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Stability properties for quasilinear parabolic equations with measure data

Marie-Françoise BIDAUT-VERON* Quoc-Hung NGUYEN[†]

Abstract

Let Ω be a bounded domain of \mathbb{R}^N , and $Q = \Omega \times (0,T)$. We study problems of the model type

$$\begin{cases} u_t - \Delta_p u = \mu & \text{in } Q, \\ u = 0 & \text{on } \partial\Omega \times (0, T), \\ u(0) = u_0 & \text{in } \Omega, \end{cases}$$

where p > 1, $\mu \in \mathcal{M}_b(Q)$ and $u_0 \in L^1(\Omega)$. Our main result is a *stability theorem* extending the results of Dal Maso, Murat, Orsina, Prignet, for the elliptic case, valid for quasilinear operators $u \mapsto \mathcal{A}(u) = \text{div}(A(x,t,\nabla u))$.

1 Introduction

Let Ω be a bounded domain of \mathbb{R}^N , and $Q = \Omega \times (0,T)$, T > 0. We denote by $\mathcal{M}_b(\Omega)$ and $\mathcal{M}_b(Q)$ the sets of bounded Radon measures on Ω and Q respectively. We are concerned with the problem

$$\begin{cases} u_t - \operatorname{div}(A(x, t, \nabla u)) = \mu & \text{in } Q, \\ u = 0 & \text{on } \partial\Omega \times (0, T), \\ u(0) = u_0 & \text{in } \Omega, \end{cases}$$

$$(1.1)$$

where $\mu \in \mathcal{M}_b(Q)$, $u_0 \in L^1(\Omega)$ and A is a Caratheodory function on $Q \times \mathbb{R}^N$, such that for a.e. $(x,t) \in Q$, and any $\xi, \zeta \in \mathbb{R}^N$,

$$A(x,t,\xi).\xi \geq \Lambda_{1}\left|\xi\right|^{p}, \qquad \left|A(x,t,\xi)\right| \leq a(x,t) + \Lambda_{2}\left|\xi\right|^{p-1}, \qquad \Lambda_{1},\Lambda_{2} > 0, a \in L^{p'}(Q), \tag{1.2}$$

$$(A(x,t,\xi) - A(x,t,\zeta)). (\xi - \zeta) > 0 \qquad \text{if } \xi \neq \zeta, \tag{1.3}$$

for p > 1. This includes the model problem where $\operatorname{div}(A(x,t,\nabla u)) = \Delta_p u$, where Δ_p is the p-Laplacian.

The corresponding elliptic problem:

$$-\Delta_p u = \mu$$
 in Ω , $u = 0$ on $\partial \Omega$,

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with $\mu \in \mathcal{M}_b(\Omega)$, was studied in [9, 10] for p > 2 - 1/N, leading to the existence of solutions in the sense of distributions. For any p > 1, and $\mu \in L^1(\Omega)$, existence and uniqueness are proved in [4] in the class of *entropy* solutions. For any $\mu \in \mathcal{M}_b(\Omega)$ the main work is done in [14, Theorems 3.1, 3.2], where not only existence is proved in the class of renormalized solutions, but also a stability result, fundamental for applications.

Concerning problem (1.1), the first studies concern the case $\mu \in L^{p'}(Q)$ and $u_0 \in L^2(\Omega)$, where existence and uniqueness are obtained by variational methods, see [19]. In the general case $\mu \in \mathcal{M}_b(Q)$ and $u_0 \in \mathcal{M}_b(\Omega)$, the pionner results come from [9], proving the existence of solutions in the sense of distributions for

$$p > p_1 = 2 - \frac{1}{N+1},\tag{1.4}$$

see also [11]. The approximated solutions of (1.1) lie in Marcinkiewicz spaces $u \in L^{p_c,\infty}(Q)$ and $|\nabla u| \in L^{m_c,\infty}(Q)$, where

$$p_c = p - 1 + \frac{p}{N}, \qquad m_c = p - \frac{N}{N+1}.$$
 (1.5)

This condition (1.4) ensures that u and $|\nabla u|$ belong to $L^1(Q)$, since $m_c > 1$ means $p > p_1$ and $p_c > 1$ means p > 2N/(N+1). Uniqueness follows in the case p = 2, $A(x, t, \nabla u) = \nabla u$, by duality methods, see [21].

For $\mu \in L^1(Q)$, uniqueness is obtained in new classes of *entropy solutions*, and *renormalized solutions*, see [5, 26, 27].

A larger set of measures is studied in [15]. They introduce a notion of parabolic capacity initiated and inspired by [24], used after in [22, 23], defined by

$$c_p^Q(E) = \inf(\inf_{E \subset U \text{ open} \subset Q} \{||u||_W : u \in W, u \ge \chi_U \quad a.e. \text{ in } Q\}),$$

for any Borel set $E \subset Q$, where setting $X = L^p((0,T); W_0^{1,p}(\Omega) \cap L^2(\Omega))$,

$$W = \{z : z \in X, z_t \in X'\}, \text{ embedded with the norm } ||u||_W = ||u||_X + ||u_t||_{X'}.$$

Let $\mathcal{M}_0(Q)$ be the set of Radon measures μ on Q that do not charge the sets of zero c_p^Q -capacity:

$$\forall E \text{ Borel set } \subset Q, \quad c_p^Q(E) = 0 \Longrightarrow \left| \mu \right| (E) = 0.$$

Then existence and uniqueness of renormalized solutions of (1.1) hold for any measure $\mu \in \mathcal{M}_b(Q) \cap \mathcal{M}_0(Q)$, called *soft (or diffuse, or regular) measure*, and $u_0 \in L^1(\Omega)$, and p > 1. The equivalence with the notion of entropy solutions is shown in [16]. For such a soft measure, an extension to equations of type $(b(u))_t - \Delta_p u = \mu$ is given in [6]; another formulation is used in [23] for solving a perturbed problem from (1.1) by an absorption term.

Next consider an arbitrary measure $\mu \in \mathcal{M}_b(Q)$. Let $\mathcal{M}_s(Q)$ be the set of all bounded Radon measures on Q with support on a set of zero c_p^Q -capacity, also called *singular*. Let $\mathcal{M}_b^+(Q), \mathcal{M}_0^+(Q), \mathcal{M}_s^+(Q)$ be the positive cones of $\mathcal{M}_b(Q), \mathcal{M}_0(Q), \mathcal{M}_s(Q)$. From [15], μ can be written (in a unique way) under the form

$$\mu = \mu_0 + \mu_s, \qquad \mu_0 \in \mathcal{M}_0(Q), \quad \mu_s = \mu_s^+ - \mu_s^-, \qquad \mu_s^+, \mu_s^- \in \mathcal{M}_s^+(Q),$$
 (1.6)

and $\mu_0 \in \mathcal{M}_0(Q)$ admits (at least) a decomposition under the form

$$\mu_0 = f - \operatorname{div} g + h_t, \qquad f \in L^1(Q), \quad g \in (L^{p'}(Q))^N, \quad h \in X,$$
(1.7)

and we write $\mu_0 = (f, g, h)$. Conversely, any measure of this form, such that $h \in L^{\infty}(Q)$, lies in $\mathcal{M}_0(Q)$, see [23, Proposition 3.1]. The solutions of (1.1) are searched in a renormalized sense linked to this decomposition, introduced in [15, 22]. In the range (1.4) the existence of a renormalized solution relative to the

decomposition (1.7) is proved in [22], using suitable approximations of μ_0 and μ_s . Uniqueness is still open, as well as in the elliptic case.

In all the sequel we suppose that p satisfies (1.4). Then the embedding $W_0^{1,p}(\Omega) \subset L^2(\Omega)$ is valid, that means

$$X = L^{p}((0,T); W_0^{1,p}(\Omega)), \qquad X' = L^{p'}((0,T); W^{-1,p'}(\Omega)).$$

In Section 2 we recall the definition of renormalized solutions, given in [22], that we call R-solutions of (1.1), relative to the decomposition (1.7) of μ_0 , and study some of their properties. Our main result is a stability theorem for problem (1.1), proved in Section 3, extending to the parabolic case the stability result of [14, Theorem 3.4]. In order to state it, we recall that a sequence of measures $\mu_n \in \mathcal{M}_b(Q)$ converges to a measure $\mu \in \mathcal{M}_b(Q)$ in the narrow topology of measures if

$$\lim_{n \to \infty} \int_{Q} \varphi d\mu_n = \int_{Q} \varphi d\mu \qquad \forall \varphi \in C(Q) \cap L^{\infty}(Q).$$

Theorem 1.1 Let $A: Q \times \mathbb{R}^N \to \mathbb{R}^N$ satisfy (1.2),(1.3). Let $u_0 \in L^1(\Omega)$, and

$$\mu = f - \operatorname{div} g + h_t + \mu_s^+ - \mu_s^- \in \mathcal{M}_b(Q),$$

with $f \in L^1(Q), g \in (L^{p'}(Q))^N$, $h \in X$ and $\mu_s^+, \mu_s^- \in \mathcal{M}_s^+(Q)$. Let $u_{0,n} \in L^1(\Omega)$,

$$\mu_n = f_n - \operatorname{div} g_n + (h_n)_t + \rho_n - \eta_n \in \mathcal{M}_b(Q),$$

with $f_n \in L^1(Q), g_n \in (L^{p'}(Q))^N, h_n \in X$, and $\rho_n, \eta_n \in \mathcal{M}_h^+(Q)$, such that

$$\rho_n = \rho_n^1 - \text{div } \rho_n^2 + \rho_{n,s}, \qquad \eta_n = \eta_n^1 - \text{div } \eta_n^2 + \eta_{n,s},$$

with $\rho_n^1, \eta_n^1 \in L^1(Q), \rho_n^2, \eta_n^2 \in (L^{p'}(Q))^N$ and $\rho_{n,s}, \eta_{n,s} \in \mathcal{M}_s^+(Q)$. Assume that

$$\sup_{n} |\mu_n| (Q) < \infty,$$

and $\{u_{0,n}\}$ converges to u_0 strongly in $L^1(\Omega)$, $\{f_n\}$ converges to f weakly in $L^1(Q)$, $\{g_n\}$ converges to g strongly in $(L^{p'}(Q))^N$, $\{h_n\}$ converges to h strongly in X, $\{\rho_n\}$ converges to μ_s^+ and $\{\eta_n\}$ converges to μ_s^- in the narrow topology; and $\{\rho_n^1\}$, $\{\eta_n^1\}$ are bounded in $L^1(Q)$, and $\{\rho_n^2\}$, $\{\eta_n^2\}$ bounded in $(L^{p'}(Q))^N$.

Let $\{u_n\}$ be a sequence of R-solutions of

$$\begin{cases} u_{n,t} - \operatorname{div}(A(x,t,\nabla u_n)) = \mu_n & \text{in } Q, \\ u_n = 0 & \text{on } \partial\Omega \times (0,T), \\ u_n(0) = u_{0,n} & \text{in } \Omega. \end{cases}$$

$$(1.8)$$

relative to the decomposition $(f_n + \rho_n^1 - \eta_n^1, g_n + \rho_n^2 - \eta_n^2, h_n)$ of $\mu_{n,0}$. Let $U_n = u_n - h_n$.

Then up to a subsequence, $\{u_n\}$ converges a.e. in Q to a R-solution u of (1.1), and $\{U_n\}$ converges a.e. in Q to U = u - h. Moreover, $\{\nabla u_n\}$, $\{\nabla U_n\}$ converge respectively to ∇u , ∇U a.e. in Q, and $\{T_k(U_n)\}$ converge to $T_k(U)$ strongly in X for any k > 0.

In Section 4 we check that any measure $\mu \in \mathcal{M}_b(Q)$ can be approximated in the sense of the stability Theorem, hence we find again the existence result of [22]:

Corollary 1.2 Let $u_0 \in L^1(\Omega)$ and $\mu \in \mathcal{M}_b(Q)$. Then there exists a R-solution u to the problem (1.1) with data (μ, u_0) .

Moreover we give more precise properties of approximations of $\mu \in \mathcal{M}_b(Q)$, fundamental for applications, see Propositions 4.1 and 4.2. As in the elliptic case, Theorem 1.1 is a key point for obtaining existence results for more general problems, and we give some of them in [2, 3, 20], for measures μ satisfying suitable capacitary conditions. In [2] we study perturbed problems of order 0, of type

$$u_t - \Delta_p u + \mathcal{G}(u) = \mu \quad \text{in } Q, \tag{1.9}$$

where $\mathcal{G}(u)$ is an absorption or a source term with a growth of power or exponential type, and μ is a good in time measure. In [3] we use potential estimates to give other existence results in case of absorption with p > 2. In [20], one considers equations of the form

$$u_t - \operatorname{div}(A(x, t, \nabla u)) + \mathcal{G}(u, \nabla u) = \mu$$

under (1.2),(1.3) with p=2, and extend in particular the results of [1] to nonlinear operators.

2 Renormalized solutions of problem (1.1)

2.1 Notations and Definition

For any function $f \in L^1(Q)$, we write $\int_Q f$ instead of $\int_Q f dx dt$, and for any measurable set $E \subset Q$, $\int_E f$ instead of $\int_E f dx dt$. For any open set ϖ of \mathbb{R}^m and $F \in (L^k(\varpi))^{\nu}$, $k \in [1, \infty]$, $m, \nu \in \mathbb{N}^*$, we set $\|F\|_{k,\varpi} = \|F\|_{(L^k(\varpi))^{\nu}}$

We set $T_k(r) = \max\{\min\{r, k\}, -k\}$, for any k > 0 and $r \in \mathbb{R}$. We recall that if u is a measurable function defined and finite a.e. in Q, such that $T_k(u) \in X$ for any k > 0, there exists a measurable function w from Q into \mathbb{R}^N such that $\nabla T_k(u) = \chi_{|u| \le k} w$, a.e. in Q, and for any k > 0. We define the gradient ∇u of u by $w = \nabla u$.

Let $\mu = \mu_0 + \mu_s \in \mathcal{M}_b(Q)$, and (f, g, h) be a decomposition of μ_0 given by (1.7), and $\widehat{\mu_0} = \mu_0 - h_t = f - \text{div } g$. In the general case $\widehat{\mu_0} \notin \mathcal{M}(Q)$, but we write, for convenience,

$$\int_{Q} w d\widehat{\mu_0} := \int_{Q} (fw + g.\nabla w), \qquad \forall w \in X \cap L^{\infty}(Q).$$

Definition 2.1 Let $u_0 \in L^1(\Omega)$, $\mu = \mu_0 + \mu_s \in \mathcal{M}_b(Q)$. A measurable function u is a **renormalized** solution, called **R-solution** of (1.1) if there exists a decomposition (f, g, h) of μ_0 such that

$$U = u - h \in L^{\sigma}((0,T); W_0^{1,\sigma}(\Omega)) \cap L^{\infty}((0,T); L^1(\Omega)), \quad \forall \sigma \in [1, m_c); \qquad T_k(U) \in X, \quad \forall k > 0, \quad (2.1)$$

and:

(i) for any $S \in W^{2,\infty}(\mathbb{R})$ such that S' has compact support on \mathbb{R} , and S(0) = 0,

$$-\int_{\Omega} S(u_0)\varphi(0)dx - \int_{Q} \varphi_t S(U) + \int_{Q} S'(U)A(x,t,\nabla u).\nabla \varphi + \int_{Q} S''(U)\varphi A(x,t,\nabla u).\nabla U = \int_{Q} S'(U)\varphi d\widehat{\mu_0},$$
(2.2)

for any $\varphi \in X \cap L^{\infty}(Q)$ such that $\varphi_t \in X' + L^1(Q)$ and $\varphi(.,T) = 0$;

(ii) for any $\phi \in C(\overline{Q})$,

$$\lim_{m \to \infty} \frac{1}{m} \int_{\{m \le U < 2m\}} \phi A(x, t, \nabla u) \cdot \nabla U = \int_{Q} \phi d\mu_s^+$$
(2.3)

$$\lim_{m \to \infty} \frac{1}{m} \int_{\{-m \ge U > -2m\}} \phi A(x, t, \nabla u) \cdot \nabla U = \int_{Q} \phi d\mu_{s}^{-}. \tag{2.4}$$

Remark 2.2 As a consequence, $S(U) \in C([0,T];L^1(\Omega))$ and $S(U)(.,0) = S(u_0)$ in Ω ; and u satisfies the equation

$$(S(U))_{t} - \operatorname{div}(S'(U)A(x, t, \nabla u)) + S''(U)A(x, t, \nabla u) \cdot \nabla U = fS'(U) - \operatorname{div}(gS'(U)) + S''(U)g \cdot \nabla U, \tag{2.5}$$

in the sense of distributions in Q, see [22, Remark 3]. Moreover assume that $[-k, k] \supset supp S'$. then from (1.2) and the Hölder inequality, we find easily that

$$||S(U)_{t}||_{X'+L^{1}(Q)} \leq C ||S||_{W^{2,\infty}(\mathbb{R})} (|||\nabla u||^{p} \chi_{|U| \leq k}||_{1,Q}^{1/p'} + |||\nabla u||^{p} \chi_{|U| \leq k}||_{1,Q} + |||\nabla T_{k}(U)|||_{p,Q}^{p} + ||a||_{p',Q}^{p'} + ||a||_{p',Q}^{p'} + ||f||_{1,Q} + ||g||_{p',Q} |||\nabla u||^{p} \chi_{|U| \leq k}||_{1,Q}^{1/p} + ||g||_{p',Q}),$$

$$(2.6)$$

where $C = C(p, \Lambda_2)$. We also deduce that, for any $\varphi \in X \cap L^{\infty}(Q)$, such that $\varphi_t \in X' + L^1(Q)$,

$$\int_{\Omega} S(U(T))\varphi(T)dx - \int_{\Omega} S(u_0)\varphi(0)dx - \int_{Q} \varphi_t S(U) + \int_{Q} S'(U)A(x,t,\nabla u).\nabla \varphi + \int_{Q} S''(U)A(x,t,\nabla u).\nabla U\varphi = \int_{Q} S'(U)\varphi d\widehat{\mu_0}.$$
(2.7)

Remark 2.3 Let u, U satisfy (2.1). It is easy to see that the condition (2.3) (resp. (2.4)) is equivalent to

$$\lim_{m \to \infty} \frac{1}{m} \int_{\{m \le U < 2m\}} \phi A(x, t, \nabla u) \cdot \nabla u = \int_{Q} \phi d\mu_s^+$$
 (2.8)

resp.

$$\lim_{m \to \infty} \frac{1}{m} \int_{\{m \ge U > -2m\}} \phi A(x, t, \nabla u) \cdot \nabla u = \int_{Q} \phi d\mu_s^{-}.$$
 (2.9)

In particular, for any $\varphi \in L^{p'}(Q)$ there holds

$$\lim_{m \to \infty} \frac{1}{m} \int_{m \le |U| < 2m} |\nabla u| \varphi = 0, \qquad \lim_{m \to \infty} \frac{1}{m} \int_{m \le |U| < 2m} |\nabla U| \varphi = 0. \tag{2.10}$$

Remark 2.4 (i) Any function $U \in X$ such that $U_t \in X' + L^1(Q)$ admits a unique c_p^Q -quasi continuous representative, defined c_p^Q -quasi a.e. in Q, still denoted U. Furthermore, if $U \in L^{\infty}(Q)$, then for any $\mu_0 \in \mathcal{M}_0(Q)$, there holds $U \in L^{\infty}(Q, d\mu_0)$, see [22, Theorem 3 and Corollary 1].

(ii) Let u be any R- solution of problem (1.1). Then, U = u - h admits a c_p^Q -quasi continuous functions representative which is finite c_p^Q -quasi a.e. in Q, and u satisfies definition 2.1 for every decomposition $(\tilde{f}, \tilde{g}, \tilde{h})$ such that $h - \tilde{h} \in L^{\infty}(Q)$, see [22, Proposition 3 and Theorem 4].

2.2 Steklov and Landes approximations

A main difficulty for proving Theorem 1.1 is the choice of admissible test functions (S, φ) in (2.2), valid for any R-solution. Because of a lack of regularity of these solutions, we use two ways of approximation adapted to parabolic equations:

Definition 2.5 Let $\varepsilon \in (0,T)$ and $z \in L^1_{loc}(Q)$. For any $l \in (0,\varepsilon)$ we define the **Steklov time-averages** $[z]_l, [z]_{-l}$ of z by

$$[z]_l(x,t) = \frac{1}{l} \int_t^{t+l} z(x,s)ds$$
 for a.e. $(x,t) \in \Omega \times (0,T-\varepsilon)$,

$$[z]_{-l}(x,t) = \frac{1}{l} \int_{t-l}^{t} z(x,s)ds$$
 for a.e. $(x,t) \in \Omega \times (\varepsilon,T)$.

The idea to use this approximation for R-solutions can be found in [7]. Recall some properties, given in [23]. Let $\varepsilon \in (0,T)$, and $\varphi_1 \in C_c^{\infty}(\overline{\Omega} \times [0,T))$, $\varphi_2 \in C_c^{\infty}(\overline{\Omega} \times (0,T])$ with $\operatorname{Supp}\varphi_1 \subset \overline{\Omega} \times [0,T-\varepsilon]$, $\operatorname{Supp}\varphi_2 \subset \overline{\Omega} \times [\varepsilon,T]$. There holds:

- (i) If $z \in X$, then $\varphi_1[z]_l$ and $\varphi_2[z]_{-l} \in W$.
- (ii) If $z \in X$ and $z_t \in X' + L^1(Q)$, then, as $l \to 0$, $(\varphi_1[z]_l)$ and $(\varphi_2[z]_{-l})$ converge respectively to $\varphi_1 z$ and $\varphi_2 z$ in X, and a.e. in Q; and $(\varphi_1[z]_l)_t$, $(\varphi_2[z]_{-l})_t$ converge to $(\varphi_1 z)_t$, $(\varphi_2 z)_t$ in $X' + L^1(Q)$.
- (iii) If moreover $z \in L^{\infty}(Q)$, then from any sequence $\{l_n\} \to 0$, there exists a subsequence $\{l_{\nu}\}$ such that $\{[z]_{l_{\nu}}\}, \{[z]_{-l_{\nu}}\}$ converge to z, c_p^Q -quasi everywhere in Q.

Next we recall the approximation used in several articles [8, 12, 11], first introduced in [17].

Definition 2.6 Let k > 0, and $y \in L^{\infty}(\Omega)$ and $Y \in X$ such that $||y||_{L^{\infty}(\Omega)} \le k$ and $||Y||_{L^{\infty}(Q)} \le k$. For any $\nu \in \mathbb{N}$, a Landes-time approximation $\langle Y \rangle_{\nu}$ of the function Y is defined as follows:

$$\langle Y \rangle_{\nu}(x,t) = \nu \int_0^t Y(x,s)e^{\nu(s-t)}ds + e^{-\nu t}z_{\nu}(x), \qquad \forall (x,t) \in Q.$$

where $\{z_{\nu}\}$ is a sequence of functions in $W_0^{1,p}(\Omega) \cap L^{\infty}(\Omega)$, such that $||z_{\nu}||_{L^{\infty}(\Omega)} \leq k$, $\{z_{\nu}\}$ converges to y a.e. in Ω , and $\nu^{-1}||z_{\nu}||_{W_0^{1,p}(\Omega)}^p$ converges to 0.

Therefore, we can verify that $(\langle Y \rangle_{\nu})_t \in X$, $\langle Y \rangle_{\nu} \in X \cap L^{\infty}(Q)$, $||\langle Y \rangle_{\nu}||_{\infty,Q} \leq k$ and $\{\langle Y \rangle_{\nu}\}$ converges to Y strongly in X and a.e. in Q. Moreover, $\langle Y \rangle_{\nu}$ satisfies the equation $(\langle Y \rangle_{\nu})_t = \nu (Y - \langle Y \rangle_{\nu})$ in the sense of distributions in Q, and $\langle Y \rangle_{\nu}(0) = z_{\nu}$ in Ω . In this paper, we only use the **Landes-time approximation** of the function $Y = T_k(U)$, where $y = T_k(u_0)$.

2.3 First properties

In the sequel we use the following notations: for any function $J \in W^{1,\infty}(\mathbb{R})$, nondecreasing with J(0) = 0, we set

$$\overline{J}(r) = \int_0^r J(\tau)d\tau, \qquad \mathcal{J}(r) = \int_0^r J'(\tau)\tau d\tau. \tag{2.11}$$

It is easy to verify that $\mathcal{J}(r) \geq 0$,

$$\mathcal{J}(r) + \overline{J}(r) = J(r)r$$
, and $\mathcal{J}(r) - \mathcal{J}(s) \ge s(J(r) - J(s)) \quad \forall r, s \in \mathbb{R}.$ (2.12)

In particular we define, for any k > 0, and any $r \in \mathbb{R}$,

$$\overline{T_k}(r) = \int_0^r T_k(\tau)d\tau, \qquad \mathcal{T}_k(r) = \int_0^r T_k'(\tau)\tau d\tau, \tag{2.13}$$

and we use several times a truncature used in [14]:

$$H_m(r) = \chi_{[-m,m]}(r) + \frac{2m - |s|}{m} \chi_{m < |s| \le 2m}(r), \qquad \overline{H_m}(r) = \int_0^r H_m(\tau) d\tau. \tag{2.14}$$

The next Lemma allows to extend the range of the test functions in (2.2).

Lemma 2.7 Let u be a R-solution of problem (1.1). Let $J \in W^{1,\infty}(\mathbb{R})$ be nondecreasing with J(0) = 0, and \overline{J} defined by (2.11). Then,

$$\int_{Q} S'(U)A(x,t,\nabla u).\nabla \left(\xi J(S(U))\right) + \int_{Q} S''(U)A(x,t,\nabla u).\nabla U\xi J(S(U))$$

$$- \int_{\Omega} \xi(0)J(S(u_{0}))S(u_{0})dx - \int_{Q} \xi_{t}\overline{J}(S(U)) \leq \int_{Q} S'(U)\xi J(S(U))d\widehat{\mu_{0}}, \tag{2.15}$$

for any $S \in W^{2,\infty}(\mathbb{R})$ such that S' has compact support on \mathbb{R} and S(0) = 0, and for any $\xi \in C^1(Q) \cap W^{1,\infty}(Q), \xi \geq 0$.

Proof. Let \mathcal{J} be defined by (2.11). Let $\zeta \in C_c^1([0,T))$ with values in [0,1], such that $\zeta_t \leq 0$, and $\varphi = \zeta \xi [j(S(U))]_l$. Clearly, $\varphi \in X \cap L^{\infty}(Q)$; we choose the pair of functions (φ, S) as test function in (2.2). From the convergence properties of Steklov time-averages, we easily will obtain (2.15) if we prove that

$$\varliminf_{\overline{l\to 0,\zeta\to 1}}(-\int_Q \big(\zeta\xi[j(S(U))]_l\big)_tS(U)\big)\geq -\int_Q \xi_t\overline{J}(S(U)).$$

We can write $-\int_{\mathcal{O}} (\zeta \xi[j(S(U))]_l)_t S(U) = F + G$, with

$$F = -\int_{Q} (\zeta \xi)_{t} [j(S(U))]_{l} S(U), \qquad G = -\int_{Q} \zeta \xi S(U) \frac{1}{l} (j(S(U))(x, t+l) - j(S(U))(x, t)).$$

Using (2.12) and integrating by parts we have

$$G \ge -\int_{Q} \zeta \xi \frac{1}{l} \left(\mathcal{J}(S(U))(x,t+l) - \mathcal{J}(S(U))(x,t) \right) = -\int_{Q} \zeta \xi \frac{\partial}{\partial t} \left(\left[\mathcal{J}(S(U))\right]_{l} \right)$$

$$= \int_{Q} \left(\zeta \xi \right)_{t} \left[\mathcal{J}(S(U)) \right]_{l} + \int_{\Omega} \zeta(0) \xi(0) \left[\mathcal{J}(S(U)) \right]_{l} (0) dx \ge \int_{Q} \left(\zeta \xi \right)_{t} \left[\mathcal{J}(S(U)) \right]_{l},$$

since $\mathcal{J}(S(U)) > 0$. Hence,

$$- \int_{Q} \left(\zeta \xi [j(S(U))]_{l} \right)_{t} S(U) \ge \int_{Q} \left(\zeta \xi \right)_{t} [\mathcal{J}(S(U))]_{l} + F = \int_{Q} \left(\zeta \xi \right)_{t} \left([\mathcal{J}(S(U))]_{l} - [J(S(U))]_{l} S(U) \right).$$

Otherwise, $\mathcal{J}(S(U))$ and $J(S(U)) \in C([0,T]; L^1(\Omega))$, thus $\{(\zeta \xi)_t ([\mathcal{J}(S(u))]_l - [J(S(u))]_l S(u))\}$ converges to $-(\zeta \xi)_t \overline{J}(S(u))$ in $L^1(Q)$ as $l \to 0$. Therefore,

$$\varliminf_{\overline{l\to 0,\zeta\to 1}}(-\int_Q\left(\zeta\xi[J(S(U))]_l\right)_tS(U))\geq\varliminf_{\overline{\zeta\to 1}}\left(-\int_Q\left(\zeta\xi\right)_t\overline{J}(S(U))\right)\geq -\int_Q\xi_t\overline{J}(S(U)),$$

which achieves the proof.

Next we give estimates of the function and its gradient, following the first ones of [11], inspired by the estimates of the elliptic case of [4]. In particular we extend and make more precise the a priori estimates of [22, Proposition 4] given for solutions with smooth data; see also [15, 18].

Proposition 2.8 If u is a R-solution of problem (1.1), then there exists $C_1 = C_1(p, \Lambda_1, \Lambda_2)$ such that, for any $k \ge 1$ and $\ell \ge 0$,

$$\int_{\ell \le |U| \le \ell + k} |\nabla u|^p + \int_{\ell \le |U| \le \ell + k} |\nabla U|^p \le C_1 k M, \tag{2.16}$$

$$||U||_{L^{\infty}(((0,T));L^{1}(\Omega))} \le C_{1}(M+|\Omega|),$$
 (2.17)

 $\begin{array}{l} \textit{where } M = \left\| u_0 \right\|_{1,\Omega} + \left| \mu_s \right|(Q) + \left\| f \right\|_{1,Q} + \left\| g \right\|_{p',Q}^{p'} + \left\| h \right\|_X^p + \left| \left| a \right| \right|_{p',Q}^{p'}. \\ \textit{As a consequence, for any } k \geq 1, \end{array}$

$$\operatorname{meas}\{|U| > k\} \le C_2 M_1 k^{-p_c}, \quad \operatorname{meas}\{|\nabla U| > k\} \le C_2 M_2 k^{-m_c}, \quad (2.18)$$

$$\max\{|u| > k\} \le C_2 M_2 k^{-p_c}, \quad \max\{|\nabla u| > k\} \le C_2 M_2 k^{-m_c}, \tag{2.19}$$

where $C_2 = C_2(N, p, \Lambda_1, \Lambda_2)$, and $M_1 = (M + |\Omega|)^{\frac{p}{N}} M$ and $M_2 = M_1 + M$.

Proof. Set for any $r \in \mathbb{R}$, and $m, k, \ell > 0$.

$$T_{k,\ell}(r) = \max\{\min\{r - \ell, k\}, 0\} + \min\{\max\{r + \ell, -k\}, 0\}.$$

For $m > k + \ell$, we can choose $(J, S, \xi) = (T_{k,\ell}, \overline{H_m}, \xi)$ as test functions in (2.15), where $\overline{H_m}$ is defined at (2.14) and $\xi \in C^1([0,T])$ with values in [0,1], independent on x. Since $T_{k,\ell}(\overline{H_m}(r)) = T_{k,\ell}(r)$ for all $r \in \mathbb{R}$, we obtain

$$-\int_{\Omega} \xi(0) T_{k,\ell}(u_0) \overline{H_m}(u_0) dx - \int_{Q} \xi_t \overline{T_{k,\ell}} (\overline{H_m}(U))$$

$$+ \int\limits_{\{\ell \leq |U| < \ell + k\}} \xi A(x,t,\nabla u) \cdot \nabla U - \frac{k}{m} \int\limits_{\{m \leq |U| < 2m\}} \xi A(x,t,\nabla u) \cdot \nabla U \leq \int_Q H_m(U) \xi T_{k,\ell}(U) d\widehat{\mu_0}.$$

And

$$\int_{Q} H_{m}(U)\xi T_{k,\ell}(U)d\widehat{\mu_{0}} = \int_{Q} H_{m}(U)\xi T_{k,\ell}(U)f + \int_{\{\ell \leq |U| < \ell + k\}} \xi \nabla U.g - \frac{k}{m} \int_{\{m \leq |U| < 2m\}} \xi \nabla U.g.$$

Let $m \to \infty$; then, for any $k \ge 1$, since $U \in L^1(Q)$ and from (2.3), (2.4), and (2.10), we find

$$-\int_{Q} \xi_{t} \overline{T_{k,\ell}}(U) + \int_{\{\ell \leq |U| < \ell + k\}} \xi A(x,t,\nabla u) \cdot \nabla U \leq \int_{\{\ell \leq |U| < \ell + k\}} \xi \nabla U \cdot g + k(\|u_{0}\|_{1,\Omega} + |\mu_{s}| (Q) + \|f\|_{1,Q}). \quad (2.20)$$

Next, we take $\xi \equiv 1$. We verify that

$$A(x, t, \nabla u) \cdot \nabla U - \nabla U \cdot g \ge \frac{\Lambda_1}{4} (|\nabla u|^p + |\nabla U|^p) - c_1 (|g|^{p'} + |\nabla h|^p + |a|^{p'})$$

for some $c_1 = c_1(p, \Lambda_1, \Lambda_2) > 0$. Hence (2.16) follows. Thus, from (2.20) and the Hölder inequality, we get, for any $\xi \in C^1([0, T])$ with values in [0, 1],

$$-\int_{Q} \xi_{t} \overline{T_{k,\ell}}(U) \le c_{2}kM$$

for some $c_2 = c_2(p, \Lambda_1, \Lambda_2) > 0$. Thus $\int_{\Omega} \overline{T_{k,\ell}}(U)(t) dx \le c_2 kM$, for a.e. $t \in (0,T)$. We deduce (2.17) by taking $k = 1, \ell = 0$, since $\overline{T_{1,0}}(r) = \overline{T_1}(r) \ge |r| - 1$, for any $r \in \mathbb{R}$.

Next, from the Gagliardo-Nirenberg embedding Theorem, see [13, Proposition 3.1], we have

$$\int_{Q} |T_{k}(U)|^{\frac{p(N+1)}{N}} \le c_{3} \|U\|_{L^{\infty}(((0,T));L^{1}(\Omega))}^{\frac{p}{N}} \int_{Q} |\nabla T_{k}(U)|^{p},$$

where $c_3 = c_3(N, p)$. Then, from (2.16) and (2.17), we get, for any $k \ge 1$,

$$\operatorname{meas}\left\{|U|>k\right\} \leq k^{-\frac{p(N+1)}{N}} \int_{Q} \left|T_{k}(U)\right|^{\frac{p(N+1)}{N}} \leq c_{3} \left\|U\right\|_{L^{\infty}((0,T);L^{1}(\Omega))}^{\frac{p}{N}} k^{-\frac{p(N+1)}{N}} \int_{Q} \left|\nabla T_{k}(U)\right|^{p} \leq c_{4} M_{1} k^{-p_{c}},$$

with $c_4 = c_4(N, p, \Lambda_1, \Lambda_2)$. We obtain

$$\max \{ |\nabla U| > k \} \leq \frac{1}{k^p} \int_0^{k^p} \max \left(\{ |\nabla U|^p > s \} \right) ds
\leq \max \left\{ |U| > k^{\frac{N}{N+1}} \right\} + \frac{1}{k^p} \int_0^{k^p} \max \left(\left\{ |\nabla U|^p > s, |U| \leq k^{\frac{N}{N+1}} \right\} \right) ds
\leq c_4 M_1 k^{-m_c} + \frac{1}{k^p} \int_{|U| \leq k^{\frac{N}{N+1}}} |\nabla U|^p \leq c_5 M_2 k^{-m_c},$$

with $c_5 = c_5(N, p, \Lambda_1, \Lambda_2)$. Furthermore, for any $k \geq 1$,

meas
$$\{|h| > k\} + \text{meas }\{|\nabla h| > k\} \le c_6 k^{-p} ||h||_X^p$$
,

where $c_6 = c_6(N, p)$. Therefore, we easily get (2.19).

Remark 2.9 If $\mu \in L^1(Q)$ and $a \equiv 0$ in (1.2), then (2.16) holds for all k > 0 and the term $|\Omega|$ in inequality (2.17) can be removed, where $M = ||u_0||_{1,\Omega} + |\mu|(Q)$. Furthermore, (2.19) is stated as follows:

$$\operatorname{meas}\{|u| > k\} \le C_2 M^{\frac{p+N}{N}} k^{-p_c}, \quad \operatorname{meas}\{|\nabla u| > k\} \le C_2 M^{\frac{N+2}{N+1}} k^{-m_c}, \forall k > 0.$$
 (2.21)

with $C_2 = C_2(N, p, \Lambda_1, \Lambda_2)$. To see last inequality, we do in the following way:

$$\begin{split} & \max \left\{ |\nabla U| > k \right\} \leq \max \left\{ |U| > M^{\frac{1}{N+1}} k^{\frac{N}{N+1}} \right\} + \frac{1}{k^p} \int_0^{k^p} \max \left\{ |\nabla U|^p > s, |U| \leq M^{\frac{1}{N+1}} k^{\frac{N}{N+1}} \right\} ds \\ & \leq C_2 M^{\frac{N+2}{N+1}} k^{-m_c}. \end{split}$$

Proposition 2.10 Let $\{\mu_n\} \subset \mathcal{M}_b(Q)$, and $\{u_{0,n}\} \subset L^1(\Omega)$, such that

$$\sup_{n} |\mu_n|(Q) < \infty$$
, and $\sup_{n} ||u_{0,n}||_{1,\Omega} < \infty$.

Let u_n be a R-solution of (1.1) with data $\mu_n = \mu_{n,0} + \mu_{n,s}$ and $u_{0,n}$, relative to a decomposition (f_n, g_n, h_n) of $\mu_{n,0}$, and $U_n = u_n - h_n$. Assume that $\{f_n\}$ is bounded in $L^1(Q)$, $\{g_n\}$ bounded in $(L^{p'}(Q))^N$ and $\{h_n\}$ bounded in X.

Then, up to a subsequence, $\{U_n\}$ converges a.e. to a function $U \in L^{\infty}((0,T);L^1(\Omega))$, such that $T_k(U) \in X$ for any k > 0 and $U \in L^{\sigma}((0,T);W_0^{1,\sigma}(\Omega))$ for any $\sigma \in [1, m_c)$. And

- (i) $\{U_n\}$ converges to U strongly in $L^{\sigma}(Q)$ for any $\sigma \in [1, m_c)$, and $\sup \|U_n\|_{L^{\infty}((0,T);L^1(\Omega))} < \infty$,
- (ii) $\sup_{k>0} \sup_n \frac{1}{k+1} \int_{\mathcal{O}} |\nabla T_k(U_n)|^p < \infty$,
- (iii) $\{T_k(U_n)\}\$ converges to $T_k(U)$ weakly in X, for any k > 0,
- (iv) $\{A(x,t,\nabla(T_k(U_n)+h_n))\}\$ converges to some F_k weakly in $(L^{p'}(Q))^N$.

Proof. Take $S \in W^{2,\infty}(\mathbb{R})$ such that S' has compact support on \mathbb{R} and S(0) = 0. We combine (2.6) with (2.16), and deduce that $\{S(U_n)_t\}$ is bounded in $X' + L^1(Q)$ and $\{S(U_n)\}$ bounded in X. Hence, $\{S(U_n)\}$ is relatively compact in $L^1(Q)$. On the other hand, we choose $S = S_k$ such that $S_k(z) = z$, if |z| < k and $S(z) = 2k \operatorname{sign} z$, if |z| > 2k. From (2.17), we obtain

meas
$$\{|U_n - U_m| > \sigma\} \le \max\{|U_n| > k\} + \max\{|U_m| > k\} + \max\{|S_k(U_n) - S_k(U_m)| > \sigma\}$$

 $\le \frac{c}{k} + \max\{|S_k(U_n) - S_k(U_m)| > \sigma\},$

where c does not depend of n, m. Thus, up to a subsequence $\{u_n\}$ is a Cauchy sequence in measure, and converges a.e. in Q to a function u. Thus, $\{T_k(U_n)\}$ converges to $T_k(U)$ weakly in X, since $\sup_n \|T_k(U_n)\|_X < \infty$ for any k > 0. And $\{|\nabla (T_k(U_n) + h_n)|^{p-2}\nabla (T_k(U_n) + h_n)\}$ converges to some F_k weakly in $(L^{p'}(Q))^N$. Furthermore, from (2.18), $\{U_n\}$ strongly converges to U in $L^{\sigma}(Q)$, for any $\sigma < p_c$.

3 The convergence theorem

We first recall some properties of the measures, see [22, Lemma 5], [14].

Proposition 3.1 Let $\mu_s = \mu_s^+ - \mu_s^- \in \mathcal{M}_b(Q)$, where μ_s^+ and μ_s^- are concentrated, respectively, on two disjoint sets E^+ and E^- of zero c_p^Q -capacity. Then, for any $\delta > 0$, there exist two compact sets $K_\delta^+ \subseteq E^+$ and $K_\delta^- \subseteq E^-$ such that

$$\mu_s^+(E^+\backslash K_\delta^+) \le \delta, \qquad \mu_s^-(E^-\backslash K_\delta^-) \le \delta,$$

and there exist $\psi_{\delta}^+, \psi_{\delta}^- \in C_c^1(Q)$ with values in [0,1], such that $\psi_{\delta}^+, \psi_{\delta}^- = 1$ respectively on $K_{\delta}^+, K_{\delta}^-$, and $supp(\psi_{\delta}^+) \cap supp(\psi_{\delta}^-) = \emptyset$, and

$$||\psi_{\delta}^{+}||_{X} + ||(\psi_{\delta}^{+})_{t}||_{X'+L^{1}(Q)} \le \delta, \qquad ||\psi_{\delta}^{-}||_{X} + ||(\psi_{\delta}^{-})_{t}||_{X'+L^{1}(Q)} \le \delta.$$

There exist decompositions $(\psi_{\delta}^+)_t = (\psi_{\delta}^+)_t^1 + (\psi_{\delta}^+)_t^2$ and $(\psi_{\delta}^-)_t = (\psi_{\delta}^-)_t^1 + (\psi_{\delta}^-)_t^2$ in $X' + L^1(Q)$, such that

$$\|(\psi_{\delta}^+)_t^1\|_{Y'} \le \frac{\delta}{3}, \qquad \|(\psi_{\delta}^+)_t^2\|_{1,Q} \le \frac{\delta}{3}, \qquad \|(\psi_{\delta}^-)_t^1\|_{Y'} \le \frac{\delta}{3}, \qquad \|(\psi_{\delta}^-)_t^2\|_{1,Q} \le \frac{\delta}{3}.$$
 (3.1)

Both $\{\psi_{\delta}^+\}$ and $\{\psi_{\delta}^-\}$ converge to 0, weak-* in $L^{\infty}(Q)$, and strongly in $L^1(Q)$ and up to subsequences, a.e. in Q, as δ tends to 0.

Moreover if ρ_n and η_n are as in Theorem 1.1, we have, for any $\delta, \delta_1, \delta_2 > 0$,

$$\int_{O} \psi_{\delta}^{-} d\rho_{n} + \int_{O} \psi_{\delta}^{+} d\eta_{n} = \omega(n, \delta), \qquad \int_{O} \psi_{\delta}^{-} d\mu_{s}^{+} \leq \delta, \qquad \int_{O} \psi_{\delta}^{+} d\mu_{s}^{-} \leq \delta, \tag{3.2}$$

$$\int_{Q} (1 - \psi_{\delta_{1}}^{+} \psi_{\delta_{2}}^{+}) d\rho_{n} = \omega(n, \delta_{1}, \delta_{2}), \qquad \int_{Q} (1 - \psi_{\delta_{1}}^{+} \psi_{\delta_{2}}^{+}) d\mu_{s}^{+} \le \delta_{1} + \delta_{2}, \tag{3.3}$$

$$\int_{O} (1 - \psi_{\delta_{1}}^{-} \psi_{\delta_{2}}^{-}) d\eta_{n} = \omega(n, \delta_{1}, \delta_{2}), \qquad \int_{O} (1 - \psi_{\delta_{1}}^{-} \psi_{\delta_{2}}^{-}) d\mu_{s}^{-} \le \delta_{1} + \delta_{2}.$$
(3.4)

Hereafter, if $n, \varepsilon, ..., \nu$ are real numbers, and a function ϕ depends on $n, \varepsilon, ..., \nu$ and eventual other parameters $\alpha, \beta, ..., \gamma$, and $n \to n_0, \varepsilon \to \varepsilon_0, ..., \nu \to \nu_0$, we write $\phi = \omega(n, \varepsilon, ..., \nu)$, then this means that, for $\underline{\text{fixed }} \alpha, \beta, ..., \gamma$, there holds $\overline{\lim}_{\nu \to \nu_0} ... \overline{\lim}_{\varepsilon \to \varepsilon_0} \overline{\lim}_{n \to n_0} |\phi| = 0$. In the same way, $\phi \le \omega(n, \varepsilon, \delta, ..., \nu)$ means $\overline{\lim}_{\nu \to \nu_0} ... \overline{\lim}_{\varepsilon \to \varepsilon_0} \overline{\lim}_{n \to n_0} \phi \le 0$, and $\phi \ge \omega(n, \varepsilon, ..., \nu)$ means $-\phi \le \omega(n, \varepsilon, ..., \nu)$.

Remark 3.2 In the sequel we recall a convergence property still used in [14]: If $\{b_{1,n}\}$ is a sequence in $L^1(Q)$ converging to b_1 weakly in $L^1(Q)$ and $\{b_{2,n}\}$ a bounded sequence in $L^{\infty}(Q)$ converging to b_2 , a.e. in Q, then $\lim_{n\to\infty} \int_{Q} b_{1,n}b_{2,n} = \int_{Q} b_{1}b_{2}$.

Next we prove Thorem 1.1.

Scheme of the proof. Let $\{\mu_n\}$, $\{u_{0,n}\}$ and $\{u_n\}$ satisfy the assumptions of Theorem 1.1. Then we can apply Proposition 2.10. Setting $U_n = u_n - h_n$, up to subsequences, $\{u_n\}$ converges a.e. in Q to some function u, and $\{U_n\}$ converges a.e. to U = u - h, such that $T_k(U) \in X$ for any k > 0, and $U \in L^{\sigma}((0,T); W_0^{1,\sigma}(\Omega)) \cap L^{\infty}((0,T); L^1(\Omega))$ for every $\sigma \in [1, m_c)$. And $\{U_n\}$ satisfies the conclusions (i) to (iv) of Proposition 2.10. We have

$$\mu_n = (f_n - \operatorname{div} g_n + (h_n)_t) + (\rho_n^1 - \operatorname{div} \rho_n^2) - (\eta_n^1 - \operatorname{div} \eta_n^2) + \rho_{n,s} - \eta_{n,s}$$

= $\mu_{n,0} + (\rho_{n,s} - \eta_{n,s})^+ - (\rho_{n,s} - \eta_{n,s})^-,$

where

$$\mu_{n,0} = \lambda_{n,0} + \rho_{n,0} - \eta_{n,0}$$
, with $\lambda_{n,0} = f_n - \operatorname{div} g_n + (h_n)_t$, $\rho_{n,0} = \rho_n^1 - \operatorname{div} \rho_n^2$, $\eta_{n,0} = \eta_n^1 - \operatorname{div} \eta_n^2$. (3.5)

Hence

$$\rho_{n,0}, \eta_{n,0} \in \mathcal{M}_h^+(Q) \cap \mathcal{M}_0(Q), \quad \text{and} \quad \rho_n \ge \rho_{n,0}, \quad \eta_n \ge \eta_{n,0}.$$
 (3.6)

Let E^+, E^- be the sets where, respectively, μ_s^+ and μ_s^- are concentrated. For any $\delta_1, \delta_2 > 0$, let $\psi_{\delta_1}^+, \psi_{\delta_2}^+$ and $\psi_{\delta_1}^-, \psi_{\delta_2}^-$ as in Proposition 3.1 and set

$$\Phi_{\delta_1,\delta_2} = \psi_{\delta_1}^+ \psi_{\delta_2}^+ + \psi_{\delta_1}^- \psi_{\delta_2}^-.$$

Suppose that we can prove the two estimates, near E

$$I_1 := \int_{\{|U_n| \le k\}} \Phi_{\delta_1, \delta_2} A(x, t, \nabla u_n) \cdot \nabla \left(U_n - \langle T_k(U) \rangle_{\nu} \right) \le \omega(n, \nu, \delta_1, \delta_2), \tag{3.7}$$

and far from E,

$$I_2 := \int_{\{|U_n| \le k\}} (1 - \Phi_{\delta_1, \delta_2}) A(x, t, \nabla u_n) \cdot \nabla (U_n - \langle T_k(U) \rangle_{\nu}) \le \omega(n, \nu, \delta_1, \delta_2).$$

$$(3.8)$$

Then it follows that

$$\overline{\lim}_{n,\nu} \int_{\{|U_n| \le k\}} A(x,t,\nabla u_n) \cdot \nabla \left(U_n - \langle T_k(U) \rangle_{\nu} \right) \le 0, \tag{3.9}$$

which implies

$$\overline{\lim}_{n\to\infty} \int_{\{|U_n|\le k\}} A(x,t,\nabla u_n).\nabla \left(U_n - T_k(U)\right) \le 0,$$
(3.10)

since $\{\langle T_k(U)\rangle_{\nu}\}$ converges to $T_k(U)$ in X. On the other hand, from the weak convergence of $\{T_k(U_n)\}$ to $T_k(U)$ in X, we verify that

$$\int_{\{|U_n| \le k\}} A(x, t, \nabla(T_k(U) + h_n)) \cdot \nabla(T_k(U_n) - T_k(U)) = \omega(n).$$

Thus we get

$$\int_{\{|U_n| \le k\}} \left(A(x, t, \nabla u_n) - A(x, t, \nabla (T_k(U) + h_n)) \right) \cdot \nabla \left(u_n - (T_k(U) + h_n) \right) = \omega(n).$$

Then, it is easy to show that, up to a subsequence.

$$\{\nabla u_n\}$$
 converges to ∇u , a.e. in Q . (3.11)

Therefore, $\{A(x,t,\nabla u_n)\}$ converges to $A(x,t,\nabla u)$ weakly in $(L^{p'}(Q))^N$; and from (3.10) we find

$$\overline{\lim}_{n\to\infty} \int_Q A(x,t,\nabla u_n).\nabla T_k(U_n) \le \int_Q A(x,t,\nabla u)\nabla T_k(U).$$

Otherwise, $\{A(x, t, \nabla (T_k(U_n) + h_n))\}$ converges weakly in $(L^{p'}(Q))^N$ to some F_k , from Proposition 2.10, and we obtain that $F_k = A(x, t, \nabla (T_k(U) + h))$. Hence

$$\overline{\lim}_{n\to\infty} \int_{Q} A(x,t,\nabla(T_{k}(U_{n})+h_{n})).\nabla(T_{k}(U_{n})+h_{n})$$

$$\leq \overline{\lim}_{n\to\infty} \int_{Q} A(x,t,\nabla u_{n}).\nabla T_{k}(U_{n})+\overline{\lim}_{n\to\infty} \int_{Q} A(x,t,\nabla(T_{k}(U_{n})+h_{n})).\nabla h_{n}$$

$$\leq \int_{Q} A(x,t,\nabla(T_{k}(U)+h)).\nabla(T_{k}(U)+h).$$

As a consequence

$$\{T_k(U_n)\}\$$
converges to $T_k(U)$, strongly in X , $\forall k > 0$. (3.12)

Then to finish the proof we have to check that u is a solution of (1.1).

In order to prove (3.7) we need a first Lemma, inspired of [14, Lemma 6.1]. It extends the results of [22, Lemma 6 and Lemma 7] relative to sequences of solutions with smooth data:

Lemma 3.3 Let $\psi_{1,\delta}, \psi_{2,\delta} \in C^1(Q)$ be uniformly bounded in $W^{1,\infty}(Q)$ with values in [0,1], and such that $\int_Q \psi_{1,\delta} d\mu_s^- \leq \delta$ and $\int_Q \psi_{2,\delta} d\mu_s^+ \leq \delta$. Let $\{u_n\}$ satisfying the assumptions of Theorem 1.1, and $U_n = u_n - h_n$. Then

$$\frac{1}{m} \int_{\{m \le U_n < 2m\}} |\nabla u_n|^p \psi_{2,\delta} = \omega(n, m, \delta), \qquad \frac{1}{m} \int_{\{m \le U_n < 2m\}} |\nabla U_n|^p \psi_{2,\delta} = \omega(n, m, \delta), \tag{3.13}$$

$$\frac{1}{m} \int_{-2m < U_n \le -m} |\nabla u_n|^p \psi_{1,\delta} = \omega(n, m, \delta), \qquad \frac{1}{m} \int_{-2m < U_n \le -m} |\nabla U_n|^p \psi_{1,\delta} = \omega(n, m, \delta), \tag{3.14}$$

and for any k > 0,

$$\int_{\{m \le U_n < m+k\}} |\nabla u_n|^p \psi_{2,\delta} = \omega(n, m, \delta), \qquad \int_{\{m \le U_n < m+k\}} |\nabla U_n|^p \psi_{2,\delta} = \omega(n, m, \delta), \tag{3.15}$$

$$\int_{\{-m-k < U_n \le -m\}} |\nabla u_n|^p \psi_{1,\delta} = \omega(n, m, \delta), \qquad \int_{\{-m-k < U_n \le -m\}} |\nabla U_n|^p \psi_{1,\delta} = \omega(n, m, \delta).$$

$$(3.16)$$

Proof. (i) Proof of (3.13), (3.14). Set for any $r \in \mathbb{R}$ and any $m, \ell \geq 1$

$$S_{m,\ell}(r) = \int_0^r \left(\frac{-m+\tau}{m} \chi_{[m,2m]}(\tau) + \chi_{(2m,2m+\ell]}(\tau) + \frac{4m+2h-\tau}{2m+\ell} \chi_{(2m+\ell,4m+2h]}(\tau) \right) d\tau,$$

$$S_m(r) = \int_0^r \left(\frac{-m+\tau}{m} \chi_{[m,2m]}(\tau) + \chi_{(2m,\infty)}(\tau) \right) d\tau.$$

Note that $S_{m,\ell}'' = \chi_{[m,2m]}/m - \chi_{[2m+\ell,2(2m+\ell)]}/(2m+\ell)$. We choose $(\xi, J, S) = (\psi_{2,\delta}, T_1, S_{m,\ell})$ as test functions in (2.15) for u_n , and observe that, from (3.5),

$$\widehat{\mu_{n,0}} = \mu_{n,0} - (h_n)_t = \widehat{\lambda_{n,0}} + \rho_{n,0} - \eta_{n,0} = f_n - \operatorname{div} g_n + \rho_{n,0} - \eta_{n,0}.$$
(3.17)

Thus we can write $\sum_{i=1}^{6} A_i \leq \sum_{i=7}^{12} A_i$, where

$$\begin{split} A_1 &= -\int_{\Omega} \psi_{2,\delta}(0) T_1(S_{m,\ell}(u_{0,n})) S_{m,\ell}(u_{0,n}) dx, \quad A_2 = -\int_{Q} (\psi_{2,\delta})_t \overline{T_1}(S_{m,\ell}(U_n)), \\ A_3 &= \int_{Q} S'_{m,\ell}(U_n) T_1(S_{m,\ell}(U_n)) A(x,t,\nabla u_n) \nabla \psi_{2,\delta}, \quad A_4 = \int_{Q} (S'_{m,\ell}(U_n))^2 \psi_{2,\delta} T'_1(S_{m,\ell}(U_n)) A(x,t,\nabla u_n) \nabla U_n, \\ A_5 &= \frac{1}{m} \int_{\{m < U_n < 2m\}} \psi_{2,\delta} T_1(S_{m,\ell}(U_n)) A(x,t,\nabla u_n) \nabla U_n, \end{split}$$

$$A_{6} = -\frac{1}{2m+\ell} \int_{\{2m+\ell \leq U_{n} < 2(2m+\ell)\}} \psi_{2,\delta} A(x,t,\nabla u_{n}) \nabla U_{n},$$

$$A_{7} = \int_{Q} S'_{m,\ell}(U_{n}) T_{1}(S_{m,\ell}(U_{n})) \psi_{2,\delta} f_{n}, \qquad A_{8} = \int_{Q} S'_{m,\ell}(U_{n}) T_{1}(S_{m,\ell}(U_{n})) g_{n}.\nabla \psi_{2,\delta},$$

$$A_{9} = \int_{Q} \left(S'_{m,\ell}(U_{n})\right)^{2} T'_{1}(S_{m,\ell}(U_{n})) \psi_{2,\delta} g_{n}.\nabla U_{n}, \qquad A_{10} = \frac{1}{m} \int_{m \leq U_{n} \leq 2m} T_{1}(S_{m,\ell}(U_{n})) \psi_{2,\delta} g_{n}.\nabla U_{n},$$

$$A_{11} = -\frac{1}{2m+\ell} \int_{\{2m+\ell \leq U_{n} < 2(2m+\ell)\}} \psi_{2,\delta} g_{n}.\nabla U_{n}, \quad A_{12} = \int_{Q} S'_{m,\ell}(U_{n}) T_{1}(S_{m,\ell}(U_{n})) \psi_{2,\delta} d\left(\rho_{n,0} - \eta_{n,0}\right).$$

Since $||S_{m,\ell}(u_{0,n})||_{1,\Omega} \leq \int_{\{m \leq u_{0,n}\}} u_{0,n} dx$, we find $A_1 = \omega(\ell,n,m)$. Otherwise

$$|A_2| \le \|\psi_{2,\delta}\|_{W^{1,\infty}(Q)} \int_{\{m \le U_n\}} U_n, \qquad |A_3| \le \|\psi_{2,\delta}\|_{W^{1,\infty}(Q)} \int_{\{m \le U_n\}} \left(|a| + \Lambda_2 |\nabla u_n|^{p-1}\right),$$

which imply $A_2 = \omega(\ell, n, m)$ and $A_3 = \omega(\ell, n, m)$. Using (2.3) for u_n , we have

$$A_6 = -\int_Q \psi_{2,\delta} d(\rho_{n,s} - \eta_{n,s})^+ + \omega(\ell) = \omega(\ell, n, m, \delta).$$

Hence $A_6 = \omega(\ell, n, m, \delta)$, since $(\rho_{n,s} - \eta_{n,s})^+$ converges to μ_s^+ as $n \to \infty$ in the narrow topology, and $\int_Q \psi_{2,\delta} d\mu_s^+ \leq \delta$. We also obtain $A_{11} = \omega(\ell)$ from (2.10).

Now $\left\{S'_{m,\ell}(U_n)T_1(S_{m,\ell}(U_n))\right\}_{\ell}$ converges to $S'_m(U_n)T_1(S_m(U_n))$, $\left\{S'_m(U_n)T_1(S_m(U_n))\right\}_n$ converges to $S'_m(U)$ $T_1(S_m(U))$, $\left\{S'_m(U)T_1(S_m(U))\right\}_m$ converges to 0, weak-* in $L^{\infty}(Q)$ and $\left\{f_n\right\}$ converges to f weakly in $L^1(Q)$, $\left\{g_n\right\}$ converges to g strongly in $(L^{p'}(Q))^N$. From Remark 3.2, we obtain

$$A_{7} = \int_{Q} S'_{m}(U_{n})T_{1}(S_{m}(U_{n}))\psi_{2,\delta}f_{n} + \omega(\ell) = \int_{Q} S'_{m}(U)T_{1}(S_{m}(U))\psi_{2,\delta}f + \omega(\ell,n) = \omega(\ell,n,m),$$

$$A_{8} = \int_{Q} S'_{m}(U_{n})T_{1}(S_{m}(U_{n}))g_{n}.\nabla\psi_{2,\delta} + \omega(\ell) = \int_{Q} S'_{m}(U)T_{1}(S_{m}(U))g\nabla\psi_{2,\delta} + \omega(\ell,n) = \omega(\ell,n,m).$$

Otherwise, $A_{12} \leq \int_Q \psi_{2,\delta} d\rho_n$, and $\left\{ \int_Q \psi_{2,\delta} d\rho_n \right\}$ converges to $\int_Q \psi_{2,\delta} d\mu_s^+$, thus $A_{12} \leq \omega(\ell, n, m, \delta)$. Using Holder inequality and the condition (1.2), we have

$$g_n \cdot \nabla U_n - A(x, t, \nabla u_n) \nabla U_n \le c_1 \left(|g_n|^{p'} + |\nabla h_n|^p + |a|^{p'} \right)$$

with $c_1 = c_1(p, \Lambda_1, \Lambda_2)$, which implies

$$A_9 - A_4 \le c_1 \int_{\mathcal{O}} \left(S'_{m,\ell}(U_n) \right)^2 T'_1(S_{m,\ell}(U_n)) \psi_{2,\delta} \left(|g_n|^{p'} + |h_n|^p + |a|^{p'} \right) = \omega(\ell, n, m).$$

Similarly we also show that $A_{10} - A_5/2 \le \omega(\ell, n, m)$. Combining the estimates, we get $A_5/2 \le \omega(\ell, n, m, \delta)$. Using Holder inequality we have

$$A(x,t,\nabla u_n)\nabla U_n \ge \frac{\Lambda_1}{2}|\nabla u_n|^p - c_2(|a|^{p'} + |\nabla h_n|^p).$$

with $c_2 = c_2(p, \Lambda_1, \Lambda_2)$, which implies

$$\frac{1}{m} \int_{\{m < U_n < 2m\}} |\nabla u_n|^p \psi_{2,\delta} T_1(S_{m,\ell}(U_n)) = \omega(\ell, n, m, \delta).$$

Note that for all m > 4, $S_{m,\ell}(r) \ge 1$ for any $r \in [\frac{3}{2}m, 2m]$; hence $T_1(S_{m,\ell}(r)) = 1$. So,

$$\frac{1}{m} \int_{\left\{\frac{3}{2}m \le U_n < 2m\right\}} |\nabla u_n|^p \psi_{2,\delta} = \omega(\ell, n, m, \delta).$$

Since $|\nabla U_n|^p \leq 2^{p-1} |\nabla u_n|^p + 2^{p-1} |\nabla h_n|^p$, there also holds

$$\frac{1}{m} \int_{\left\{\frac{3}{2}m \le U_n < 2m\right\}} |\nabla U_n|^p \psi_{2,\delta} = \omega(\ell, n, m, \delta).$$

We deduce (3.13) by summing on each set $\{(\frac{4}{3})^i m \leq U_n \leq (\frac{4}{3})^{i+1} m\}$ for i = 0, 1, 2. Similarly, we can choose $(\xi, \psi, S) = (\psi_{1,\delta}, T_1, \tilde{S}_{m,\ell})$ as test functions in (2.15) for u_n , where $\tilde{S}_{m,\ell}(r) = S_{m,\ell}(-r)$, and we obtain (3.14).

(ii) Proof of (3.15), (3.16). We set, for any $k, m, \ell \geq 1$,

$$S_{k,m,\ell}(r) = \int_0^r \left(T_k(\tau - T_m(\tau)) \chi_{[m,k+m+\ell]} + k \frac{2(k+\ell+m) - \tau}{k+m+\ell} \chi_{(k+m+\ell,2(k+m+\ell)]} \right) d\tau$$

$$S_{k,m}(r) = \int_0^r T_k(\tau - T_m(\tau)) \chi_{[m,\infty)} d\tau.$$

We choose $(\xi, \psi, S) = (\psi_{2,\delta}, T_1, S_{k,m,\ell})$ as test functions in (2.15) for u_n . In the same way we also obtain

$$\int_{\{m \le U_n < m+k\}} |\nabla u_n|^p \psi_{2,\delta} T_1(S_{k,m,\ell}(U_n)) = \omega(\ell, n, m, \delta).$$

Note that $T_1(S_{k,m,\ell}(r)) = 1$ for any $r \ge m+1$, thus $\int_{\{m+1 \le U_n < m+k\}} |\nabla u_n|^p \psi_{2,\delta} = \omega(n,m,\delta), \text{ which implies}$ (3.15) by changing m into m-1. Similarly, we obtain (3.16).

Next we look at the behaviour near E.

Lemma 3.4 Estimate (3.7) holds.

Proof. There holds

$$I_1 = \int_Q \Phi_{\delta_1, \delta_2} A(x, t, \nabla u_n) \cdot \nabla T_k(U_n) - \int_{\{|U_n| \le k\}} \Phi_{\delta_1, \delta_2} A(x, t, \nabla u_n) \cdot \nabla \langle T_k(U) \rangle_{\nu}.$$

From Proposition 2.10, (iv), $\{A(x,t,\nabla(T_k(U_n)+h_n)).\nabla\langle T_k(U)\rangle_{\nu}\}\$ converges weakly in $L^1(Q)$ to $F_k\nabla\langle T_k(U)\rangle_{\nu}$. And $\{\chi_{\{|U_n|\leq k\}}\}\$ converges to $\chi_{|U|\leq k}$, a.e. in Q, and Φ_{δ_1,δ_2} converges to 0 a.e. in Q as $\delta_1\to 0$, and Φ_{δ_1,δ_2} takes its values in [0,1]. From Remark 3.2, we have

$$\int_{\{|U_n| \le k\}} \Phi_{\delta_1, \delta_2} A(x, t, \nabla u_n) \cdot \nabla \langle T_k(U) \rangle_{\nu} = \int_{Q} \chi_{\{|U_n| \le k\}} \Phi_{\delta_1, \delta_2} A(x, t, \nabla (T_k(U_n) + h_n)) \cdot \nabla \langle T_k(U) \rangle_{\nu}$$

$$= \int_{Q} \chi_{|U| \le k} \Phi_{\delta_1, \delta_2} F_k \cdot \nabla \langle T_k(U) \rangle_{\nu} + \omega(n) = \omega(n, \nu, \delta_1).$$

Therefore, if we prove that

$$\int_{O} \Phi_{\delta_{1},\delta_{2}} A(x,t,\nabla u_{n}) \cdot \nabla T_{k}(U_{n}) \le \omega(n,\delta_{1},\delta_{2}), \tag{3.18}$$

then we deduce (3.7). As noticed in [14, 22], it is precisely for this estimate that we need the double cut $\psi_{\delta_1}^+ \psi_{\delta_2}^+$. To do this, we set, for any m > k > 0, and any $r \in \mathbb{R}$,

$$\hat{S}_{k,m}(r) = \int_0^r (k - T_k(\tau)) H_m(\tau) d\tau,$$

where H_m is defined at (2.14). Hence supp $\hat{S}_{k,m} \subset [-2m,k]$; and $\hat{S}''_{k,m} = -\chi_{[-k,k]} + \frac{2k}{m}\chi_{[-2m,-m]}$. We choose $(\varphi,S) = (\psi_{\delta_1}^+ \psi_{\delta_2}^+, \hat{S}_{k,m})$ as test functions in (2.2). From (3.17), we can write

$$A_1 + A_2 - A_3 + A_4 + A_5 + A_6 = 0$$
,

where

$$\begin{split} A_1 &= -\int_Q (\psi_{\delta_1}^+ \psi_{\delta_2}^+)_t \hat{S}_{k,m}(U_n), \quad A_2 = \int_Q (k - T_k(U_n)) H_m(U_n) A(x,t,\nabla u_n). \nabla (\psi_{\delta_1}^+ \psi_{\delta_2}^+), \\ A_3 &= \int_Q \psi_{\delta_1}^+ \psi_{\delta_2}^+ A(x,t,\nabla u_n). \nabla T_k(U_n), \quad A_4 = \frac{2k}{m} \int\limits_{\{-2m < U_n \le -m\}} \psi_{\delta_1}^+ \psi_{\delta_2}^+ A(x,t,\nabla u_n). \nabla U_n, \\ A_5 &= -\int_Q (k - T_k(U_n)) H_m(U_n) \psi_{\delta_1}^+ \psi_{\delta_2}^+ d\widehat{\lambda_{n,0}}, \quad A_6 = \int_Q (k - T_k(U_n)) H_m(U_n) \psi_{\delta_1}^+ \psi_{\delta_2}^+ d\left(\eta_{n,0} - \rho_{n,0}\right). \end{split}$$

We first estimate A_3 . As in [22, p.585], since $\{\hat{S}_{k,m}(U_n)\}$ converges to $\hat{S}_{k,m}(U)$ weakly in X, and $\hat{S}_{k,m}(U) \in L^{\infty}(Q)$, using (3.1), we find

$$A_{1} = -\int_{Q} (\psi_{\delta_{1}}^{+})_{t} \psi_{\delta_{2}}^{+} \hat{S}_{k,m}(U) - \int_{Q} \psi_{\delta_{1}}^{+} (\psi_{\delta_{2}}^{+})_{t} \hat{S}_{k,m}(U) + \omega(n) = \omega(n, \delta_{1}).$$

Next consider A_2 . Notice that $U_n = T_{2m}(U_n)$ on supp $(H_m(U_n))$. From Proposition 2.10, (iv), the sequence $\{A(x,t,\nabla(T_{2m}(U_n)+h_n)).\nabla(\psi_{\delta_1}^+\psi_{\delta_2}^+)\}$ converges to $F_{2m}.\nabla(\psi_{\delta_1}^+\psi_{\delta_2}^+)$ weakly in $L^1(Q)$. From Remark 3.2 and the convergence of $\psi_{\delta_1}^+\psi_{\delta_2}^+$ in X to 0 as δ_1 tends to 0, we find

$$A_{2} = \int_{O} (k - T_{k}(U)) H_{m}(U) F_{2m} \cdot \nabla(\psi_{\delta_{1}}^{+} \psi_{\delta_{2}}^{+}) + \omega(n) = \omega(n, \delta_{1}).$$

Then consider A_4 . Then for some $c_1 = c_1(p, \Lambda_2)$,

$$|A_4| \le c_1 \frac{2k}{m} \int_{\{-2m < U_n \le -m\}} \left(|\nabla u_n|^p + |\nabla U_n|^p + |a|^{p'} \right) \psi_{\delta_1}^+ \psi_{\delta_2}^+.$$

Since $\psi_{\delta_1}^+$ takes its values in [0,1], from Lemma 3.3, we get in particular $A_4 = \omega(n, \delta_1, m, \delta_2)$.

Now we estimate A_5 . The sequence $\{(k-T_k(U_n))H_m(U_n)\psi_{\delta_1}^+\psi_{\delta_2}^+\}$ converges to $(k-T_k(U))H_m(U)\psi_{\delta_1}^+\psi_{\delta_2}^+$, weakly in X, and $\{(k-T_k(U_n))H_m(U_n)\}$ converges to $(k-T_k(U))H_m(U)$, weak-* in $L^{\infty}(Q)$ and a.e. in Q. Otherwise $\{f_n\}$ converges to f weakly in $L^1(Q)$ and $\{g_n\}$ converges to g strongly in $(L^{p'}(Q))^N$. From Remark 3.2 and the convergence of $\psi_{\delta_1}^+\psi_{\delta_2}^+$ to 0 in X and a.e. in Q as $\delta_1 \to 0$, we deduce that

$$A_5 = -\int_Q (k - T_k(U_n)) H_m(U) \psi_{\delta_1}^+ \psi_{\delta_2}^+ d\widehat{\nu}_0 + \omega(n) = \omega(n, \delta_1),$$

where $\widehat{\nu_0} = f - \operatorname{div} g$.

Finally $A_6 \leq 2k \int_Q \psi_{\delta_1}^+ \psi_{\delta_2}^+ d\eta_n$; using (3.2) we also find $A_6 \leq \omega(n, \delta_1, m, \delta_2)$. By addition, since A_3 does not depend on m, we obtain

$$A_3 = \int_Q \psi_{\delta_1}^+ \psi_{\delta_2}^+ A(x, t, \nabla u_n) \nabla T_k(U_n) \le \omega(n, \delta_1, \delta_2).$$

Arguying as before with $(\psi_{\delta_1}^- \psi_{\delta_2}^-, \check{S}_{k,m})$ as test function in (2.2), where $\check{S}_{k,m}(r) = -\hat{S}_{k,m}(-r)$, we get in the same way

$$\int_{Q} \psi_{\delta_{1}}^{-} \psi_{\delta_{2}}^{-} A(x, t, \nabla u_{n}) \nabla T_{k}(U_{n}) \leq \omega(n, \delta_{1}, \delta_{2}).$$

Then, (3.18) holds.

Next we look at the behaviour far from E.

Lemma 3.5 . Estimate (3.8) holds.

Proof. Here we estimate I_2 ; we can write

$$I_2 = \int_{\{|U_n| \le k\}} (1 - \Phi_{\delta_1, \delta_2}) A(x, t, \nabla u_n) \nabla \left(T_k(U_n) - \langle T_k(U) \rangle_{\nu} \right).$$

Following the ideas of [25], used also in [22], we define, for any $r \in \mathbb{R}$ and $\ell > 2k > 0$,

$$R_{n,\nu,\ell} = T_{\ell+k} \left(U_n - \langle T_k(U) \rangle_{\nu} \right) - T_{\ell-k} \left(U_n - T_k \left(U_n \right) \right).$$

Recall that $\|\langle T_k(U)\rangle_{\nu}\|_{\infty,Q} \leq k$, and observe that

$$R_{n,\nu,\ell} = 2k \operatorname{sign}(U_n) \text{ in } \{|U_n| \ge \ell + 2k\}, \quad |R_{n,\nu,\ell}| \le 4k, \quad R_{n,\nu,\ell} = \omega(n,\nu,\ell) \text{ a.e. in } Q,$$
 (3.19)

$$\lim_{N \to \infty} R_{n,\nu,\ell} = T_{\ell+k} \left(U - \langle T_k(U) \rangle_{\nu} \right) - T_{\ell-k} \left(U - T_k \left(U \right) \right), \quad a.e. \text{ in } Q, \text{ and weakly in } X.$$
 (3.20)

Next consider $\xi_{1,n_1} \in C_c^{\infty}([0,T)), \xi_{2,n_2} \in C_c^{\infty}((0,T])$ with values in [0,1], such that $(\xi_{1,n_1})_t \leq 0$ and $(\xi_{2,n_2})_t \geq 0$; and $\{\xi_{1,n_1}(t)\}$ (resp. $\{\xi_{1,n_2}(t)\}$) converges to 1, for any $t \in [0,T]$ (resp. $t \in (0,T]$); and moreover, for any $a \in C([0,T];L^1(\Omega)), \{\int_Q a(\xi_{1,n_1})_t\}$ and $\int_Q a(\xi_{2,n_2})_t$ converge respectively to $-\int_\Omega a(.,T)dx$ and $\int_Q a(.,0)dx$. We set

$$\varphi = \varphi_{n,n_1,n_2,l_1,l_2,\ell} = \xi_{1,n_1} (1 - \Phi_{\delta_1,\delta_2}) [T_{\ell+k} \left(U_n - \langle T_k(U) \rangle_{\nu} \right)]_{l_1} - \xi_{2,n_2} (1 - \Phi_{\delta_1,\delta_2}) [T_{\ell-k} \left(U_n - T_k(U_n) \right)]_{-l_2}.$$

We observe that

$$\varphi - (1 - \Phi_{\delta_1, \delta_2}) R_{n, \nu, \ell} = \omega(l_1, l_2, n_1, n_2)$$
 in norm in X and a.e. in Q. (3.21)

We can choose $(\varphi, S) = (\varphi_{n,n_1,n_2,l_1,l_2,\ell}, \overline{H_m})$ as test functions in (2.7) for u_n , where $\overline{H_m}$ is defined at (2.14), with $m > \ell + 2k$. We obtain

$$A_1 + A_2 + A_3 + A_4 + A_5 = A_6 + A_7$$

with

$$\begin{split} A_1 &= \int_{\Omega} \varphi(T) \overline{H_m}(U_n(T)) dx, \qquad A_2 = -\int_{\Omega} \varphi(0) \overline{H_m}(u_{0,n}) dx, \qquad A_3 = -\int_{Q} \varphi_t \overline{H_m}(U_n), \\ A_4 &= \int_{Q} H_m(U_n) A(x,t,\nabla u_n). \nabla \varphi, \qquad A_5 = \int_{Q} \varphi H'_m(U_n) A(x,t,\nabla u_n). \nabla U_n, \\ A_6 &= \int_{Q} H_m(U_n) \varphi d\widehat{\lambda_{n,0}}, \qquad A_7 = \int_{Q} H_m(U_n) \varphi d\left(\rho_{n,0} - \eta_{n,0}\right). \end{split}$$

Estimate of A_4 . This term allows to study I_2 . Indeed, $\{H_m(U_n)\}$ converges to 1, a.e. in Q; From (3.21), (3.19) (3.20), we have

$$A_{4} = \int_{Q} (1 - \Phi_{\delta_{1}, \delta_{2}}) A(x, t, \nabla u_{n}) \cdot \nabla R_{n, \nu, \ell} - \int_{Q} R_{n, \nu, \ell} A(x, t, \nabla u_{n}) \cdot \nabla \Phi_{\delta_{1}, \delta_{2}} + \omega(l_{1}, l_{2}, n_{1}, n_{2}, m)$$

$$= \int_{Q} (1 - \Phi_{\delta_{1}, \delta_{2}}) A(x, t, \nabla u_{n}) \cdot \nabla R_{n, \nu, \ell} + \omega(l_{1}, l_{2}, n_{1}, n_{2}, m, n, \nu, \ell)$$

$$= I_{2} + \int_{\{|U_{n}| > k\}} (1 - \Phi_{\delta_{1}, \delta_{2}}) A(x, t, \nabla u_{n}) \cdot \nabla R_{n, \nu, \ell} + \omega(l_{1}, l_{2}, n_{1}, n_{2}, m, n, \nu, \ell)$$

$$= I_{2} + B_{1} + B_{2} + \omega(l_{1}, l_{2}, n_{1}, n_{2}, m, n, \nu, \ell),$$

where

$$B_{1} = \int_{\{|U_{n}|>k\}} (1 - \Phi_{\delta,\eta}) (\chi_{|U_{n} - \langle T_{k}(U) \rangle_{\nu}| \leq \ell+k} - \chi_{||U_{n}|-k| \leq \ell-k}) A(x,t,\nabla u_{n}) \cdot \nabla U_{n},$$

$$B_{2} = -\int_{\{|U_{n}|>k\}} (1 - \Phi_{\delta_{1},\delta_{2}}) \chi_{|U_{n} - \langle T_{k}(U) \rangle_{\nu}| \leq \ell+k} A(x,t,\nabla u_{n}) \cdot \nabla \langle T_{k}(U) \rangle_{\nu}.$$

Now $\{A(x,t,\nabla(T_{\ell+2k}(U_n)+h_n)).\nabla\langle T_k(U)\rangle_{\nu}\}$ converges to $F_{\ell+2k}\nabla\langle T_k(U)\rangle_{\nu}$, weakly in $L^1(Q)$. Otherwise $\{\chi_{|U_n|>k}\chi_{|U_n-\langle T_k(U)\rangle_{\nu}|\leq \ell+k}\}$ converges to $\chi_{|U|>k}\chi_{|U-\langle T_k(U)\rangle_{\nu}|\leq \ell+k}$, a.e. in Q. And $\{\langle T_k(U)\rangle_{\nu}\}$ converges to $T_k(U)$ strongly in X. From Remark 3.2 we get

$$B_{2} = -\int_{Q} \left(1 - \Phi_{\delta_{1}, \delta_{2}}\right) \chi_{|U| > k} \chi_{\left|U - \langle T_{k}(U) \rangle_{\nu}\right| \leq \ell + k} F_{\ell + 2k} \cdot \nabla \langle T_{k}(U) \rangle_{\nu} + \omega(n)$$

$$= -\int_{Q} \left(1 - \Phi_{\delta_{1}, \delta_{2}}\right) \chi_{|U| > k} \chi_{|U - T_{k}(U)| \leq \ell + k} F_{\ell + 2k} \cdot \nabla T_{k}(U) + \omega(n, \nu) = \omega(n, \nu),$$

since $\nabla T_k(U) \chi_{|U|>k} = 0$. Besides, we see that, for some $c_1 = c_1(p, \Lambda_2)$,

$$|B_1| \le c_1 \int_{\{\ell - 2k \le |U_n| < \ell + 2k\}} (1 - \Phi_{\delta_1, \delta_2}) (|\nabla u_n|^p + |\nabla U_n|^p + |a|^{p'}).$$

Using (3.3) and (3.4) and applying (3.15) and (3.16) to $1 - \Phi_{\delta_1, \delta_2}$, we obtain, for k > 0,

$$\int_{\{m \le |U_n| < m + 4k\}} (|\nabla u_n|^p + |\nabla U_n|^p)(1 - \Phi_{\delta_1, \delta_2}) = \omega(n, m, \delta_1, \delta_2).$$
(3.22)

Thus, $B_1 = \omega(n, \nu, \ell, \delta_1, \delta_2)$, hence $B_1 + B_2 = \omega(n, \nu, \ell, \delta_1, \delta_2)$. Then

$$A_4 = I_2 + \omega(l_1, l_2, n_1, n_2, m, n, \nu, \ell, \delta_1, \delta_2). \tag{3.23}$$

Estimate of A_5 . For $m > \ell + 2k$, since $|\varphi| \le 2\ell$, and (3.21) holds, we get, from the dominated convergence Theorem,

$$A_5 = \int_Q (1 - \Phi_{\delta_1, \delta_2}) R_{n, \nu, \ell} H'_m(U_n) A(x, t, \nabla u_n) . \nabla U_n + \omega(l_1, l_2, n_1, n_2)$$

$$= -\frac{2k}{m} \int_{\{m \le |U_n| < 2m\}} (1 - \Phi_{\delta_1, \delta_2}) A(x, t, \nabla u_n) . \nabla U_n + \omega(l_1, l_2, n_1, n_2);$$

here, the final equality followed from the relation, since $m > \ell + 2k$,

$$R_{n,\nu,\ell}H'_m(U_n) = -\frac{2k}{m}\chi_{m \le |U_n| \le 2m}, \quad a.e. \text{ in } Q.$$
 (3.24)

Next we go to the limit in m, by using (2.3), (2.4) for u_n , with $\phi = (1 - \Phi_{\delta_1, \delta_2})$. There holds

$$A_5 = -2k \int_Q (1 - \Phi_{\delta_1, \delta_2}) d\left((\rho_{n,s} - \eta_{n,s})^+ + (\rho_{n,s} - \eta_{n,s})^- \right) + \omega(l_1, l_2, n_1, n_2, m).$$

Then, from (3.3) and (3.4), we get $A_5 = \omega(l_1, l_2, n_1, n_2, m, n, \nu, \ell, \delta_1, \delta_2)$.

Estimate of A_6 . Again, from (3.21),

$$A_{6} = \int_{Q} H_{m}(U_{n})\varphi f_{n} + \int_{Q} g_{n} \cdot \nabla (H_{m}(U_{n})\varphi)$$

$$= \int_{Q} H_{m}(U_{n})(1 - \Phi_{\delta_{1},\delta_{2}})R_{n,\nu,\ell}f_{n} + \int_{Q} g_{n} \cdot \nabla (H_{m}(U_{n})(1 - \Phi_{\delta_{1},\delta_{2}})R_{n,\nu,\ell}) + \omega(l_{1},l_{2},n_{1},n_{2}).$$

Thus we can write $A_6 = D_1 + D_2 + D_3 + D_4 + \omega(l_1, l_2, n_1, n_2)$, where

$$D_{1} = \int_{Q} H_{m}(U_{n})(1 - \Phi_{\delta_{1}, \delta_{2}})R_{n,\nu,\ell}f_{n}, \qquad D_{2} = \int_{Q} (1 - \Phi_{\delta_{1}, \delta_{2}})R_{n,\nu,\ell}H'_{m}(U_{n})g_{n}.\nabla U_{n},$$

$$D_{3} = \int_{Q} H_{m}(U_{n})(1 - \Phi_{\delta_{1}, \delta_{2}})g_{n}.\nabla R_{n,\nu,\ell}, \qquad D_{4} = -\int_{Q} H_{m}(U_{n})R_{n,\nu,\ell}g_{n}.\nabla \Phi_{\delta_{1}, \delta_{2}}.$$

Since $\{f_n\}$ converges to f weakly in $L^1(Q)$, and (3.19)-(3.20) hold, we get, from Remark 3.2,

$$D_{1} = \int_{Q} \left(1 - \Phi_{\delta_{1}, \delta_{2}}\right) \left(T_{\ell+k} \left(U - \langle T_{k}(U) \rangle_{\nu}\right) - T_{\ell-k} \left(U - T_{k}\left(U\right)\right)\right) f + \omega(m, n) = \omega(m, n, \nu, \ell).$$

We deduce from (2.10) that $D_2 = \omega(m)$. Next consider D_3 . Note that $H_m(U_n) = 1 + \omega(m)$, and (3.20) holds, and $\{g_n\}$ converges to g strongly in $(L^{p'}(Q))^N$, and $\langle T_k(U) \rangle_{\nu}$ converges to $T_k(U)$ strongly in X. Then we obtain successively that

$$D_{3} = \int_{Q} (1 - \Phi_{\delta_{1}, \delta_{2}}) g. \nabla \left(T_{\ell+k} \left(U - \langle T_{k}(U) \rangle_{\nu} \right) - T_{\ell-k} \left(U - T_{k} \left(U \right) \right) \right) + \omega(m, n)$$

$$= \int_{Q} (1 - \Phi_{\delta_{1}, \delta_{2}}) g. \nabla \left(T_{\ell+k} \left(U - T_{k}(U) \right) - T_{\ell-k} \left(U - T_{k} \left(U \right) \right) \right) + \omega(m, n, \nu)$$

$$= \omega(m, n, \nu, \ell).$$

Similarly we also get $D_4 = \omega(m, n, \nu, \ell)$. Thus $A_6 = \omega(l_1, l_2, n_1, n_2, m, n, \nu, \ell, \delta_1, \delta_2)$.

Estimate of A_7 . We have

$$|A_{7}| = \left| \int_{Q} S'_{m}(U_{n}) (1 - \Phi_{\delta_{1}, \delta_{2}}) R_{n, \nu, \ell} d(\rho_{n, 0} - \eta_{n, 0}) \right| + \omega(l_{1}, l_{2}, n_{1}, n_{2})$$

$$\leq 4k \int_{Q} (1 - \Phi_{\delta_{1}, \delta_{2}}) d(\rho_{n} + \eta_{n}) + \omega(l_{1}, l_{2}, n_{1}, n_{2}).$$

From (3.3) and (3.4) we get $A_7 = \omega(l_1, l_2, n_1, n_2, m, n, \nu, \ell, \delta_1, \delta_2)$.

Estimate of $A_1 + A_2 + A_3$. We set

$$J(r) = T_{\ell-k} (r - T_k (r)), \quad \forall r \in \mathbb{R}.$$

and use the notations \overline{J} and \mathcal{J} of (2.11). From the definitions of ξ_{1,n_1}, ξ_{1,n_2} , we can see that

$$A_{1} + A_{2} = -\int_{\Omega} J(U_{n}(T)) \overline{H_{m}}(U_{n}(T)) dx - \int_{\Omega} T_{\ell+k}(u_{0,n} - z_{\nu}) \overline{H_{m}}(u_{0,n}) dx + \omega(l_{1}, l_{2}, n_{1}, n_{2})$$

$$= -\int_{\Omega} J(U_{n}(T)) U_{n}(T) dx - \int_{\Omega} T_{\ell+k}(u_{0,n} - z_{\nu}) u_{0,n} dx + \omega(l_{1}, l_{2}, n_{1}, n_{2}, m), \qquad (3.25)$$

where $z_{\nu} = \langle T_k(U) \rangle_{\nu}(0)$. We can write $A_3 = F_1 + F_2$, where

$$F_{1} = -\int_{Q} \left(\xi_{n_{1}} (1 - \Phi_{\delta_{1}, \delta_{2}}) [T_{\ell+k} (U_{n} - \langle T_{k}(U) \rangle_{\nu})]_{l_{1}} \right)_{t} \overline{H_{m}}(U_{n}),$$

$$F_{2} = \int_{Q} \left(\xi_{n_{2}} (1 - \Phi_{\delta_{1}, \delta_{2}}) [T_{\ell-k} (U_{n} - T_{k}(U_{n}))]_{-l_{2}} \right)_{t} \overline{H_{m}}(U_{n}).$$

Estimate of F_2 . We write $F_2 = G_1 + G_2 + G_3$, with

$$G_{1} = -\int_{Q} (\Phi_{\delta_{1},\delta_{2}})_{t} \xi_{n_{2}} [T_{\ell-k} (U_{n} - T_{k} (U_{n}))]_{-l_{2}} \overline{H_{m}}(U_{n}),$$

$$G_{2} = \int_{Q} (1 - \Phi_{\delta_{1},\delta_{2}}) (\xi_{n_{2}})_{t} [T_{\ell-k} (U_{n} - T_{k} (U_{n}))]_{-l_{2}} \overline{H_{m}}(U_{n}),$$

$$G_{3} = \int_{Q} \xi_{n_{2}} (1 - \Phi_{\delta_{1},\delta_{2}}) ([T_{\ell-k} (U_{n} - T_{k} (U_{n}))]_{-l_{2}})_{t} \overline{H_{m}}(U_{n}).$$

We find easily that

$$G_{1} = -\int_{Q} (\Phi_{\delta_{1},\delta_{2}})_{t} J(U_{n}) U_{n} + \omega(l_{1}, l_{2}, n_{1}, n_{2}, m),$$

$$G_{2} = \int_{Q} (1 - \Phi_{\delta_{1},\delta_{2}}) (\xi_{n_{2}})_{t} J(U_{n}) \overline{H_{m}}(U_{n}) + \omega(l_{1}, l_{2}) = \int_{Q} J(u_{0,n}) u_{0,n} dx + \omega(l_{1}, l_{2}, n_{1}, n_{2}, m).$$

Next consider G_3 . Setting $b = \overline{H_m}(U_n)$, there holds from (2.13) and (2.12),

$$(([J(b)]_{-l_2})_t b)(.,t) = \frac{b(.,t)}{l_2} (J(b)(.,t) - J(b)(.,t-l_2)).$$

Hence

$$\left(\left[T_{\ell-k}\left(U_{n}-T_{k}\left(U_{n}\right)\right)\right]_{-l_{2}}\right)_{t}\overline{H_{m}}\left(U_{n}\right)\geq\left(\left[\mathcal{J}(\overline{H_{m}}\left(U_{n}\right))\right]_{-l_{2}}\right)_{t}=\left(\left[\mathcal{J}(U_{n})\right]_{-l_{2}}\right)_{t},$$

since $\mathcal J$ is constant in $\{|r|\geq m+\ell+2k\}$. Integrating by parts in G_3 , we find

$$G_{3} \geq \int_{Q} \xi_{2,n_{2}} (1 - \Phi_{\delta_{1},\delta_{2}}) ([\mathcal{J}(U_{n})]_{-l_{2}})_{t} = -\int_{Q} (\xi_{2,n_{2}} (1 - \Phi_{\delta_{1},\delta_{2}}))_{t} [\mathcal{J}(U_{n})]_{-l_{2}} + \int_{\Omega} \xi_{2,n_{2}} (T) [\mathcal{J}(U_{n})]_{-l_{2}} (T) dx$$

$$= -\int_{Q} (\xi_{2,n_{2}})_{t} (1 - \Phi_{\delta_{1},\delta_{2}}) \mathcal{J}(U_{n}) + \int_{Q} \xi_{2,n_{2}} (\Phi_{\delta_{1},\delta_{2}})_{t} \mathcal{J}(U_{n}) + \int_{\Omega} \xi_{2,n_{2}} (T) \mathcal{J}(U_{n}(T)) dx + \omega(l_{1},l_{2})$$

$$= -\int_{Q} \mathcal{J}(u_{0,n}) dx + \int_{Q} (\Phi_{\delta_{1},\delta_{2}})_{t} \mathcal{J}(U_{n}) + \int_{Q} \mathcal{J}(U_{n}(T)) dx + \omega(l_{1},l_{2},n_{1},n_{2}).$$

Therefore, since $\mathcal{J}(U_n) - J(U_n)U_n = -\overline{J}(U_n)$ and $\overline{J}(u_{0,n}) = J(u_{0,n})u_{0,n} - \mathcal{J}(u_{0,n})$, we obtain

$$F_{2} \geq \int_{\Omega} \overline{J}(u_{0,n}) dx - \int_{\Omega} (\Phi_{\delta_{1},\delta_{2}})_{t} \overline{J}(U_{n}) + \int_{\Omega} \mathcal{J}(U_{n}(T)) dx + \omega(l_{1}, l_{2}, n_{1}, n_{2}, m). \tag{3.26}$$

Estimate of F_1 . Since $m > \ell + 2k$, there holds $T_{\ell+k}(U_n - \langle T_k(U) \rangle_{\nu}) = T_{\ell+k}(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U)) \rangle_{\nu})$ on $\operatorname{supp} \overline{H_m}(U_n)$. Hence we can write $F_1 = L_1 + L_2$, with

$$L_{1} = -\int_{Q} \left(\xi_{1,n_{1}} (1 - \Phi_{\delta_{1},\delta_{2}}) \left[T_{\ell+k} \left(\overline{H_{m}}(U_{n}) - \langle T_{k}(\overline{H_{m}}(U)) \rangle_{\nu} \right) \right]_{l_{1}} \right)_{t} \left(\overline{H_{m}}(U_{n}) - \langle T_{k}(\overline{H_{m}}(U)) \rangle_{\nu} \right)$$

$$L_{2} = -\int_{Q} \left(\xi_{1,n_{1}} (1 - \Phi_{\delta_{1},\delta_{2}}) \left[T_{\ell+k} \left(\overline{H_{m}}(U_{n}) - \langle T_{k}(\overline{H_{m}}(U)) \rangle_{\nu} \right) \right]_{l_{1}} \right)_{t} \langle T_{k}(\overline{H_{m}}(U)) \rangle_{\nu}.$$

Integrating by parts we have, by definition of the Landes-time approximation,

$$L_{2} = \int_{Q} \xi_{1,n_{1}} (1 - \Phi_{\delta_{1},\delta_{2}}) \left[T_{\ell+k} \left(\overline{H_{m}}(U_{n}) - \langle T_{k}(\overline{H_{m}}(U)) \rangle_{\nu} \right) \right]_{l_{1}} \left(\langle T_{k}(\overline{H_{m}}(U)) \rangle_{\nu} \right)_{t}$$

$$+ \int_{\Omega} \xi_{1,n_{1}}(0) \left[T_{\ell+k} \left(\overline{H_{m}}(U_{n}) - \langle T_{k}(\overline{H_{m}}(U)) \rangle_{\nu} \right) \right]_{l_{1}} (0) \langle T_{k}(\overline{H_{m}}(U)) \rangle_{\nu} (0) dx$$

$$= \nu \int_{Q} \left(1 - \Phi_{\delta_{1},\delta_{2}} \right) T_{\ell+k} \left(U_{n} - \langle T_{k}(U) \rangle_{\nu} \right) \left(T_{k}(U) - \langle T_{k}(U) \rangle_{\nu} \right) + \int_{\Omega} T_{\ell+k} \left(u_{0,n} - z_{\nu} \right) z_{\nu} dx + \omega(l_{1}, l_{2}, n_{1}, n_{2}).$$

$$(3.27)$$

We decompose L_1 into $L_1 = K_1 + K_2 + K_3$, where

$$\begin{split} K_1 &= -\int_Q \left(\xi_{1,n_1}\right)_t (1 - \Phi_{\delta_1,\delta_2}) \left[T_{\ell+k} \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U)) \rangle_{\nu} \right) \right]_{l_1} \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U)) \rangle_{\nu} \right) \\ K_2 &= \int_Q \xi_{1,n_1} (\Phi_{\delta_1,\delta_2})_t \left[T_{\ell+k} \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U)) \rangle_{\nu} \right) \right]_{l_1} \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U)) \rangle_{\nu} \right) \\ K_3 &= -\int_Q \xi_{1,n_1} (1 - \Phi_{\delta_1,\delta_2}) \left(\left[T_{\ell+k} \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U)) \rangle_{\nu} \right) \right]_{l_1} \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U)) \rangle_{\nu} \right) \right]_{l_1} \right) \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U)) \rangle_{\nu} \right). \end{split}$$

Then we check easily that

$$K_{1} = \int_{\Omega} T_{\ell+k} \left(U_{n} - \langle T_{k}(U) \rangle_{\nu} \right) \left(T \right) \left(U_{n} - \langle T_{k}(U) \rangle_{\nu} \right) \left(T \right) dx + \omega(l_{1}, l_{2}, n_{1}, n_{2}, m),$$

$$K_{2} = \int_{Q} \left(\Phi_{\delta_{1}, \delta_{2}} \right)_{t} T_{\ell+k} \left(U_{n} - \langle T_{k}(U) \rangle_{\nu} \right) \left(U_{n} - \langle T_{k}(U) \rangle_{\nu} \right) + \omega(l_{1}, l_{2}, n_{1}, n_{2}, m).$$

Next consider K_3 . Here we use the function \mathcal{T}_k defined at (2.13). We set $b = \overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U)) \rangle_{\nu}$. Hence from (2.12),

$$(([T_{\ell+k}(b)]_{l_1})_t b)(.,t) = \frac{b(.,t)}{l_1} (T_{\ell+k}(b)(.,t+l_1) - T_{\ell+k}(b)(.,t))$$

$$\leq \frac{1}{l_1} (\mathcal{T}_{\ell+k}(b)((.,t+l_1)) - \mathcal{T}_{\ell+k}(b)(.,t)) = ([\mathcal{T}_{\ell+k}(b)]_{l_1})_t.$$

Thus

$$\left(\left[T_{\ell+k}\left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U))\rangle_{\nu}\right)\right]_{l_1}\right)_t \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U))\rangle_{\nu}\right) \leq \left(\left[\mathcal{T}_{\ell+k}(U_n - \langle T_k(U)\rangle_{\nu}\right]_{l_1}\right)_t \cdot \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U))\rangle_{\nu}\right) \leq \left(\left[\mathcal{T}_{\ell+k}(U_n - \langle T_k(U)\rangle_{\nu}\right]_{l_1}\right)_t \cdot \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U))\rangle_{\nu}\right) \leq \left(\left[\mathcal{T}_{\ell+k}(U_n - \langle T_k(U)\rangle_{\nu}\right]_{l_1}\right)_t \cdot \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U))\rangle_{\nu}\right) \leq \left(\left[\mathcal{T}_{\ell+k}(U_n - \langle T_k(U)\rangle_{\nu}\right]_{l_1}\right)_t \cdot \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U))\rangle_{\nu}\right) \leq \left(\left[\mathcal{T}_{\ell+k}(U_n - \langle T_k(U)\rangle_{\nu}\right]_{l_1}\right)_t \cdot \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U))\rangle_{\nu}\right) \leq \left(\left[\mathcal{T}_{\ell+k}(U_n - \langle T_k(U)\rangle_{\nu}\right]_{l_1}\right)_t \cdot \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U))\rangle_{\nu}\right) \leq \left(\left[\mathcal{T}_{\ell+k}(U_n - \langle T_k(U)\rangle_{\nu}\right]_{l_1}\right)_t \cdot \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U))\rangle_{\nu}\right) \leq \left(\left[\mathcal{T}_{\ell+k}(U_n - \langle T_k(U)\rangle_{\nu}\right]_{l_1}\right)_t \cdot \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U))\rangle_{\nu}\right) \leq \left(\left[\mathcal{T}_{\ell+k}(U_n - \langle T_k(U)\rangle_{\nu}\right]_{l_1}\right)_t \cdot \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U))\rangle_{\nu}\right) \leq \left(\left[\mathcal{T}_{\ell+k}(U_n - \langle T_k(U)\rangle_{\nu}\right]_{l_1}\right)_t \cdot \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U))\rangle_{\nu}\right) \leq \left(\left[\mathcal{T}_{\ell+k}(U_n - \langle T_k(U)\rangle_{\nu}\right]_{l_1}\right)_t \cdot \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U))\rangle_{\nu}\right) \leq \left(\left[\mathcal{T}_{\ell+k}(U_n - \langle T_k(U)\rangle_{\nu}\right]_{l_1}\right)_t \cdot \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U_n))\rangle_{\nu}\right) \leq \left(\left[\mathcal{T}_{\ell+k}(U_n - \langle T_k(U)\rangle_{\nu}\right]_{l_1}\right)_t \cdot \left(\overline{H_m}(U_n) - \langle T_k(\overline{H_m}(U_n) -$$

Then

$$\begin{split} K_{3} &\geq -\int_{Q} \xi_{1,n_{1}} (1 - \Phi_{\delta_{1},\delta_{2}}) ([\mathcal{T}_{\ell+k} \left(U_{n} - \langle T_{k}(U) \rangle_{\nu} \right)]_{l_{1}})_{t} \\ &= \int_{Q} (\xi_{1,n_{1}})_{t} (1 - \Phi_{\delta_{1},\delta_{2}}) [\mathcal{T}_{\ell+k} \left(U_{n} - \langle T_{k}(U) \rangle_{\nu} \right)]_{l_{1}} - \int_{Q} \xi_{1,n_{1}} (\Phi_{\delta_{1},\delta_{2}})_{t} [\mathcal{T}_{\ell+k} \left(U_{n} - \langle T_{k}(U) \rangle_{\nu} \right)]_{l_{1}} \\ &+ \int_{\Omega} \xi_{1,n_{1}} (0) [\mathcal{T}_{\ell+k} \left(U_{n} - \langle T_{k}(U) \rangle_{\nu} \right)]_{l_{1}} (0) dx \\ &= -\int_{\Omega} \mathcal{T}_{\ell+k} \left(U_{n}(T) - \langle T_{k}(U) \rangle_{\nu}(T) \right) dx - \int_{Q} (\Phi_{\delta_{1},\delta_{2}})_{t} \mathcal{T}_{\ell+k} \left(U_{n} - \langle T_{k}(U) \rangle_{\nu} \right) \\ &+ \int_{\Omega} \mathcal{T}_{\ell+k} \left(u_{0,n} - z_{\nu} \right) dx + \omega(l_{1}, l_{2}, n_{1}, n_{2}). \end{split}$$

We find by addition, since $T_{\ell+k}(r) - \mathcal{T}_{\ell+k}(r) = \overline{T}_{\ell+k}(r)$ for any $r \in \mathbb{R}$,

$$L_{1} \geq \int_{\Omega} \mathcal{T}_{\ell+k} \left(u_{0,n} - z_{\nu} \right) dx + \int_{\Omega} \overline{T}_{\ell+k} \left(U_{n}(T) - \langle T_{k}(U) \rangle_{\nu}(T) \right) dx$$
$$+ \int_{Q} \left(\Phi_{\delta_{1},\delta_{2}} \right)_{t} \overline{T}_{\ell+k} \left(U_{n} - \langle T_{k}(U) \rangle_{\nu} \right) + \omega(l_{1},l_{2},n_{1},n_{2},m). \tag{3.28}$$

We deduce from (3.28), (3.27), (3.26),

$$A_{3} \geq \int_{\Omega} \overline{J}(u_{0,n}) dx + \int_{\Omega} \mathcal{T}_{\ell+k} (u_{0,n} - z_{\nu}) dx + \int_{\Omega} \mathcal{T}_{\ell+k} (u_{0,n} - z_{\nu}) z_{\nu} dx$$

$$+ \int_{\Omega} \overline{T}_{\ell+k} (U_{n}(T) - \langle T_{k}(U) \rangle_{\nu}(T)) dx + \int_{\Omega} \mathcal{J}(U_{n}(T)) dx + \int_{Q} (\Phi_{\delta_{1},\delta_{2}})_{t} (\overline{T}_{\ell+k} (U_{n} - \langle T_{k}(U) \rangle_{\nu}) - \overline{J}(U_{n}))$$

$$+ \nu \int_{Q} (1 - \Phi_{\delta_{1},\delta_{2}}) \mathcal{T}_{\ell+k} (U_{n} - \langle T_{k}(U) \rangle_{\nu}) (T_{k}(U) - \langle T_{k}(U) \rangle_{\nu}) + \omega(l_{1}, l_{2}, n_{1}, n_{2}, m).$$

$$(3.29)$$

Next we add (3.25) and (3.29). Note that $\mathcal{J}(U_n(T)) - J(U_n(T))U_n(T) = -\overline{J}(U_n(T))$, and also

$$\mathcal{T}_{\ell+k}(u_{0,n}-z_{\nu})-\mathcal{T}_{\ell+k}(u_{0,n}-z_{\nu})(z_{\nu}-u_{0,n})=-\overline{\mathcal{T}}_{\ell+k}(u_{0,n}-z_{\nu}).$$

Then we find

$$A_{1} + A_{2} + A_{3} \geq \int_{\Omega} \left(\overline{J}(u_{0,n}) - \overline{T}_{\ell+k} \left(u_{0,n} - z_{\nu} \right) \right) dx + \int_{\Omega} \left(\overline{T}_{\ell+k} \left(U_{n}(T) - \langle T_{k}(U) \rangle_{\nu}(T) \right) - \overline{J}(U_{n}(T)) \right) dx$$

$$+ \int_{Q} \left(\Phi_{\delta_{1},\delta_{2}} \right)_{t} \left(\overline{T}_{\ell+k} \left(U_{n} - \langle T_{k}(U) \rangle_{\nu} \right) - \overline{J}(U_{n}) \right)$$

$$+ \nu \int_{Q} \left(1 - \Phi_{\delta_{1},\delta_{2}} \right) T_{\ell+k} \left(U_{n} - \langle T_{k}(U) \rangle_{\nu} \right) \left(T_{k}(U) - \langle T_{k}(U) \rangle_{\nu} \right) + \omega(l_{1}, l_{2}, n_{1}, n_{2}, m).$$

Notice that $\overline{T}_{\ell+k}\left(r-s\right)-\overline{J}(r)\geq0$ for any $r,s\in\mathbb{R}$ such that $|s|\leq k$; thus

$$\int_{\Omega} \left(\overline{T}_{\ell+k} \left(U_n(T) - \langle T_k(U) \rangle_{\nu}(T) \right) - \overline{J}(U_n(T)) \right) dx \ge 0.$$

And $\{u_{0,n}\}$ converges to u_0 in $L^1(\Omega)$ and $\{U_n\}$ converges to U in $L^1(Q)$ from Proposition 2.10. Thus we obtain

$$A_1 + A_2 + A_3 \ge \int_{\Omega} \left(\overline{J}(u_0) - \overline{T}_{\ell+k} \left(u_0 - z_{\nu} \right) \right) dx + \int_{Q} \left(\Phi_{\delta_1, \delta_2} \right)_t \left(\overline{T}_{\ell+k} \left(U - \langle T_k(U) \rangle_{\nu} \right) - \overline{J}(U) \right)$$
$$+ \nu \int_{Q} \left(1 - \Phi_{\delta_1, \delta_2} \right) T_{\ell+k} \left(U - \langle T_k(U) \rangle_{\nu} \right) \left(T_k(U) - \langle T_k(U) \rangle_{\nu} \right) + \omega(l_1, l_2, n_1, n_2, m, n).$$

Moreover $T_{\ell+k}\left(r-s\right)\left(T_{k}(r)-s\right)\geq0$ for any $r,s\in\mathbb{R}$ such that $|s|\leq k$, hence

$$A_1 + A_2 + A_3 \ge \int_{\Omega} \left(\overline{J}(u_0) - \overline{T}_{\ell+k} \left(u_0 - z_{\nu} \right) \right) dx + \int_{Q} \left(\Phi_{\delta_1, \delta_2} \right)_t \left(\overline{T}_{\ell+k} \left(U - \langle T_k(U) \rangle_{\nu} \right) - \overline{J}(U) \right)$$
$$+ \omega(l_1, l_2, n_1, n_2, m, n).$$

As $\nu \to \infty$, $\{z_{\nu}\}$ converges to $T_k(u_0)$, a.e. in Ω , thus we get

$$A_{1} + A_{2} + A_{3} \ge \int_{\Omega} \left(\overline{J}(u_{0}) - \overline{T}_{\ell+k} \left(u_{0} - T_{k}(u_{0}) \right) \right) dx + \int_{Q} \left(\Phi_{\delta_{1}, \delta_{2}} \right)_{t} \left(\overline{T}_{\ell+k} \left(U - T_{k}(U) \right) - \overline{J}(U) \right) + \omega(l_{1}, l_{2}, n_{1}, n_{2}, m, n, \nu).$$

Finally $|\overline{T}_{\ell+k}(r-T_k(r)) - \overline{J}(r)| \leq 2k|r|\chi_{\{|r|>\ell\}}$ for any $r \in \mathbb{R}$, thus

$$A_1 + A_2 + A_3 \ge \omega(l_1, l_2, n_1, n_2, m, n, \nu, \ell).$$

Combining all the estimates, we obtain $I_2 \leq \omega(l_1, l_2, n_1, n_2, m, n, \nu, \ell, \delta_1, \delta_2)$, which implies (3.8), since I_2 does not depend on $l_1, l_2, n_1, n_2, m, \ell$.

Next we conclude the proof of Theorem 1.1:

Lemma 3.6 The function u is a R-solution of (1.1).

Proof. (i) First show that u satisfies (2.2). Here we proceed as in [22]. Let $\varphi \in X \cap L^{\infty}(Q)$ such $\varphi_t \in X' + L^1(Q)$, $\varphi(.,T) = 0$, and $S \in W^{2,\infty}(\mathbb{R})$, such that S' has compact support on \mathbb{R} , S(0) = 0. Let M > 0 such that supp $S' \subset [-M, M]$. Taking successively (φ, S) and $(\varphi\psi_{\delta}^{\pm}, S)$ as test functions in (2.2) applied to u_n , we can write

$$A_1 + A_2 + A_3 + A_4 = A_5 + A_6 + A_7,$$
 $A_{2,\delta+} + A_{3,\delta+} + A_{4,\delta+} = A_{5,\delta+} + A_{6,\delta+} + A_{7,\delta+},$

where

$$A_{1} = -\int_{\Omega} \varphi(0)S(u_{0,n})dx, \quad A_{2} = -\int_{Q} \varphi_{t}S(U_{n}), \quad A_{2,\delta,\pm} = -\int_{Q} (\varphi\psi_{\delta}^{\pm})_{t}S(U_{n}),$$

$$A_{3} = \int_{Q} S'(U_{n})A(x,t,\nabla u_{n}).\nabla\varphi, \quad A_{3,\delta,\pm} = \int_{Q} S'(U_{n})A(x,t,\nabla u_{n}).\nabla(\varphi\psi_{\delta}^{\pm}),$$

$$A_4 = \int_Q S''(U_n)\varphi A(x,t,\nabla u_n).\nabla U_n, \quad A_{4,\delta,\pm} = \int_Q S''(U_n)\varphi \psi_{\delta}^{\pm} A(x,t,\nabla u_n).\nabla U_n,$$

$$A_5 = \int_Q S'(U_n)\varphi d\widehat{\lambda_{n,0}}, \quad A_6 = \int_Q S'(U_n)\varphi d\rho_{n,0}, \quad A_7 = -\int_Q S'(U_n)\varphi d\eta_{n,0},$$

$$A_{5,\delta,\pm} = \int_Q S'(U_n)\varphi \psi_{\delta}^{\pm} d\widehat{\lambda_{n,0}}, \quad A_{6,\delta,\pm} = \int_Q S'(U_n)\varphi \psi_{\delta}^{\pm} d\rho_{n,0}, \quad A_{7,\delta,\pm} = -\int_Q S'(U_n)\varphi \psi_{\delta}^{\pm} d\eta_{n,0}.$$

Since $\{u_{0,n}\}$ converges to u_0 in $L^1(\Omega)$, and $\{S(U_n)\}$ converges to S(U), strongly in X and weak-* in $L^{\infty}(Q)$, there holds, from (3.2),

$$A_1 = -\int_{\Omega} \varphi(0)S(u_0)dx + \omega(n), \quad A_2 = -\int_{\Omega} \varphi_t S(U) + \omega(n), \quad A_{2,\delta,\psi_{\delta}^{\pm}} = \omega(n,\delta).$$

Moreover $T_M(U_n)$ converges to $T_M(U)$, then $T_M(U_n) + h_n$ converges to $T_k(U) + h$ strongly in X, thus

$$A_{3} = \int_{Q} S'(U_{n})A(x, t, \nabla (T_{M}(U_{n}) + h_{n})).\nabla \varphi = \int_{Q} S'(U)A(x, t, \nabla (T_{M}(U) + h)).\nabla \varphi + \omega(n)$$

$$= \int_{Q} S'(U)A(x, t, \nabla u).\nabla \varphi + \omega(n);$$

and

$$A_{4} = \int_{Q} S''(U_{n})\varphi A(x, t, \nabla (T_{M}(U_{n}) + h_{n})) \cdot \nabla T_{M}(U_{n})$$

$$= \int_{Q} S''(U)\varphi A(x, t, \nabla (T_{M}(U) + h)) \cdot \nabla T_{M}(U) + \omega(n) = \int_{Q} S''(U)\varphi A(x, t, \nabla u) \cdot \nabla U + \omega(n).$$

In the same way, since ψ_{δ}^{\pm} converges to 0 in X,

$$A_{3,\delta,\pm} = \int_{Q} S'(U)A(x,t,\nabla u).\nabla(\varphi\psi_{\delta}^{\pm}) + \omega(n) = \omega(n,\delta),$$

$$A_{4,\delta,\pm} = \int_{Q} S''(U)\varphi\psi_{\delta}^{\pm}A(x,t,\nabla u).\nabla U + \omega(n) = \omega(n,\delta).$$

And $\{g_n\}$ strongly converges to g in $(L^{p'}(\Omega))^N$, thus

$$A_5 = \int_Q S'(U_n)\varphi f_n + \int_Q S'(U_n)g_n \cdot \nabla \varphi + \int_Q S''(U_n)\varphi g_n \cdot \nabla T_M(U_n)$$

$$= \int_Q S'(U)\varphi f + \int_Q S'(U)g \cdot \nabla \varphi + \int_Q S''(U)\varphi g \cdot \nabla T_M(U) + \omega(n)$$

$$= \int_Q S'(U)\varphi d\widehat{\mu_0} + \omega(n).$$

Now $A_{5,\delta,\pm} = \int_Q S'(U)\varphi\psi_{\delta}^{\pm}d\widehat{\lambda_{n,0}} + \omega(n) = \omega(n,\delta)$. Then $A_{6,\delta,\pm} + A_{7,\delta,\pm} = \omega(n,\delta)$. From (3.2) we verify that $A_{7,\delta,+} = \omega(n,\delta)$ and $A_{6,\delta,-} = \omega(n,\delta)$. Moreover, from (3.6) and (3.2), we find

$$|A_6 - A_{6,\delta,+}| \le \int_Q |S'(U_n)\varphi| (1 - \psi_{\delta}^+) d\rho_{n,0} \le ||S||_{W^{2,\infty}(\mathbb{R})} ||\varphi||_{L^{\infty}(Q)} \int_Q (1 - \psi_{\delta}^+) d\rho_n = \omega(n,\delta).$$

Similarly we also have $|A_7 - A_{7,\delta,-}| \leq \omega(n,\delta)$. Hence $A_6 = \omega(n)$ and $A_7 = \omega(n)$. Therefore, we finally obtain (2.2):

$$-\int_{\Omega} \varphi(0)S(u_0)dx - \int_{Q} \varphi_t S(U) + \int_{Q} S'(U)A(x,t,\nabla u).\nabla \varphi + \int_{Q} S''(U)\varphi A(x,t,\nabla u).\nabla U = \int_{Q} S'(U)\varphi d\widehat{\mu_0}.$$
(3.30)

(ii) Next, we prove (2.3) and (2.4). We take $\varphi \in C_c^{\infty}(Q)$ and take $((1 - \psi_{\delta}^-)\varphi, \overline{H_m})$ as test functions in (3.30), with $\overline{H_m}$ as in (2.14). We can write $D_{1,m} + D_{2,m} = D_{3,m} + D_{4,m} + D_{5,m}$, where

$$D_{1,m} = -\int_{Q} \left((1 - \psi_{\delta}^{-}) \varphi \right)_{t} \overline{H_{m}}(U), \qquad D_{2,m} = \int_{Q} H_{m}(U) A(x, t, \nabla u) \cdot \nabla \left((1 - \psi_{\delta}^{-}) \varphi \right),$$

$$D_{3,m} = \int_{Q} H_{m}(U) (1 - \psi_{\delta}^{-}) \varphi d\widehat{\mu_{0}}, \qquad D_{4,m} = \frac{1}{m} \int_{m \leq U \leq 2m} (1 - \psi_{\delta}^{-}) \varphi A(x, t, \nabla u) \cdot \nabla U,$$

$$D_{5,m} = -\frac{1}{m} \int_{-2m < U < -m} (1 - \psi_{\delta}^{-}) \varphi A(x, t, \nabla u) \nabla U.$$

$$(3.31)$$

Taking the same test functions in (2.2) applied to u_n , there holds $D_{1,m}^n + D_{2,m}^n = D_{3,m}^n + D_{4,m}^n + D_{5,m}^n$, where

$$D_{1,m}^n = -\int\limits_{Q} \left((1-\psi_{\delta}^-)\varphi \right)_t \overline{H_m}(U_n), \qquad \qquad D_{2,m}^n = \int\limits_{Q} H_m(U_n) A(x,t,\nabla u_n). \nabla \left((1-\psi_{\delta}^-)\varphi \right),$$

$$D_{3,m}^{n} = \int_{Q} H_{m}(U_{n})(1 - \psi_{\delta}^{-})\varphi d(\widehat{\lambda_{n,0}} + \rho_{n,0} - \eta_{n,0}), \quad D_{4,m}^{n} = \frac{1}{m} \int_{m < U < 2m} (1 - \psi_{\delta}^{-})\varphi A(x, t, \nabla u_{n}).\nabla U_{n},$$

$$D_{5,m}^n = -\frac{1}{m} \int_{-2m \le U_n \le -m} (1 - \psi_{\delta}^-) \varphi A(x, t, \nabla u_n) \cdot \nabla U_n$$
(3.32)

In (3.32), we go to the limit as $m \to \infty$. Since $\{\overline{H}_m(U_n)\}$ converges to U_n and $\{H_m(U_n)\}$ converges to 1, a.e. in Q, and $\{\nabla H_m(U_n)\}$ converges to 0, weakly in $(L^p(Q))^N$, we obtain the relation $D_1^n + D_2^n = D_3^n + D^n$, where

$$D_{1}^{n} = -\int_{Q} ((1 - \psi_{\delta}^{-})\varphi)_{t} U_{n}, \quad D_{2}^{n} = \int_{Q} A(x, t, \nabla u_{n}) \nabla ((1 - \psi_{\delta}^{-})\varphi), \quad D_{3}^{n} = \int_{Q} (1 - \psi_{\delta}^{-})\varphi d\widehat{\lambda_{n,0}}$$

$$D^{n} = \int_{Q} (1 - \psi_{\delta}^{-})\varphi d(\rho_{n,0} - \eta_{n,0}) + \int_{Q} (1 - \psi_{\delta}^{-})\varphi d((\rho_{n,s} - \eta_{n,s})^{+} - (\rho_{n,s} - \eta_{n,s})^{-})$$

$$= \int_{Q} (1 - \psi_{\delta}^{-})\varphi d(\rho_{n} - \eta_{n}).$$

Clearly, $D_{i,m} - D_i^n = \omega(n,m)$ for i = 1, 2, 3. From Lemma (3.3) and (3.2)-(3.4), we obtain $D_{5,m} = \omega(n,m,\delta)$, and

$$\frac{1}{m} \int_{\{m < U < 2m\}} \psi_{\delta}^{-} \varphi A(x, t, \nabla u). \nabla U = \omega(n, m, \delta),$$

thus.

$$D_{4,m} = \frac{1}{m} \int_{\{m < U < 2m\}} \varphi A(x, t, \nabla u) \cdot \nabla U + \omega(n, m, \delta).$$

Since $\left| \int_Q (1 - \psi_{\delta}^-) \varphi d\eta_n \right| \le \|\varphi\|_{L^{\infty}} \int_Q (1 - \psi_{\delta}^-) d\eta_n$, it follows that $\int_Q (1 - \psi_{\delta}^-) \varphi d\eta_n = \omega(n, m, \delta)$ from (3.4). And $\left| \int_Q \psi_{\delta}^- \varphi d\rho_n \right| \le \|\varphi\|_{L^{\infty}} \int_Q \psi_{\delta}^- d\rho_n$, thus, from (3.2), $\int_Q (1 - \psi_{\delta}^-) \varphi d\rho_n = \int_Q \varphi d\mu_s^+ + \omega(n, m, \delta)$. Then $D^n = \int_Q \varphi d\mu_s^+ + \omega(n, m, \delta)$. Therefore by subtraction, we get successively

$$\frac{1}{m} \int_{\{m \le U < 2m\}} \varphi A(x, t, \nabla u) \cdot \nabla U = \int_{Q} \varphi d\mu_{s}^{+} + \omega(n, m, \delta),$$

$$\lim_{m \to \infty} \frac{1}{m} \int_{\{m \le U < 2m\}} \varphi A(x, t, \nabla u) \cdot \nabla U = \int_{Q} \varphi d\mu_{s}^{+},$$
(3.33)

which proves (2.3) when $\varphi \in C_c^{\infty}(Q)$. Next assume only $\varphi \in C^{\infty}(\overline{Q})$. Then

$$\lim_{m \to \infty} \frac{1}{m} \int_{\{m \le U < 2m\}} \varphi A(x, t, \nabla u) \cdot \nabla U$$

$$= \lim_{m \to \infty} \frac{1}{m} \int_{\{m \le U < 2m\}} \varphi \psi_{\delta}^{+} A(x, t, \nabla u) \nabla U + \lim_{m \to \infty} \frac{1}{m} \int_{\{m \le U < 2m\}} \varphi (1 - \psi_{\delta}^{+}) A(x, t, \nabla u) \cdot \nabla U$$

$$= \int_Q \varphi \psi_\delta^+ d\mu_s^+ + \lim_{m \to \infty} \frac{1}{m} \int_{\{m \le U < 2m\}} \varphi (1 - \psi_\delta^+) A(x, t, \nabla u) \cdot \nabla U = \int_Q \varphi d\mu_s^+ + D,$$

where

$$D = \int_{Q} \varphi(1 - \psi_{\delta}^{+}) d\mu_{s}^{+} + \lim_{n \to \infty} \frac{1}{m} \int_{\{m \le U < 2m\}} \varphi(1 - \psi_{\delta}^{+}) A(x, t, \nabla u) \cdot \nabla U = \omega(\delta).$$

Therefore, (3.33) still holds for $\varphi \in C^{\infty}(\overline{Q})$, and we deduce (2.3) by density, and similarly, (2.4). This completes the proof of Theorem 1.1.

4 Approximations of measures

Corollary 1.2 is a direct consequence of Theorem 1.1 and the following approximation property:

Proposition 4.1 Let $\mu = \mu_0 + \mu_s \in \mathcal{M}_b^+(Q)$ with $\mu_0 \in \mathcal{M}_0^+(Q)$ and $\mu_s \in \mathcal{M}_s^+(Q)$.

(i) Then, we can find a decomposition $\mu_0 = (f, g, h)$ with $f \in L^1(Q), g \in (L^{p'}(Q))^N, h \in X$ such that

$$||f||_{1,Q} + ||g||_{p',Q} + ||h||_X + \mu_s(\Omega) \le 2\mu(Q) \tag{4.1}$$

(ii) Furthermore, there exists sequences of measures $\mu_{0,n} = (f_n, g_n, h_n), \mu_{s,n}$ such that $f_n, g_n, h_n \in C_c^{\infty}(Q)$ strongly converge to f, g, h in $L^1(Q), (L^{p'}(Q))^N$ and X respectively, and $\mu_{s,n} \in (C_c^{\infty}(Q))^+$ converges to μ_s and $\mu_n := \mu_{0,n} + \mu_{s,n}$ converges to μ in the narrow topology, and satisfying $|\mu_n|(Q) \leq \mu(Q)$,

$$||f_n||_{1,Q} + ||g_n||_{p',Q} + ||h_n||_X + \mu_{s,n}(Q) \le 2\mu(Q).$$

$$(4.2)$$

Proof. (i) Step 1. Case where μ has a compact support in Q. By [15], we can find a decomposition $\mu_0 = (f, g, h)$ with f, g, h have a compact support in Q. Let $\{\varphi_n\}$ be sequence of mollifiers in \mathbb{R}^{N+1} . Then $\mu_{0,n} = \varphi_n * \mu_0 \in C_c^{\infty}(Q)$ for n large enough. We see that $\mu_{0,n}(Q) = \mu_0(Q)$ and $\mu_{0,n}$ admits the decomposition $\mu_{0,n} = (f_n, g_n, h_n) = (\varphi_n * f, \varphi_n * g, \varphi_n * h)$. Since $\{f_n\}, \{g_n\}, \{h_n\}$ strongly converge to f, g, h in $L^1(Q), (L^{p'}(Q))^N$ and X respectively, we have for n_0 large enough,

$$||f - f_{n_0}||_{1,Q} + ||g - g_{n_0}||_{p',Q} + ||h - h_{n_0}||_{L^p((0,T);W_0^{1,p}(\Omega))} \le \frac{1}{2}\mu_0(Q).$$

Then we obtain a decomposition $\mu = (\hat{f}, \hat{g}, \hat{h}) = (\mu_{n_0} + f - f_{n_0}, g - g_{n_0}, h - h_{n_0})$, such that

$$||\hat{f}||_{1,Q} + ||\hat{g}||_{p',Q} + ||\hat{h}||_X + \mu_s(Q) \le \frac{3}{2}\mu(Q)$$
 (4.3)

Step 2. General case. Let $\{\theta_n\}$ be a nonnegative, nondecreasing sequence in $C_c^{\infty}(Q)$ which converges to 1, a.e. in Q. Set $\tilde{\mu}_0 = \theta_0 \mu$, and $\tilde{\mu}_n = (\theta_n - \theta_{n-1})\mu$, for any $n \geq 1$. Since $\tilde{\mu}_n = \tilde{\mu}_{0,n} + \tilde{\mu}_{s,n} \in \mathcal{M}_0(Q) \cap \mathcal{M}_b^+(Q)$ has compact support with $\tilde{\mu}_{0,n} \in \mathcal{M}_0(Q), \tilde{\mu}_{s,n} \in \mathcal{M}_s(Q)$, by Step 1, we can find a decomposition $\tilde{\mu}_{0,n} = (\tilde{f}_n, \tilde{g}_n, \tilde{h}_n)$ such that

$$||\tilde{f}_n||_{1,Q} + ||\tilde{g}_n||_{p',Q} + ||\tilde{h}_n||_X + \tilde{\mu}_{s,n}(\Omega) \le \frac{3}{2}\tilde{\mu}_n(Q).$$

Let $\overline{f}_n = \sum_{k=0}^n \tilde{f}_k$, $\overline{g}_n = \sum_{k=0}^n \tilde{g}_k$, $\bar{h}_n = \sum_{k=0}^n \tilde{h}_k$ and $\bar{\mu}_{s,n} = \sum_{k=0}^n \tilde{\mu}_{s,k}$. Clearly, $\theta_n \mu_0 = (\overline{f}_n, \overline{g}_n, \bar{h}_n)$, $\theta_n \mu_s = \bar{\mu}_{s,n}$ and $\{\overline{f}_n\}$, $\{\overline{g}_n\}$, $\{\bar{h}_n\}$ and $\{\bar{\mu}_{s,n}\}$ converge strongly to some f, g, h, and μ_s respectively in $L^1(Q)$, $(L^{p'}(Q))^N$, X and $\mathcal{M}_b^+(Q)$, and

$$||\overline{f}_n||_{1,Q} + ||\overline{g}_n||_{p',Q} + ||\overline{h}_n||_X + \overline{\mu}_{s,n}(Q) \le \frac{3}{2}\mu(Q).$$

Therefore, $\mu_0 = (f, g, h)$, and (4.1) holds.

(ii) We take a sequence $\{m_n\}$ in $\mathbb N$ such that $f_n = \varphi_{m_n} * \overline{f}_n, g_n = \varphi_{m_n} * \overline{g}_n, h_n = \varphi_{m_n} * \overline{h}_n, \varphi_{m_n} * \overline{\mu}_{s,n} \in (C_c^{\infty}(Q))^+, \int_Q \varphi_{m_n} * \overline{\mu}_{s,n} dx dt = \overline{\mu}_{s,n}(Q)$ and

$$||f_n - \overline{f}_n||_{1,Q} + ||g_n - \overline{g}_n||_{p',Q} + ||h_n - \overline{h}_n||_X \le \frac{1}{n+2}\mu(Q).$$

Let $\mu_{0,n} = \varphi_{m_n} * (\theta_n \mu_0) = (f_n, g_n, h_n)$, $\mu_{s,n} = \varphi_{m_n} * \bar{\mu}_{s,n}$ and $\mu_n = \mu_{0,n} + \mu_{s,n}$. Therefore, $\{f_n\}$, $\{g_n\}$, $\{h_n\}$ strongly converge to f, g, h in $L^1(Q)$, $(L^{p'}(Q))^N$ and X respectively. And (4.2) holds. Furthermore, $\{\mu_{s,n}\}$, $\{\mu_n\}$ converge to μ_s, μ in the weak topology of measures, and $\mu_{s,n}(Q) = \int_Q \theta_n d\mu_s$, $\mu_n(Q) = \int_Q \theta_n d\mu$ converges to $\mu_s(Q)$, $\mu(Q)$, thus $\{\mu_{s,n}\}$, $\{\mu_n\}$ converges to μ_s, μ in the narrow topology and $|\mu_n|(Q) \leq \mu(Q)$.

Observe that part (i) of Proposition 4.1 was used in [22], even if there was no explicit proof. Otherwise part (ii) is a *key point* for finding applications to the stability Theorem. Note also a very useful consequence for approximations by *nondecreasing* sequences:

Proposition 4.2 Let $\mu \in \mathcal{M}_b^+(Q)$ and $\varepsilon > 0$. Let $\{\mu_n\}$ be a nondecreasing sequence in $\mathcal{M}_b^+(Q)$ converging to μ in $\mathcal{M}_b(Q)$. Then, there exist $f_n, f \in L^1(Q), g_n, g \in (L^{p'}(Q))^N$ and $h_n, h \in X, \mu_{n,s}, \mu_s \in \mathcal{M}_s^+(Q)$ such that

$$\mu = f - \text{div } g + h_t + \mu_s, \qquad \mu_n = f_n - \text{div } g_n + (h_n)_t + \mu_{n,s},$$

and $\{f_n\}, \{g_n\}, \{h_n\}$ strongly converge to f, g, h in $L^1(Q), (L^{p'}(Q))^N$ and X respectively, and $\{\mu_{n,s}\}$ converges to μ_s (strongly) in $\mathcal{M}_b(Q)$ and

$$||f_n||_{1,Q} + ||g_n||_{p',Q} + ||h_n||_X + \mu_{n,s}(\Omega) \le 2\mu(Q). \tag{4.4}$$

Proof. Since $\{\mu_n\}$ is nondecreasing, then $\{\mu_{n,0}\}$, $\{\mu_{n,s}\}$ are nondecreasing too. Clearly, $\|\mu - \mu_n\|_{\mathcal{M}_b(Q)} = \|\mu_0 - \mu_{n,0}\|_{\mathcal{M}_b(Q)} + \|\mu_s - \mu_{n,s}\|_{\mathcal{M}_b(Q)}$. Hence, $\{\mu_{n,s}\}$ converges to μ_s and $\{\mu_{n,0}\}$ converges to μ_0 (strongly) in $\mathcal{M}_b(Q)$. Set $\tilde{\mu}_{0,0} = \mu_{0,0}$, and $\tilde{\mu}_{n,0} = \mu_{n,0} - \mu_{n-1,0}$ for any $n \geq 1$. By Proposition 4.1, (i), we can find $\tilde{f}_n \in L^1(Q)$, $\tilde{g}_n \in (L^{p'}(Q))^N$ and $\tilde{h}_n \in X$ such that $\tilde{\mu}_{n,0} = (\tilde{f}_n, \tilde{g}_n, \tilde{h}_n)$ and

$$||\tilde{f}_n||_{1,Q} + ||\tilde{g}_n||_{n',Q} + ||\tilde{h}_n||_X \le 2\tilde{\mu}_{n,0}(Q)$$

Let $f_n = \sum_{k=0}^n \tilde{f}_k$, $G_n = \sum_{k=0}^n \tilde{g}_k$ and $h_n = \sum_{k=0}^n \tilde{h}_k$. Clearly, $\mu_{n,0} = (f_n, g_n, h_n)$ and the convergence properties hold with (4.4), since

$$||f_n||_{1,Q} + ||g_n||_{p',Q} + ||h_n||_X \le 2\mu_0(Q).$$

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