



**HAL**  
open science

## On vectorial Hamilton-Jacobi equations

Cyril Imbert, Michel Volle

► **To cite this version:**

Cyril Imbert, Michel Volle. On vectorial Hamilton-Jacobi equations. *Control and Cybernetics*, 2002, 31 (3), pp.493-506. hal-00176540

**HAL Id: hal-00176540**

**<https://hal.science/hal-00176540>**

Submitted on 3 Oct 2007

**HAL** is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

# On vectorial Hamilton-Jacobi equations

Cyril Imbert<sup>1</sup> and Michel Volle<sup>2</sup>

## Abstract

We consider the generalized Hopf and Lax functions associated with a vector-valued hamiltonian and we prove that they still provide lower semicontinuous solutions for the corresponding vectorial Hamilton-Jacobi equation in a very general context. Uniqueness of these generalized solutions is also investigated.

## 1 Introduction

We are concerned with Hamilton-Jacobi equations

$$\begin{cases} D_t u(x, t) + H(D_x u(x, t)) = 0 & \text{in } X \times T_+ \\ u(x, 0) = g(x) & \text{in } X \end{cases} \quad (1.1)$$

in which the variable  $t$  is not real but vectorial and the hamiltonian  $H$  is a vector-valued mapping. For instance, multitime Hamilton-Jacobi equations introduced by Lions and Rochet [11] enter into this framework.

Let  $X, T$  be two real Banach spaces. Their respective topological duals are denoted by  $X^*, T^*$ . Consider a closed convex cone  $T_+ \subset T$  and define a vectorial preorder on  $T$  in the following way: for any  $s, t \in T$ ,

$$s \preceq t \quad \Leftrightarrow \quad t - s \in T_+. \quad (1.2)$$

The bilinear couplings between  $X$  and  $X^*$  and between  $T$  and  $T^*$  are both denoted by  $\langle \cdot, \cdot \rangle$ . The set of all continuous linear forms defined on  $X$  which are nonnegative on  $T_+$  is denoted by  $T_+^*$ :

$$T_+^* = \{t^* \in T^* : \forall t \in T_+, \langle t, t^* \rangle \geq 0\}.$$

The  $w^*$ -closed convex cone  $T_+^*$  coincides with the set of continuous linear forms defined on  $T$  that are nondecreasing with respect to (1.2). Moreover  $T_+^*$  induces a vectorial preorder on  $T^*$ : for any  $s^*, t^* \in T^*$ ,

$$s^* \preceq_* t^* \quad \Leftrightarrow \quad t^* - s^* \in T_+^*. \quad (1.3)$$

---

<sup>1</sup>Laboratoire de Topologie, d'Analyse et de Probabilités, Université de Provence, Marseille, France

<sup>2</sup>Département de Mathématiques, Université d'Avignon, Avignon, France

Let us introduce a mapping  $H$  defined on a nonempty subset  $\text{dom } H$  of  $X^*$  with values in  $T^*$  :

$$H : \text{dom } H \subset X^* \longrightarrow T^* \quad (1.4)$$

and a lower semicontinuous (lsc for short) proper function

$$g : X \longrightarrow \mathbb{R} \cup \{+\infty\}.$$

One says that  $H$  is  $T_+^*$ -convex if  $\text{dom } H$  is convex and if for any  $x^*, y^* \in \text{dom } H$ ,  $\lambda \in [0, 1]$ , one has

$$H(\lambda x^* + (1 - \lambda)y^*) \preceq_* \lambda H(x^*) + (1 - \lambda)H(y^*).$$

Defining the epigraph of  $H$  by

$$\text{epi } H = \{(x^*, t^*) \in X^* \times T^* : t^* \succeq_* H(x^*)\},$$

the  $T_+^*$ -convexity of  $H$  is equivalent to the convexity of its epigraph.

Before making precise in which sense (1.1) is solved, we need to recall what a subgradient is. For a given function  $u : X \times T_+ \rightarrow \mathbb{R} \cup \{+\infty\}$ , a couple of vectors  $(x^*, t^*) \in X^* \times T^*$  is a so-called *Fréchet subgradient* of  $u$  at a point  $(x, t) \in X \times T_+$  if for any  $(y, s) \in X \times T_+$ ,

$$\langle y - x, x^* \rangle + \langle s - t, t^* \rangle \leq u(y, s) - u(x, t) + o(\|(y, s) - (x, t)\|) \quad (1.5)$$

where  $o(\cdot)$  is a function such that  $o(x)/|x| \rightarrow 0$  as  $x \rightarrow 0$ . The couple  $(x^*, t^*) \in X^* \times T^*$  is said to be a *subgradient in the sense of convex analysis* if (1.5) is true with  $o(\cdot) \equiv 0$ . The set of all Fréchet subgradients (resp. subgradients in the sense of convex analysis) is referred to as the *Fréchet subdifferential* (resp. *subdifferential in the sense of convex analysis*) of  $u$  at  $(x, t)$  and is denoted by  $\partial_F u(x, t)$  (resp.  $\partial u(x, t)$ ).

Generalized solutions of (1.1) are defined by adapting Crandall-Lions' notion of viscosity solution [8] or some extensions of it [3, 9]. A lsc proper function  $u : X \times T_+ \rightarrow \mathbb{R} \cup \{+\infty\}$  is a *subsolution* of (1.1) if for any  $(x, t) \in X \times T_+$ , any  $(x^*, t^*) \in \partial_F u(x, t)$ , one has  $t^* + H(x^*) \preceq_* 0$  and if  $u(x, 0) \leq g(x)$  for any  $x \in X$ . The function  $u$  is a *supersolution* of (1.1) if for any  $(x, t) \in X \times \text{int } T_+$ , any  $(x^*, t^*) \in \partial_F u(x, t)$ , one has  $t^* + H(x^*) \succeq_* 0$  and if  $u(x, 0) \geq g(x)$  for any  $x \in X$ . The function  $u$  is a *solution* of (1.1) if it is both a subsolution and a supersolution. Note that the concept of supersolution is inoperative if the topological interior of the ordering convex cone  $T_+$  is empty.

The reader may observe that if  $\text{int } T_+$  is nonempty, then the dual cone  $T_+^*$  is pointed so that  $T^*$  is partially ordered instead of partially preordered. Therefore any solution  $u$  of (1.1) satisfies for any  $(x^*, t^*) \in \partial_F u(x, t)$  with

$t \in \text{int } T_+ : t^* = -H(x^*)$ . A referee kindly pointed out to us that the previous observation remains valid if one extends the concept of supersolution by replacing the topological interior of  $T_+$  with

$$T_+^i = \{t \in T : \forall t^* \in T_+^* \setminus \{0\}, \langle t, t^* \rangle > 0\}.$$

Nevertheless, although many results of the paper can be stated with this concept of supersolution, our proof of Proposition 7 requires the topological interior of  $T_+$  to be nonempty.

The paper is organized as follows. In Section 2, we introduce the generalized Hopf function and describe its subdifferential (Proposition 3). When  $g$  and epi  $H$  are convex, we prove that  $u_{\text{Hopf}}$  is a solution of (1.1) (Theorem 1). The generalized Lax function is considered in Section 3. Under a regularity assumption we prove that  $u_{\text{Lax}}$  is a solution of (1.1) (Theorem 2). Next we prove that the lsc convex hull of  $u_{\text{Lax}}$  coincides with  $u_{\text{Hopf}}$  (Theorem 3). The uniqueness of the solution of (1.1) is studied in Section 4; we prove that  $u_{\text{Lax}}$  and  $u_{\text{Hopf}}$  are respectively the greatest lsc subsolution and the lowest weakly lsc supersolution (Theorems 4, 5, 6). Several examples are presented in Section 5.

The remaining of the section is devoted to definitions and notations that are used throughout.

Let  $Z$  denote an arbitrary Banach space and consider a function  $f : Z \rightarrow \mathbb{R} \cup \{+\infty\}$ . The Legendre-Fenchel conjugate of  $f$  is denoted by  $f^*$  and is defined on  $Z^*$  by the following formula:

$$f^*(z^*) = \sup_{z \in Z} \{\langle z^*, z \rangle - f(z)\}.$$

The function  $f^{**} = (f^*)^*$  defined on  $Z$  instead of  $Z^{**}$  turns out to be the greatest lsc and convex function lsc bounding  $f$  from below. It is known as the *lsc convex hull* of  $f$  while the *lsc hull* of  $f$  is denoted by  $\underline{f}$  and is defined by:

$$\underline{f}(z) = \liminf_{y \rightarrow z} f(y).$$

As usual  $\Gamma_0(Z)$  denotes the set of lsc proper convex functions defined on  $Z$  and  $\Gamma_0(Z^*)$  denotes the set of weakly- $\star$  lsc proper convex functions defined on  $Z^*$ . Subgradients (in the sense of convex analysis)  $z^* \in \partial f(z)$  are characterized by the so-called *Fenchel's equality*:

$$\langle z^*, z \rangle = f(z) + f^*(z^*),$$

while *Fenchel's inequality* holds true for any  $z^*, z$ :

$$\langle z^*, z \rangle \geq f(z) + f^*(z^*).$$

Consider two arbitrary sets  $A, B \subset Z$ . Then  $[A, B]$  denotes the convex hull of  $A \cup B$ . To finish with, the indicator function of  $A$  is denoted by  $\iota_A$  and is defined by setting  $\iota_A(z) = 0$  if  $z \in A$  and  $\iota_A(z) = +\infty$  if  $z \notin A$ .

## 2 The generalized Hopf function

In this section, we assume that  $g$  is lsc and proper and we consider a mapping  $H$  as in (1.4). For any  $t \in T_+$ , let us define the composite function

$$(t \circ H)(x^*) = \begin{cases} \langle t, H(x^*) \rangle & \text{if } x^* \in \text{dom } H, \\ +\infty & \text{if not.} \end{cases}$$

Observe that  $t \circ H$  is convex if  $H$  is  $T_+^*$ -convex. The *generalized Hopf function* is defined as a certain Legendre-Fenchel conjugate with respect to the  $x$  variable: for any  $(x, t) \in X \times T_+$ ,

$$u_{\text{Hopf}}(x, t) = (g^* + t \circ H)^*(x) \tag{2.1}$$

that is to say

$$u_{\text{Hopf}}(x, t) = \sup_{x^* \in \text{dom } g^* \cap \text{dom } H} \langle x, x^* \rangle - g^*(x^*) - \langle t, H(x^*) \rangle. \tag{2.2}$$

In order to ensure that  $u_{\text{Hopf}}$  does not equal  $-\infty$ , we assume that

$$\text{dom } g^* \cap \text{dom } H \neq \emptyset. \tag{2.3}$$

Throughout, some functions  $u$  are only defined on  $X \times T_+$  (as  $u_{\text{Hopf}}$ ). It is convenient to set  $u(x, t) = +\infty$  for  $(x, t) \notin X \times T_+$  so that  $u$  is defined on the whole space  $X \times T$ .

**Proposition 1.** *The Hopf function belongs to  $\Gamma_0(X \times T)$  and one has*

$$u_{\text{Hopf}}(\cdot, 0) \leq g. \tag{2.4}$$

*Equality holds true in (2.4) if  $g$  is convex and if  $\text{dom } g^* \subset \text{dom } H$ .*

*Proof.* From (2.2), we get that  $u_{\text{Hopf}}$  is the supremum of a family of continuous linear functions on  $X \times T$ . Moreover, one has

$$u_{\text{Hopf}}(x, 0) = (g^* + \iota_{\text{dom } H})^*(x) \leq g(x).$$

This implies that  $u_{\text{Hopf}}$  is proper and that  $u_{\text{Hopf}}(\cdot, 0) = g^{**} = g$  whenever  $\text{dom } g^* \subset \text{dom } H$  and  $g$  is convex.  $\square$

We now explain how to rewrite  $u_{\text{Hopf}}$  as a Legendre-Fenchel conjugate with respect to the  $(x, t)$  variable (see [10] for the scalar case). Let us define a function  $\Phi \in \Gamma_0(X^* \times T^*)$  by

$$\Phi(x^*, t^*) = g^*(x^*), \quad (2.5)$$

and let us introduce the symmetrical of the epigraph of  $H$  with respect to the  $X^*$ -axis:

$$\widehat{\text{epi}} H = \{(x^*, t^*) \in X^* \times T^* : H(x^*) \preceq_* -t^*\},$$

We claim that

**Proposition 2.**  $u_{\text{Hopf}} = (\Phi + \iota_{\widehat{\text{epi}} H})^*$ .

The following corollary provides upper and lower estimates of the Legendre-Fenchel conjugate of  $u_{\text{Hopf}}$ . For an arbitrary set  $A$ ,  $\overline{\text{co}} A$  denotes the  $w^*$ -closed convex hull of  $A$ .

**Corollary 1.**  $\Phi + \iota_{\overline{\text{co}} \widehat{\text{epi}} H} \leq u_{\text{Hopf}}^* \leq \Phi + \iota_{\widehat{\text{epi}} H}$ .

Let us study the Fréchet subdifferential of the Hopf function. Consider an arbitrary point  $(x, t) \in X \times T_+$  and an arbitrary subgradient  $(x^*, t^*) \in \partial_F u_{\text{Hopf}}(x, t) = \partial u_{\text{Hopf}}(x, t)$ . By Corollary 1 and (2.5), we know that  $x^* \in \text{dom } g^*$  and  $(x^*, t^*) \in \overline{\text{co}} \widehat{\text{epi}} H$ . Using Fenchel's equality, we get

$$\langle x, x^* \rangle + \langle t, t^* \rangle \geq u_{\text{Hopf}}(x, t) + g^*(x^*). \quad (2.6)$$

Besides, we notice that  $x^* \in \partial u_{\text{Hopf}}(\cdot, t)(x)$ . Hence Fenchel's equality and (2.1) yield

$$\begin{aligned} \langle x, x^* \rangle &= u_{\text{Hopf}}(x, t) + (g^* + t \circ H)^{**}(x^*) \\ &\leq u_{\text{Hopf}}(x, t) + g^*(x^*) + (t \circ H)(x^*) \end{aligned} \quad (2.7)$$

Combining (2.6) and (2.7), we finally obtain that

$$0 \leq \langle t, t^* \rangle + (t \circ H)(x^*).$$

Let us gather what we just proved in the following proposition.

**Proposition 3.** *For any  $(x, t) \in X \times T_+$  and any  $(x^*, t^*) \in \partial_F u_{\text{Hopf}}(x, t)$ , one has*

$$(x^*, t^*) \in \overline{\text{co}} \widehat{\text{epi}} H \quad (2.8)$$

$$x^* \in \text{dom } g^* \quad (2.9)$$

$$\langle t, t^* \rangle + (t \circ H)(x^*) \geq 0 \quad (2.10)$$

**Remark 1.** In the scalar case ( $T = \mathbb{R}$ ), when  $\text{dom } g^* \subset \text{dom } H$ , (2.9), (2.10) and Proposition 3 entail that  $u_{\text{Hopf}}$  is a supersolution of (1.1) (see [1]).

In view of (2.8), it seems interesting to investigate what happens when the epigraph of  $H$  is  $w^*$ -closed and convex.

**Theorem 1.** Assume that  $g$  is lsc and proper, that  $\text{epi } H$  is  $w^*$ -closed and convex, and that (2.3) holds. Then for any  $(x^*, t^*) \in \partial_F u_{\text{Hopf}}(x, t)$ ,  $t \in T_+$  (resp.  $t \in \text{int } T_+$ ), we have  $t^* + H(x^*) \preceq_* 0$  (resp.  $t^* + H(x^*) = 0$ ). In particular,  $u_{\text{Hopf}}$  is a subsolution of (1.1). Moreover, if  $\text{dom } g^* \subset \text{dom } H$  and  $g$  is convex, then  $u_{\text{Hopf}}$  is a solution of (1.1).

*Proof.* Let  $(x^*, t^*) \in \partial_F u_{\text{Hopf}}(x, t) = \partial u_{\text{Hopf}}(x, t)$ . As  $\text{epi } H$  is  $w^*$ -closed and convex, (2.8) reads  $H(x^*) \preceq_* -t^*$  and, since  $u_{\text{Hopf}}(\cdot, 0) \leq g$ ,  $u_{\text{Hopf}}$  is a subsolution. Moreover, by (2.10), one has  $\langle t, H(x^*) + t^* \rangle \geq 0$ . Now since  $H(x^*) + t^* \preceq_* 0$ , the linear form  $s \mapsto \langle s, H(x^*) + t^* \rangle$  is nonpositive on  $T_+$ . Therefore, if  $t$  belongs to  $\text{int } T_+$ , then  $t$  is a local maximum of the linear form, so that  $H(x^*) + t^* = 0$ . Consequently, when  $\text{dom } g^* \subset \text{dom } H$ ,  $u_{\text{Hopf}}$  is a solution of (1.1).  $\square$

The study of the Hopf function when  $g = \iota_{\{0\}}$  will be useful in the following. In this case,  $g^* = 0$ ,  $\Phi = 0$  and we have (see Proposition 2)

$$u_{\text{Hopf}}(x, t) = \iota_{\text{epi } H}^*(x, t) = \begin{cases} (t \circ H)^*(x) & \text{if } (x, t) \in X \times T_+ \\ +\infty & \text{if not.} \end{cases}$$

It therefore follows from Theorem 1 that

**Corollary 2.** Assume that  $\text{epi } H$  is  $w^*$ -closed and convex and consider a point  $(x, t) \in X \times T_+$ . Then for any  $(x^*, t^*) \in \partial \iota_{\text{epi } H}^*(x, t)$ , one has

$$t^* + H(x^*) \preceq_* 0.$$

If, moreover,  $t$  belongs to  $\text{int } T_+$ , then  $t^* + H(x^*) = 0$ .

### 3 The generalized Lax function

Let  $g : X \rightarrow \mathbb{R} \cup \{+\infty\}$  be a lsc proper function and assume that  $\text{epi } H$  is nonempty,  $w^*$ -closed and convex. The generalized Lax function is defined as a certain infimal convolution (denoted by  $\square$ ) with respect to the  $x$  variable:

$$u_{\text{Lax}}(x, t) = \begin{cases} [g \square (t \circ H)^*](x) & \text{if } (x, t) \in X \times T_+ \\ +\infty & \text{if not.} \end{cases}$$

For any  $(x, t) \in X \times T_+$  one has by definition,

$$u_{\text{Lax}}(x, t) = \inf_{y \in X} [g(x - y) + (t \circ H)^*(y)]. \quad (3.1)$$

The infimal convolution defining  $u_{\text{Lax}}$  is said to be *exact* if the infimum in (3.1) is attained.

If no further assumptions are made,  $u_{\text{Lax}}$  is neither convex nor lsc. Observe that

$$u_{\text{Lax}}(\cdot, 0) = g \square \iota_{\text{dom } H}^* \leq g,$$

which implies that  $u_{\text{Lax}}$  is not identically equal to  $+\infty$ . But  $u_{\text{Lax}}$  may take the value  $-\infty$ . As in the scalar case [10], the generalized Lax function can be expressed as an infimal convolution of two functions defined on  $X \times T$  by using the following function

$$G(x, t) = \begin{cases} g(x) & \text{if } t = 0, \\ +\infty & \text{if not.} \end{cases}$$

**Proposition 4.**  $u_{\text{Lax}} = G \square \widehat{\iota}_{\text{epi } H}^*$ .

**Corollary 3.** *If  $g$  is convex, so is  $u_{\text{Lax}}$ .*

We know from Theorem 1 that  $u_{\text{Hopf}}$  is a subsolution of (1.1). In order to prove that so is  $u_{\text{Lax}}$ , a regularity condition is required. As in [10], the generalized Lax function is said to be *regular* if it is lsc, proper and if the infimal convolution in (3.1) is exact when finite. Such a condition holds true under assumptions of Proposition 5 and in Examples 5.1 and 5.2 below. In the scalar case, several sufficient conditions can be found in [12], Prop. 3.1.

**Theorem 2.** *Let  $g$  be lsc and proper and assume that  $\text{epi } H$  is nonempty,  $w^*$ -closed and convex. Moreover, assume that  $u_{\text{Lax}}$  is regular. Then it is a subsolution of (1.1). If, moreover,  $\text{dom } H = X^*$  or if  $\text{dom } g^* \subset \text{dom } H$  and  $g \in \Gamma_0(X)$ , then  $u_{\text{Lax}}$  is a solution of (1.1).*

*Proof.* Let  $(x^*, t^*) \in \partial_F u_{\text{Lax}}(x, t)$ . As  $u_{\text{Lax}}$  is regular, the infimal convolution in (3.1) is exact. It therefore follows from Proposition 4 and the well-known subdifferential calculus rule (see *e.g.* Lemma 5 in [10]) that there exists  $y \in X$  such that

$$(x^*, t^*) \in \partial_F G(x - y, 0) \cap \partial_F \widehat{\iota}_{\text{epi } H}^*(y, t).$$

Since  $\text{epi } H$  is convex,  $(x^*, t^*) \in \partial \widehat{\iota}_{\text{epi } H}^*(y, t)$  and by Corollary 2, one has  $H(x^*) \preceq_* -t^*$ , that is to say  $u_{\text{Lax}}$  is a subsolution. If, moreover,  $t$  belongs to  $\text{int } T_+$ , then Corollary 2 implies that  $H(x^*) = -t^*$ ; it follows that  $u_{\text{Lax}}$  is a solution of (1.1) provided that  $g \square \iota_{\text{dom } H}^* \geq g$  holds true. Such an inequality is verified if  $\text{dom } H = X^*$  or if  $\text{dom } g^* \subset \text{dom } H$  and  $g \in \Gamma_0(X)$ .  $\square$

The next result enlightens an interesting link between the two functions  $u_{\text{Hopf}}$  and  $u_{\text{Lax}}$ .

**Theorem 3.** *Let  $g$  be lsc and proper and suppose that  $\text{epi } H$  is  $w^*$ -closed and convex. Assume moreover that*

$$\text{dom } g^* \cap \text{dom } H \neq \emptyset.$$

*Then  $u_{\text{Lax}}$  is proper and  $u_{\text{Lax}}^* = u_{\text{Hopf}}^*$  so that  $u_{\text{Hopf}}$  is the lsc convex hull of  $u_{\text{Lax}}$ .*

*If moreover  $g$  is convex, then  $u_{\text{Hopf}}$  is the lsc hull of  $u_{\text{Lax}}$ .*

*Proof.* Observe that  $G^* = \Phi$  (see (2.5)). Using Propositions 4 and 2, we get  $u_{\text{Lax}}^* = \Phi + \widehat{\iota}_{\text{epi } H} = u_{\text{Hopf}}^*$ . We then obtain  $u_{\text{Lax}}^{**} = u_{\text{Hopf}}$  and since  $u_{\text{Hopf}}$  is proper,  $u_{\text{Lax}}$  does not take the value  $-\infty$ . If  $g$  is convex,  $u_{\text{Lax}}$  is also convex and the lsc hull of  $u_{\text{Lax}}$  coincides with  $u_{\text{Lax}}^{**} = u_{\text{Hopf}}$ .  $\square$

We just have seen that when  $g$  is convex  $u_{\text{Lax}}$  and  $u_{\text{Hopf}}$  are very close. Let us give a condition under which they coincide.

**Proposition 5.** *Assume that  $X, T$  are reflexive spaces, that  $g \in \Gamma_0(X)$  and that  $\text{cone}(\text{dom } g^* - \text{dom } H)$  is a closed linear space. Then  $u_{\text{Lax}}$  is regular and it coincides with  $u_{\text{Hopf}}$ .*

*Proof.* By Attouch-Brezis Theorem [2] one has

$$u_{\text{Hopf}} = (\Phi + \widehat{\iota}_{\text{epi } H})^* = G \square \widehat{\iota}_{\text{epi } H}^* = u_{\text{Lax}}$$

whenever  $\text{cone}(\text{dom } \Phi - \widehat{\text{epi}} H)$  is a closed linear space. Moreover, the infimal convolution  $G \square \widehat{\iota}_{\text{epi } H}^*$  is exact. Looking at the definition of  $\Phi$ , (2.5), one can see that  $\text{dom } \Phi = \text{dom } g^* \times T^*$  so that  $\text{dom } \Phi - \widehat{\text{epi}} H = (\text{dom } g^* - \text{dom } H) \times T^*$  and the required condition holds.  $\square$

## 4 Bounds for subsolutions and supersolutions

In this section, we prove that any lsc subsolution of (1.1) is lower than or equal to  $u_{\text{Lax}}$  and that any weakly lsc supersolution is greater than or equal to  $u_{\text{Hopf}}$ . As in the scalar case, proofs are based on Clarke-Ledyev's mean value inequalities. To avoid theoretical complications, we assume in this section that  $X$  and  $T$  are Hilbert spaces (see [5, 12] for possible extensions to more general spaces). Under appropriate assumptions we obtain that  $u_{\text{Hopf}}$  is the unique solution of (1.1). Unless specified otherwise  $g$  is just a lsc proper function defined on  $X$  and  $H : \text{dom } H \subset X^* \rightarrow T^*$  is just a mapping. In the following,  $B$  denotes the unit ball of any spaces ( $X, T, X \times T$  etc.).

**Proposition 6.** *Let  $u$  be a lsc subsolution of (1.1); then  $u \leq u_{\text{Lax}}$ .*

*Proof.* According to (3.1) we have to prove that for any  $x, y \in X$  and any  $t \in T_+$ , one has

$$u(x, t) \leq g(x - y) + (t \circ H)^*(y).$$

As  $u(\cdot, 0) \leq g$  it suffices to prove that

$$u(x, t) \leq u(x - y, 0) + (t \circ H)^*(y). \quad (4.1)$$

If  $u(x - y, 0) = +\infty$ , it is clear. If not, choose  $r < u(x, t) - u(x - y, 0)$ . By the multidirectional Mean Value Inequality due to Clarke and Ledyaev [7, p. 117], there exists a point  $(z, s) \in [(x, t), (x - y, 0)] + B$  and a subgradient  $(x^*, t^*) \in \partial_F u(z, s)$  such that  $r < \langle y, x^* \rangle + \langle t, t^* \rangle$ . Using the fact that  $u$  is a subsolution, we know that  $H(x^*) \preceq_* -t^*$ , and since  $t \in T_+$ , we finally obtain

$$r < \langle y, x^* \rangle - \langle t, H(x^*) \rangle \leq (t \circ H)^*(y).$$

As  $r < u(x, t) - u(x - y, 0)$  is arbitrary, we get (4.1).  $\square$

**Theorem 4.** *Let  $g$  be lsc and proper, let  $\text{epi } H$  be closed and convex and let  $u_{\text{Lax}}$  be regular. Then  $u_{\text{Lax}}$  is the greatest lsc subsolution of (1.1).*

*Proof.* Apply Theorem 2 and Proposition 6.  $\square$

When  $g$  and  $\text{epi } H$  are convex, we obtain (see [10] for the scalar case):

**Theorem 5.** *Assume that  $g \in \Gamma_0(X)$ , that  $\text{epi } H$  is closed and convex and that (2.3) holds. Then  $u_{\text{Hopf}}$  is the greatest lsc subsolution of (1.1).*

*Proof.* By Theorem 1,  $u_{\text{Hopf}}$  is a subsolution. Theorem 3 ensures that  $u_{\text{Hopf}}$  is the lsc hull of  $u_{\text{Lax}}$ . It then follows from Proposition 6 that  $u_{\text{Hopf}}$  is the greatest lsc subsolution of (1.1).  $\square$

From Proposition 1, we know that  $u_{\text{Hopf}}$  is convex and lsc. It follows that  $u_{\text{Hopf}}$  is also weakly lsc. In the next result, we show that  $u_{\text{Hopf}}$  bounds from below any weakly lsc supersolution of (1.1). As in the scalar case [10] the proof relies on the Mean Value Inequality.

**Proposition 7.** *Assume that  $H$  is Lipschitz continuous on its domain and that  $g$  is lsc and proper. Then for any weakly lsc supersolution  $u$  of (1.1) one has*

$$u_{\text{Hopf}} \leq u \text{ in } X \times \text{int } T_+.$$

*Proof.* Let  $y^* \in \text{dom } g^* \cap \text{dom } H$  and define

$$w(x, t) = u(x, t) - \langle x, y^* \rangle + g^*(y^*) + \langle t, H(y^*) \rangle.$$

Observe that  $w$  is weakly lsc and  $w(\cdot, 0) \geq 0$ . We have to prove that  $w \geq 0$  in  $X \times \text{int } T_+$ .

Assume the contrary: there exists  $(\bar{x}, \bar{t}) \in X \times \text{int } T_+$  such that  $w(\bar{x}, \bar{t}) = -\alpha$  with  $\alpha > 0$ . For any  $r > 0$  we claim that there exists  $\underline{t}$  in the line  $]0, \bar{t}[$  such that

$$w(x, \underline{t}) \geq -\frac{\alpha}{2} \text{ for all } x \in B(\bar{x}, r). \quad (4.2)$$

If such a  $\underline{t}$  does not exist, then for any integer  $n \geq 1$  there exists a point  $x_n \in B(\bar{x}, r)$  such that  $w(x_n, \frac{1}{n}\bar{t}) < -\frac{\alpha}{2}$ . Considering a weakly convergent subsequence  $x_p \rightharpoonup x$ , we therefore obtain the following contradiction:

$$0 \leq w(x, 0) \leq \liminf_{p \rightarrow +\infty} w\left(x_p, \frac{1}{p}\bar{t}\right) \leq -\frac{\alpha}{2}.$$

Let us set  $Y := B(\bar{x}, r) \times \{\underline{t}\}$ . From (4.2) we get

$$\forall (x, t) \in Y, w(x, t) - w(\bar{x}, \bar{t}) \geq \frac{\alpha}{2}.$$

By the Mean Value Inequality [7, p. 117], for any  $\epsilon > 0$ , there exists a point  $(x, t) \in [(\bar{x}, \bar{t}), Y] + \epsilon B$  and a subgradient  $(x^*, t^*) \in \partial_F w(x, t)$  such that

$$\langle x - \bar{x}, x^* \rangle + \langle \bar{t} - \underline{t}, t^* \rangle \geq \frac{\alpha}{3} \text{ for all } x \in B(\bar{x}, r).$$

Looking at the definition of  $w$ , we observe that  $(x^* + y^*, t^* - H(y^*)) \in \partial_F u(x, t)$ . Next,  $\epsilon > 0$  is chosen small enough in order to ensure that  $t \in \text{int } T_+$  and, consequently,  $H(x^* + y^*) = H(y^*) - t^*$ . We then have

$$\langle x - \bar{x}, x^* \rangle + \langle \underline{t} - \bar{t}, H(x^* + y^*) - H(y^*) \rangle \geq \frac{\alpha}{3} \text{ for all } x \in B(\bar{x}, r).$$

If  $K$  denotes a Lipschitz constant of  $H$ , the previous inequality yields

$$-r|x^*| + K|\bar{t}||x^*| \geq \frac{\alpha}{3}.$$

A contradiction is obtained by choosing  $r = K|\bar{t}|$ . Hence  $w(\bar{x}, \bar{t}) \geq 0$  and  $u_{\text{Hopf}} \leq u$  in  $X \times \text{int } T_+$ .  $\square$

From Theorems 1 and 5 and Proposition 7, we obtain the following uniqueness result.

**Theorem 6.** *Assume that  $H$  is Lipschitz continuous on its domain, that  $\text{epi } H$  is closed and convex and that  $g \in \Gamma_0(X)$  with  $\text{dom } g^* \subset \text{dom } H$ . Then  $u_{\text{Hopf}}$  is a weakly lsc solution of (1.1) and any weakly lsc solution of the vectorial Hamilton-Jacobi equation (1.1) coincides with  $u_{\text{Hopf}}$  on  $(X \times \text{int } T_+) \cup X \times \{0\}$ .*

## 5 Examples

### 5.1 Multitime Hamilton-Jacobi equations

In order to apply the results of the previous sections to multitime Hamilton-Jacobi equations introduced by Lions and Rochet [11], we consider the space  $X = \mathbb{R}^n$ , the two convex cones  $T = \mathbb{R}^n = T^*$ ,  $T_+ = \mathbb{R}_+^n = T_+^*$  and the  $n$  functions  $H_1, \dots, H_n : \mathbb{R}^n \rightarrow \mathbb{R} \cup \{+\infty\}$  and  $g : \mathbb{R}^n \rightarrow \mathbb{R} \cup \{+\infty\}$ . The corresponding multitime Hamilton-Jacobi equation is

$$\begin{aligned} \frac{\partial u}{\partial t_i} + H_i(D_x u) &= 0 && \text{in } \mathbb{R}^n \times \mathbb{R}_+, 1 \leq i \leq n, \\ u(x, 0) &= g(x) && \text{in } \mathbb{R}^n. \end{aligned}$$

Such a system may be written as in (1.1) by defining the mapping  $H$  as follows:

$$H(x^*) = (H_1(x^*), \dots, H_n(x^*)) \text{ for all } x^* \in \bigcap_{i=1}^n \text{dom } H_i.$$

We then have for any  $x \in \mathbb{R}^n$  and any  $t = (t_1, \dots, t_n) \in \mathbb{R}_+^n$ :

$$\begin{aligned} u_{\text{Hopf}}(x, t) &= (g^* + \sum_{i=1}^n t_i H_i)^*(x) \\ u_{\text{Lax}}(x, t) &= g \square (\sum_{i=1}^n t_i H_i)^*(x) \end{aligned}$$

Observe that if  $H_i \in \Gamma_0(\mathbb{R}^n)$  for  $i = 1, \dots, n$ , then  $\text{epi } H$  is closed and convex.

### 5.2 Linear vectorial Hamilton-Jacobi equations

Assume that  $X, T$  are Hilbert spaces, that  $A : X \rightarrow T$  is continuous and linear and denote by  $A^* : T \rightarrow X$  the associated transposed linear mapping. Let also  $g$  be a lsc proper function defined on  $X$  and consider the following linear vectorial Hamilton-Jacobi equation

$$\begin{aligned} D_t u(x, t) + A(D_x u(x, t)) &= 0 && \text{in } X \times T, \\ u(x, 0) &= g(x) && \text{in } X. \end{aligned} \tag{5.1}$$

Here  $H = A$  is continuous and linear so that its graph is a closed linear space. Choosing  $T_+ = T$  one has  $T_+^* = \{0\}$  so that the epigraph of  $H$  with respect to  $T_+^*$  coincides with the graph of  $A$  and one has

$$(t \circ H)^*(y) = \begin{cases} 0 & \text{if } A^*(t) = y \\ +\infty & \text{if not} \end{cases}$$

It follows that  $u_{\text{Lax}}(x, t) = g(x - A^*(t))$  for all  $(x, t) \in X \times T$  and it is regular. By Theorem 2 it is a lsc solution of the linear vectorial Hamilton-Jacobi equation (5.1). By Theorem 5 it is the greatest lsc subsolution of (5.1).

The Hopf function is given by  $u_{\text{Hopf}}(x, t) = g^{**}(x - A^*(t))$ . If  $g \in \Gamma_0(X)$  then  $u_{\text{Hopf}}(x, t) = g(x - A^*(t))$  is the unique weakly lsc solution of (5.1) (see Theorem 6).

### 5.3 Schur vectorial order

Let us consider the Schur vectorial order on  $\mathbb{R}^n$  which is associated with the nonnegative convex cone

$$S = \{y \in \mathbb{R}^n : \sum_{i=1}^k y_i \geq 0, 1 \leq k < n, \sum_{i=1}^n y_i = 0\}.$$

Given  $a, b \in \mathbb{R}^n$ ,  $a \leq_S b$  means  $b - a \in S$ . The nonnegative polar cone of  $S$  is

$$\mathbb{R}_{\geq}^n = \{t \in \mathbb{R}^n : t_1 \geq \dots \geq t_n\}.$$

Given  $x \in \mathbb{R}^n$ , we denote by  $[x]$  the element of  $\mathbb{R}^n$  whose components are those of  $x$  arranged in nondecreasing order. It turns out that the mapping

$$[\ ] : \mathbb{R}^n \rightarrow \mathbb{R}^n, x \mapsto [x]$$

is  $S$ -convex (in fact sublinear; see for instance [6, p. 26]). The corresponding vectorial Hamilton-Jacobi equation is

$$\begin{aligned} D_t u(x, t) + [D_x u(x, t)] &= 0 && \text{in } \mathbb{R}^n \times \mathbb{R}_{\geq}^n \\ u(x, 0) &= g(x) && \text{in } \mathbb{R}^n, \end{aligned} \quad (5.2)$$

where  $g$  is a lsc proper function defined on  $\mathbb{R}^n$ . Denoting by  $[x]_i$  the  $i^{\text{th}}$  greatest component of  $x$ , one has for any  $(x, t) \in \mathbb{R}^n \times \mathbb{R}_{\geq}^n$ :

$$u_{\text{Hopf}}(x, t) = \left( g^* + \sum_{i=1}^n t_i [\ ]_i \right)^* (x).$$

In order to explicit the Lax function we need a lemma. We denote by  $\mathcal{Q}$  the compact convex set of  $n \times n$  bistochastic matrices. Let us first recall the Hardy-Littlewood-Polya Theorem (see [4, p. 191]):

$$\forall a, b \in \mathbb{R}_{\geq}^n : a \leq_S b \Leftrightarrow \exists Q \in \mathcal{Q} : a = Qb. \quad (5.3)$$

**Lemma 1.** *For any  $(y, t) \in \mathbb{R}^n \times \mathbb{R}_{\geq}^n$  one has:*

$$\langle t, [y] \rangle = \sup\{\langle x, y \rangle : (x, Q) \in \mathbb{R}^n \times \mathcal{Q}, x = Qt\}.$$

*Proof.* Let  $(x, Q) \in \mathbb{R}^n \times \mathcal{Q}$  with  $x = Qt$ . There exists a permutation matrix  $P$  such that  $[x] = Px$  and we have  $[x] = (PQ)t$  with  $PQ$  bistochastic. By (5.3) it follows that  $[x] \leq_S t$ . Since  $[y] \in \mathbb{R}_{\geq}^n$  one has:  $\langle [x], [y] \rangle \leq \langle t, [y] \rangle$ . Now it is known (see [6, p. 10]) that  $\langle x, y \rangle \leq \langle [x], [y] \rangle$ . Therefore the inequality  $\geq$  holds in Lemma 1.

Conversely there is a permutation matrix  $M$  such that  $[y] = My$ ; taking  $x = M^{-1}t$  one has  $\langle x, y \rangle = \langle M^{-1}t, y \rangle = \langle t, My \rangle$  so that the inequality  $\leq$  holds in Lemma 1.  $\square$

As the set  $\cup_{Q \in \mathcal{Q}} Qt$  is compact and convex, it follows from Lemma 1 that the Legendre-Fenchel conjugate of the support function  $t \circ [ ]$  coincides with the indicator function of this set. The Lax function can be written under the following form:

**Proposition 8.** *For any  $(x, t) \in \mathbb{R}^n \times \mathbb{R}_{\geq}^n$ :*

$$u_{\text{Lax}}(x, t) = \min_{Q \in \mathcal{Q}} g(x - Qt).$$

The Lax function is regular; it is therefore the greatest lsc subsolution of (5.2).

## 5.4 Vectorial Hamilton-Jacobi equations in matrix spaces

In this subsection,  $X$  is the Euclidian space  $\mathbb{S}_n$  of  $n \times n$  real symmetric matrices equipped with the scalar product  $\langle\langle M, N \rangle\rangle = \text{trace}(MN)$  and the two cones  $T$  and  $T^*$  coincide with the finite dimensional space  $\mathbb{R}^n$  equipped with the canonical scalar product  $\langle \cdot, \cdot \rangle$ . Let us consider the spectral mapping  $H = \lambda$  that associates with any  $N \in \mathbb{S}_n$  its eigenvalues  $\lambda(N) = (\lambda_1(N), \dots, \lambda_n(N))$  in such a way that  $\lambda_1(N) \geq \dots \geq \lambda_n(N)$ . Observe that  $\lambda(\mathbb{S}_n) = \mathbb{R}_{\geq}^n$ . An important property of the mapping  $\lambda = H : \mathbb{S}_n \rightarrow \mathbb{R}^n$  is that it is continuous and sublinear with respect to  $S$  [6, p. 10, 108]. In particular

$$\text{epi } \lambda = \{(N, y) \in \mathbb{S}_n \times \mathbb{R}^n : y - \lambda(N) \in S\}$$

is a closed convex cone. Let us consider the underlying Hamilton-Jacobi equation

$$\begin{aligned} D_t u(M, t) + \lambda(D_M u(M, t)) &= 0 && \text{in } \mathbb{S}_n \times \mathbb{R}_{\geq}^n, \\ u(M, 0) &= g(M) && \text{in } \mathbb{S}_n, \end{aligned} \tag{5.4}$$

where  $g$  is a lsc proper function defined on  $\mathbb{S}_n$ .

The Hopf function associated with (5.4) turns out to be

$$u_{\text{Hopf}}(M, t) = \left( g^* + \sum_{i=1}^n \lambda_i t_i \right)^* (M)$$

for any  $M \in \mathbb{S}_n$  and any  $t = (t_1, \dots, t_n) \in \mathbb{R}_{\geq}^n$ .

In order to explicit the Lax function, we need a lemma.

**Lemma 2.** *For any  $(M, t) \in \mathbb{S}_n \times \mathbb{R}_{\geq}^n$  one has*

$$(t \circ \lambda)(M) = \sup\{\langle\langle M, N \rangle\rangle : (N, Q) \in \mathbb{S}_n \times \mathcal{Q}, \lambda(N) = Qt\}.$$

*Proof.* Let  $(N, Q) \in \mathbb{S}_n \times \mathcal{Q}$  with  $\lambda(N) = Qt$ . From (5.3) one has  $\lambda(N) \leq_S t$ . Since  $\lambda(M) \in \mathbb{R}_{\geq}^n$  it follows that  $\langle\lambda(N), \lambda(M)\rangle \leq \langle t, \lambda(M)\rangle$ . Since  $\langle\langle M, N \rangle\rangle \leq \langle\lambda(M), \lambda(N)\rangle$  (see [6, p. 10] for instance) we get the inequality  $\geq$  in Lemma 2.

Conversely, there exists an orthonormal matrix  $P$  such that  $P^{-1}MP = \text{diag } \lambda(M)$ , where, for a given vector  $y \in \mathbb{R}^n$ ,  $\text{diag } (y)$  denotes the diagonal matrix whose entries are  $y_1, \dots, y_n$ . One has

$$\begin{aligned} \langle\langle M, \text{diag } t \rangle\rangle &= \langle\langle P \text{diag } \lambda(M) P^{-1}, P \text{diag } t P^{-1} \rangle\rangle \\ &= \langle\lambda(M), t\rangle = (t \circ \lambda)(M). \end{aligned}$$

The proof of the lemma is therefore achieved.  $\square$

As the set  $\{N \in \mathbb{S}_n : \exists Q \in \mathcal{Q}, \lambda(N) = Qt\}$  is closed and convex, it follows from Lemma 2 that the Legendre-Fenchel conjugate of the support function  $t \circ \lambda$  coincides with the indicator function of this set, so that the Lax function can be expressed as follows.

**Proposition 9.**  $\forall (M, t) \in \mathbb{S}_n \times \mathbb{R}_{\geq}^n$ ,

$$u_{\text{Lax}}(M, t) = \inf\{g(M - N) : (N, Q) \in \mathbb{S}_n \times \mathcal{Q}, \lambda(N) = Qt\}.$$

## References

- [1] O. Alvarez, E. N. Barron, and H. Ishii. Hopf-Lax formulas for semicontinuous data. *Indiana University Mathematics Journal*, 48(3):993–1035, 1999.
- [2] H. Attouch and H. Brezis. Duality for the sum of convex functions in general Banach spaces. *Aspects of Mathematics and its Applications*, 1986.
- [3] E.N. Barron and R. Jensen. Semicontinuous viscosity solutions of Hamilton-Jacobi equations with convex hamiltonians. *Communications in Partial Differential Equations*, 15:1713–1742, 1990.

- [4] Claude Berge. *Espaces topologiques: Fonctions multivoques*. Dunod, Paris, 1959.
- [5] J. M. Borwein and Q. Zhu. Viscosity solutions and viscosity subderivatives in smooth Banach spaces with applications to metric regularity. *SIAM Journal on Control and Optimization*, 34:1568–1591, 1996.
- [6] Jonathan M. Borwein and Adrian S. Lewis. *Convex analysis and nonlinear optimization. Theory and examples*. Springer-Verlag, New York, 2000.
- [7] F. H. Clarke, Yu. S. Ledyev, R. J. Stern, and P. R. Wolenski. *Nonsmooth Analysis and Control Theory*, volume 178 of *Graduate Texts in Mathematics*. Springer, 1997.
- [8] M. G. Crandall and P.-L. Lions. Viscosity solutions of Hamilton-Jacobi equations. *Transactions of the American Mathematical Society*, 277(1):1–42, 1983.
- [9] H. Frankowska. Lower semicontinuous solutions of Hamilton-Jacobi-Bellman equations. *SIAM Journal on Control and Optimisation*, 31(1):257–272, 1993.
- [10] C. Imbert. Convex analysis techniques for Hopf-Lax formulae in Hamilton-Jacobi equations. *Journal of Nonlinear and Convex Analysis*, 2(3), 2001.
- [11] P.-L. Lions and J.-C. Rochet. Hopf formula and multitime Hamilton-Jacobi equations. *Proceedings of the American Mathematical Society*, 96(1):79–84, 1986.
- [12] Jean-Paul Penot and Michel Volle. Explicit solutions to Hamilton-Jacobi equations under mild continuity and convexity assumptions. *Journal of Nonlinear and Convex Analysis*, 1(2):177–199, 2000.