^{1,1}(Q_T)} \leq C_{1.6}(\gamma, \lambda, n, \Omega) \|f\|_{L_2(Q_T)}. \quad (1.13)$$

Proof. Suppose $\partial\Omega \in C^2$. Let us introduce the following notation for natural numbers $m, (x, t) \in Q_T$ and $i = 1, \dots, n$:

$$\lambda_i^m(x, t) = \begin{cases} \frac{1}{m}, & \text{if } \lambda_i(x, t) < \frac{1}{m}; \\ \lambda_i(x, t), & \text{if } \frac{1}{m} \leq \lambda_i(x, t) \leq m, \\ m, & \text{if } \lambda_i(x, t) > m. \end{cases}$$

Let $\|a_{ij}^m(x, t)\|$ be a real symmetric matrix with measurable elements in Q_T and for $i, j = 1, \dots, n$ as $m \rightarrow \infty$ in Q_T $a_{ij}^m(x, t) \rightarrow a_{ij}(x, t)$, and for $(x, t) \in Q_T$ and $\xi \in E_n$

$$\gamma \sum_{i=1}^n \lambda_i^m(x, t) \xi_i^2 \leq \sum_{i,j=1}^n a_{ij}^m(x, t) \xi_i \xi_j \leq \gamma^{-1} \sum_{i=1}^n \lambda_i^m(x, t) \xi_i^2.$$

Denote by $(a_{ij})_h$ the Friedrichs averaging of the function $a_{ij}^m(x, t)$ with the parameter $h > 0$. Further, by $\lambda_i^h(x, t)$ and $u^h(x, t)$ we denote the Friedrichs averaging of the function $\lambda_i^m(x, t)$ and $u^m(x, t)$ with parameter $h > 0$, respectively.

Consider for $h > 0$ the family of the following first boundary value problems

$$L^h u^h = \sum_{i,j=1}^n \frac{\partial}{\partial x_i} \left((a_{ij})_h \frac{\partial u^h}{\partial x_j} \right) + \frac{\partial}{\partial t} \left(\varphi(-t) \frac{\partial u^h}{\partial t} \right) - \frac{\partial u^h}{\partial t} = f(x, t), \quad (1.14)$$

$$u^h \Big|_{\Gamma(Q_T)} = 0, \quad (1.15)$$

where φ satisfies conditions (1.4).

It is clear that $(a_{ij})_h \in C^\infty(\bar{Q}_T)$, and for all $h > 0$ with respect to $(a_{ij})_h$ a condition of type (1.3) with constant γ is satisfied. Then, according to [23], there exists a uniquely strong solution $u^h(x, t) \in \overset{\circ}{W}_{2,\lambda,\varphi}^{2,2}(Q_T)$ of problem (1.14)-(1.15). It is obvious that $u^h(x, t) \in \overset{\circ}{W}_{2,\lambda}^{1,1}(Q_T)$.

We multiply both sides of equation (1.14) by the functions $v(x, t) \in \overset{\circ}{W}_{2,\lambda}^{1,1}(Q_T)$, and then integrate it over the domain Q_T :

$$\int_{Q_T} L^h u^h v dx dt = \int_{Q_T} f v dx dt. \quad (1.16)$$

Since $u^h \in \overset{\circ}{W}_{2,\lambda}^{1,1}(Q_T)$, we can substitute $v = u^h$ in (1.16). Then we have

$$\begin{aligned} & \int_{Q_T} \sum_{i,j=1}^n (a_{ij})_h \frac{\partial u^h}{\partial x_i} \frac{\partial u^h}{\partial x_j} dx dt - \int_{Q_T} u^h \frac{\partial u^h}{\partial t} dx dt \\ & + \int_{\Omega} (u^h(x, 0))^2 dx + \int_{Q_T} \varphi(-t) \left(\frac{\partial u^h}{\partial t} \right)^2 dx dt = - \int_{Q_T} f u^h dx dt. \end{aligned} \quad (1.17)$$

On the other hand, it follows from (1.3) that

$$\gamma \int_{Q_T} \sum_{i=1}^n \lambda_i^h(x, t) \left(\frac{\partial u^h}{\partial x_i} \right)^2 dx dt \leq \int_{Q_T} \sum_{i,j=1}^n (a_{ij})_h \frac{\partial u^h}{\partial x_i} \frac{\partial u^h}{\partial x_j} dx dt.$$

Let us represent the second term on the left-hand side of equality (1.17) as follows

$$\int_{Q_T} u^h \cdot \frac{\partial u^h}{\partial t} dx dt = \frac{1}{2} \int_{\Omega} (u^h(x, t))^2 dx \Big|_{t=-T}^{t=0} = \frac{1}{2} \int_{\Omega} (u^h(x, 0))^2 dx.$$

As a result we have the following inequality

$$\begin{aligned} & \gamma \int_{Q_T} \sum_{i=1}^n \lambda_i^h(x, t) \left(\frac{\partial u^h}{\partial x_i} \right)^2 dx dt + \frac{1}{2} \int_{\Omega} (u^h(x, 0))^2 dx \\ & + \int_{Q_T} \varphi(-t) \left(\frac{\partial u^h}{\partial t} \right)^2 dx dt \leq \frac{\sigma}{2} \int_{Q_T} (u^h)^2 dx dt + \frac{1}{2\sigma} \int_{Q_T} f^2 dx dt, \end{aligned}$$

where $\sigma > 0$ will be chosen later.

By inequality (1.8), we have

$$\int_{Q_T} (u^h)^2 dxdt \leq C_{1.7}(\lambda, n, \Omega) \int_{Q_T} \sum_{i=1}^n \lambda_i^h(x, t) \left(\frac{\partial u^h}{\partial x_i} \right)^2 dxdt.$$

Thus, the number σ can be chosen so small that the inequality

$$\|u^h\|_{W_{2,\lambda,\varphi}^{1,1}(Q_T)} \leq C_{1.8}(\lambda, n, \Omega) \|f\|_{L_2(Q_T)}, \quad (1.18)$$

is fulfilled. It follows from (1.18) that the sequence $\{u^h(x, t)\}$ is strongly bounded in $\overset{\circ}{W}_{2,\lambda,\varphi}^{1,1}(Q_T)$. Thus, this sequence is weakly compact in $\overset{\circ}{W}_{2,\lambda,\varphi}^{1,1}(Q_T)$. In other words, there is a subsequence $\{u^{h_k}(x, t)\}$, $h_k \rightarrow 0$ for $k \rightarrow \infty$ and the function $u(x, t) \in \overset{\circ}{W}_{2,\lambda,\varphi}^{1,1}(Q_T)$ such that for any $\psi(x, t) \in C_0^\infty(\overline{Q_T})$

$$\lim_{k \rightarrow \infty} (Lu^{h_k}, \psi) = (Lu, \psi). \quad (1.19)$$

Moreover, the function $u(x, t)$ satisfies the estimate

$$\|u\|_{W_{2,\lambda,\varphi}^{1,1}(Q_T)} \leq C_{1.8} \|f\|_{L_2(Q_T)}.$$

Let us now show that the function $u(x, t)$ satisfies equality (1.7) for any $v(x, t) \in \overset{\circ}{W}_{2,\lambda}^{1,1}(Q_T)$. Since the function $u^{h_k} \in \overset{\circ}{W}_{2,\lambda,\varphi}^{2,2}(Q_T)$ is a weak solution of equation (1.14) (see [22]), then for any $v(x, t) \in \overset{\circ}{W}_{2,\lambda}^{1,1}(Q_T)$ and $t_1 \in (-T, 0]$ the following equality holds

$$\begin{aligned} & \int_{Q_{t_1}} \left(\sum_{i,j=1}^n (a_{i,j})_{h_k} \frac{\partial u^{h_k}}{\partial x_j} \frac{\partial v}{\partial x_i} + \varphi(-t) \frac{\partial u^{h_k}}{\partial t} \frac{\partial v}{\partial t} - u^{h_k} \frac{\partial v}{\partial t} \right) dxdt \\ & + \int_{\Omega} u^{h_k}(x, t_1) v(x, t_1) dx = - \int_{Q_{t_1}} f v dxdt. \end{aligned} \quad (1.20)$$

Hence if we pass to the limit as $k \rightarrow \infty$, then by virtue of (1.19) it remains to prove that

$$\int_{Q_{t_1}} \sum_{i,j=1}^n (a_{i,j})_{h_k} \frac{\partial u^{h_k}}{\partial x_j} \frac{\partial v}{\partial x_i} dxdt \rightarrow \int_{Q_{t_1}} \sum_{i,j=1}^n a_{i,j} \frac{\partial u}{\partial x_j} \frac{\partial v}{\partial x_i} dxdt,$$

for $k \rightarrow \infty$. We have

$$\begin{aligned} & \int_{Q_{t_1}} \sum_{i,j=1}^n (a_{i,j})_{h_k} \frac{\partial u^{h_k}}{\partial x_j} \frac{\partial v}{\partial x_i} dxdt = \int_{Q_{t_1}} \sum_{i,j=1}^n ((a_{i,j})_{h_k} - a_{i,j}) \frac{\partial u^{h_k}}{\partial x_j} \frac{\partial v}{\partial x_i} dxdt \\ & + \int_{Q_{t_1}} \sum_{i,j=1}^n a_{i,j}(x, t) \frac{\partial u^{h_k}}{\partial x_j} \frac{\partial v}{\partial x_i} dxdt. \end{aligned} \quad (1.21)$$

The first term on the right-hand side of equality (1.21) tends to zero as $k \rightarrow \infty$. Indeed

$$\left| \int_{Q_{t_1}} \sum_{i,j=1}^n ((a_{i,j})_{h_k} - a_{i,j}) \frac{\partial u^{h_k}}{\partial x_j} \frac{\partial v}{\partial x_i} dxdt \right|$$

$$\begin{aligned}
&\leq \int_{Q_{t_1}} \sum_{i,j=1}^n \left| ((a_{ij})_{h_k} - a_{ij}) \frac{\partial u^{h_k}}{\partial x_j} \frac{\partial v}{\partial x_i} \right| \sqrt{\lambda_j(x,t)} \sqrt{\lambda_j^{-1}(x,t)} dx dt \\
&\leq \sum_{i,j=1}^n \sup_{Q_{t_1}} |(a_{ij})_{h_k} - a_{ij}| \cdot \left(\int_{Q_{t_1}} \lambda_i^{-1}(x,t) \left(\frac{\partial v}{\partial x_i} \right)^2 dx dt \right)^{\frac{1}{2}} \\
&\quad \times \left(\int_{Q_{t_1}} \lambda_j(x,t) \left(\frac{\partial u^{h_k}}{\partial x_j} \right)^2 dx dt \right)^{\frac{1}{2}} \rightarrow 0, k \rightarrow \infty
\end{aligned}$$

due to estimate (1.18).

The second term on the right-hand side of equality (1.21) can be represented as

$$\begin{aligned}
\int_{Q_{t_1}} \sum_{i,j=1}^n a_{ij}(x,t) \frac{\partial u^{h_k}}{\partial x_j} \frac{\partial v}{\partial x_i} dx dt &= \int_{Q_{t_1}} \sum_{i,j=1}^n a_{ij}(x,t) \left(\frac{\partial u^{h_k}}{\partial x_j} - \frac{\partial u}{\partial x_j} \right) \frac{\partial v}{\partial x_i} dx dt \\
&\quad + \int_{Q_{t_1}} \sum_{i,j=1}^n a_{ij}(x,t) \frac{\partial u}{\partial x_j} \frac{\partial v}{\partial x_i} dx dt.
\end{aligned}$$

We have

$$\begin{aligned}
&\int_{Q_{t_1}} \sum_{i,j=1}^n a_{ij}(x,t) \left(\frac{\partial u^{h_k}}{\partial x_j} - \frac{\partial u}{\partial x_j} \right) \frac{\partial v}{\partial x_i} dx dt \\
&= \int_{Q_{t_1}} \sum_{i,j=1}^n a_{ij}(x,t) \frac{\partial}{\partial x_j} (u^{h_k} - u) \frac{\partial v}{\partial x_i} dx dt \rightarrow 0, k \rightarrow \infty
\end{aligned}$$

due to the weak convergence of the sequence $\{u^{h_k}(x,t)\}$ to the function $u(x,t)$ in space $W_{2,\lambda,\varphi}^{1,1}(Q_T)$.

Consequently

$$\int_{Q_{t_1}} \sum_{i,j=1}^n (a_{ij}(x,t))_{h_k} \frac{\partial u^{h_k}}{\partial x_j} \frac{\partial v}{\partial x_i} dx dt \rightarrow \int_{Q_{t_1}} \sum_{i,j=1}^n a_{ij}(x,t) \frac{\partial u}{\partial x_j} \frac{\partial v}{\partial x_i} dx dt, k \rightarrow \infty.$$

Thus, the existence of a weak solution to problem (1.1)-(1.2) for $\partial\Omega \in C^2$ is proved.

Now let $\partial\Omega \in C^2$. Consider a sequence of domains $\Omega_m, m = 1, 2, \dots$, for which $\partial\Omega_m \in C^2; \bar{\Omega}_m \subset \Omega_{m+1} \subset \bar{\Omega}_{m+1} \subset \Omega, \lim_{m \rightarrow \infty} \Omega_m = \Omega$. Assume $Q_T^m = \Omega_m \times (-T, 0)$.

Let $u^m -$ be the solution of the boundary value problem

$$Lu^m = f(x,t), (x,t) \in Q_T^m; \quad u^m|_{\Gamma(Q_T^m)} = 0.$$

By what was proved above, for every natural number m such a solution exists, and

$$\|u^m\|_{W_{2,\lambda,\varphi}^{1,1}(Q_T^m)} \leq C_{1.10} \|f\|_{L_2(Q_T^m)},$$

holds, where the constant $C_{1.10}$ is independent of m .

Let us extend the function u^m by zero in $Q_T \setminus Q_T^m$ and denote the extended function again by u^m . It is clear that $u^m \in W_{2,\lambda,\varphi}^{1,1}(Q_T)$ and

$$\|u^m\|_{W_{2,\lambda,\varphi}^{1,1}(Q_T)} \leq C_{1.10} \|f\|_{L_2(Q_T)}.$$

Thus the sequence $\{u^m\}$ is strongly bounded in $\overset{\circ}{W}_{2,\lambda,\varphi}^{1,1}(Q_T)$ and therefore, it is weakly compact in the same space, i.e., there is a function $u(x, t) \in \overset{\circ}{W}_{2,\lambda,\varphi}^{1,1}(Q_T)$ and a sequence $\{m_k\}, m_k \rightarrow 0$ as $k \rightarrow \infty$ such that the corresponding sequence $\{u^{m_k}(x, t)\}$ weakly converges to the function $u(x, t)$ in $\overset{\circ}{W}_{2,\lambda,\varphi}^{1,1}(Q_T)$ as $k \rightarrow \infty$. It remains to show that $u(x, t)$ is a solution of the equation $Lu = f$. This is done quite similarly to the previous one.

Let us now prove the uniqueness of the solution of the problem (1.1)-(1.2). To do this, it suffices to prove that the homogeneous boundary value problem $Lu = 0, u|_{\Gamma(Q_T)} = 0$ has only the zero solution.

In equality (1.7) we set $f = 0$, and then as $v(x, t)$ we take the function

$$v_{(\bar{h})}(x, t) = \frac{1}{h} \int_{t-h}^t v(x, \tau) d\tau, \quad (1.22)$$

where $v(x, t)$ is an arbitrary element of $\overset{\circ}{W}_{2,\lambda,\varphi}^{1,1}(Q_T^{-h})$, equal to zero for $t \geq -h$ and for $t \leq -T$ (see [21]), and fix $h > 0$. Here $Q_T^{-h} = \Omega \times (-h, 0)$. Therefore, we have

$$\begin{aligned} \int_{Q_{-h}} \sum_{i,j=1}^n a_{ij}(x, t) \frac{\partial u}{\partial x_j} \frac{\partial(v_{(\bar{h})})}{\partial x_i} dx dt - \int_{Q_{-h}} u \frac{\partial(v_{(\bar{h})})}{\partial t} dx dt \\ + \int_{Q_{-h}} \varphi(-t) \frac{\partial u}{\partial t} \frac{\partial(v_{(\bar{h})})}{\partial t} dx dt = 0. \end{aligned} \quad (1.23)$$

In all terms of equality (1.23), we transfer the averages $(\cdot)_{\bar{h}}$ from v by the factors in front of it, in addition, in the second term we will integrate by parts over t . Then we obtain

$$\begin{aligned} \int_{Q_{-h}} \sum_{i,j=1}^n \left(a_{ij}(x, t) \frac{\partial u}{\partial x_j} \right)_{(h)} \frac{\partial v}{\partial x_i} dx dt + \int_{Q_{-h}} \frac{\partial(u_{(h)})v}{\partial t} dx dt \\ + \int_{Q_{-h}} \left(\varphi(-t) \frac{\partial u}{\partial t} \right)_{(h)} \frac{\partial v}{\partial t} dx dt = 0, \end{aligned} \quad (1.24)$$

where

$$u_{(h)}(x, t) = \frac{1}{h} \int_t^{t+h} u(x, \tau) d\tau.$$

We have

$$\frac{\partial(u_{(h)})}{\partial t} = \frac{\partial}{\partial t} \left(\frac{1}{h} \int_t^{t+h} u(x, \tau) d\tau \right) = \frac{1}{h} (u(x, t+h) - u(x, t)).$$

Consequently, $u_{(h)} \in \overset{\circ}{W}_{2,\lambda}^{1,1}(Q_T)$. Therefore, in equality (1.24), instead of v we can take the function $u_{(h)}$. Then

$$\begin{aligned} \int_{Q_{-h}} \sum_{i,j=1}^n \left(a_{ij}(x, t) \frac{\partial u}{\partial x_j} \right)_{(h)} \frac{\partial(u_{(h)})}{\partial x_i} dx dt + \int_{Q_{-h}} \frac{\partial(u_{(h)})u_{(h)}}{\partial t} dx dt \\ + \int_{Q_{-h}} \left(\varphi(-t) \frac{\partial u}{\partial t} \right)_{(h)} \left(\frac{\partial u}{\partial t} \right)_{(h)} dx dt = 0. \end{aligned}$$

Since

$$\int_{Q_{-h}} \frac{\partial(u_{(h)})u_{(h)}}{\partial t} dxdt = \frac{1}{2} \int_{\Omega} (u_{(h)}(x, 0))^2 dx \geq 0,$$

then

$$\int_{Q_{-h}} \sum_{i,j=1}^n \left(a_{ij} \frac{\partial u}{\partial x_j} \right)_{(h)} \frac{\partial(u_{(h)})}{\partial x_i} dxdt + \int_{Q_{-h}} \left(\varphi(-t) \frac{\partial u}{\partial t} \right)_{(h)} \left(\frac{\partial u}{\partial t} \right)_{(h)} dxdt \leq 0.$$

Fix an arbitrary $h_0 \in (-T, 0)$. Then in the previous inequality the domain Q_{-h} can be replaced by the domain Q_{-h_0} , where $h \leq h_0$. Thus

$$\int_{Q_{-h_0}} \sum_{i,j=1}^n \left(a_{ij} \frac{\partial u}{\partial x_j} \right)_{(h)} \frac{\partial(u_{(h)})}{\partial x_i} dxdt + \int_{Q_{-h_0}} \left(\varphi(-t) \frac{\partial u}{\partial t} \right)_{(h)} \left(\frac{\partial u}{\partial t} \right)_{(h)} dxdt \leq 0.$$

Hence as $h \rightarrow 0$, we have

$$\int_{Q_{-h_0}} \sum_{i,j=1}^n a_{ij} \frac{\partial u}{\partial x_j} \frac{\partial u}{\partial x_i} dxdt + \int_{Q_{-h_0}} \varphi(-t) \left(\frac{\partial u}{\partial t} \right)^2 dxdt \leq 0.$$

Taking into account condition (1.3), we have

$$\int_{Q_{-h_0}} \left(\gamma \sum_{i=1}^n \lambda_i(x, t) \left(\frac{\partial u}{\partial x_i} \right)^2 + \varphi(-t) \left(\frac{\partial u}{\partial t} \right)^2 \right) dxdt \leq 0. \quad (1.25)$$

From (1.25) it follows that $\int_{Q_{-h_0}} \sum_{i=1}^n \lambda_i(x, t) \left(\frac{\partial u}{\partial x_i} \right)^2 dxdt = 0$.

On the other hand

$$\int_{Q_{-h_0}} u^2 dxdt \leq C_{1.11} \int_{Q_{-h_0}} \sum_{i=1}^n \lambda_i(x, t) \left(\frac{\partial u}{\partial x_i} \right)^2 dxdt = 0.$$

Thus, the function $u(x, t) = 0$ almost everywhere in Q_{-h_0} . Since h_0 is arbitrary, it follows that $u(x, t) = 0$ almost everywhere in Q_T . Theorem 1.2 is proved.

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