EXISTENCE AND REGULARITY OF SOLUTIONS OF A NONLINEAR NONUNIFORMLY ELLIPTIC SYSTEM ARISING FROM A THERMISTOR PROBLEM

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EXISTENCE AND REGULARITY OF SOLUTIONS OF A NONLINEAR NONUNIFORMLY ELLIPTIC SYSTEM ARISING FROM A THERMISTOR PROBLEM

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Abstract. A thermistor is an electric circuit device made of ceramic material whose electric conductivity depends on the temperature. If the only heat source is the electric heating, the temperature and the electric potential satisfy a nonlinear elliptic system which is also degenerate if the electric conductivity is not uniformly bounded from above or away from zero. Under general boundary conditions, we establish existence and Hölder continuity of solutions of such a nonlinear nonuniformly elliptic system. When the electric conductivity linearly depends on the temperature, we provide a non-uniqueness and non-existence example.

Keywords. Thermistor, elliptic system, nonlinear, nonuniformly elliptic, mixed boundary value problem.

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1 INTRODUCTION.

A thermistor, or a thermally-sensitive-resistor, is an electrical device made of semiconducting materials whose electrical resistivity changes up to 5 orders of magnitude as the temperature increases over a certain range. It has many applications such as current regulation, switching, thermal conductivity analysis, and control and alarm; see, for example, Hyde [12] and Llewellyn [13].

When acting as a (renewable) circuit breaker, a thermistor operates as follows: an increase in current provides more (electrical) heating, leading to a rise in temperature of the material which causes a rise in the resistivity, thereby reducing the current (to almost zero if the temperature increases beyond a critical limit). When the thermistor cools down, its resistivity decreases and the

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normal operation of the circuit resumes. In this paper, however, we shall only study the steady state problems.

Denote by $\Omega$ the domain in $\mathbb{R}^N$ occupied by the thermistor ($N = 2, 3$ are cases of physical interest) and by $u, \phi, \sigma(u),$ and $k(u)$ the temperature, electrical potential, electrical conductivity, and thermal conductivity, respectively. Then the steady state thermistor problem is to solve the elliptic system

\[ \nabla (\sigma(u) \nabla \varphi) = 0 \quad \text{in} \quad \Omega \quad \text{(conservation of current), \quad (1.1)} \]

\[ -\nabla (k(u) \nabla u) = \sigma(u)|\nabla \varphi|^2 \quad \text{in} \quad \Omega \quad \text{(conservation of energy)} \quad (1.2) \]

subject to the boundary conditions

\[ \varphi = \varphi_0 \quad \text{on} \quad \Gamma_D^\varphi, \quad \partial_n \varphi = 0 \quad \text{on} \quad \Gamma_N^\varphi \equiv \partial \Omega \setminus \Gamma_D^\varphi, \quad (1.3) \]

\[ u = u_0 \quad \text{on} \quad \Gamma_D^u, \quad \partial_n u + h(x, u) = 0 \quad \text{on} \quad \Gamma_N^u \equiv \partial \Omega \setminus \Gamma_D^u \quad (1.4) \]

where $\partial_n$ is the outward normal derivative and $\Gamma_D^\varphi, \Gamma_D^u$ are smooth hypersurfaces. Typically, $\Gamma_D^\varphi$ consists of two disjoint hypersurfaces $\Gamma_D^1$ and $\Gamma_D^2$, and

\[ \varphi = V \quad \text{on} \quad \Gamma_D^1, \quad \varphi = 0 \quad \text{on} \quad \Gamma_D^2 \]

where $V$ is the voltage difference applied on the thermistor.

There has been recent mathematical interest in this thermistor problem in both the case when $\sigma$ is positive [4, 5, 6, 11, 15, and the references therein] and the case when $\sigma$ vanishes at large temperature [1, 2, 3, 10, 16].

The obstacles in this thermistor problem are the quadratic growth on the right-hand side of (1.2) and the degeneracy of (1.1) when $\sigma(u)$ is not uniformly bounded from above or away from zero.

In this paper we shall consider the case when $\sigma(u)$ is positive but is not necessarily uniformly bounded from above and away from zero as $u \to \infty$. Since the change of thermal conductivity is of secondary importance, we shall assume that $k = 1$. In fact, the method given here can be applied to the general case of $k > 0$ as well. We shall establish the existence and Hölder continuity of the solution of (1.1)–(1.4) under certain conditions on $\sigma(u)$ and $h(x, u)$.

In the case when $k = 1$ and $\sigma$ is uniformly bounded from above and away from zero, existence of weak solutions to (1.1)–(1.4) was recently established by Howison, Rodrigues, and Shillor [11]. The strategy they used to get around the quadratic growth is to write $\sigma|\nabla \varphi|^2$ as $\nabla (\sigma(\varphi - \varphi_0) \nabla \varphi) + \sigma \nabla \varphi_0 \nabla \varphi$ which is a bounded functional on $H^1(\Omega)$. They proved the boundedness of the solution only for the case of Dirichlet boundary condition or for the case of $N = 2$ where one can apply Meyers’ theorem on the elliptic equations of type (1.1) to deduce that $\nabla \varphi \in L^p(\Omega)$ for some $p > 2$, and therefore to deduce that $u \in W^{2,p/2} \subset C^{2-4/p}$ by the $L^p$ estimate and the Sobolev imbedding theorem. They also established the uniqueness of solutions for the case when the solutions are sufficient “small”. The general uniqueness problem, however, is still open.
When $\sigma(u)/k(u)$ is not uniformly bounded away from zero, equations (1.1), (1.2) with Dirichlet boundary data was studied in [4, 5, 6, 15]. The strategy here is to use the transformation found by Diesselhorst in 1900 [7]:

$$
\psi = \psi^2 + F(u) \quad \text{where} \quad F(u) = \int_0^u \frac{k(s)}{\sigma(s)} ds.
$$

Using this transformation and (1.1), one can write equation (1.2) in a simpler form

$$
\nabla (\sigma \nabla \psi) = 0,
$$

so that one can apply the maximum principle to obtain a $L^\infty$ a priori bound for $\psi$. Consequently, if one assumes that $F(\infty) = \infty$, one can derive from (1.5) a $L^\infty$ bound for $u$. Once the $L^\infty$ bound for $u$ is established, the function $\sigma(u(x))$ becomes uniformly bounded from above and away from zero, so that one can apply the classic Hölder estimates to obtain the Hölder continuity for the functions $\varphi$ and $\psi$ in $\Omega$. In [15], Xie and Allegretto also studied equations (1.1)–(1.4) but with the restriction $\Gamma^u_N \subset \Gamma^\varphi_N$. Under this restriction, the boundary condition for $\psi$ is

$$
\psi = \frac{\varphi^2}{2} + u^0 \quad \text{on} \quad \Gamma^u_D, \quad \partial_n \psi = H(x, \psi) \equiv \frac{k(u)h(x, u)}{\sigma(u)} \bigg|_{u=F^{-1}(\psi-\varphi^2/2)} \quad \text{on} \quad \Gamma^u_N.
$$

For this type of boundary condition, one can still directly apply the weak maximum principle to get the $L^\infty$ a priori bound for $\psi$ and then use the Hölder estimate to establish the Hölder continuity for the solution.

For the general case of (1.3), (1.4), i.e., without the assumption $\Gamma^u_N \subset \Gamma^\varphi_N$, we cannot use the transformation (1.5) since the boundary condition for $\psi$ involves $\partial_n \varphi$. To overcome this difficulty, we use the transformation

$$
\psi = (\varphi - \varphi_0)^2 + F(u).
$$

Under this transformation, the boundary condition for $\psi$ is of the type (1.7) since $\partial_n (\varphi - \varphi_0)^2 = 0$ on $\partial \Omega$. Although the equation for $\psi$ in the domain $\Omega$ is not very good, we can still implement the classical Nash–Moser iteration to establish the $L^\infty$ bounds for $\psi$.

To establish the Hölder continuity for $u$ in $\Omega$, we cannot simply use the function $\psi$ in (1.5) or in (1.8) since the boundary condition for $\psi$ in (1.5) is not pleasant whereas the equation for $\psi$ in (1.8) in the domain $\Omega$ is not good. Instead we shall directly work on $u$ and $\varphi$. By showing that

$$
\iint_{B_R(x) \cap \Omega} \sigma(u)|\nabla \varphi|^2 \leq CR^{N-2+\alpha} \quad \forall x \in \Omega, \quad R > 0
$$

for some $\alpha > 0$, we then use the method in [8] to establish the Hölder continuity for $u$. 

3
The plan of this paper is as follows. In §2 we state the problem and our main result. Then we establish the \( L^\infty \) estimate in §3 and prove the existence of a weak solution of (1.1)–(1.4) in §4. We shall establish the Hölder continuity for the weak solution in §5. To explain the necessity of our condition, we shall finally give a non-existence and non-uniqueness example in §6.

2 STATEMENT OF THE PROBLEM.

It is convenient to introduce a new function \( v \) defined by

\[
v = F(u) \equiv \int_0^u \frac{k(s)}{\sigma(s)} ds.
\]

(2.1)

Under this transformation, (1.1)–(1.4) are equivalent to

\[
-\nabla (a(v) \nabla \varphi) = 0 \quad \text{in} \ \Omega,
\]

(2.2)

\[
-\nabla (a(v) \nabla v) = a(v)|\nabla \varphi|^2 \quad \text{in} \ \Omega,
\]

(2.3)

\[
\varphi = \varphi_0 \quad \text{on} \ \Gamma_D^0, \quad \partial_n \varphi = 0 \quad \text{on} \ \Gamma_N^0,
\]

(2.4)

\[
v = v_0 \quad \text{on} \ \Gamma_D^0, \quad \partial_n v + H(x, v) = 0 \quad \text{on} \ \Gamma_N^0
\]

(2.5)

where

\[
a(v) = \sigma(u)|_{u = F^{-1}(v)},
\]

(2.6)

\[
v_0 = F(u_0),
\]

\[
H(x, v) = \frac{k(u)}{\sigma(u)} h(x, u)|_{u = F^{-1}(v)}.
\]

Note that in order for \( F^{-1}(v) \) to be well-defined for all \( v \in \mathcal{R} \), it is necessary to assume that

\[
\int_0^\infty \frac{k(s)}{\sigma(s)} ds = \infty.
\]

(2.7)

In fact, if this condition is not satisfied, Cimatti [4] has shown in one-dimensional case that the solution may not exist. Therefore, to ensure the existence, one has to assume that the a priori \( L^\infty \) bound for \( v \) obtained in §3 is in the definition range of \( F^{-1}(v) \). For simplicity, here we assume that (2.7) is satisfied so that \( a(v), H(x, v) \) is globally defined and we can just work on (2.2)–(2.5).

Also note that the function \( k(u) \) is not involved in (2.2)–(2.5), so one can generally assume that \( k(u) = 1 \).

We shall make the following assumptions for \( \Omega, \ \varphi_0(\cdot), \ v_0(\cdot), \ H(\cdot, v) \), and \( a(v) \):
(A1) \( \Omega \) is a bounded domain with a (piecewise) smooth \((C^2)\) boundary \(\partial \Omega\). \(\Gamma^\varphi_D\) and \(\Gamma^u_D\) are non-empty (piecewise) smooth \((C^2)\) hypersurfaces with smooth \(N-2\) dimensional boundaries in \(\partial \Omega\).

(A2) The functions \(\varphi_0\) and \(v_0\) have extensions into \(\bar{\Omega}\). The extensions, which are still denoted by \(\varphi_0\) and \(v_0\), satisfy

\[
\|\varphi_0, v_0\|_{C^1(\bar{\Omega})} \leq M_0, \quad \partial_n \varphi_0 = 0 \quad \text{on} \quad \Gamma^\varphi_N, \quad v_0 \geq 0 \quad \text{on} \quad \bar{\Omega} \tag{2.8, 2.9, 2.10}
\]

where \(M_0\) is a constant \(\geq 1\).

(A3) The function \(H(x, v)\) is measurable in \(x \in \Gamma^u_N\) and continuous in \(v \in \mathcal{R}^1\) (uniformly for all \(x \in \Gamma^u_N\)); moreover, \(H\) satisfies

\[
|H(x, v)| \leq M_1 \quad \forall (x, v) \in \Gamma^u_N \times [0, M_0], \quad H(x, v) \geq 0 \quad \forall v \geq M_0, \quad x \in \Gamma^u_N, \quad H(x, v) \leq 0 \quad \forall v \leq 0, \quad x \in \Gamma^u_N \tag{2.11, 2.12, 2.13}
\]

where \(M_0\) is the constant in (2.8) and \(M_1\) is some positive constant.

(A4) The function \(a(v)\) is continuous and positive in \(\mathcal{R}^1\) and satisfies the following conditions:

1. There exists a constant \(\Sigma > 0\) such that

\[
\frac{1}{\Sigma} \leq \frac{a(v + y)}{a(v)} \leq \Sigma \quad \forall v > 0, \ |y| \leq 4M_0^2 \tag{2.14}
\]

2. Either

\[
\int_0^\infty a(s)ds = \infty \quad \text{and} \quad \lim_{v \to \infty} \frac{1}{a(v)} \int_0^v a(s)ds = \infty \tag{2.15}
\]

or

\[
\lim_{v \to \infty} \frac{a(v)}{v^2} \int_0^v \frac{1}{a(s)} ds = 0. \tag{2.16}
\]

Notice that any (positive) polynomial satisfies (2.15) whereas any (positive and) monotone decreasing function satisfies (2.16).

First of all, we define a (weak) solution of (2.2)–(2.5).

**Definition 1** A pair \((v, \varphi)\) is called a weak solution of (2.2)–(2.5) if

\[
v, \varphi \in H^1(\Omega), \quad a(v)H(\cdot, v) \in L^1(\Gamma^u_N), \quad a(v)|\nabla \varphi| \in L^2(\Omega), \quad \varphi = \varphi_0 \quad \text{on} \quad \Gamma^\varphi_D, \quad v = v_0 \quad \text{on} \quad \Gamma^u_D,
\]
and
\[
\iint a(v) \nabla \varphi \nabla \xi = 0 \quad \forall \xi \in H^1(\Omega), \; \xi|_{\Gamma^u_B} = 0, \quad (2.17)
\]
\[
\iint a(v) \nabla v \nabla \eta - a(v)|\nabla \varphi|^2 \eta + \int_{\Gamma^u_N} a(v) H(x, v) \eta = 0 \quad \\
\forall \eta \in H^1(\Omega) \cap L^\infty(\Omega), \; \eta|_{\Gamma^u_B} = 0. \quad (2.18)
\]

Notice that taking \( \xi = \varphi - \varphi_0 \) in (2.17) yields \( a(v)|\nabla \varphi|^2 \in L^1(\Omega) \), so that (2.18) is well defined. Our main result is the following:

**Theorem 1** Assume that (A1)-(A4) are satisfied. Then the system (2.2)-(2.5) admits a (weak) solution satisfying
\[
v, \; \varphi \in C^\alpha(\overline{\Omega}) \quad (2.19)
\]
for some constant \( \alpha \in (0,1) \).

The proof will be given in \$3\$--\$5\$.

**Remark 2.1.** For simplicity, here we have assumed that \( \Gamma^u_B \) is non-empty. This assumption, however, can be replaced by some monotonicity condition on \( H(x, v) \) (see also Remark 3.1).

**Remark 2.2.** The functions \( k(u) \) and \( \sigma(u) \) quoted in [15] have the form
\[
\sigma(u) = A u^7 e^{-C/Bu}, \quad k(u) = (D + Eu + Fu^2)^{-2}
\]
where \( A, B, C, D, E \) and \( F \) are positive constants. Clearly, after the transformation (2.1), the function \( a(v) \) defined in (2.6) satisfies the assumption (A4).

**Remark 2.3.** With a bootstrap argument, one can start from the regularity (2.19) to establish higher regularity for the solution provided that \( a(v) \) is smooth.

**Remark 2.4.** If \( \sigma(u) \) vanishes beyond some temperature \( u^* > 0 \) but satisfies
\[
\int_0^{u^*} \frac{k(s)}{\sigma(s)} ds = \infty
\]
then the function \( F^{-1}(v) \) is well-defined for \( v \in [0, \infty) \), so that Theorem 1 still holds.

Note that when \( k = 1 \) and \( \sigma \sim u^\beta \) with \( \beta \in (0,1) \), the assumption (A4) is satisfied. However, when \( \sigma(u) \sim u \), the assumption (A4) is not satisfied since in this case \( a(v) \sim e^v \). Therefore, as a test for the necessity of the condition (A4),
we consider the case when \( \sigma \) is linear. More precisely, we consider the following problem:

\[
\begin{align*}
(u \varphi_x)_x &= 0, \quad x \in (0, 1), \\
-u_{xx} &= u \varphi_x^2, \quad x \in (0, 1), \\
\varphi(0) &= 0, \quad \varphi(1) = V, \\
u_x(0) &= 0, \quad u_x(1) + u(1) = 0, \\
u(x) &> 0, \quad x \in [0, 1].
\end{align*}
\tag{2.20-2.24}
\]

For this system, we proved the following:

**Theorem 2** There exists a unique positive constant \( V_0 \) such that (2.20)-(2.24) has a solution if and only if \( V = \pm V_0 \). Moreover, if \((u, \varphi)\) is a solution of (2.20)-(2.24) with \( V = \pm V_0 \), then for any \( k > 0 \), the pair \((ku, \varphi)\) is also a solution to (2.20)-(2.24).

The proof will be given in \S 6.

3 \( L^\infty \) ESTIMATES.

In this section, we shall always assume that (A1)-(A4) are satisfied.

**Lemma 1** Let \((v, \varphi)\) be a weak solution of (2.2)-(2.5). Then one has the following bounds:

\[
\begin{align*}
\sup_{\Omega} |\varphi| &\leq \max_{\Gamma_D^\pm} |\varphi_0|, \\
\inf_{\Omega} v &\geq 0.
\end{align*}
\tag{3.1-3.2}
\]

This lemma is a consequence of the weak maximum principle. In fact, take \( \xi = \max\{\varphi - \max_{\Gamma_D^\pm} |\varphi_0|, 0\} \) in (2.17) and \( \eta = \max\{\min\{v, 0\}, -1\} \) in (2.18), one deduces that \( a(v) |\nabla \xi|^2 = 0 \) and \( a(v) |\nabla \eta|^2 = 0 \). Therefore \( \xi = \eta = 0 \) since \( a(v) > 0 \) a.e. in \( \Omega \) and \( \xi, \eta \in H^1(\Omega) \). One then obtains the inequality \( \sup_{\Omega} \varphi \leq \max_{\Gamma_D^\pm} |\varphi_0| \) and the inequality (3.2). Similarly, one can prove that \( \inf_{\Omega} \varphi \geq -\max_{\Gamma_D^\pm} |\varphi_0| \). The assertions of Lemma 1 thus follows.

Now we shall establish the upper bound for \( v \). To express the idea simpler, in the sequel we shall write equations and boundary conditions in the classical way in stead of in the integral identities as in the definition 1. Although it looks formal, it can be verified rigorously in the distribution sense by taking appropriate test functions in the definition 1.

Introduce a function \( \psi \) defined by

\[
\psi = (\varphi - \varphi_0)^2 + v.
\tag{3.3}
\]
Since \( \partial_n \varphi_0 = \partial_n \varphi = 0 \) on \( \Gamma_N^u \) (in the distribution sense), it follows that \( \partial_n (\varphi - \varphi_0)^2 = 0 \) on \( \partial \Omega \) and therefore \( \psi \) satisfies the boundary condition:

\[
\partial_n \psi = \partial_n v = -H(x, \psi - (\varphi - \varphi_0)^2) \quad \text{on} \quad \Gamma_N^u. \tag{3.4}
\]

One can compute

\[
-\nabla(a(v)\nabla \psi) = -2\nabla((\varphi - \varphi_0)a\nabla \varphi) + 2\nabla(a(\varphi - \varphi_0)\nabla \varphi_0) - \nabla(a\nabla v) = -a|\nabla \varphi|^2 + 2\nabla(a(\varphi - \varphi_0)\nabla \varphi_0) + 2a\nabla \varphi \nabla \varphi_0
\]

by utilizing (2.2) and (2.3). Using Cauchy's inequality for the last term, one obtains the inequality:

\[
-\nabla(a\nabla \psi) \leq a|\nabla \varphi_0|^2 + 2\nabla(a(\varphi - \varphi_0)\nabla \varphi_0). \tag{3.5}
\]

To establish the upper bound for \( \psi \), we first consider the case when \( a(v) \) satisfies (2.15). The second equation in (2.15) implies that for any \( \varepsilon > 0 \), there exists a positive constant \( C_\varepsilon \) such that

\[
a(v) \leq \varepsilon \int_0^v a(s) ds + C_\varepsilon \quad \forall v > 0. \tag{3.6}
\]

Set \( M_2 = 4M_0^2 + M_0 \). Then in view of the definition of \( \psi \) in (3.3), the boundedness of \( \varphi \) in (3.1) and the boundedness \( v = v_0 \) on \( \Gamma_D^u \), we have

\[
\psi \leq M_2 \quad \text{on} \quad \Gamma_D^u. \tag{3.7}
\]

Define \( \Psi \) as

\[
\Psi = A(\psi) \equiv \int_M^\psi a(s) ds; \tag{3.8}
\]

it follows from (3.7), (3.4), and (3.5) that \( \Psi \) satisfies

\[
\Psi \leq 0 \quad \text{on} \quad \Gamma_D^u, \tag{3.9}
\]

\[
\partial_n \Psi = -a(\psi)H(x, v) |_{v=A^{-1}(\psi)-(\varphi - \varphi_0)^2}, \tag{3.10}
\]

\[
-\nabla\left( \frac{a(v)}{a(\psi)} \nabla \Psi \right) \leq a(v)|\nabla \varphi_0|^2 + 2\nabla(a(v)(\varphi - \varphi_0)\nabla \varphi_0) \tag{3.11}
\]

(in the distribution sense).

By the routine truncation and approximation process if necessary, we shall assume that \( \Psi \in L^\infty(\Omega) \), so that the following proof is valid without further explanation.

Denote \( \max\{\Psi, 0\} \) by \( \Psi^+ \) and let \( p \geq 2 \) be any constant. Multiplying (3.11) by \( \Psi^{p-1}_+ \) and integrating by parts, one obtains

\[
(p-1) \int_\Omega \frac{a(v)}{a(\psi)} \Psi^{p-2}_+ |\nabla \Psi^+_+|^2 + \int_{\Gamma_N^u} a(v) \Psi^{p-1}_+ H(x, v) \]

8
\begin{equation}
\leq \iint_{\Omega} \frac{a(v)}{a(\psi)} |\nabla \varphi_0|^2 a(\psi) \Psi_+^{p-1} - 2 \frac{a(v)}{a(\psi)} (\varphi - \varphi_0) \nabla \varphi_0 a(\psi) \Psi_+^{p-2} \nabla \Psi_+.
\end{equation}

(3.12)

Here we have used the fact that \((\varphi - \varphi_0) \partial_{\alpha} \varphi_0 = 0\) on \(\partial \Omega\).

Note that if \(\Psi_+ > 0\), then \(\psi > 4M_0^2 + M_0\) and \(v = \psi - (\varphi - \varphi_0)^2 > M_0\), so that by (2.12), \(H(x, v) \geq 0\). That is, the second term on the left-hand side of (3.12) is non-negative. Using (2.8), (2.14), and (3.6) in (3.12), one gets

\begin{equation}
\iint_{\Omega} \Psi_+^{p-2} |\nabla \Psi_+|^2 \leq C \iint_{\Omega} (\varepsilon \Psi_+ + C_\varepsilon) \Psi_+^{p-2} (\Psi_+ + |\nabla \Psi_+|).
\end{equation}

Using Cauchy’s inequality, one finds that

\begin{equation}
\iint_{\Omega} \Psi_+^{p-2} |\nabla \Psi_+|^2 \leq C \iint_{\Omega} (\varepsilon \Psi_+^p + \varepsilon^{1-p} C_\varepsilon^p).
\end{equation}

(3.13)

Since \(\Psi_+|_{\Gamma_D} = 0\), the Sobolev inequality implies that

\begin{equation}
\iint_{\Omega} \Psi_+^2 \leq C(\Omega, \Gamma_D) \iint_{\Omega} \Psi_+^2.
\end{equation}

(3.14)

Substituting (3.13) (with \(p = 2\)) into the right-hand side and taking \(\varepsilon\) small enough, one obtains the \(L^2\) estimate

\begin{equation}
\|\Psi_+\|_{L^2(\Omega)} \leq C.
\end{equation}

(3.15)

The \(L^\infty\) estimate for \(\Psi_+\) then follows from (3.13), (3.15), and the Nash-Moser iteration technique. For reader’s convenience, we give the proof below.

Let \(\varepsilon\) be fixed, say \(\varepsilon = 1\), and let \(\Psi_\varepsilon \equiv \max\{\Psi_+, C_\varepsilon\}\).

Recall the Sobolev imbedding

\begin{equation}
\|\Psi_\varepsilon^{p/2}\|_{L^{2^*}(\Omega)} \leq C(\Omega) \|\Psi_\varepsilon^{p/2}\|_{H^1(\Omega)}
\leq C(\Omega) (\|\nabla \Psi_\varepsilon^{p/2}\|_{L^2(\Omega)} + \|\Psi_\varepsilon^{p/2}\|_{L^2(\Omega)})
\end{equation}

(3.16)

where

\[2^* = \begin{cases} \frac{2N}{N-2} & \text{if } N > 2, \\ \text{any } q < \infty & \text{if } N \leq 2. \end{cases}\]

Substituting (3.13) into the right-hand side of (3.16) yields

\begin{equation}
\|\Psi_\varepsilon\|_{L^{p\mu}(\Omega)} \leq (Cp)^{1/p} \|\Psi_\varepsilon\|_{L^2(\Omega)} \quad \forall p \geq 2
\end{equation}

where \(\mu = \frac{N}{N-2}\) if \(N > 2\) and \(\mu = 2\) if \(N \leq 2\). Therefore, successively apply the above inequality with \(p_0 = 2, p_n = p_0 \mu^n\) for \(n = 1, 2, \ldots, \) one obtains the following:

\[\|\Psi_\varepsilon\|_{L^{\infty}(\Omega)} = \lim_{n \to \infty} \|\Psi_\varepsilon\|_{L^{2^*n}(\Omega)} \leq \prod_{i=0}^{\infty} (C2^i)^{1/(2\mu^i)} \|\Psi_\varepsilon\|_{L^2(\Omega)} \leq \tilde{C}.\]
Transferring back to the function $v$ via (3.8) and (3.3) and using the first equation in (2.15), one obtains that there exists a positive constant $M$ such that

$$
\|v\|_{L^\infty(\Omega)} \leq M. 
$$

(3.17)

In the case when $a(v)$ satisfies (2.16) we can use a similar argument to establish (3.17) and here we just sketch the proof. Set $\psi_{M_2} = \max\{\psi, M_2\}$ and multiply inequality (3.5) by $\xi = \int_{M_2}^{\psi_{M_2}} \frac{s^{p-2}}{a(s)} ds$. After integrating by parts, using (2.8), (2.14), and (2.16), and following the same procedure as before, one gets

$$
\iint_{\Omega} \psi_{M_2}^{p-2} |\nabla \psi_{M_2}|^2 \leq C \iint_{\Omega} (\varepsilon \psi_{M_2}^p + \varepsilon^{1-p} C_p^p).
$$

The Nash-Moser iteration then yields the $L^\infty$ bound for $\psi_{M_2}$, which also provides an upper bound for $v$.

In summary, we have proven the following:

**Lemma 2** Let $(v, \varphi)$ be a weak solution of (2.2)–(2.5). Then there exists a positive constant $M$ such that

$$
\|\varphi, v\|_{L^\infty(\Omega)} \leq M. 
$$

(3.18)

**Remark 3.1** The only place we need to use the assumption $\Gamma_0^p$ being non-empty is to derive the $L^2$ estimate (3.15) where we have to use Sobolev’s inequality (3.14). Clearly, we can drop this assumption and still get the $L^\infty$ estimate if we make some assumption on the growth of $H(x, \cdot)$ and in deriving the $L^2$ estimate (3.15) we do not drop the non-negative term $\int_{\mathbb{R}^N} a(v) \psi_+^{p-1} H(x, v)$ in (3.12).

### 4 EXISTENCE OF A WEAK SOLUTION.

With the a priori $L^\infty$ estimate, the existence of weak solutions now follows from the routine truncation procedure.

Let $m > 0$ be an arbitrary constant. Define a function $a_m$ by

$$
a_m(s) = \begin{cases} 
a(0) & \text{if } s < 0, \\
a(s) & \text{if } s \in [0, m], \\
a(m) & \text{if } s > m.
\end{cases}
$$

Then $a_m$ is uniformly bounded from above and away from zero. Applying the result of [11], we know that there exists a (weak) solution $(v^m, \varphi^m)$ to (2.2)–(2.5) where $a(v)$ is replaced by $a_m(v)$.

Notice that the constant $\Sigma$ and the limit in the assumption (A4) can be made uniformly in $m$ so that the $L^\infty$ a priori estimate obtained in §3 can be
made independent of \( m \); i.e., there exists a positive constant \( M \) independent of \( m \) such that \( \| v^m, \varphi^m \|_{L^\infty (\Omega)} \leq M \). Therefore if we let \( m > M \), we have \( a_m (v^m) = a(v^m) \); that is, \( (v^m, \varphi^m) \) is actually a solution of (2.2)-(2.5). This establishes the existence of a weak solution.

5 HÖLDER ESTIMATES.

The \( L^\infty \) estimate obtained in §3 and the continuity assumption on \( a(v) \) imply that there exists a constant \( \sigma^* > 0 \) such that

\[
1/\sigma^* \leq a(v(x)) \leq \sigma^* \quad \forall x \in \Omega. \tag{5.1}
\]

We shall now use (5.1) to establish the Hölder continuity for the weak solution of (2.2)-(2.5).

Lemma 3 There exist a constant \( \alpha \in (0, 1) \) and a constant \( C_\alpha > 0 \) such that

\[
\| \varphi \|_{C^\alpha (\Omega)} \leq C_\alpha, \tag{5.2}
\]

\[
\int_{B_R(x) \cap \Omega} a(v(y)) |\nabla \varphi (y)|^2 \leq C_\alpha R^{-2 + 2\alpha} \quad \forall x \in \overline{\Omega}, \ R > 0 \tag{5.3}
\]

where \( B_R(x) \) is a ball in \( \mathbb{R}^N \) centered at \( x \) with radius \( R \).

Proof. The first estimate follows from (5.1) and the classical Hölder estimates [14]. We need only to prove (5.3).

Let \( x \in \overline{\Omega} \) and \( R > 0 \) be given. We consider two cases:

(i) \( \text{dist}(x, \Gamma_D^\varphi) > 2R \);
(ii) \( \text{dist}(x, \Gamma_D^\varphi) \leq 2R \).

Here \( \text{dist}(x, A) \) denotes the distance from \( x \) to the set \( A \).

First we consider the case (i). Denote by \( \bar{\varphi} \) the average of \( \varphi \) on the set \( B_{2R}(x) \cap \Omega \). Let \( \zeta \in C_0^\infty (\mathbb{R}^N) \) be a cut–off function satisfying \( \zeta = 0 \) in \( \mathbb{R}^N \setminus B_{2R}(x) \), \( \zeta = 1 \) in \( B_R(x) \), \( 0 \leq \zeta \leq 1 \) in \( \mathbb{R}^N \), and \( |\nabla \zeta| \leq 2/R \). Then, \( (\varphi - \bar{\varphi}) \zeta^2 \in H^1 (\Omega) \) and \( (\varphi - \bar{\varphi}) \zeta^2 = 0 \) on \( \Gamma_D \). Taking \( \xi \) in (2.17) to be \( (\varphi - \bar{\varphi}) \zeta^2 \) yields

\[
0 = \int_{\Omega} a \nabla \varphi \nabla \left( (\varphi - \bar{\varphi}) \zeta^2 \right) = \int_{\Omega} a |\nabla \varphi|^2 \zeta^2 + 2a \zeta (\varphi - \bar{\varphi}) \nabla \varphi \nabla \zeta
\]

\[
\geq \frac{1}{2} \int_{\Omega} a |\nabla \varphi|^2 \zeta^2 - 2 \int_{\Omega} a (\varphi - \bar{\varphi})^2 |\nabla \zeta|^2
\]

\[
\geq \frac{1}{2} \int_{B_{2R}(x) \cap \Omega} a |\nabla \varphi|^2 - CR^{-2 + 2\alpha} \| \varphi \|_{C^\alpha (\Omega)}^2.
\]
Inequality (5.3) thus follows.

In the case (ii), notice that both $\varphi$ and $\varphi_0$ are H"older continuous, they coincide on $\Gamma^D_\varphi$, and dist $(x, \Gamma^D_\varphi) \leq 2R$, so that

$$|\varphi(y) - \varphi_0(y)| \leq CR^\alpha \quad \forall y \in B_{2R}(x).$$

It follows that

$$0 = \int_\Omega a \nabla \varphi \nabla \left((\varphi - \varphi_0)\zeta^2\right) \geq \int_\Omega \left(\frac{1}{2} a |\nabla \varphi|^2 \zeta^2 - a |\nabla \varphi_0|^2 \zeta^2 - 4(\varphi - \varphi_0)^2 |\nabla \zeta|^2\right) \geq \left(\frac{1}{2} \int_{B_R(x) \cap \Omega} a |\nabla \varphi|^2\right) - CR^{2N-2+2\alpha};$$

i.e., (5.3) holds. This completes the proof of Lemma 3.

In the following, we shall assume that $\alpha \in (0,1/2)$ so that $2\alpha \in (0,1)$.

We need the following lemma to establish the H"older continuity for the function $v$.

Lemma 4 Let

$$\Gamma(x - \xi) = \begin{cases} \omega_n |x - \xi|^{2-N} & \text{if } N > 2, \\ -(2\pi)^{-1} \ln |x - \xi| & \text{if } N = 2 \end{cases}$$

be the fundamental solution of the $\Delta$ in $\mathbb{R}^N$ and let $w_f(x)$ be the harmonic potential

$$w_f \equiv \int_{\mathbb{R}^N} \Gamma(x - \xi)f(\xi)d\xi, \quad x \in \mathbb{R}^N$$

where

$$f = \begin{cases} a |\nabla \varphi|^2 & \text{if } x \in \Omega, \\ 0 & \text{if } x \notin \Omega. \end{cases}$$

Then there exists a constant $C$ depending only on the constant $C_\alpha$ in Lemma 3, such that

$$\|w_f\|_{C^{2\alpha}(\mathbb{R}^N)} \leq C.$$

Proof. The proof is much the same as the potential analysis in [8, 9]. For reader's convenience, we sketch the proof below. For simplicity, we assume that $N > 2$.

Let $x, y \in \mathbb{R}^N$ be any two points such that $x \neq y$. Set $d = |x - y|$. Then, one has

$$|w_f(x) - w_f(y)| \leq \int_{B_d(x)} \Gamma(x - \xi)|f(\xi)|d\xi + \int_{B_d(y)} \Gamma(y - \xi)|f(\xi)|d\xi$$

$$+ \int_{\mathbb{R}^N \setminus B_d(\frac{x+y}{2})} \left|\Gamma(x - \xi) - \Gamma(y - \xi)\right||f(\xi)|d\xi \equiv I_1 + I_2 + I_3.$$
Since (5.3) implies that
\[ \int_{B_R(x)} |f(x)| \leq CR^{N-2+2\alpha} \forall x \in \mathcal{R}^N, \ R > 0, \] (5.4)
one can estimate \( I_1 \) by
\[
I_1 = \sum_{i=0}^{\infty} \int_{B_{\frac{1}{2}r}(0) \setminus B_{\frac{1}{2}r+1}(0)} \Gamma(\xi)|f(x-\xi)| \\
\leq C \sum_{i=1}^{\infty} \left( \frac{2^{i+1}}{d} \right)^{N-2} \int_{B_{\frac{1}{2}r+1}(0)} |f(x-\xi)| \\
\leq C \sum_{i=1}^{\infty} \left( \frac{2^{i+1}}{d} \right)^{N-2} \left( \frac{d}{2^i} \right)^{(N-2+2\alpha)} \leq Cd^{2\alpha}.
\]
Similarly, one can obtain \( |I_2| \leq Cd^{2\alpha} \).
To estimate \( I_3 \), recall that
\[ |\Gamma(x-\xi) - \Gamma(y-\xi)| \leq C|x-y||\xi - z|^{1-N} \text{ if } |\xi - z| \geq |x-y| \]
where \( z = (x+y)/2 \). It follows that
\[
|I_3| \leq C \int_{\mathcal{R}^N \setminus B_{\delta}(z)} \frac{|x-y|}{|\xi - z|^{N-1}} |f(\xi)| \\
= Cd \sum_{i=0}^{\infty} \int_{B_{\frac{1}{2}r+1} \setminus B_{2r+1}} \frac{1}{\xi^{N-1}} |f(z-\xi)||d\xi \\
\leq C d \sum_{i=0}^{\infty} \left( \frac{1}{2^id} \right)^{N-1} \left( 2^{i+1}d \right)^{(N-2+2\alpha)} \\
\leq Cd^{2\alpha} \quad \text{(since } 2\alpha < 1)\]
where in the second inequality we have used (5.4). Lemma 4 thus follows.
Now we are ready to prove the Hölder continuity for \( u \).

Lemma 5 There exist a positive constant \( C \) and a constant \( \beta \in (0,1) \) such that
\[ \|u\|_{C^{\alpha}(\overline{\Omega})} \leq C. \]

Proof. Introduce \( w(x) = \int_0^{v(x)} a(s) \, ds \). It suffices to prove the Hölder continuity of \( w \). Decompose \( w \) into the sum of \( v_1 \) and \( v_2 \) which are, respectively, the solution of the following problems:
\[
\Delta v_1 = f - f_\Omega \quad \text{in } \Omega, \quad (5.5) \\
\partial_n v_1 = 0 \quad \text{on } \partial\Omega, \quad (5.6) \\
\int_{\partial\Omega} v_1 = 0 \quad (5.7)
\]
and
\[
\begin{align*}
\Delta v_2 &= f_\Omega \quad \text{in } \Omega, \\
v_2 &= \int_0^{v_0} a(s) \, ds - v_1 \quad \text{on } \Gamma_D^u, \\
\partial_n v_2 &= g(\cdot) \quad \text{on } \Gamma_N^u.
\end{align*}
\]
where \( f = a(\nu)|\nabla \varphi|^2 \), \( f_\Omega \) is the average of \( f \) on \( \Omega \), and \( g = -H(x, v(x)) \).

Let \( G(x, \xi) = \Gamma(x - \xi) + h(x, \xi) \) be the Green's function of the Laplace operator \( \Delta \) corresponding to the Neumann boundary condition (5.6); namely, for each \( x \in \Omega \), \( h(x, \cdot) \) is harmonic in \( \Omega \) and satisfies the boundary condition
\[
\partial_n h(x, \xi) = -\partial_n \Gamma(x - \xi) + c \quad \text{on } \partial \Omega \text{ where } c \text{ is the average of } \partial_n \Gamma(x - \xi) \text{ on } \partial \Omega.
\]

By Green's formula, one has
\[
v_1 = \iint_{\Omega} G(x, \xi) f(\xi) \, d\xi = w_f + \iint_{\Omega} h(x, \xi) f(\xi) = w_f + w_f.
\]
Notice that \( h(x, \xi) \) is smooth when \( x \) is in a compact subset of \( \Omega \), so that \( w_f \) is smooth in any compact subset of \( \Omega \). When \( x \) is near the boundary \( \partial \Omega \), the singularity of \( h(x, \xi) \) is similar to \( \Gamma(x - \xi^*) \) where \( \xi^* \) is the reflection of \( \xi \) with respect to (the tangent plane of) \( \partial \Omega \). Therefore use the same proof as in Lemma 4, we can show that \( w_f \) is Hölder continuous with Hölder exponent \( 2\alpha \) near the boundary \( \partial \Omega \). It follows that \( v_1 \in C^{2\alpha} (\overline{\Omega}) \).

As a consequence of the Hölder continuity of \( v_1 \) in \( \overline{\Omega} \), the boundary value of \( v_2 \) is Hölder continuous on \( \Gamma_D^u \). Since \( \partial_n v_2 \big|_{\Gamma_D^u} = g(x) \) is bounded, the classical Hölder estimate then implies the \( v_2 \) is in \( C^{\beta} (\overline{\Omega}) \) where \( \beta \in (0, 2\alpha] \) is a constant depending on \( \Gamma_D^u \).

The relation \( \int_0^1 a(s) \, ds = w = v_1 + v_2 \) then yields the assertion of the lemma.

Combining the results of §4, Lemma 3, and lemma 5, Theorem 1 follows.

6 A NON-EXISTENCE AND NON-UNIQUENESS EXAMPLE.

Now we shall solve the system (2.20)–(2.24).

Notice that if \((u, \varphi)\) is a solution to (2.20)–(2.24), then for every \( k > 0 \), \((ku, \varphi)\) is also a solution, so by (2.24), we can always scale the solution such that
\[
u(1) = 1. \tag{6.1}
\]
Since \( u_x(1) + u(1) = 0 \), one gets
\[
u_x(1) = -1. \tag{6.2}
\]
The equation \((u\varphi_x)_x = 0\) implies that
\[
u\varphi_x = I \tag{6.3}\]
where \(I\) is a constant, which physically denotes the electrical current. Substituting this relation into the equation \(u_{xx} + u\varphi_x^2 = 0\), one gets
\[(u_x + I\varphi)_x = 0\]
which, together with the boundary condition \(u_x(0) = \varphi(0) = 0\), yields
\[u_x + I\varphi = 0 \quad \forall x \in [0, 1]. \tag{6.4}\]
Using (6.2) and the boundary condition \(\varphi(1) = V\), we find the relation
\[I = 1/V. \tag{6.5}\]
To find \(u\), we substitute \(\varphi_x^2 = I^2/u^2 = 1/(V^2u^2)\) into the differential equation for \(u\). This gives
\[u_{xx} + \frac{1}{V^2u} = 0.\]
Multiplying this equation by \(u_x\), integrating over \((x, 1)\), and using (6.1), (6.2), we get
\[\frac{u_x^2}{2} + \frac{1}{V^2} \ln(e^{-\frac{\nu^2}{2}u}) = 0.\]
Since, by the maximum principle, we have \(u > 1\) for all \(x \in [0, 1]\), this equation implies that \(u_x \neq 0\). It follows that
\[u_x = -\frac{1}{V} \sqrt{2\ln(e^{V^2/2u}^{-1})}. \tag{6.6}\]
Solving this ODE, we obtain that the solution \(u\) is implicitly given by
\[\int_1^{u(x)} \frac{ds}{\sqrt{\ln(e^{V^2/2s}^{-1})}} = \frac{\sqrt{2}}{|V|}(1 - x) \quad \forall x \in [0, 1]. \tag{6.7}\]
Using (6.4), (6.5), and (6.6), one gets
\[\varphi = \frac{V}{|V|} \sqrt{2\ln(e^{V^2/2u}^{-1})}. \tag{6.8}\]
Equation (6.6) and the boundary condition \(u_x(0) = 0\) imply that \(u(0) = e^{V^2/2}\), so, by (6.7), \(V\) has to satisfy the equation
\[\int_1^{e^{V^2/2}} \frac{ds}{\sqrt{\ln(e^{V^2/2s}^{-1})}} = \frac{\sqrt{2}}{|V|}. \tag{6.9}\]
Up to now we have shown that if \((u, \varphi)\) solves (2.20)--(2.24), then after an appropriate scaling on \(u\), the solution is (uniquely) given by (6.7) and (6.8), and the constant \(V\) has to satisfy the equation (6.9). On the other hand, one can directly verify that if \(V\) satisfies (6.9), then the functions \(u\) and \(\varphi\) given by (6.7) and (6.8) form a solution to (2.20)--(2.24). Therefore, to complete the proof of Theorem 2, we need only to show that equation (6.9) has a unique positive solution.

Assume that \(V > 0\). Then equation (6.9) can be written as

\[
F(v) = 0
\]

where

\[
F(v) = \int_1^{e^{V/2}} \frac{ds}{\sqrt{\ln(e^{V/2}s^{-1})}} - \frac{\sqrt{2}}{V} - e^{V/2} \int_{e^{-V/2}}^1 \frac{dt}{\sqrt{-\ln t}} - \frac{\sqrt{2}}{V}.
\]

Observe that \(F(0+) = -\infty,\ F(\infty) = \infty,\) and \(F'(v) > 0\) for all \(v \in (0, \infty),\) so one concludes that there exists one and only one solution to equation (6.9). This completes the proof of Theorem 2.

References


<table>
<thead>
<tr>
<th>#</th>
<th>Author/s</th>
<th>Title</th>
</tr>
</thead>
<tbody>
<tr>
<td>960</td>
<td>Richard A. Brualdi, Shmuel Friedland and Alex Pothen</td>
<td>Sparse bases, elementary vectors and nonzero minors of compound matrices</td>
</tr>
<tr>
<td>961</td>
<td>J.W. Demmel</td>
<td>Open problems in numerical linear algebra</td>
</tr>
<tr>
<td>962</td>
<td>James W. Demmel and William Gragg</td>
<td>On computing accurate singular values and eigenvalues of acyclic matrices</td>
</tr>
<tr>
<td>963</td>
<td>James W. Demmel</td>
<td>The inherent inaccuracy of implicit tridiagonal QR</td>
</tr>
<tr>
<td>964</td>
<td>J.J.L. Velázquez</td>
<td>Estimates on the ((N-1))-dimensional Hausdorff measure of the blow-up set for a semilinear heat equation</td>
</tr>
<tr>
<td>965</td>
<td>David C. Dobson</td>
<td>Optimal design of periodic antireflective structures for the Helmholtz equation</td>
</tr>
<tr>
<td>966</td>
<td>C.J. van Duijn and Joseph D. Fehribach</td>
<td>Analysis of planar model for the molten carbonate fuel cell</td>
</tr>
<tr>
<td>967</td>
<td>Yongzhi Xu, T. Craig Poling and Trent Brundage</td>
<td>Source localization in a waveguide with unknown large inclusions</td>
</tr>
<tr>
<td>968</td>
<td>J.J.L. Velázquez</td>
<td>Higher dimensional blow up for semilinear parabolic equations</td>
</tr>
<tr>
<td>969</td>
<td>E.G. Kalnins and Willard Miller, Jr.</td>
<td>Separable coordinates, integrability and the Niven equations</td>
</tr>
<tr>
<td>970</td>
<td>John M. Chadam and Hong-Ming Yin</td>
<td>A diffusion equation with localized chemical reactions</td>
</tr>
<tr>
<td>971</td>
<td>A. Greenbaum and L. Gurvits</td>
<td>Max-min properties of matrix factor norms</td>
</tr>
<tr>
<td>972</td>
<td>Bei Hu</td>
<td>A free boundary problem arising in smoulder combustion</td>
</tr>
<tr>
<td>973</td>
<td>C.M. Elliott and A.M. Stuart</td>
<td>The global dynamics of discrete semilinear parabolic equations</td>
</tr>
<tr>
<td>974</td>
<td>Avner Friedman and Jianhua Zhang</td>
<td>Swelling of a rubber ball in the presence of good solvent</td>
</tr>
<tr>
<td>975</td>
<td>Avner Friedman and Juan J.L. Velázquez</td>
<td>A time-dependence free boundary problem modeling the visual image in electrophotography</td>
</tr>
<tr>
<td>976</td>
<td>Richard A. Brualdi, Hyung Chan Jung and William T. Trotter, Jr.</td>
<td>On the poset of all posets on (n) elements</td>
</tr>
<tr>
<td>977</td>
<td>Ricardo D. Fierro and James R. Bunch</td>
<td>Multicollinearity and total least squares</td>
</tr>
<tr>
<td>978</td>
<td>Adam W. Bojanczyk, James G. Nagy and Robert J. Plemmons</td>
<td>Row householder transformations for rank-k Cholesky inverse modifications</td>
</tr>
<tr>
<td>979</td>
<td>Chaocheng Huang</td>
<td>An age-dependent population model with nonlinear diffusion in (R^n)</td>
</tr>
<tr>
<td>980</td>
<td>Emad Fatemi and Farouk Odeh</td>
<td>Upwind finite difference solution of Boltzmann equation applied to electron transport in semiconductor devices</td>
</tr>
<tr>
<td>981</td>
<td>Esmond G. Ng and Barry W. Peyton</td>
<td>A tight and explicit representation of (Q) in sparse QR factorization</td>
</tr>
<tr>
<td>982</td>
<td>Robert J. Plemmons</td>
<td>A proposal for (FFT)-based fast recursive least-squares</td>
</tr>
<tr>
<td>983</td>
<td>Anne Greenbaum and Zdenek Strakos</td>
<td>Matrices that generate the same Krylov residual spaces</td>
</tr>
<tr>
<td>984</td>
<td>Alan Edelman and G.W. Stewart</td>
<td>Scaling for orthogonality</td>
</tr>
<tr>
<td>985</td>
<td>G.W. Stewart</td>
<td>Note on a generalized sylvester equation</td>
</tr>
<tr>
<td>986</td>
<td>G.W. Stewart</td>
<td>Updating URV decompositions in parallel</td>
</tr>
<tr>
<td>987</td>
<td>Angelika Bunse-Gerstner, Volker Mehrmann and Nancy K. Nichols</td>
<td>Numerical methods for the regularization of descriptor systems by output feedback</td>
</tr>
<tr>
<td>988</td>
<td>Ralph Byers and N.K. Nichols</td>
<td>On the stability radius of generalized state-space systems</td>
</tr>
<tr>
<td>989</td>
<td>David C. Dobson</td>
<td>Designing periodic structures with specified low frequency scattered in far-field data</td>
</tr>
<tr>
<td>990</td>
<td>C.-T. Pan and Kermit Sigmon</td>
<td>A bottom-up inductive proof of the singular value decomposition</td>
</tr>
<tr>
<td>991</td>
<td>Ricardo D. Fierro and James R. Bunch</td>
<td>Orthogonal projection and total least squares</td>
</tr>
<tr>
<td>992</td>
<td>Chiou-Ming Huang and Dianne P. O’Leary</td>
<td>A Krylov multisplitting algorithm for solving linear systems of equations</td>
</tr>
<tr>
<td>993</td>
<td>A.C.M Ran and L. Rodman</td>
<td>Factorization of matrix polynomials with symmetries</td>
</tr>
<tr>
<td>994</td>
<td>Mike Boyle</td>
<td>Symbolic dynamics and matrices</td>
</tr>
<tr>
<td>995</td>
<td>A. Novick-Cohen and L.A. Peletier</td>
<td>Steady states of the one-dimensional Cahn-Hilliard spaces</td>
</tr>
<tr>
<td>996</td>
<td>Zhangxin Chen</td>
<td>Large-scale averaging analysis of single phase flow in fractured reservoirs</td>
</tr>
<tr>
<td>997</td>
<td>Boris Mordukhovich</td>
<td>Stability theory for parametric generalized equations and variational inequalities via nonsmooth analysis</td>
</tr>
<tr>
<td>998</td>
<td>Yongzhi Xu</td>
<td>CW mode structure and constraint beamforming in a waveguide with unknown large inclusions</td>
</tr>
<tr>
<td>999</td>
<td>R.P. Gilbert and Yongzhi Xu</td>
<td>Acoustic waves and far-field patterns in two dimensional oceans with porous-elastic seabeds</td>
</tr>
<tr>
<td>1000</td>
<td>M.A. Herrero and J.J.L. Velázquez</td>
<td>Some results on blow up for semilinear parabolic problems</td>
</tr>
<tr>
<td>1001</td>
<td>Pierre-Alain Gremaud</td>
<td>Numerical analysis of a nonconvex variational problem related to solid-solid phase transitions</td>
</tr>
<tr>
<td>1002</td>
<td>Izchak Lewkowicz</td>
<td>Stability robustness of state space systems inter-relations between the continuous and discrete time cases</td>
</tr>
<tr>
<td>1003</td>
<td>Kenneth R. Driessel and Wasin So</td>
<td>Linear operators on matrices: Preserving spectrum and displacement structure</td>
</tr>
</tbody>
</table>
Carolyn Eschenbach, Idempotence for sign pattern matrices
1005 Carolyn Eschenbach, Frank J. Hall and Charles R. Johnson, Self-inverse sign patterns
1006 Marc Moonen, Paul Van Dooren and Filipe Vanpoucke, On the QR algorithm and updating the SVD and
URV decomposition in parallel
1007 Paul Van Dooren, Upcoming numerical linear algebra issues in systems and control theory
1008 Avner Friedman and Juan J.L. Velázquez, The analysis of coating flows near the contact line
1009 Stephen J. Kirkland and Michael Neumann, Convexity and concavity of the Perron root and vector of
Leslie matrices with applications to a population model
1010 Stephen J. Kirkland and Bryan L. Shader, Tournament matrices with extremal spectral properties
1011 E.G. Kalnins, Willard Miller, Jr. and Sanchita Mukherjee, Models of q-algebra representations:
Matrix Elements of $U_q(su_2)$
1012 Zhangxin Chen and Bernardo Cockburn, Error estimates for a finite element method for the
diffusion-diffusion semiconductor device equations
1013 Chaocheng Huang, Drying of gelatin asymptomatically in photographic film
1014 Richard E. Ewing and Hong Wang, Eulerian-Lagrangian localized adjoint methods for reactive transport
in groundwater
1015 Bing-Yu Zhang, Taylor series expansion for solutions of the Korteweg-de Vries equation with respect
to their initial values
1016 Kenneth R. Driess, Some remarks on the geometry of some surfaces of matrices associated with
Toeplitz eigenproblems
1017 C.J. Van Duijn and Peter Knabner, Flow and reactive transport in porous media induced by well
injection: Similarity solution
1018 Wasin So, Rank one perturbation and its application to the Laplacian spectrum of a graph
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equations
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magnetic particles
1021 IMA Summer Program for Graduate Students, Mathematical Modeling
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