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Conditions at infinity for the inhomogeneous filtration equation

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Abstract

We investigate existence and uniqueness of solutions to the filtration equation with an inhomogeneous density in $\mathbb{R}^N$ ($N \geqslant 3$), approaching at infinity a given continuous datum of Dirichlet type.
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1. Introduction

We provide sufficient conditions for existence and uniqueness of *bounded* solutions to the following nonlinear Cauchy problem (given $T > 0$):

$$\begin{cases} \rho \partial_t u = \Delta\big[G(u)\big] & \text{in } \mathbb{R}^N \times (0,T] =: S_T, \\ u = u_0 & \text{in } \mathbb{R}^N \times \{0\}, \end{cases} \tag{1.1}$$

where $\rho = \rho(x)$ does not depend on t. Concerning the density ρ, the initial condition u_0 and the nonlinearity G we shall mostly assume the following:

$$\begin{cases} \text{(i)} & \rho \in C\big(\mathbb{R}^N\big),\ \rho > 0; \\ \text{(ii)} & G \in C^1(\mathbb{R}),\ G(0) = 0,\ G'(s) > 0 \text{ for any } s \in \mathbb{R} \setminus \{0\}, \\ & G' \text{ decreasing in } (-\delta, 0) \text{ and increasing in } (0,\delta) \\ & \text{if } G'(0) = 0, \text{ for some } \delta > 0; \\ \text{(iii)} & u_0 \in L^\infty\big(\mathbb{R}^N\big) \cap C\big(\mathbb{R}^N\big). \end{cases} \tag{H_0}$$

A typical choice for the function G is $G(u) = |u|^{m-1}u$ for some $m \geqslant 1$. In this case, for $m > 1$, the differential equation in problem (1.1) becomes the *inhomogeneous porous media equation*, which arises in various situations of physical interest. We quote, without any claim of generality, the papers [13,14,6,21,4,5,22,23,16–20,11,8,9] as references on this topic, and the recent monograph [24] as a general reference on the porous media equation.

As it is well-known, if assumption (H_0) is satisfied, then there exists a bounded solution of problem (1.1) (see, *e.g.*, [14,7,21]). Moreover, if $N = 1$ or $N = 2$, and $\rho \in L^\infty(\mathbb{R}^N)$, then the solution to problem (1.1) is unique (see [10]).

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When $N \geqslant 3$, we can have uniqueness or nonuniqueness of bounded solutions to problem (1.1), in dependence of the behavior *at infinity* of the density ρ. In fact, given $R > 0$, set $B_R := \{x \in \mathbb{R}^N\colon |x| < R\}$ and $B_R^c := \mathbb{R}^N \setminus B_R$. Suppose that ρ does not decay too fast at infinity, in the sense that there exist $\widehat{R} > 0$ and $\underline{\rho} \in C([\widehat{R}, \infty))$ such that $\rho(x) \geqslant \underline{\rho}(|x|) > 0$ for all $x \in B_{\widehat{R}}^c$, with $\int_{\widehat{R}}^{\infty} \eta \underline{\rho}(\eta)\, d\eta = \infty$. Then problem (1.1) admits *at most* one bounded solution (see [16,20]). A natural choice for $\underline{\rho}$ above is $\underline{\rho}(\eta) := \eta^{-\alpha}$ $(\eta \in [\widehat{R}, \infty))$ for some $\alpha \in (-\infty, 2]$ and $\widehat{R} > 0$.

On the contrary if ρ decays sufficiently fast at infinity, in the sense that $\Gamma * \rho \in L^{\infty}(\mathbb{R}^N)$, where Γ is the fundamental solution of the Laplace equation in $\mathbb{R}^N$, then nonuniqueness prevails (see [16,20] and also [12] for the linear case, namely $G(u) = u$). To be specific, for any function $A \in \mathrm{Lip}([0, T])$ with $A(0) = 0$ there exists a solution u of problem (1.1) such that

$$\lim_{R\to\infty} \frac{1}{|\partial B_R|} \int_{\partial B_R} \big|U(x,t) - A(t)\big|\, d\sigma = 0 \tag{1.2}$$

uniformly with respect to $t \in [0, T]$, where

$$U(x,t) := \int_0^t G\big(u(x,\tau)\big)\, d\tau \quad \forall (x,t) \in S_T. \tag{1.3}$$

The condition $\Gamma * \rho \in L^{\infty}(\mathbb{R}^N)$ can be replaced by the following stronger (but more explicit) condition: there exist $\widehat{R} > 0$ and $\overline{\rho} \in C([\widehat{R}, \infty))$ such that $\rho(x) \leqslant \overline{\rho}(|x|)$ for all $x \in B_{\widehat{R}}^c$, with $\int_{\widehat{R}}^{\infty} \eta \overline{\rho}(\eta)\, d\eta < \infty$. Then, instead of (1.2), we can impose that

$$\lim_{|x|\to\infty} \big|U(x,t) - A(t)\big| = 0 \tag{1.4}$$

uniformly with respect to $t \in [0, T]$ (which clearly implies (1.2)), with U defined in (1.3). A natural choice for $\overline{\rho}$ as above is $\overline{\rho}(\eta) := \eta^{-\alpha}$ $(\eta \in [\widehat{R}, \infty))$ for some $\alpha \in (2, \infty]$ and $\widehat{R} > 0$.

Observe that equalities (1.2) and (1.4) can be also regarded as nonhomogeneous Dirichlet conditions at infinity in a suitable integral sense. From this point of view, it seems natural to study whether imposing conditions at infinity *in a pointwise sense* that resembles more closely the usual Dirichlet boundary conditions restores existence and uniqueness of solutions. In fact, up to now, it was only known that there exists at most one solution $u \in L^{\infty}(S_T)$ to problem (1.1) satisfying condition (1.2) or (1.4) either when $G(u) = u$ (see the important results obtained, in such linear case, in [12]) or when $u_0 \geqslant 0$ and $A \equiv 0$ (see [7]). However, the methods used to obtain the mentioned uniqueness results did not work for general G and A.

In this paper we shall then address existence and uniqueness of bounded solutions to problem (1.1) satisfying at infinity suitable nonhomogeneous Dirichlet conditions in a pointwise sense. More precisely, at first we shall prove that if ρ decays sufficiently fast at infinity, the diffusion is nondegenerate in an appropriate sense, $u_0 \in C(\mathbb{R}^N)$ and $\lim_{|x|\to\infty} u_0(x)$ exists and is finite then for any $a \in C([0, T])$ with

$$a(0) = \lim_{|x|\to\infty} u_0(x) \tag{1.5}$$

there exists a bounded solution u to problem (1.1) satisfying

$$\lim_{|x|\to\infty} u(x,t) = a(t) \quad \text{uniformly for } t \in [0, T] \tag{1.6}$$

(see Theorem 2.2). Furthermore, we can remove the assumption of nondegeneracy of the diffusion for suitable classes of initial data u_0 and conditions at infinity a. Indeed if $a_0 := \lim_{|x|\to\infty} u_0(x)$ exists and is finite and (H_0) holds true, then there exists a bounded solution to problem (1.1) such that

$$\lim_{|x|\to\infty} u(x,t) = a_0 \quad \text{uniformly for } t \in [0, T] \tag{1.7}$$

(see Theorem 2.3 and Remark 2.4).

Moreover, if (H_0) holds true and ρ decays sufficiently fast at infinity, then there exists a bounded solution u to problem (1.1) satisfying (1.6) for any $a \in C([0, T])$ with $a > 0$ in $[0, T]$, provided u_0 complies with (1.5) (see Theorem 2.5).

Let us explain that in [16], generalizing arguments used in [12], the prescription of conditions (1.2) for solutions to (1.1) is made by constructing suitable *barriers* at infinity, which are sub- or supersolutions to appropriate associated linear elliptic problems. Instead, in the present case, to impose at infinity Dirichlet conditions in a pointwise sense we will construct, in a neighborhood of each $t_0 \geqslant 0$, suitable time-dependent *barriers* at infinity, which are sub- or supersolutions to proper associated nonlinear parabolic problems.

Actually, in the existence results, hypothesis (1.5) can be removed, upon requiring that the Dirichlet condition at infinity is attained uniformly for $t \in [\tau, T]$, for any $0 < \tau < T$ (see Remark 2.6) and, in the degenerate case, that a further technical condition holds.

Finally, we shall prove that the weaker condition

$$\lim_{|x|\to\infty} u(x,t) = a(t) \quad \text{for almost every } t \in [0,T] \tag{1.8}$$

implies uniqueness for general G satisfying (H_0)(ii), bounded ρ and $a \in C([0,T])$ (see Theorem 2.8). Arguments used in proving uniqueness are modeled after those in [1] (where $\rho \equiv 1$, $N = 1$) and [10] (where $N = 2$), for cases in which uniqueness was proved in the class of solutions not satisfying additional conditions at infinity. Although this is not our case, we use an analogous strategy, combined with the fact that solutions attain a datum at infinity in a pointwise sense. This permits to conclude.

2. Existence and uniqueness results

Solutions, sub- and supersolutions to problem (1.1) are always meant in the following sense.

Definition 2.1. By a *solution* to problem (1.1) we mean a function $u \in C(S_T) \cap L^\infty(S_T)$ such that

$$\int_0^\tau \int_{\Omega_1} \{\rho u \partial_t \psi + G(u)\Delta\psi\}\,dx\,dt = \int_{\Omega_1} \rho\big[u(x,\tau)\psi(x,\tau) - u_0(x)\psi(x,0)\big]\,dx + \int_0^\tau \int_{\partial\Omega_1} G(u)\langle\nabla\psi,\nu\rangle\,d\sigma\,dt \tag{2.1}$$

for any bounded open set $\Omega_1 \subseteq \mathbb{R}^N$ with smooth boundary $\partial\Omega_1$, $\tau \in (0,T]$, $\psi \in C^{2,1}(\overline{\Omega}_1 \times [0,\tau])$, $\psi \geqslant 0$, $\psi = 0$ on $\partial\Omega_1 \times [0,\tau]$. Here ν denotes the outer normal to Ω_1 and $\langle\cdot,\cdot\rangle$ the scalar product in $\mathbb{R}^N$.

Supersolutions (*subsolutions*) to (1.1) are defined replacing "=" by "$\leqslant$" ("$\geqslant$", respectively) in (2.1).

These kinds of solutions are sometimes referred to as *very weak* solutions. Observe that, according to Definition 2.1, solutions to problem (1.1) we deal with are bounded in S_T.

2.1. Existence

In the case of *nondegenerate* nonlinearities, we have the following result.

Theorem 2.2. *Let $N \geqslant 3$. Assume that $\rho \in C(\mathbb{R}^N)$, $\rho > 0$, $G \in C^1(\mathbb{R})$ with $G(0) = 0$, $G'(s) \geqslant \alpha_0 > 0$ for any $s \in \mathbb{R}$ and $u_0 \in C(\mathbb{R}^N)$ with $\lim_{|x|\to\infty} u_0(x)$ existing and being finite. Assume also that there exist $\widehat{R} > 0$ and $\overline{\rho} \in C([\widehat{R},\infty))$ such that $\rho(x) \leqslant \overline{\rho}(|x|)$ for any $x \in B^c_{\widehat{R}}$, with $\int_{\widehat{R}}^\infty \eta\overline{\rho}(\eta)\,d\eta < \infty$.*

Finally, let $a \in C([0,T])$ and suppose that

$$a(0) = \lim_{|x|\to\infty} u_0(x).$$

Then there exists a solution to problem (1.1) such that

$$\lim_{|x|\to\infty} u(x,t) = a(t) \quad \text{uniformly for } t \in [0,T].$$

For appropriate classes of data and possibly *degenerate* nonlinearities of porous media type, we shall prove the following results.

Theorem 2.3. *Let $N \geqslant 3$. Let assumption (H_0) be satisfied. Suppose that*

$$\lim_{|x|\to\infty} u_0(x) = a_0 \tag{2.2}$$

for some $a_0 \in \mathbb{R}$. Then there exists a solution to problem (1.1) such that

$$\lim_{|x|\to\infty} u(x,t) = a_0 \quad \textit{uniformly for } t \in [0,T].$$

Remark 2.4. Let assumption (H_0) be satisfied and suppose that ρ does not decay too fast at infinity in the sense that there exist $\widehat{R} > 0$ and $\underline{\rho} \in C([\widehat{R},\infty))$ such that $\rho(x) \geqslant \underline{\rho}(|x|) > 0$ for any $x \in B^c_{\widehat{R}}$, with $\int_{\widehat{R}}^{\infty} \eta\underline{\rho}(\eta)\,d\eta = \infty$. Assume also that (2.2) holds. Then by the uniqueness result recalled in the Introduction, and by Theorem 2.3, the *unique* solution to problem (1.1) necessarily satisfies

$$\lim_{|x|\to\infty} u(x,t) = a_0 \quad \text{uniformly for } t \in [0,T].$$

Theorem 2.5. *Let $N \geqslant 3$. Let assumption (H_0) be satisfied. Suppose that there exist $\widehat{R} > 0$ and $\overline{\rho} \in C([\widehat{R},\infty))$ such that $\rho(x) \leqslant \overline{\rho}(|x|)$ for any $x \in B^c_{\widehat{R}}$, with $\int_{\widehat{R}}^{\infty} \eta\overline{\rho}(\eta)\,d\eta < \infty$. Let $a \in C([0,T])$, with $a(t) > 0$ for all $t \in [0,T]$. Assume also that*

$$a(0) = \lim_{|x|\to\infty} u_0(x).$$

Then there exists a solution to problem (1.1) such that

$$\lim_{|x|\to\infty} u(x,t) = a(t) \quad \textit{uniformly for } t \in [0,T].$$

Remark 2.6.

(i) In Theorem 2.2, if we *do not* assume that $a(0) = \lim_{|x|\to\infty} u_0(x)$, then the conclusion remains true, replacing the property $\lim_{|x|\to\infty} u(x,t) = a(t)$ uniformly for any $t \in [0,T]$ by the following:

$$\text{for any } \tau \in (0,T), \qquad \lim_{|x|\to\infty} u(x,t) = a(t) \quad \text{uniformly for } t \in [\tau,T]. \tag{2.3}$$

(ii) In Theorem 2.5, if we *do not* assume that $a(0) = \lim_{|x|\to\infty} u_0(x)$, then the conclusion remains true, provided we replace the property $\lim_{|x|\to\infty} u(x,t) = a(t)$ uniformly for any $t \in [0,T]$ by (2.3) and we also require that

$$I := \inf_{x\in B^c_{R_0}} u_0(x), \qquad S := \sup_{t\in(0,\epsilon)} a(t), \qquad 2G(I) > G(S) \tag{2.4}$$

for some $R_0, \epsilon > 0$. Clearly, (2.4) is technical and is needed to make our proof hold under more general assumptions. We do not know whether the result is still valid without assuming it, but notice that (2.4) certainly holds if I is large enough compared to S, so that possible problems occur only if the initial datum is, in a suitable sense, too small at infinity.

See the end of Section 3 for comments on the minor changes needed in the proof of the corresponding theorems to obtain statements (i)–(ii).

Remark 2.7. Note that the hypotheses made in Theorem 2.5 allow to assume as initial data functions u_0 which may be nonpositive in some compact subset $K \subset \mathbb{R}^N$.

2.2. Uniqueness

We shall prove the following uniqueness result in the general case of possibly degenerate nonlinearities.

Theorem 2.8. *Let $N \geqslant 3$. Let assumption (H_0) be satisfied, and suppose that $a \in L^\infty(0,T)$, $\rho \in L^\infty(\mathbb{R}^N)$. Then there exists* at most *one solution to problem* (1.1) *such that*

$$\lim_{|x|\to\infty} u(x,t) = a(t) \quad \text{for almost every } t \in (0,T).$$

From Theorems 2.3 and 2.8 we deduce the following.

Corollary 2.9. *Let $N \geqslant 3$. Let assumption (H_0) be satisfied, and suppose that $\rho \in L^\infty(\mathbb{R}^N)$. Then there exists a unique solution to problem* (1.1) *such that*

$$\lim_{|x|\to\infty} u(x,t) = a_0 \quad \text{uniformly for } t \in [0,T].$$

Remark 2.10. When (H_0) is satisfied, ρ belongs to $L^\infty(\mathbb{R}^N)$ and fulfils the assumptions appearing in Remark 2.4, then the conclusion of Corollary 2.9 is in agreement with such remark.

As a consequence of Theorems 2.5 and 2.8 we get

Corollary 2.11. *Let $N \geqslant 3$. Let the assumptions of Theorem 2.5 be satisfied, and suppose that $\rho \in L^\infty(\mathbb{R}^N)$. Then there exists a unique solution to problem* (1.1) *such that*

$$\lim_{|x|\to\infty} u(x,t) = a(t) \quad \text{uniformly for } t \in [0,T].$$

Finally, in the case of *nondegenerate* nonlinearities, from Theorems 2.2 and 2.8 we obtain the following.

Corollary 2.12. *Let $N \geqslant 3$. Let the assumptions of Theorem 2.2 be satisfied, and suppose that $\rho \in L^\infty(\mathbb{R}^N)$. Then there exists a unique solution to problem* (1.1) *such that*

$$\lim_{|x|\to\infty} u(x,t) = a(t) \quad \text{uniformly for } t \in [0,T].$$

3. Existence: Proofs

In view of the assumptions on ρ made in the hypotheses of Theorem 2.2 or 2.5, there exists a function $V = V(|x|) \in C^2(B^c_{\widehat{R}})$ such that

$$\begin{aligned} &\Delta V \leqslant -\rho \quad \text{in } B^c_{\widehat{R}}, && (3.1)\\ &V\big(|x|\big) > 0 \quad \forall x \in B^c_{\widehat{R}},\\ &|x| \mapsto V\big(|x|\big) \quad \text{is nonincreasing},\\ &\lim_{|x|\to\infty} V(x) = 0; && (3.2) \end{aligned}$$

here $\widehat{R} > 0$ can be assumed to be equal to the one that appears in the hypotheses of Theorem 2.2 or 2.5.

In some of the forthcoming proofs we shall make use of the function G^{-1}, whose domain D need not coincide with $\mathbb{R}$. As we are dealing with bounded data u_0 (and, by the maximum principle, with bounded solutions), this makes no problem since one can modify the definition of $G(x)$ for $|x|$ large so that such a function is a bijection from $\mathbb{R}$ to itself, without changing the evolution of u_0.

Hereafter, for any $j \in \mathbb{N}$, ζ_j will always be a function having the following properties: $\zeta_j \in C^\infty_c(B_j)$ with $0 \leqslant \zeta_j \leqslant 1$ and $\zeta_j \equiv 1$ in $B_{j/2}$.

Proof of Theorem 2.2. Since $a \in C([0,T])$ and $G \in C^1(\mathbb{R})$ is increasing, for any $t_0 \in [0,T]$, $\sigma > 0$ there exists $\delta = \delta(\sigma) > 0$ such that

$$G^{-1}\big[G\big(a(t_0)\big) - \sigma\big] \leqslant a(t) \leqslant G^{-1}\big[G\big(a(t_0)\big) + \sigma\big] \quad \forall t \in [\underline{t}_\delta, \bar{t}_\delta], \tag{3.3}$$

where $\underline{t}_\delta := \max\{t_0 - \delta, 0\}$ and $\bar{t}_\delta := \min\{t_0 + \delta, T\}$. Moreover, in view of the assumptions on u_0, for any $\sigma > 0$ there exists $R = R(\sigma) > \widehat{R}$ such that

$$G^{-1}\big[G\big(a(0)\big) - \sigma\big] \leqslant u_0(x) \leqslant G^{-1}\big[G\big(a(0)\big) + \sigma\big] \quad \forall x \in B_R^c. \tag{3.4}$$

For any $j \in \mathbb{N}$, let $u_j \in C(\overline{B}_j \times [0,T])$ be the unique solution (see, *e.g.*, [15]) to the problem

$$\begin{cases} \rho \partial_t u = \Delta[G(u)] & \text{in } B_j \times (0,T), \\ u = a(t) & \text{on } \partial B_j \times (0,T), \\ u = u_{0,j} & \text{in } \overline{B}_j \times \{0\}, \end{cases} \tag{3.5}$$

where

$$u_{0,j} := \zeta_j u_0 + (1 - \zeta_j) a(0) \quad \text{in } \overline{B}_j.$$

By comparison principles,

$$|u_j| \leqslant K := \max\big\{\|u_0\|_\infty, \|a\|_\infty\big\} \quad \text{in } B_j \times (0,T). \tag{3.6}$$

It is a matter of usual compactness arguments (see, *e.g.*, [15]) to show that there exists a subsequence $\{u_{j_k}\} \subseteq \{u_j\}$ which converges, as $k \to \infty$, *locally uniformly* in $\mathbb{R}^N \times (0,T)$ to a solution u to problem (1.1).

Hence, it remains to prove that

$$\lim_{|x| \to \infty} u(x,t) = a(t) \quad \text{uniformly for } t \in [0,T].$$

To this end, let $t_0 \in [0,T]$. Define

$$\underline{w}(x,t) := G^{-1}\big[-\underline{M} V(x) - \sigma + G\big(a(t_0)\big) - \underline{\lambda}(t - t_0)^2\big] \quad \forall (x,t) \in B_{\widehat{R}}^c \times (\underline{t}_\delta, \bar{t}_\delta),$$

where $\underline{M} > 0$ and $\underline{\lambda} > 0$ are constants to be chosen later. By the assumptions and (3.1),

$$\rho(x)\partial_t \underline{w} - \Delta\big[G(\underline{w})\big] = -\rho(x)\frac{2\underline{\lambda}(t - t_0)}{G'(w)} + \underline{M}\Delta V \leqslant \rho(x)\left(\frac{2\lambda\delta}{\alpha_0} - \underline{M}\right) \leqslant 0 \quad \text{in } B_{\widehat{R}}^c \times (\underline{t}_\delta, \bar{t}_\delta) \tag{3.7}$$

provided

$$\underline{M} \geqslant \frac{2\underline{\lambda}\delta}{\alpha_0}. \tag{3.8}$$

For any $j \in \mathbb{N}$, $j > R$, let

$$N_{R,j} := B_j \setminus \overline{B}_R,$$

R being as in (3.4). We have

$$\underline{w}(x,t) \leqslant -K \quad \forall (x,t) \in \partial B_R \times (\underline{t}_\delta, \bar{t}_\delta) \tag{3.9}$$

provided

$$\underline{M} \geqslant \frac{G(\|a\|_\infty) - G(-K)}{V(R)}. \tag{3.10}$$

Furthermore,

$$\underline{w}(x,t) \leqslant G^{-1}\big[G\big(a(t_0)\big) - \sigma\big] \quad \forall (x,t) \in \partial B_j \times (\underline{t}_\delta, \bar{t}_\delta). \tag{3.11}$$

When $\underline{t}_\delta = 0$ there holds

$$\underline{w}(x,t) \leqslant G^{-1}\big[G\big(a(t_0)\big) - \sigma\big] \quad \forall (x,t) \in \overline{N}_{R,j} \times \{\underline{t}_\delta\}, \tag{3.12}$$

whereas when $\underline{t}_\delta > 0$ we have

$$\underline{w}(x,t) \leqslant G^{-1}\big[G\big(a(t_0)\big) - \underline{\lambda}\delta^2\big] \leqslant -K \quad \forall (x,t) \in \overline{N}_{R,j} \times \{\underline{t}_\delta\} \tag{3.13}$$

provided

$$\underline{\lambda} \geqslant \frac{G(\|a\|_\infty) - G(-K)}{\delta^2}. \tag{3.14}$$

Suppose that conditions (3.8), (3.10) and (3.14) are satisfied. Hence, from (3.7), (3.9) and (3.11)–(3.13) we infer that $\underline{w}$ is a subsolution to the problem

$$\begin{cases} \rho\partial_t u = \Delta\big[G(u)\big] & \text{in } N_{R,j} \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = -K & \text{on } \partial B_R \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = G^{-1}\big[G\big(a(t_0)\big) - \sigma\big] & \text{on } \partial B_j \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = -K & \text{in } \overline{N}_{R,j} \times \{\underline{t}_\delta\} \end{cases} \tag{3.15}$$

when $\underline{t}_\delta > 0$, whereas it is a subsolution to the problem

$$\begin{cases} \rho\partial_t u = \Delta\big[G(u)\big] & \text{in } N_{R,j} \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = -K & \text{on } \partial B_R \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = G^{-1}\big[G\big(a(t_0)\big) - \sigma\big] & \text{on } \partial B_j \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = G^{-1}\big[G\big(a(t_0)\big) - \sigma\big] & \text{in } \overline{N}_{R,j} \times \{\underline{t}_\delta\} \end{cases} \tag{3.16}$$

when $\underline{t}_\delta = 0$.

On the other hand, (3.3), (3.4) and (3.6) show that the boundary data for the solutions to (3.5) and (3.15), (3.16) are correctly ordered on each part of the parabolic boundary of $N_{R,j} \times (\underline{t}_\delta, \bar{t}_\delta)$. In particular, we deduce that u_j is a supersolution to problem (3.15) when $\underline{t}_\delta > 0$, while it is a supersolution to problem (3.16) when $\underline{t}_\delta = 0$. Therefore, by comparison principles,

$$\underline{w} \leqslant u_j \quad \text{in } N_{R,j} \times (\underline{t}_\delta, \bar{t}_\delta). \tag{3.17}$$

Now let us define

$$\overline{w}(x,t) := G^{-1}\big[\overline{M}V(x) + \sigma + G\big(a(t_0)\big) + \bar{\lambda}(t-t_0)^2\big] \quad \forall (x,t) \in B^c_{\widehat{R}} \times (\underline{t}_\delta, \bar{t}_\delta),$$

with

$$\overline{M} \geqslant \max\left\{\frac{2\bar{\lambda}\delta}{\alpha_0}, \frac{G(K) - G(-\|a\|_\infty)}{V(R)}\right\},$$

and

$$\bar{\lambda} \geqslant \frac{G(K) - G(-\|a\|_\infty)}{\delta^2}.$$

By arguments analogous to those used above, we can infer that $\overline{w}$ is a supersolution to the problem

$$\begin{cases} \rho\partial_t u = \Delta\big[G(u)\big] & \text{in } N_{R,j} \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = K & \text{on } \partial B_R \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = G^{-1}\big[G\big(a(t_0)\big) + \sigma\big] & \text{on } \partial B_j \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = K & \text{in } \overline{N}_{R,j} \times \{\underline{t}_\delta\} \end{cases} \tag{3.18}$$

when $\underline{t}_\delta > 0$, whereas it is a supersolution to the problem

$$\begin{cases} \rho\partial_t u = \Delta\big[G(u)\big] & \text{in } N_{R,j} \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = K & \text{on } \partial B_R \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = G^{-1}\big[G\big(a(t_0)\big) + \sigma\big] & \text{on } \partial B_j \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = G^{-1}\big[G\big(a(t_0)\big) + \sigma\big] & \text{in } \overline{N}_{R,j} \times \{\underline{t}_\delta\} \end{cases} \tag{3.19}$$

when $\underline{t}_\delta = 0$.

As before, from (3.3), (3.4) and (3.6) we deduce that u_j is a subsolution to problem (3.18) when $\underline{t}_\delta > 0$, while it is a subsolution to problem (3.19) when $\underline{t}_\delta = 0$. By comparison principles,

$$u_j \leqslant \overline{w} \quad \text{in } N_{R,j} \times (\underline{t}_\delta, \bar{t}_\delta). \tag{3.20}$$

From (3.17) and (3.20) with $j = j_k$, sending $k \to \infty$, we then obtain

$$\underline{w} \leqslant u \leqslant \overline{w} \quad \text{in } B_R^c \times (\underline{t}_\delta, \bar{t}_\delta). \tag{3.21}$$

By (3.21) and (3.2) we get that for $|x|$ large enough, *independently of* $t_0 \in [0, T]$, there holds

$$G^{-1}\big[G\big(a(t_0)\big) - 2\sigma\big] \leqslant u(x, t_0) \leqslant G^{-1}\big[G\big(a(t_0)\big) + 2\sigma\big].$$

In order to complete the proof one just lets $\sigma \to 0^+$. □

Proof of Theorem 2.3. As in the proof of the previous result note that, thanks to (2.2), for any $\sigma > 0$ there exists $R = R(\sigma) > 0$ such that

$$G^{-1}\big[G(a_0) - \sigma\big] \leqslant u_0(x) \leqslant G^{-1}\big[G(a_0) + \sigma\big] \quad \forall x \in B_R^c.$$

In view of assumption (H_0), by standard results (see, *e.g.*, [1]), for any $j \in \mathbb{N}$ there exists a unique solution u_j to the problem

$$\begin{cases} \rho \partial_t u = \Delta\big[G(u)\big] & \text{in } B_j \times (0, T), \\ u = a_0 & \text{on } \partial B_j \times (0, T), \\ u = u_{0,j} & \text{in } \overline{B}_j \times \{0\}, \end{cases}$$

where

$$u_{0,j} := \zeta_j u_0 + (1 - \zeta_j) a_0 \quad \text{in } \overline{B}_j.$$

Note that, by the results of [3], $u_j \in C(\overline{B}_j \times [0, T])$. By comparison principles,

$$|u_j| \leqslant K := \max\big\{\|u_0\|_\infty, |a_0|\big\} \quad \text{in } B_j \times (0, T).$$

By usual compactness techniques (one can use [2, Lemma 5.2] and a diagonal argument), there exists a subsequence $\{u_{j_k}\} \subseteq \{u_j\}$ which converges, as $k \to \infty$, locally uniformly in $\mathbb{R}^N \times (0, T)$ to a solution u to problem (1.1).

Let

$$\Gamma(x) \equiv \Gamma\big(|x|\big) := |x|^{2-N} \quad \forall x \in \mathbb{R}^N \setminus \{0\}.$$

Clearly,

$$\begin{aligned} &\Delta \Gamma = 0 \quad \text{in } \mathbb{R}^N \setminus \{0\}, \\ &\Gamma > 0 \quad \text{in } \mathbb{R}^N \setminus \{0\}, \\ &\lim_{|x| \to \infty} \Gamma\big(|x|\big) = 0. \end{aligned} \tag{3.22}$$

Define

$$\overline{W}(x) := G^{-1}\big[\overline{M}\Gamma(x) + \sigma + G(a_0)\big] \quad \forall x \in \mathbb{R}^N \setminus \{0\},$$

where

$$\overline{M} \geqslant \frac{G(K) - G(a_0)}{\Gamma(R)}. \tag{3.23}$$

Then

$$\Delta\big[G(\overline{W})\big] = 0 \quad \text{in } \mathbb{R}^N \setminus \{0\}. \tag{3.24}$$

In view of (3.23) there holds

$$\overline{W}(x) \geqslant K \quad \forall x \in \partial B_R. \tag{3.25}$$

Furthermore, we have

$$\overline{W}(x) \geqslant a_0 \quad \forall x \in \partial B_j \tag{3.26}$$

and

$$\overline{W}(x) \geqslant G^{-1}\big[G(a_0) + \sigma\big] \quad \forall x \in \overline{N}_{R,j}. \tag{3.27}$$

From (3.24)–(3.27) it follows that $\overline{W}$ is a supersolution to the problem

$$\begin{cases} \rho \partial_t u = \Delta\big[G(u)\big] & \text{in } N_{R,j} \times (0,T), \\ u = K & \text{on } \partial B_R \times (0,T), \\ u = a_0 & \text{on } \partial B_j \times (0,T), \\ u = G^{-1}\big[G(a_0) + \sigma\big] & \text{in } \overline{N}_{R,j} \times \{0\}. \end{cases} \tag{3.28}$$

On the other hand, u_j is a subsolution to problem (3.28). Hence, by comparison principles,

$$u_j \leqslant \overline{W} \quad \text{in } N_{R,j} \times (0,T). \tag{3.29}$$

Now let us define

$$\underline{W}(x) := G^{-1}\big[-\underline{M}\Gamma(x) - \sigma + G(a_0)\big] \quad \forall x \in \mathbb{R}^N \setminus \{0\},$$

where

$$\underline{M} \geqslant \frac{G(a_0) - G(-K)}{\Gamma(R)}.$$

By arguments similar to those used above we can infer that $\underline{W}$ is a subsolution to the problem

$$\begin{cases} \rho \partial_t u = \Delta\big[G(u)\big] & \text{in } N_{R,j} \times (0,T), \\ u = -K & \text{on } \partial B_R \times (0,T), \\ u = a_0 & \text{on } \partial B_j \times (0,T), \\ u = G^{-1}\big[G(a_0) - \sigma\big] & \text{in } \overline{N}_{R,j} \times \{0\}. \end{cases} \tag{3.30}$$

On the other side, u_j is a supersolution to problem (3.30). Hence, by comparison principles,

$$\underline{W} \leqslant u_j \quad \text{in } N_{R,j} \times (0,T). \tag{3.31}$$

From (3.29) and (3.31) with $j = j_k$, sending $k \to \infty$, we obtain

$$\underline{W} \leqslant u \leqslant \overline{W} \quad \text{in } B_R^c \times (0,T). \tag{3.32}$$

Letting $|x| \to \infty$ in (3.32), from (3.22) we have that for $|x|$ large enough, *independently of* $t \in [0,T]$, there holds

$$G^{-1}\big[G(a_0) - 2\sigma\big] \leqslant u(x,t) \leqslant G^{-1}\big[G(a_0) + 2\sigma\big].$$

The proof is completed by letting $\sigma \to 0^+$. □

In order to prove Theorem 2.5 we need some intermediate results.

Lemma 3.1. *Let $N \geqslant 3$. For any $\alpha, R, M > 0$ there exists a subsolution $\underline{u}_0$ to the equation $-\Delta[G(u)] = 0$ in $\mathbb{R}^N$ which is bounded, continuous, radial, nondecreasing as a function of $|x|$, satisfies $\lim_{|x|\to+\infty} \underline{u}_0(x) = \alpha$ and is equal to $-M$ in B_R.*

Proof. Define

$$\widetilde{U}_0(x) := G(\alpha) - \frac{\beta}{|x|} \quad \forall x \in B_\varepsilon^c,$$

where $0 < \varepsilon < \gamma := \frac{\beta}{G(\alpha)-G(-M)}$. It is easily seen that ($N \geqslant 3$)

$$-\Delta \widetilde{U}_0(x) \leqslant 0 \quad \forall x \in B_\varepsilon^c.$$

Then $\widetilde{u}_0 := G^{-1}(\widetilde{U}_0)$ is a subsolution to $-\Delta[G(u)] = 0$ in B_ε^c. Consider the function

$$\widehat{u}_0 := \max\{\widetilde{u}_0, -M\} \quad \text{in } B_\varepsilon^c.$$

Since $\widetilde{u}_0$ solves $-\Delta[G(\widetilde{u}_0)] \leqslant 0$ in B_ε^c, from Kato's inequality we deduce that $\widehat{u}_0$ is a subsolution to $-\Delta[G(u)] = 0$ in $\mathbb{R}^N \setminus \overline{B}_\varepsilon$. Now observe that $\widehat{u}_0 = -M$ in $B_\gamma \setminus B_\varepsilon$, so that the function

$$\underline{u}_0 := \begin{cases} \widehat{u}_0 & \text{in } B_\varepsilon^c, \\ -M & \text{in } B_\varepsilon \end{cases}$$

is a subsolution to $-\Delta[G(u)] = 0$ in $\mathbb{R}^N$. The fact that $\underline{u}_0$ is bounded, continuous, radial, nondecreasing as a function of $|x|$ and satisfies the limit property at infinity is clear by construction. The condition in B_R is achieved by choosing $\beta = R(G(\alpha) - G(-M))$. □

Lemma 3.2. *Suppose that, besides the assumptions of Theorem 2.5, there exists a function $\underline{u}_0$ having the properties stated in Lemma 3.1 and such that, for a suitable $\varepsilon > 0$ small enough,*

$$u_0(x) \geqslant \underline{u}_0(x) \quad \forall x \in \mathbb{R}^N,$$
$$\lim_{|x|\to\infty} \underline{u}_0\big(|x|\big) = \min_{t\in[0,T]} a(t) - \varepsilon > 0. \tag{3.33}$$

Moreover assume that, for the same ε given above,

$$2G\Big(\min_{t\in[0,T]} a(t) - \varepsilon\Big) > G\big(\|a\|_\infty\big). \tag{3.34}$$

Then there exists a solution to problem (1.1) satisfying condition (1.6).

Proof. First we repeat the proof of Theorem 2.2 up to the construction of the sequence $\{u_j\}$, keeping the same notation. Note that, as in Theorem 2.3, when we allow for a degenerate nonlinearity G, in view of hypothesis (H_0) existence of solutions to problem (3.5) is due to standard results (see, *e.g.*, [1]). Again, by the results of [3], $u_j \in C(\overline{B}_j \times [0,T])$.

Then notice that, by the assumptions on $\underline{u}_0$, (3.33), (3.34) and (H_0), we can find $\beta > 0$ and $\widetilde{R} > \widehat{R}$ such that for all $R \geqslant \widetilde{R}$

$$\beta < \bar{u}_0(R),$$
$$2G\big(\bar{u}_0(R)\big) - G(\beta) - G\big(\|a\|_\infty\big) > 0. \tag{3.35}$$

Still from the assumptions on $\underline{u}_0$ we deduce that it is a subsolution to problem (3.5). By comparison principles we have

$$\underline{u}_0\big(|x|\big) \leqslant u_j(x,t) \leqslant K \quad \forall (x,t) \in B_j \times (0,T),$$

where K is as in (3.6). Hence, by the monotonicity of $\underline{u}_0$,

$$\underline{u}_0(R) \leqslant u_j(x,t) \leqslant K \quad \forall (x,t) \in N_{R,j} \times (0,T). \tag{3.36}$$

Let

$$\gamma := \min_{[\beta,K]} G'. \tag{3.37}$$

Given $\sigma > 0$, in view of (3.2) we can fix $R = R(\sigma) > \widetilde{R}$ in (3.4) so large that in (3.3) we are allowed to set

$$\delta = \frac{2}{\gamma} V(R). \tag{3.38}$$

Note that β and γ are independent of R and δ. Let $t_0 \in [0, T]$. Define

$$\underline{\lambda} := \frac{G(a(t_0)) - G(\underline{u}_0(R))}{\delta^2}, \qquad \underline{M} := \frac{2\underline{\lambda}\delta}{\gamma}. \tag{3.39}$$

From (3.35), (3.38) and (3.39) it follows that

$$\underline{M} = \frac{G(a(t_0)) - G(\underline{u}_0(R))}{V(R)}, \tag{3.40}$$

$$-\underline{M} V(R) - \sigma + G\big(a(t_0)\big) - \underline{\lambda}\delta^2 > G(\beta) \tag{3.41}$$

for $\sigma > 0$ small enough.

Now define

$$\underline{w}(x,t) := G^{-1}\big[-\underline{M} V(x) - \sigma + G\big(a(t_0)\big) - \underline{\lambda}(t - t_0)^2\big] \quad \forall (x,t) \in B^c_{\widehat{R}} \times (\underline{t}_\delta, \bar{t}_\delta).$$

Since $|x| \mapsto V(|x|)$ is nonincreasing, by (3.41)

$$\underline{w}(x,t) \geqslant \beta \quad \forall (x,t) \in N_{R,j} \times (\underline{t}_\delta, \bar{t}_\delta). \tag{3.42}$$

Also, from (H_0)(ii), (3.1), (3.42), (3.37) and (3.39)

$$\rho(x)\partial_t \underline{w} - \Delta\big[G(\underline{w})\big] = -\rho(x)\frac{2\underline{\lambda}(t - t_0)}{G'(\underline{w})} + \underline{M}\Delta V \leqslant \rho(x)\left(\frac{2\underline{\lambda}\delta}{\gamma} - \underline{M}\right) = 0 \quad \text{in } B^c_R \times (\underline{t}_\delta, \bar{t}_\delta). \tag{3.43}$$

By (3.40),

$$\underline{w}(x,t) \leqslant \underline{u}_0(R) \quad \forall (x,t) \in \partial B_R \times (\underline{t}_\delta, \bar{t}_\delta). \tag{3.44}$$

Furthermore,

$$\underline{w}(x,t) \leqslant G^{-1}\big[G\big(a(t_0)\big) - \sigma\big] \quad \forall (x,t) \in \partial B_j \times (\underline{t}_\delta, \bar{t}_\delta). \tag{3.45}$$

When $\underline{t}_\delta = 0$ there holds

$$\underline{w}(x,t) \leqslant G^{-1}\big[G\big(a(t_0)\big) - \sigma\big] \quad \forall (x,t) \in \overline{N}_{R,j} \times \{\underline{t}_\delta\}, \tag{3.46}$$

whereas when $\underline{t}_\delta > 0$ we have

$$\underline{w}(x,t) \leqslant G^{-1}\big[G\big(a(t_0)\big) - \lambda\delta^2\big] = \underline{u}_0(R) \quad \forall (x,t) \in \overline{N}_{R,j} \times \{\underline{t}_\delta\}; \tag{3.47}$$

here (3.39) has been used.

From (3.43)–(3.47) we infer that $\underline{w}$ is a subsolution to the problem

$$\begin{cases} \rho\partial_t u = \Delta\big[G(u)\big] & \text{in } N_{R,j} \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = \underline{u}_0(R) & \text{on } \partial B_R \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = G^{-1}\big[G\big(a(t_0)\big) - \sigma\big] & \text{on } \partial B_j \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = \underline{u}_0(R) & \text{in } \overline{N}_{R,j} \times \{\underline{t}_\delta\} \end{cases} \tag{3.48}$$

when $\underline{t}_\delta > 0$, whereas it is a subsolution to the problem

$$\begin{cases} \rho\partial_t u = \Delta\big[G(u)\big] & \text{in } N_{R,j} \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = \underline{u}_0(R) & \text{on } \partial B_R \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = G^{-1}\big[G\big(a(t_0)\big) - \sigma\big] & \text{on } \partial B_j \times (\underline{t}_\delta, \bar{t}_\delta), \\ u = G^{-1}\big[G\big(a(t_0)\big) - \sigma\big] & \text{in } \overline{N}_{R,j} \times \{\underline{t}_\delta\} \end{cases} \tag{3.49}$$

when $\underline{t}_\delta = 0$.

On the other hand, from (3.3), (3.4) (which, recall, holds true as a consequence of (1.5)) and (3.36) we easily deduce that u_j is a supersolution to problem (3.48) when $\underline{t}_\delta > 0$, while it is a supersolution to problem (3.49) when $\underline{t}_\delta = 0$. Hence, by comparison principles,

$$\underline{w} \leqslant u_j \quad \text{in } N_{R,j} \times (\underline{t}_\delta, \bar{t}_\delta).$$

Finally, let us define

$$\overline{w}(x,t) := G^{-1}\big[\overline{M}V(x) + \sigma + G\big(a(t_0)\big) + \bar{\lambda}(t-t_0)^2\big] \quad \forall (x,t) \in B^c_{\widehat{R}} \times (\underline{t}_\delta, \bar{t}_\delta).$$

By construction,

$$\overline{w} \geqslant \min_{t\in[0,T]} a(t) \quad \text{in } B^c_{\widehat{R}} \times (\underline{t}_\delta, \bar{t}_\delta).$$

Choose

$$\overline{M} \geqslant \max\left\{ \frac{2\bar{\lambda}\delta}{\min_{t\in[0,T]} G'(a(t))}, \frac{G(K) - G(-\|a\|_\infty)}{V(R)} \right\},$$

and

$$\bar{\lambda} \geqslant \frac{G(K) - G(-\|a\|_\infty)}{\delta^2}.$$

Thanks to arguments analogous to those used above, we can infer that $\overline{w}$ is a supersolution to problem (3.18) when $\underline{t}_\delta > 0$, whereas it is a supersolution to problem (3.19) when $\underline{t}_\delta = 0$. On the other hand, from (3.3), (3.4) and (3.6) we easily deduce that u_j is a subsolution to problem (3.18) when $\underline{t}_\delta > 0$, while it is a subsolution to problem (3.19) when $\underline{t}_\delta = 0$. As in the proof of Theorem 2.3, by means of a compactness argument which makes use of [2, Lemma 5.2] and a diagonal procedure we deduce that there exists a subsequence $\{u_{j_k}\} \subseteq \{u_j\}$ which converges, as $k \to \infty$, locally uniformly in $\mathbb{R}^N \times (0,T)$ to a solution u to problem (1.1). We then conclude arguing as in the final part of the proof of Theorem 2.2. □

Proof of Theorem 2.5. First consider a datum $a(t)$ at infinity such that, for some $\varepsilon > 0$, (3.34) holds and $\min_{t\in[0,T]} a(t) - \varepsilon > 0$. Consider then the function $\underline{u}_0$ given in Lemma 3.1 with the choices $\alpha = \min_{t\in[0,T]} a(t) - \varepsilon$, R large enough so that $u_0(x) \geqslant \min_{t\in[0,T]} a(t) - \varepsilon$ for all $x \in B^c_R$ and $M = \max(0, -\inf_{x\in\mathbb{R}^N} u_0(x))$. Clearly, under these assumptions, $u_0(x) \geqslant \underline{u}_0(x)$ for all $x \in \mathbb{R}^N$. Therefore the assertion of Lemma 3.2 holds true and the theorem is proved for such $a(\cdot)$.

If there exists no $\varepsilon > 0$ such that $a(t)$ fulfils (3.34) in the time interval $[0,T]$, we can always find $\varepsilon, \tau > 0$ small enough such that

$$2G\Big(\min_{s\in[t,(t+\tau)\wedge T]} a(s) - \varepsilon\Big) > G\Big(\max_{s\in[t,(t+\tau)\wedge T]} a(s)\Big) \quad \forall t \in [0,T).$$

This is a consequence of the uniform continuity of $G(a(t))$ and of its strict positivity in $[0,T]$. Hence we get existence in the time interval $[0,\tau]$. Repeating this procedure starting from $t = \tau$ we get existence in the time interval $[\tau, 2\tau \wedge T]$ with initial datum $u(\tau)$ and hence, by Definition 2.1, existence in the time interval $[0, 2\tau \wedge T]$. A finite number of iterations yields the claim. □

On Remark 2.6. Note that (i) follows from the same proof of Theorem 2.2, taking $t_0 > 0$, and $0 < \delta < t_0$ in (3.3). As for (ii), it is enough to observe that (2.4) permits to repeat the proof of Theorem 2.5, up to choosing $R > R_0$ and $\tau \leqslant \epsilon$.

4. Uniqueness: Proofs

Let u_1, u_2 be any two solutions to problem (1.1). Define

$$q(x,t) := \begin{cases} \frac{G(u_1) - G(u_2)}{u_1 - u_2} & \text{if } u_1(x,t) \neq u_2(x,t), \\ 0 & \text{if } u_1(x,t) = u_2(x,t) \end{cases}$$

for all $(x,t)\in S_T$. Observe that, in view of (H_0)(ii), $q\geqslant 0$ in S_T and $q\in L^\infty(S_T)$. Fix $\tau\in(0,T)$. Consider a sequence $\{q_n\}\subseteq C^\infty(S_T)$ such that for every $n\in\mathbb{N}$ there hold

$$\frac{1}{n^2}\leqslant q_n\leqslant \|q\|_{L^\infty(S_T)}+\frac{1}{n^2}\quad \text{in } Q_{n,\tau}:=B_n\times(0,\tau)$$

and

$$\left\|\frac{(q_n-q)}{\sqrt{q_n}}\right\|_{L^2(Q_{n,\tau})}\to 0\quad \text{as } n\to\infty. \tag{4.1}$$

For any $n\in\mathbb{N}$, let $\psi_n\in C^2(\overline{Q}_{n,\tau})$ be the unique solution to the backward parabolic problem

$$\begin{cases}\rho\partial_t\psi_n+q_n\Delta\psi_n=0 & \text{in } Q_{n,\tau},\\ \psi_n=0 & \text{on } \partial B_n\times(0,\tau),\\ \psi_n=\chi & \text{in } \overline{B}_n\times\{\tau\},\end{cases} \tag{4.2}$$

where $\chi\in C^\infty(\mathbb{R}^N)$, $0\leqslant\chi\leqslant 1$ and $\operatorname{supp}\chi\subseteq B_{n_0}$ for some fixed $n_0\in\mathbb{N}$.

The following lemma will play a central role in the proof of Theorem 2.8.

Lemma 4.1. *For every $n\in\mathbb{N}$ let $\psi_n\in C^2(\overline{Q}_{n,\tau})$ be the unique solution to problem (4.2). Then*

$$0\leqslant\psi_n\leqslant 1\quad \text{in } Q_{n,\tau}. \tag{4.3}$$

Furthermore, there exists a constant $C>0$ such that for every $n>n_0$

$$-\frac{C}{n^{N-1}}\leqslant\langle\nabla\psi_n,\nu_n\rangle\leqslant 0\quad \text{on } \partial B_n\times(0,\tau), \tag{4.4}$$

where $\nu_n=\nu_n(\sigma)$ is the outer normal at $\sigma\in\partial B_n$.

Proof. First notice that $\underline{\psi}\equiv 0$ is a subsolution, while $\overline{\psi}\equiv 1$ is a supersolution to problem (4.2), so that by comparison we get (4.3). Now, since

$$\psi_n=0\quad \text{on } \partial B_n\times(0,\tau)$$

for all $n\in\mathbb{N}$, from (4.3) we deduce that

$$\langle\nabla\psi_n,\nu_n\rangle\leqslant 0\quad \text{on } \partial B_n\times(0,T). \tag{4.5}$$

For every $n>n_0$ set

$$E_n:=B_n\setminus\overline{B}_{n_0}.$$

From (4.3) and the fact that $\operatorname{supp}\chi\subset B_{n_0}$ we infer that, for all $n>n_0$, the function ψ_n is a *subsolution* to problem

$$\begin{cases}\rho\partial_t\psi_n+q_n\Delta\psi_n=0 & \text{in } E_n\times(0,\tau),\\ \psi=1 & \text{on } \partial B_{n_0}\times(0,\tau),\\ \psi=0 & \text{on } \partial B_n\times(0,\tau),\\ \psi=0 & \text{in } \overline{E}_n\times\{\tau\}.\end{cases} \tag{4.6}$$

Define

$$z(x):=\widehat{C}\,\frac{|x|^{2-N}-n^{2-N}}{1-n^{2-N}}\quad \forall x\in E_n,$$

where $\widehat{C}$ is a positive constant to be chosen. It is easily seen that, for $\widehat{C}=\widehat{C}(n_0)$ sufficiently large, the function z is a *supersolution* to problem (4.6). Furthermore,

$$\psi_n=z=0\quad \text{on } \partial B_n\times(0,\tau);$$

hence,

$$\langle \nabla \psi_n, \nu_n \rangle \geqslant \langle \nabla z, \nu_n \rangle = \frac{(2-N)\widehat{C} n^{1-N}}{1-n^{2-N}} \quad \text{on } \partial B_n \times (0,\tau) \tag{4.7}$$

for all $n > n_0$. From (4.5) and (4.7), (4.4) follows with $C := (N-2)\widehat{C}/(1-n_0^{2-N})$. This completes the proof. □

Proof of Theorem 2.8. Let u_1, u_2 be two solutions to problem (1.1) satisfying

$$\lim_{|x|\to\infty} u_1(x,t) = \lim_{|x|\to\infty} u_2(x,t) = a(t) \quad \text{for almost every } t \in (0,T).$$

Clearly, by dominated convergence, this implies that for any $\tau \in (0,T)$

$$\lim_{R\to\infty} \frac{1}{R^{N-1}} \int_0^\tau \int_{\partial B_R} \left| G\big(u_1(x,t)\big) - G\big(u_2(x,t)\big) \right| d\sigma\, dt = 0. \tag{4.8}$$

Put $w := u_1 - u_2$. By Definition 2.1,

$$\begin{aligned} \int_{\Omega_1} \rho w(x,\tau)\psi(x,\tau)\,dx &= \int_0^\tau \int_{\Omega_1} \big\{ \rho w \psi_t + \big[G(u_1) - G(u_2)\big]\Delta\psi \big\}\,dx\,dt \\ &\quad - \int_0^\tau \int_{\partial\Omega_1} \big[G(u_1) - G(u_2)\big]\langle \nabla\psi, \nu\rangle\, d\sigma\, dt \end{aligned} \tag{4.9}$$

for any τ, Ω_1 and ψ as in Definition 2.1.

Moreover, multiplying the first equation in (4.2) by $\Delta\psi_n/\rho$ and integrating by parts we obtain (recall that $\rho \in L^\infty(\mathbb{R}^N)$), for any $n \in \mathbb{N}$,

$$\int_0^\tau \int_{B_n} q_n (\Delta\psi_n)^2\,dx\,dt \leqslant \widetilde{C} \tag{4.10}$$

for some constant $\widetilde{C} > 0$ independent of n.

Taking $\Omega_1 = B_n$ and $\psi = \psi_n$ in (4.9) we get, for any $n \in \mathbb{N}$,

$$\int_{B_n} \rho w(x,\tau)\chi\,dx = \int_0^\tau \int_{B_n} (q - q_n) w \Delta\psi_n\,dx\,dt - \int_0^\tau \int_{\partial B_n} q\, w \langle \nabla\psi_n, \nu_n\rangle\, d\sigma\, dt. \tag{4.11}$$

We shall prove that both integrals on the right-hand side of inequality (4.11) tend to 0 as $n \to \infty$. In fact, from (4.1) and (4.10) we have:

$$\left(\int_0^\tau \int_{B_n} (q-q_n) w \Delta\psi_n\,dx\,dt \right)^2 \leqslant \overline{C} \int_0^\tau \int_{B_n} \left| \frac{q-q_n}{\sqrt{q_n}} \right|^2 dx\,dt \int_0^\tau \int_{B_n} q_n |\Delta\psi_n|^2\,dx\,dt \to 0 \quad \text{as } n \to \infty, \tag{4.12}$$

where $\overline{C} := (\|u_1\|_\infty + \|u_2\|_\infty)^2$.

Moreover, by (4.4) and (4.8), for every $n > n_0$ there holds

$$\begin{aligned} \left| \int_0^\tau \int_{\partial B_n} q\, w \langle \nabla\psi_n, \nu_n\rangle\, d\sigma\, dt \right| &= \left| \int_0^\tau \int_{\partial B_n} \big[G(u_1) - G(u_2)\big]\langle \nabla\psi_n, \nu_n\rangle\, d\sigma\, dt \right| \\ &\leqslant \max_{\partial B_n} \big|\langle \nabla\psi_n, \nu_n\rangle\big| \int_0^\tau \int_{\partial B_n} \big|G(u_1) - G(u_2)\big|\, d\sigma\, dt \\ &\leqslant \frac{C}{n^{N-1}} \int_0^\tau \int_{\partial B_n} \big|G(u_1) - G(u_2)\big|\, d\sigma\, dt \to 0 \end{aligned} \tag{4.13}$$

as $n \to \infty$. Sending $n \to \infty$ in (4.11), from (4.12) and (4.13) it follows that

$$\int_{\mathbb{R}^N} \rho(x)\chi(x)w(x,\tau)\,dx = 0 \tag{4.14}$$

for any $\tau \in (0,T)$ and any $\chi \in C_c^\infty(\mathbb{R}^N)$ with $0 \leqslant \chi \leqslant 1$.

Now fix any compact subset $K \subset \mathbb{R}^N$. Define

$$\zeta(x,\tau) := \begin{cases} 1 & \text{if } x \in K \text{ and } w(x,\tau) > 0, \\ 0 & \text{elsewhere.} \end{cases}$$

Pick a sequence $\{\chi_n\} \subseteq C_c^\infty(\mathbb{R}^N)$, with $0 \leqslant \chi_n \leqslant 1$, such that $\chi_n(x) \to \zeta(x)$ as $n \to \infty$ for any $x \in \mathbb{R}^N$. In view of (4.14) we deduce that, for any $n \in \mathbb{N}$,

$$\int_{\mathbb{R}^N} \rho(x)\chi_n(x)w(x,\tau)\,dx = 0. \tag{4.15}$$

Letting $n \to \infty$ in (4.15), by dominated convergence we get

$$\int_{K\cap\{w(\cdot,\tau)>0\}} \rho(x)w(x,\tau)\,dx = 0.$$

Hence $w(x,\tau) \leqslant 0$ for any $x \in K$. Since the compact subset $K \subset \mathbb{R}^N$ and $\tau \in (0,T)$ are arbitrary, we get

$$w \leqslant 0 \quad \text{in } \mathbb{R}^N \times (0,T),$$

that is

$$u_1 \leqslant u_2 \quad \text{in } \mathbb{R}^N \times (0,T).$$

Interchanging the role of u_1 and u_2 we obtain also the opposite inequality, and this completes the proof. □

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