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 $x = (x_1, ..., x_n)$ and $(x, t) = (x_1, ..., x_n, t)$, 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 , $n \ge 1$ and T > 0 is a constant. Denote

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

Consider in Q_T the first boundary value problem

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

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

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

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

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

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

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SABIS Sun International School Baku Zigh Highway, 22 km, towards H. Aliyev Int. Airport, Dramland, Baku, Azerbaijan E-mail: amanova.n93@gmail.com namanova@ssisbaku.sabis.net Here $\gamma \in (0,1]$ is a constant, and the functions $\lambda_i(x,t), i = 1, ..., n$ 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, ..., n:

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

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

The aim of this paper is to find conditions on the functions $f(x,t), \varphi(z)$ and $\lambda_i(x,t), i = 1, ..., n$ 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 $\overline{K}_u \subset \Omega$ such that $\sup u(x,t) \subset K_u \times [-T,0], \quad u(x,t) \in C^{\infty}(\overline{Q}_T),$ $u|_{t=-T} = 0$. Denote by $W^{1,1}_{2,\lambda}(Q_T), W^{1,1}_{2,\lambda,\varphi}(Q_T)$ and $W^{2,2}_{2,\lambda,\varphi}(Q_T)$ Banach spaces of measurable functions defined on Q_T , for which the norms

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

and

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

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

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

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

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

is valid, where $Q_{t_1} = \Omega \times (-T, t_1)$. Throughout what follows, the notation $C(\cdots)$ 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

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

holds.

Proof. Let $n \ge 2$. 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 $1 \le p < n$ the inequality

$$\|u\|_{L^{\frac{pn}{n-p}}(\Omega)} \le C_{1,2}(n,p,\Omega) \|\nabla u\|_{L_p(\Omega)},$$
(1.9)

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

$$\|u\|_{L_2(\Omega)} \le C_{1,2}(n,\Omega) \|\nabla u\|_{L^{\frac{2n}{n+2}}(\Omega)}.$$
(1.10)

But on the other hand

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

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

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

By virtue of condition (1.5), we have

$$\left(\int_{\Omega} \lambda_i^{-n/2}(x,t) dx\right)^{1/n} \le C_{1,3}(\lambda,n,\Omega), i = 1, ..., n.$$

Thus, from (1.11) we conclude that

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

Then from (1.10) and (1.12) it follows

$$\left(\int_{\Omega} u^2(x,t)dx\right)^{1/2} \le C_{1,2} \cdot C_{1,4} \left(\sum_{i=1}^n \int_{\Omega} \lambda_i(x,t) \left(\frac{\partial u}{\partial x_i}\right)^2 dx\right)^{1/2}.$$

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 $n \ge 2$.

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 the inequality

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

holds.

Then

$$\left(\int_{\Omega} u^{2}(x_{1},t)dx_{1}\right)^{1/2} \leq \sup_{\Omega} |u(x_{1},t)| \leq C_{1.5} \left(\int_{\Omega} \lambda_{1}^{-p/2}(x_{1},t)\lambda_{1}^{p/2} \left|\frac{\partial u(x_{1},t)}{\partial x_{1}}\right|^{p} dx_{1}\right)$$

$$\leq C_{1.5} \left(\int_{\Omega} \lambda_{1}(x_{1},t) \left(\frac{\partial u}{\partial x_{1}}\right)^{2} dx_{1}\right)^{1/2} \left(\int_{\Omega} \lambda_{1}^{-p/(2-p)}(x_{1},t) dx_{1}\right)^{\frac{2-p}{2p}}.$$

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 $W_{2,\lambda,\varphi}(Q_T)$ for any $f(x,t) \in L_2(Q_T)$. Moreover, for the solution u(x,t) the following estimate is true:

$$\|u\|_{W^{1,1}_{2,\lambda,\varphi}(Q_T)} \le C_{1.6}(\gamma,\lambda,n,\Omega) \|f\|_{L_2(Q_T)}.$$
(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, ..., n:

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

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

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

1/p

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

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

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

where φ satisfies conditions (1.4). It is clear that $(a_{ij})_h \in C^{\infty}(\overline{Q}_T)$, 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 $u^h(x,t) \in W_{2,\lambda,\varphi}^{2,\gamma}(Q_T)$ 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 $v(x,t) \in \overset{\circ}{W}^{1,1}_{2,\lambda}(Q_T)$, and then integrate it over the domain Q_T :

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

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

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

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

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

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

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

As a result we have the following inequality

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

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

By inequality (1.8), we have

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

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

$$\left\| u^{h} \right\|_{W^{1,1}_{2,\lambda,\varphi}(Q_{T})} \le C_{1.8}(\lambda, n, \Omega) \left\| f \right\|_{L_{2}(Q_{T})},$$
(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 $\{u^{h_k}(x,t)\}, h_k \to 0$ for $k \to \infty$ and the function $u(x,t) \in \overset{\circ}{W}_{2,\lambda,\varphi}^{1,1}(Q_T)$ such that for any $\psi(x,t) \in C_0^{\infty}(\overline{Q_T})$

$$\lim_{k \to \infty} \left(Lu^{h_k}, \psi \right) = (Lu, \psi). \tag{1.19}$$

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

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

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

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

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

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

for $k \to \infty$. We have

$$\int_{Q_{t_1}} \sum_{i,j=1}^n (a_{ij})_{h_k} \frac{\partial u^{h_k}}{\partial x_j} \frac{\partial v}{\partial x_i} dx dt = \int_{Q_{t_1}} \sum_{i,j=1}^n ((a_{ij})_{h_k} - a_{ij}) \frac{\partial u^{h_k}}{\partial x_j} \frac{\partial v}{\partial x_i} dx dt + \int_{Q_{t_1}} \sum_{i,j=1}^n a_{ij}(x,t) \frac{\partial u^{h_k}}{\partial x_j} \frac{\partial v}{\partial x_i} dx dt.$$
(1.21)

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

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

$$\leq \int_{Q_{t_1}} \sum_{i,j=1}^{n} \left| ((a_{ij})_{h_k} - a_{ij}) \frac{\partial u^{h_k}}{\partial x_j} \frac{\partial v}{\partial x_i} \right| \sqrt{\lambda_j(x,t)} \sqrt{\lambda_j^{-1}(x,t)} dx dt$$

$$\leq \sum_{i,j=1}^{n} \sup_{Q_{t_1}} |(a_{ij})_{h_k} - a_{ij}| \cdot \left(\int_{Q_{t_1}} \lambda_i^{-1}(x,t) \left(\frac{\partial v}{\partial x_i} \right)^2 dx dt \right)^{\frac{1}{2}}$$

$$\times \left(\int_{Q_{t_1}} \lambda_j(x,t) \left(\frac{\partial u^{h_k}}{\partial x_j} \right)^2 dx dt \right)^{\frac{1}{2}} \to 0, k \to \infty$$

due to estimate (1.18).

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

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

We have

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

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

Consequently

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

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 $\Omega_m, m = 1, 2, ...$, for which $\partial \Omega_m \in C^2$; $\overline{\Omega}_m \subset \Omega_{m+1} \subset \overline{\Omega}_{m+1} \subset \Omega$, $\lim_{m \to \infty} \Omega_m = \Omega$. 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

$$\|u^m\|_{W^{1,1}_{2,\lambda,\varphi}(Q^m_T)} \le C_{1.10} \,\|f\|_{L_2(Q^m_T)} \,,$$

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 $u^m \in \overset{\circ}{W}^{1,1}_{2,\lambda,\varphi}(Q_T)$ and

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

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 $\{m_k\}, m_k \to 0$ as $k \to \infty$ 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 $k \to \infty$. 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

$$\upsilon_{(\overline{h})}(x,t) = \frac{1}{h} \int_{t-h}^{t} \upsilon(x,\tau) d\tau, \qquad (1.22)$$

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

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

In all terms of equality (1.23), we transfer the averages $(\cdot)_{\overline{h}}$ 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

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

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

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

Since

$$\int_{Q_{-h}} \frac{\partial(u_{(h)})u_{(h)}}{\partial t} dx dt = \frac{1}{2} \int_{\Omega} \left(u_{(h)}(x,0) \right)^2 dx \ge 0,$$

then

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

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 $h \le h_0$. Thus

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

Hence as $h \to 0$, we have

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

Taking into account condition (1.3), we have

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

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

On the other hand

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

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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