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Renormalized solutions for a simplified steady-state turbulent kinetic energy equation

Guillaume Leloup¹ and Roger Lewandowski²

^{1,2}Univ Rennes, IRMAR, UMR CNRS 6625, and Odyssey Team, INRIA Rennes, France, E-mail: Guillaume.Leloup@univ-rennes.fr, Roger.Lewandowski@univ-rennes1.fr

Abstract

We consider a simplified steady-state equation for the turbulent kinetic energy used in turbulence modeling, with homogeneous boundary conditions and an eddy viscosity proportional to a regularization of the distance to the boundary, and a right hand side in L^1 . After determining a suitable space function for this equation, we prove the existence and the uniqueness of a renormalized solution.

Key words : Fluid mechanics, Turbulence models, degenerate operators, Navier-Stokes Equations, Turbulent Kinetic Energy.

2010 MSC: 76D05, 35Q30, 76F65, 76D03, 35Q30.

1 Introduction

The aim of this paper is to prove the existence and the uniqueness of a renormalized solution to the steady-state boundary problem

$$(1.1) \quad \begin{cases} -\operatorname{div}(\ell \nabla k) + \frac{k}{\ell} = \mathbb{D} & \text{in } \Omega, \\ k = 0 & \text{at } \Gamma, \end{cases}$$

where the unknown k denotes the the turbulent kinetic energy of a turbulent flow, ℓ stands for the Prandtl mixing lenght, a given non negative function that degenerate near the boudary as the distance to the boundary, and $\mathbb{D} \in L^1(\Omega)$ is the energy source term. The turbulent kinetic energy k roughly measures the deviation of the velocity field from its mean \bar{v} in a turbulent flow and is one of the main variables used in turbulence models. It is governed by a transport-diffusion equation with source and sink terms, taking the form:

$$(1.2) \quad \underbrace{\frac{Dk}{Dt}}_{\text{transport}} - \underbrace{\operatorname{div}(\mu_{\text{turb}}(k) \nabla k)}_{\text{diffusion}} = \underbrace{\mathbb{D}}_{\text{energy production}} - \underbrace{\varepsilon}_{\text{turbulent dissipation}}$$

In this equation:

1) $\mu_{\text{turb}}(k)$ is an eddy diffusivity coefficient, expressed as

$$(1.3) \quad \mu_{\text{turb}}(k) = C\ell\sqrt{k},$$

a formula deduced from dimensional analysis, where ℓ is the Prandtl mixing length, C is a dimensionless constant generally obtained from experimental data, under the assumption that $k \geq 0$.

2) The production term \mathbb{D} is given by

$$(1.4) \quad \mathbb{D} = \nu_{\text{turb}}(k) \left| \frac{\nabla \bar{\mathbf{v}} + \nabla \bar{\mathbf{v}}^t}{2} \right|^2,$$

where $\nu_{\text{turb}} = \nu_{\text{turb}}(k)$ is the eddy viscosity, the form of which is similar to that of (1.3). According to the standard energy balance satisfied by $\bar{\mathbf{v}}$, we have $\mathbb{D} \in L^1$ and no better.

3) The dissipation term ε is given by

$$(1.5) \quad \varepsilon = \frac{k\sqrt{k}}{\ell},$$

which is also deduced from dimensional analysis. This equation, referred to as the TKE equation, is derived from averaging the energy balance in the Navier-Stokes equations, and is central to many turbulence models, the most popular being the $k - \varepsilon$ model, which involves an additional equation for ε [7, 10, 17].

The TKE equation is set in a bounded domain Ω and is driven by the Prandtl mixing length ℓ , representing the distance a turbulent eddy can travel before being mixed into the rest of the fluid [20]. The mixing length is somewhat equivalent to the mean free path in the kinetic theory of gases. Near the boundary of Ω , denoted by Γ , ℓ is proportional to the distance to Γ , leading to significant mathematical challenges. For this reason, in many earlier works, Formula (1.3) is replaced by

$$(1.6) \quad \mu_{\text{turb}}(k) = \mu_0 + C\ell\tilde{\mu}(k),$$

where $\mu_0 > 0$ and the function $\tilde{\mu}(k) \geq 0$ is a bounded continuous approximation of \sqrt{k} , since unbounded eddy coefficients also pose significant issues (cf. [5, 8, 12, 14]).

Recently, the case with $\mu_0 = 0$, *i.e.* $\mu_{\text{turb}}(k) = C\ell\tilde{\mu}(k)$, has been studied in the steady-state case [2]. However, only relaxed cases could be addressed, namely

$$(1.7) \quad \mu_{\text{turb}}(k) = C\ell^\beta\tilde{\mu}(k), \quad \text{for } 0 < \beta < 1.$$

Depending on the value of $\beta \in]0, 1[$, we were able to derive estimates for k and subsequently couple the TKE equation with Navier-Stokes equations featuring an eddy viscosity of the form $\nu_{\text{turb}}(k) = C'\ell^\eta\tilde{\nu}(k)$, where $0 \leq \nu_m \leq \tilde{\nu}(k) \leq \nu_M$, and $0 < \eta < \eta_c < 1$ and $0 < \beta < \beta_c < 1$, under homogeneous boundary conditions (cf. [2, 11]).

The central idea behind these results relies on estimates in weighted spaces, embedded within regular Sobolev spaces, using a result by Kufner [9], which provides a framework for defining the trace of k at the boundary.

In this paper, we focus on the case $\beta = 1$ in the steady-state case, for which Kufner's results are no longer applicable. A linear equation for a boundary layer with an eddy viscosity behaving as $d(x, \Gamma)$ near the ground and a Boussinesq source term was studied in [6]. We found a solution in $H^{1/2}$, but no better, for which no trace can be defined.

The strategy to tackle the problem set by the TKE equation (1.2), equipped with the eddy coefficient $\mu_{\text{turb}}(k) = \ell\tilde{\mu}(k)$ (taking $C = 1$ for simplicity), is taking advantage of the term ε , which has the right sign. For simplicity, in this first approach, we take $\tilde{\mu}(k)$ constant to be equal to 1, and instead of formula (1.5),

$$(1.8) \quad \varepsilon = \frac{k}{\ell},$$

and considering the steady state case, we are led to consider the linear PDE problem (1.1), assuming

$$(1.9) \quad \ell \in L^\infty(\Omega) \text{ s.t. } \ell \geq 0 \text{ a.e. } \Omega, \text{ and } \forall \omega \subset\subset \Omega, \quad \inf_{\bar{\omega}} \ell > 0,$$

$$(1.10) \quad \ell(x) \sim d(x, \Gamma) \text{ when } d(x, \Gamma) \rightarrow 0,$$

$$(1.11)$$

The key observation is that, by formally multiplying the equation (1.2) by $T_z(k)$, T_z being the truncation function at height $z > 0$ (see (3.1) below), we obtain the estimate

$$(1.12) \quad \nu_m \int_{\Omega} \ell(x) |\nabla T_z(k(x))|^2 dx + \int_{\Omega} \frac{|T_z(k(x))|^2}{\ell} \leq \int_{\Omega} \ell(x) |\nabla T_z(k(x))|^2 dx + \int_{\Omega} \frac{k(x) T_z(k(x))}{\ell(x)} \leq z \|\mathbb{D}\|_{\Omega; 0,1}.$$

In other words, $T_z(k)$ naturally belongs to the space

$$(1.13) \quad H_\ell = \left\{ u \in \mathcal{D}'(\Omega), \quad \ell^{1/2} \nabla u \in L^2(\Omega)^N, \quad \frac{u}{\ell^{1/2}} \in L^2(\Omega) \right\}.$$

This invites us to seek a renormalized solution, in the way initially developed by Lions-Murat for elliptic equations with a right-hand side in L^1 [19, 18] (see also in [13, chapter 5]). The main results of the paper is the existence of a renormalized solution and its uniqueness to Problem (1.2).

The paper is organized as follows. We first determine the space function suitable for problem (1.2), which is a subspace of $H^{\frac{1}{2}}$, the functions of which having a trace on Γ well defined and equal to 0. Then we give the definition of a renormalized solution, and prove the main results. We have gathered in an appendix technical results essential to the demonstrations of the main results.

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2 Space function

Recall that we focus on the problem

$$(2.1) \quad \begin{cases} -\operatorname{div}(\ell \nabla k) + \frac{k}{\ell} = \mathbb{D} & \text{in } \Omega, \\ k = 0 & \text{at } \Gamma, \end{cases}$$

2.1 Embeddings

We mentioned in the introduction that the natural space for solving Problem (2.1) is the space H_ℓ defined by :

$$(2.2) \quad H_\ell = \left\{ u \in \mathcal{D}'(\Omega), \quad \ell^{1/2} \nabla u \in L^2(\Omega)^N, \quad \frac{u}{\ell^{1/2}} \in L^2(\Omega) \right\},$$

where the the function ℓ satisfies the assumptions (1.9) and (1.10). It is an Hilbert space, equipped with the scalar product

$$(2.3) \quad (u, v)_\ell = \int_{\Omega} \ell(x) \nabla u(x) \cdot \nabla v(x) dx + \int_{\Omega} \frac{u(x)v(x)}{\ell(x)} dx.$$

We denote by $\|u\|_\ell = \sqrt{(u, v)_\ell}$ the corresponding norm.

Lemma 2.1. *The following holds :*

$$(2.4) \quad H_\ell \hookrightarrow H_{00}^{\frac{1}{2}}(\Omega) = \left\{ u \in H^{\frac{1}{2}}(\Omega), \text{ s.t. } \frac{u}{\sqrt{\ell}} \in L^2(\Omega) \right\}.$$

Proof. From the definition of H_ℓ , we get $H_\ell \hookrightarrow L^2(\Omega; \ell^{-1}dx)$, which combined with (1.9) yields $H_\ell \hookrightarrow L^2(\Omega; dx) = L^2(\Omega)$. Therefore,

$$H_\ell \hookrightarrow V_\ell = \left\{ u \in \mathcal{D}'(\Omega), \quad \ell^{1/2}\nabla u \in L^2(\Omega)^N, u \in L^2(\Omega) \right\}.$$

We know from previous works [2, 3, 4, 6], that $V_\ell \hookrightarrow H^{\frac{1}{2}}(\Omega)$, yielding (2.4) thanks to the definition of $H_{00}^{\frac{1}{2}}(\Omega)$ initially given by Lions-Magenes [16]. \square

From the Sobolev theorem, we deduce that

$$(2.5) \quad \forall 1 \leq p < \frac{2N}{N-1}, \quad H_\ell \hookrightarrow L^p(\Omega),$$

with compact embedding.

2.2 Traces and homogeneous spaces

We know from [16] that any function $u \in H_{00}^{\frac{1}{2}}(\Omega)$ can be continuously extended by zero outside Ω , into a function $\tilde{u} \in H^{\frac{1}{2}}(\mathbb{R}^N)$. However, a function in $H_{00}^{\frac{1}{2}}(\Omega)$ may lack a trace at Γ , which remains an open topic of discussion. Therefore, the result of the previous section is not enough to take into account the homogeneous boundary condition in the definition of a renormalized solution. This is why we introduce additional spaces. We start with

$$(2.6) \quad \mathcal{D}_\ell(\overline{\Omega}) = \mathcal{D}(\overline{\Omega}) \cap H_\ell,$$

where $\mathcal{D}(\overline{\Omega})$ stands for the set of restrictions to Ω of functions in $\mathcal{D}(\mathbb{R}^N)$. We observe that, thanks to (1.9), we have $\mathcal{D}(\Omega) \subset \mathcal{D}_\ell(\overline{\Omega})$. In particular, $\mathcal{D}_\ell(\overline{\Omega}) \neq \emptyset$. We conjecture that, in fact, $\mathcal{D}(\Omega) = \mathcal{D}_\ell(\overline{\Omega})$. Now we consider:

$$(2.7) \quad \begin{aligned} W_\ell &= \text{closure of } \mathcal{D}_\ell(\overline{\Omega}) \text{ in } H_\ell, \\ W_{\ell,0} &= \text{closure of } \mathcal{D}(\Omega) \text{ in } W_\ell. \end{aligned}$$

It is likely that $H_\ell = W_\ell = W_{\ell,0}$, but we do not have a proof of this fact yet, which is not essential for the following. We prove the following result.

Lemma 2.2. *For some constant $C = C(\Omega, \|\ell\|_\infty)$,*

$$(2.8) \quad \forall u \in \mathcal{D}_\ell(\overline{\Omega}), \quad \|u\|_{\Gamma;0,2}^2 = \int_\Gamma |u|^2 \leq C \|u\|_\ell^2 = C \left(\int_\Omega \ell |\nabla u|^2 + \int_\Omega \frac{|u|^2}{\ell} \right).$$

Proof. We know from classical results about trace theory [1, 22] that $\exists C = C(\Omega)$ such that

$$(2.9) \quad \forall w \in \mathcal{D}(\overline{\Omega}), \quad \|w\|_{\Gamma;0,1} = \int_\Gamma |w| \leq C \left(\int_\Omega |\nabla w| + \int_\Omega |w| \right) = C \|w\|_{\Omega;1,1},$$

where we still denote w the trace at Γ instead of $\text{tr}(w)$, so far no risk of confusion occurs. Let $u \in \mathcal{D}_\ell(\overline{\Omega})$, and take $w = u^2 \in \mathcal{D}(\overline{\Omega})$ in (2.9). Therefore,

$$(2.10) \quad \int_\Gamma |u|^2 \leq C \left(\int_\Omega |\nabla (u^2)| + \int_\Omega |u|^2 \right).$$

On one hand,

$$(2.11) \quad \int_{\Omega} |u|^2 \leq \|\ell\|_{\infty} \int_{\Omega} \frac{|u|^2}{\ell}.$$

On the other hand, Young inequality directly yields

$$(2.12) \quad \int_{\Omega} |\nabla(u^2)| = \int_{\Omega} 2|u\nabla u| \leq \int_{\Omega} \frac{|u|^2}{\ell} + \int_{\Omega} \ell |\nabla u|^2,$$

hence (2.8) follows. \square

The consequence of the inequality (2.8) is that we can extend the trace operator by density to the space W_{ℓ} given by (2.7),

$$(2.13) \quad \text{tr} : \begin{cases} W_{\ell} & \rightarrow L^2(\Gamma), \\ u & \rightarrow \text{tr}(u). \end{cases}$$

Obviously,

$$W_{\ell,0} \subset \ker(\text{tr}),$$

and it is reasonable to conjecture that $W_{\ell,0} = \ker(\text{tr})$. However, we can claim that functions in the space $W_{\ell,0}$ have a trace at Γ which is equal to zero, making $W_{\ell,0}$ the right space to work in. Noting that $W_{\ell,0}$ is a Hilbert space for the H_{ℓ} scalar product, and that $L^2(\Omega) \subset W'_{\ell,0}$, the following is a direct consequence of the Lax-Milgram theorem.

Theorem 2.1. *Let $\mathbb{D} \in L^2(\Omega)$. Then there exists a unique $k \in W_{\ell,0}$ such that*

$$(2.14) \quad \forall w \in W_{\ell,0}, \quad (k, w)_{\ell} = \int_{\Omega} \mathbb{D} w.$$

In other words, Problem (2.1) has a unique weak solution in $W_{\ell,0}$.

3 Renormalized solutions

In this section we shall use function tests of the form $F(k)$, for F satisfying the Stampacchia conditions defined below.

Definition 3.1 (Stampacchia conditions). *Let $F : \mathbb{R} \rightarrow \mathbb{R}$. We say that F satisfies the Stampacchia conditions if F is globally Lipschitz and its derivative F' has a finite number of discontinuities. We denote by $\text{Stamp}(\mathbb{R})$ the set of all functions satisfying the Stampacchia conditions.*

We will use intensively the truncation at height $z \in \mathbb{R}_+^*$, denoted by T_z and given by

$$(3.1) \quad T_z : t \mapsto \begin{cases} -z & \text{if } t < -z, \\ t & \text{if } -z \leq t \leq z, \\ z & \text{if } t > z. \end{cases}$$

Note that $\forall z \in \mathbb{R}_+^*$, $T_z \in \text{Stamp}(\mathbb{R})$, with in addition $T_z(0) = 0$. Therefore, by the theorem A.3 in the appendix, we deduce that $\forall k \in W_{\ell,0}$, $T_z(k) \in W_{\ell,0}$.

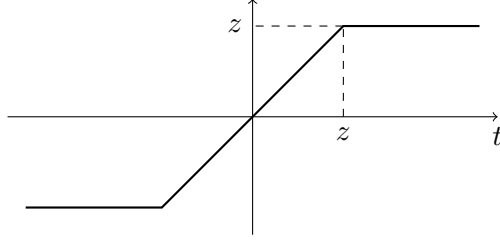


Figure 1: graph of the function T_z .

3.1 Convergence of the approximations

Let $\mathbb{D} \in L^1(\Omega)$, $(\mathbb{D}_n)_{n \in \mathbb{N}}$ be a sequence in $L^2(\Omega)$ such that

$$(3.2) \quad \mathbb{D}_n \xrightarrow[n \rightarrow +\infty]{} \mathbb{D} \text{ in } L^1(\Omega),$$

$$(3.3) \quad \forall n \in \mathbb{N}, \quad |\mathbb{D}_n| \leq |\mathbb{D}| \text{ a.e. in } \Omega.$$

For example, $\mathbb{D}_n = T_n(\mathbb{D})$ is a suitable sequence. Let $k_n \in W_{\ell,0}$ satisfy in a weak sense as in Theorem 2.1,

$$(3.4) \quad \begin{cases} -\operatorname{div}(\ell \nabla k_n) + \frac{k_n}{\ell} = \mathbb{D}_n & \text{in } \Omega, \\ k_n = 0 & \text{at } \Gamma. \end{cases}$$

Lemma 3.1. *The sequence $(k_n)_{n \in \mathbb{N}}$ is a Cauchy sequence in $L^1(\Omega, \ell^{-1} dx)$. Therefore, there exists $k \in L^1(\Omega, \ell^{-1} dx)$ such that $k_n \xrightarrow[n \rightarrow +\infty]{} k$ in $L^1(\Omega, \ell^{-1} dx)$.*

Proof. Let \mathbb{H}_η , $\eta > 0$, denotes the usual Lipschitz approximation of the Heaviside function,

$$(3.5) \quad \mathbb{H}_\eta : x \mapsto \begin{cases} -1 & \text{if } t < -\eta, \\ t/\eta & \text{if } -\eta \leq t \leq \eta, \\ 1 & \text{if } t > \eta. \end{cases}$$

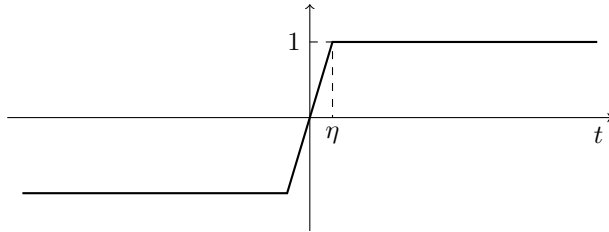


Figure 2: graph of the function \mathbb{H}_η .

We notice that $\mathbb{H}_\eta \in \operatorname{Stamp}(\mathbb{R})$ and $\mathbb{H}_\eta(0) = 0$. By subtracting both (2.14) for k_p and k_q , we see that $\forall v \in W_{\ell,0}$,

$$\int_{\Omega} \ell \nabla(k_p - k_q) \cdot \nabla v + \int_{\Omega} \frac{k_p - k_q}{\ell} v = \int_{\Omega} (\mathbb{D}_p - \mathbb{D}_q) v.$$

Taking $v = \mathbb{H}_\eta(k_p - k_q) \in W_{\ell,0}$ (c.f. Theorem A.3) leads to

$$\int_{\Omega} \ell |\nabla(k_p - k_q)|^2 \mathbb{H}'_\eta(k_p - k_q) + \int_{\Omega} \frac{(k_p - k_q) \mathbb{H}_\eta(k_p - k_q)}{\ell} \leq \|\mathbb{D}_p - \mathbb{D}_q\|_{\Omega;0,1},$$

given that $|\mathbb{H}_\eta(k_p - k_q)| \leq 1$. Therefore, as $\mathbb{H}'_\eta \geq 0$, letting η go to zero, and noticing that

$$t\mathbb{H}_\eta(t) \xrightarrow{\eta \rightarrow 0} |t| \quad \text{for all } t \in \mathbb{R},$$

we deduce from Fatou's lemma

$$\|k_p - k_q\|_{L^1(\frac{dx}{\ell})} \leq \|\mathbb{D}_p - \mathbb{D}_q\|_{\Omega;0,1} \xrightarrow{p,q \rightarrow \infty} 0,$$

hence the result. As $L^1(\Omega, \ell^{-1}dx)$ is a complete space, the sequence $(k_n)_{n \in \mathbb{N}}$ has a limit $k \in L^1(\Omega, \ell^{-1}dx)$. \square

Lemma 3.2. *Let $k = \lim_{n \rightarrow \infty} k_n \in L^1(\Omega, \ell^{-1}dx)$ given by the statement of Lemma 3.1. Then*

$$(3.6) \quad \forall z \in \mathbb{R}_+^*, \quad T_z(k_n), T_z(k) \in W_{\ell,0},$$

and we have

$$(3.7) \quad T_z(k_n) \xrightarrow{n \rightarrow +\infty} T_z(k) \begin{cases} \text{weakly in } W_{\ell,0}, \\ \text{strongly in } L^p(\Omega), \quad 1 \leq p < \frac{2N}{N-1}, \\ \text{a.e. in } \Omega. \end{cases}$$

Proof. Let $z \in \mathbb{R}_+^*$. As already mentioned, since $T_z \in \text{Stamp}(\mathbb{R})$ and $T_z(0) = 0$, $k_n \in W_{\ell,0}$, then $T_z(k_n) \in W_{\ell,0}$ by Theorem A.3. Moreover, as $\ell \in L^\infty(\Omega)$ and $\ell \geq 0$, then

$$k = \lim_{n \rightarrow \infty} k_n \quad \text{in } L^1(\Omega, dx)$$

as well. Then we can extract a subsequence, still denoted by $(k_n)_{n \in \mathbb{N}}$, which converges to k a.e. in Ω and by the way,

$$T_z(k_n) \xrightarrow{n \rightarrow +\infty} T_z(k)$$

in $L^1(\Omega)$, and a.e. in Ω . Taking $T_z(k_n)$ as test in (3.4) and using Stampacchia's result yields

$$(3.8) \quad \int_{\Omega} \ell |\nabla T_z(k_n)|^2 + \int_{\Omega} \frac{k_n T_z(k_n)}{\ell} = \int_{\Omega} T_z(k_n) \mathbb{D}_n \leq z \|\mathbb{D}\|_{\Omega;0,1},$$

which proves that the sequence $(T_z(k_n))_{n \in \mathbb{N}}$ is bounded in $W_{\ell,0}$.

Therefore, we can extract from the sequence $(T_z(k_n))_{n \in \mathbb{N}}$, a subsequence, still denoted $(T_z(k_n))_{n \in \mathbb{N}}$, which weakly converges in $W_{\ell,0}$ to some $k_z \in W_{\ell,0}$, and weakly in $H^1(\omega)$ for all $\omega \subset \subset \Omega$. The convergence of $(T_z(k_n))_{n \in \mathbb{N}}$ in $L^1(\Omega)$ to $T_z(k)$, yields its convergence in $\mathcal{D}'(\Omega)$, hence $k_z = T_z(k)$. The strong convergence in $L^p(\Omega)$ for $1 \leq p < 2N/N - 1$, is a consequence of Lemma 2.1 together with the Sobolev compact embedding theorem. \square

3.2 Main result

Recall that we consider the problem

$$(3.9) \quad \begin{cases} -\text{div}(\ell \nabla k) + \frac{k}{\ell} = \mathbb{D} & \text{in } \Omega, \\ k = 0 & \text{at } \Gamma. \end{cases}$$

Definition 3.2. We say that k is a renormalized solution of (3.9) if

$$(3.10) \quad k \in L^1(\Omega, \ell^{-1} dx),$$

$$(3.11) \quad \forall z \in \mathbb{R}, \quad T_z(k) \in W_{\ell,0},$$

$$(3.12) \quad \lim_{n \rightarrow +\infty} \frac{1}{n} \int_{\{n \leq |k| \leq 2n\}} \ell |\nabla k|^2 = 0,$$

and $\forall w \in W_{\ell,0} \cap L^\infty(\Omega)$ verifying

$$(3.13) \quad \exists z \in \mathbb{R}, \quad \text{s.t.} \quad \nabla w = 0 \text{ a.e. on } \{|k| \geq z\},$$

we have

$$(3.14) \quad \int_{\Omega} \ell \nabla k \cdot \nabla w + \int_{\Omega} \frac{k w}{\ell} = \int_{\Omega} \mathbb{D} w.$$

Remark 3.1. All the integrals in (3.14) are well defined. Indeed, because $w \in L^\infty(\Omega)$, $\mathbb{D} \in L^1(\Omega)$, $k \in L^1(\Omega, \ell^{-1} dx)$, then $\mathbb{D} w, k w \ell^{-1} \in L^1(\Omega)$. Moreover, because of (3.13),

$$\int_{\Omega} \ell \nabla k \cdot \nabla w = \int_{\Omega} \ell \nabla T_z(k) \cdot \nabla w,$$

which is well defined since as $T_z(k), w \in W_{\ell,0}$, $\sqrt{\ell} \nabla T_z(k), \sqrt{\ell} \nabla w \in L^2(\Omega)$.

The main result of this section is the following.

Theorem 3.1. Let $\mathbb{D} \in L^1(\Omega)$. Then Problem (3.9) has a renormalized solution.

To this result must be added the following continuity property.

Theorem 3.2. Let $(\mathbb{D}_\varepsilon)_{\varepsilon>0}$ be a sequence in $L^1(\Omega)$ that converges to $\mathbb{D} \in L^1(\Omega)$, $(k_\varepsilon)_{\varepsilon>0}$ the corresponding sequence of renormalized solutions, k the corresponding solution with \mathbb{D} as source term. Then

$$(3.15) \quad \forall z \in \mathbb{R}_+^*, \quad T_z(k_\varepsilon) \xrightarrow{\varepsilon \rightarrow 0} T_z(k) \text{ strongly in } W_{\ell,0}.$$

Proof of Theorem 3.1. We argue by approximations. Let $\mathbb{D} \in L^1(\Omega)$ and $(\mathbb{D}_\varepsilon)_{\varepsilon>0}$ a family of $L^\infty(\Omega)$ functions such that

$$(3.16) \quad \mathbb{D}_\varepsilon \xrightarrow{\varepsilon \rightarrow 0} \mathbb{D} \text{ in } L^1(\Omega),$$

$$(3.17) \quad \forall \varepsilon > 0, \quad |\mathbb{D}_\varepsilon| \leq |\mathbb{D}| \text{ a.e. in } \Omega.$$

Let $k_\varepsilon \in W_{\ell,0}$ satisfy in the weak sense specified by Theorem 2.1,

$$(3.18) \quad \begin{cases} -\operatorname{div}(\ell \nabla k_\varepsilon) + \frac{k_\varepsilon}{\ell} = \mathbb{D}_\varepsilon & \text{in } \Omega, \\ k_\varepsilon = 0 & \text{at } \Gamma, \end{cases}$$

which means

$$(3.19) \quad \forall v \in W_{\ell,0}, \quad \int_{\Omega} \ell \nabla k_\varepsilon \cdot \nabla v + \int_{\Omega} \frac{k_\varepsilon v}{\ell} = \int_{\Omega} \mathbb{D}_\varepsilon v.$$

Let $k \in L^1(\Omega, \ell^{-1} dx)$ be the limit of the family $(k_\varepsilon)_{\varepsilon>0}$ in $L^1(\Omega, \ell^{-1} dx)$, the existence of which is ensured by Lemma 3.1. By the Lebesgue inverse theorem, we can extract from $(k_\varepsilon)_{\varepsilon>0}$ a subsequence, still denoted by $(k_\varepsilon)_{\varepsilon>0}$ such that $k_\varepsilon \xrightarrow{\varepsilon \rightarrow 0} k$ a.e. in Ω .

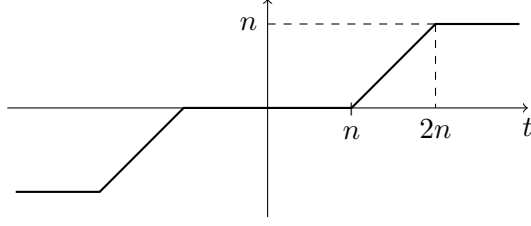


Figure 3: graph of the function S_n .

We aim at proving that k is a renormalized solution to Problem (3.9). We already know that $k \in L^1(\Omega, \ell^{-1}dx)$, and from Lemma 3.2, that

$$\forall z \in \mathbb{R}_+^*, \quad T_z(k) \in W_{\ell,0}.$$

It remains to prove that k satisfies (3.12) and (3.14), which we do in two steps.

Step 1. We start by proving that k satisfies (3.12). Let $n \in \mathbb{N}^*$, $S_n : \mathbb{R} \rightarrow \mathbb{R}$ be the odd function defined by

$$(3.20) \quad S_n : t \mapsto \begin{cases} 0 & \text{if } 0 \leq t \leq n, \\ t - n & \text{if } n < t \leq 2n, \\ n & \text{if } t > 2n. \end{cases}$$

We observe that $\forall n \in \mathbb{N}$, $S_n \in \text{Stamp}(\mathbb{R})$ and $S_n(0) = 0$. Therefore, by Theorem A.3,

$$\forall \varepsilon > 0, \quad \forall n \in \mathbb{N}^*, \quad S_n(k_\varepsilon) \in W_{\ell,0}.$$

Taking $v = S_n(k_\varepsilon)$ in (3.18) yields for every $n \in \mathbb{N}$ and $\varepsilon > 0$,

$$(3.21) \quad \int_{\Omega} \ell |\nabla k_\varepsilon|^2 S_n'(k_\varepsilon) + \int_{\Omega} \frac{k_\varepsilon}{\ell} S_n(k_\varepsilon) = \int_{\Omega} \mathbb{D}_\varepsilon S_n(k_\varepsilon).$$

As S_n is an odd function and $\ell \geq 0$,

$$\int_{\Omega} \frac{k_\varepsilon}{\ell} S_n(k_\varepsilon) \geq 0.$$

Moreover, from $S_n'(t) \in \{0, 1\}$, we deduce

$$(3.22) \quad \int_{\Omega} \ell |\nabla k_\varepsilon|^2 S_n'(k_\varepsilon) = \int_{\Omega} \ell |\nabla S_n(k_\varepsilon)|^2.$$

Moreover,

$$(3.23) \quad \int_{\Omega} \mathbb{D}_\varepsilon S_n(k_\varepsilon) \leq n \int_{\{|k_\varepsilon| \geq n\}} |\mathbb{D}_\varepsilon| \leq n \int_{\{|k_\varepsilon| \geq n\}} |\mathbb{D}|.$$

With those inequalities, (3.21) becomes

$$(3.24) \quad \frac{1}{n} \int_{\Omega} \ell |\nabla S_n(k_\varepsilon)|^2 = \frac{1}{n} \int_{\{n \leq k_\varepsilon \leq 2n\}} \ell |\nabla k_\varepsilon|^2 \leq \int_{\{|k_\varepsilon| \geq n\}} |\mathbb{D}|.$$

Using Fatou Lemma for the liminf yields

$$\frac{1}{n} \int_{\Omega} \ell |\nabla S_n(k)|^2 \leq \liminf_{\varepsilon \rightarrow 0} \frac{1}{n} \int_{\Omega} \ell |\nabla S_n(k_\varepsilon)|^2 \leq \liminf_{\varepsilon \rightarrow 0} \int_{\{|k_\varepsilon| \geq n\}} |\mathbb{D}| \leq \limsup_{\varepsilon \rightarrow 0} \int_{\{|k_\varepsilon| \geq n\}} |\mathbb{D}|.$$

Then, Fatou Lemma for the limsup and Lemma A.3 yield

$$\limsup_{\varepsilon \rightarrow 0} \int_{\{|k_\varepsilon| \geq n\}} |\mathbb{D}| \leq \int_{\Omega} |\mathbb{D}| \limsup_{\varepsilon \rightarrow 0} \mathbb{1}_{\{|k_\varepsilon| \geq n\}} \leq \int_{\{|k| \geq n\}} |\mathbb{D}|.$$

We finally obtain

$$(3.25) \quad \frac{1}{n} \int_{\Omega} \ell |\nabla S_n(k)|^2 = \frac{1}{n} \int_{\{n \leq |k| \leq 2n\}} \ell |\nabla k|^2 \leq \int_{\{|k| \geq n\}} |\mathbb{D}| \xrightarrow{n \rightarrow +\infty} 0.$$

Assertion (3.12) is proved.

Step 2. We now prove that k satisfies (3.14). Let $w \in W_{\ell,0} \cap L^\infty(\Omega)$ that satisfies (3.13), and $z \in \mathbb{R}_+^*$ such that $\nabla w = 0$ a.e. over $\{|k| \geq z\}$. The primary intention would be to take w as test function in (3.18). Therefore, we would have to deal with the term

$$\int_{\Omega} \ell \nabla k_\varepsilon \cdot \nabla w,$$

by using that $(\sqrt{\ell} \nabla T_r(k_\varepsilon))_{\varepsilon > 0}$ weakly converges in $L^2(\Omega)$ to $\sqrt{\ell} \nabla T_r(k)$ as $\varepsilon \rightarrow 0$, for all $r > 0$. Unfortunately, we only know that $\nabla w = 0$ a.e. over $\{|k| \geq z\}$, and we cannot directly use this for the k_ε 's. To overcome this issue, we have to localize the equation a little bit more. To do so, we introduce for a given $n \in \mathbb{N}$, the even function $L_n \in \text{Stamp}(\mathbb{R})$ given by

$$(3.26) \quad L_n : t \mapsto \begin{cases} 1 & \text{if } 0 \leq t < n, \\ \frac{1}{n}(t + 2n) & \text{if } n \leq t \leq 2n, \\ 0 & \text{if } t > 2n. \end{cases}$$

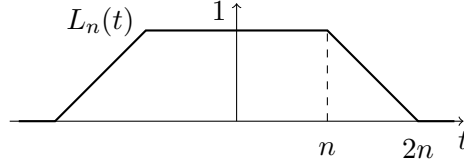


Figure 4: graph of the function L_n .

According to Theorem A.5, $v = L_n(k_\varepsilon)w \in W_{\ell,0}$. Therefore, it can be taken as test function in (3.18), which yields

$$(3.27) \quad \int_{\Omega} \ell \nabla k_\varepsilon \cdot \nabla w L_n(k_\varepsilon) + \int_{\Omega} \ell |\nabla k_\varepsilon|^2 w L_n(k_\varepsilon) + \int_{\Omega} \frac{k_\varepsilon w}{\ell} L_n(k_\varepsilon) = \int_{\Omega} \mathbb{D}_\varepsilon w L_n(k_\varepsilon).$$

The convergence of the two last terms is a direct consequence of Lebesgue's Theorem. On one hand, we have

$$(3.28) \quad \int_{\Omega} \mathbb{D}_\varepsilon w L_n(k_\varepsilon) \xrightarrow{\varepsilon \rightarrow 0} \int_{\Omega} \mathbb{D} w L_n(k).$$

And given that $L_n \xrightarrow{n \rightarrow +\infty} 1$ a.e. in \mathbb{R} , we finally obtain

$$(3.29) \quad \int_{\Omega} \mathbb{D}_\varepsilon w L_n(k_\varepsilon) \xrightarrow[\substack{\varepsilon \rightarrow 0 \\ n \rightarrow +\infty}]{} \int_{\Omega} \mathbb{D} w.$$

On the other hand, with exactly the same method we obtain

$$(3.30) \quad \int_{\Omega} \frac{k_{\varepsilon} w}{\ell} L_n(k_{\varepsilon}) \xrightarrow[n \rightarrow +\infty]{\varepsilon \rightarrow 0} \int_{\Omega} \frac{k w}{\ell}.$$

Given the definition of L_n , the first integral of (3.27) is rewritten the following way

$$(3.31) \quad \int_{\Omega} \ell \nabla k_{\varepsilon} \cdot \nabla w L_n(k_{\varepsilon}) = \int_{\Omega} \ell \nabla T_{2n}(k_{\varepsilon}) \cdot \nabla w L_n(k_{\varepsilon}).$$

The previous results and Lebesgue Theorem yield

$$(3.32) \quad \ell^{1/2} \nabla w L_n(k_{\varepsilon}) \xrightarrow[\varepsilon \rightarrow 0]{} \ell^{1/2} \nabla w L_n(k) \text{ strong in } L^2(\Omega),$$

$$(3.33) \quad \ell^{1/2} \nabla T_{2n}(k_{\varepsilon}) \xrightarrow[\varepsilon \rightarrow 0]{} \ell^{1/2} \nabla T_{2n}(k) \text{ weak in } L^2(\Omega).$$

A classical integration result then yields, in particular when $n \geq z$,

$$(3.34) \quad \int_{\Omega} \ell \nabla k_{\varepsilon} \cdot \nabla w L_n(k_{\varepsilon}) \xrightarrow[\varepsilon \rightarrow 0]{} \int_{\Omega} \ell \nabla T_{2n}(k) \cdot \nabla w L_n(k) = \int_{\Omega} \ell \nabla T_z(k) \cdot \nabla w L_n(k).$$

Finally, Lebesgue theorem yields

$$(3.35) \quad \int_{\Omega} \ell \nabla T_z(k) \cdot \nabla w L_n(k) \xrightarrow[n \rightarrow +\infty]{} \int_{\Omega} \ell T_z(k) \cdot \nabla w.$$

This corresponds to the convergence of the first term of (3.27)

$$(3.36) \quad \int_{\Omega} \ell \nabla k_{\varepsilon} \cdot \nabla w L_n(k_{\varepsilon}) \xrightarrow[n \rightarrow +\infty]{\varepsilon \rightarrow 0} \int_{\Omega} \ell T_z(k) \cdot \nabla w.$$

The last term may be bounded from above as follows

$$(3.37) \quad \left| \int_{\Omega} \ell |\nabla k_{\varepsilon}|^2 w L'_n(k_{\varepsilon}) \right| = \frac{1}{n} \left| \int_{\{n \leq |k_{\varepsilon}| \leq 2n\}} \ell |\nabla k_{\varepsilon}|^2 w \right| \leq \frac{\|w\|_{\Omega;0,\infty}}{n} \int_{\{n \leq |k_{\varepsilon}| \leq 2n\}} \ell |\nabla k_{\varepsilon}|^2,$$

which recalls what we studied in the previous step of this proof. Indeed, (3.24) yields

$$(3.38) \quad \frac{1}{n} \int_{\{n \leq |k_{\varepsilon}| \leq 2n\}} \ell |\nabla k_{\varepsilon}|^2 \leq \int_{\{|k_{\varepsilon}| \geq n\}} |\mathbb{D}|.$$

Both Fatou's Lemma for the limsup and Lemma A.3 then yield

$$\limsup_{\varepsilon \rightarrow 0} \frac{1}{n} \int_{\{n \leq |k_{\varepsilon}| \leq 2n\}} \ell |\nabla k_{\varepsilon}|^2 \leq \int_{\{|k| \geq n\}} |\mathbb{D}|.$$

Finally, we obtain

$$(3.39) \quad \limsup_{\substack{n \rightarrow +\infty \\ \varepsilon \rightarrow 0}} \left| \int_{\Omega} \ell |\nabla k_{\varepsilon}|^2 w L'_n(k_{\varepsilon}) \right| \leq \|w\|_{\Omega;0,\infty} \limsup_{n \rightarrow +\infty} \int_{\{|k| \geq n\}} |\mathbb{D}| = 0.$$

By grouping together convergences (3.29), (3.30), (3.36) and (3.39), we obtain

$$\int_{\Omega} \ell \nabla T_z(k) \cdot \nabla w + \int_{\Omega} \frac{k w}{\ell} = \int_{\Omega} \mathbb{D} w,$$

which means, according to the remark 3.1, that k is indeed a renormalized solution of Problem (3.9). \square

Proof of Theorem 3.2. We now prove the continuity property. Let $(\mathbb{D}_\varepsilon)_{\varepsilon>0}$ be a $L^\infty(\Omega)$ sequence satisfying (3.16) and (3.17), and $(k_\varepsilon)_{\varepsilon>0}$ the corresponding sequence of renormalized solutions, k the corresponding solution with \mathbb{D} as source term. Let $z > 0$. We already know by Lemmas 3.1 and 3.2 that

$$(3.40) \quad k_\varepsilon \xrightarrow{\varepsilon \rightarrow 0} k \text{ strong in } L^1(\Omega),$$

$$(3.41) \quad T_z(k_\varepsilon) \xrightarrow{\varepsilon \rightarrow 0} T_z(k) \text{ weak in } W_{\ell,0}.$$

Therefore, in order to conclude, it remains to prove the convergence of the energies, i.e.

$$(3.42) \quad \int_{\Omega} \ell |\nabla T_z(k_\varepsilon)|^2 + \int_{\Omega} \frac{|T_z(k_\varepsilon)|^2}{\ell} \xrightarrow{\varepsilon \rightarrow 0} \int_{\Omega} \ell |\nabla T_z(k)|^2 + \int_{\Omega} \frac{|T_z(k)|^2}{\ell}.$$

We first deduce from inequality (A.1) in the appendice that

$$(3.43) \quad \int_{\Omega} \frac{|T_z(k_\varepsilon) - T_z(k)|^2}{\ell} \leq 2z \int_{\Omega} \frac{|T_z(k_\varepsilon) - T_z(k)|}{\ell} \leq 2z^2 \int_{\Omega} \frac{|k_\varepsilon - k|}{\ell} \xrightarrow{\varepsilon \rightarrow 0} 0.$$

Consequently, it only remains to prove

$$(3.44) \quad \int_{\Omega} \ell |\nabla T_z(k_\varepsilon)|^2 \xrightarrow{\varepsilon \rightarrow 0} \int_{\Omega} \ell |\nabla T_z(k)|^2.$$

Taking $v = T_z(k_\varepsilon)$ in (3.19) yields

$$(3.45) \quad \int_{\Omega} \ell |\nabla T_z(k_\varepsilon)|^2 + \int_{\Omega} \frac{k_\varepsilon T_z(k_\varepsilon)}{\ell} = \int_{\Omega} \mathbb{D}_\varepsilon T_z(k_\varepsilon).$$

First, we have

$$(3.46) \quad \int_{\Omega} \mathbb{D}_\varepsilon T_z(k_\varepsilon) = \int_{\Omega} (\mathbb{D}_\varepsilon - \mathbb{D}) T_z(k_\varepsilon) + \int_{\Omega} \mathbb{D} T_z(k_\varepsilon).$$

On one hand,

$$(3.47) \quad \left| \int_{\Omega} (\mathbb{D}_\varepsilon - \mathbb{D}) T_z(k_\varepsilon) \right| \leq z \int_{\Omega} |\mathbb{D}_\varepsilon - \mathbb{D}| \xrightarrow{\varepsilon \rightarrow 0} 0.$$

On the other hand, it easily checked by using Lebesgue's Theorem that

$$(3.48) \quad \int_{\Omega} \mathbb{D} T_z(k_\varepsilon) \xrightarrow{\varepsilon \rightarrow 0} \int_{\Omega} \mathbb{D} T_z(k).$$

Similarly, we obtain

$$(3.49) \quad \int_{\Omega} \frac{k_\varepsilon T_z(k_\varepsilon)}{\ell} \xrightarrow{\varepsilon \rightarrow 0} \int_{\Omega} \frac{k T_z(k)}{\ell}.$$

This yields

$$(3.50) \quad \lim_{\varepsilon \rightarrow 0} \int_{\Omega} \ell |\nabla T_z(k_\varepsilon)|^2 = \int_{\Omega} \mathbb{D} T_z(k) - \int_{\Omega} \frac{k T_z(k)}{\ell}.$$

It remains to prove this limit is equal to $\int_{\Omega} \ell |\nabla T_z(k)|^2$. To do so, we take $v = T_z(k)$ in (3.14), which is allowed since $w = T_z(k)$ satisfies (3.13). We get :

$$(3.51) \quad \int_{\Omega} \ell |\nabla T_z(k)|^2 + \int_{\Omega} \frac{u T_z(k)}{\ell} = \int_{\Omega} f T_z(k),$$

hence (3.44).

3.3 Uniqueness of the renormalized solution

We prove in this section the uniqueness of the renormalized solution. To do so, we need a maximum principle result, proved in the following Lemma.

Lemma 3.3. *Let $g \in L^\infty(\Omega)$ and $v \in W_{\ell,0}$ such that*

$$(3.52) \quad \forall \phi \in W_{\ell,0}, \quad \int_{\Omega} \ell \nabla v \cdot \nabla \phi + \int_{\Omega} \frac{v\phi}{\ell} = \int_{\Omega} g\phi.$$

Then $v \leq \|\ell g\|_{\Omega;0,\infty}$ a.e. Ω .

Proof. The proof follows the standard procedure (see in [15]). For any real valued function f , let f^+ denotes its positive part, namely

$$f^+ = \sup(f, 0) = \frac{|f| + f}{2}.$$

Let $M \in \mathbb{R}_+^*$, and F_M be the function given by

$$(3.53) \quad F_M : \begin{cases} \mathbb{R} & \rightarrow & \mathbb{R} \\ t & \rightarrow & (t - M)^+, \end{cases}$$

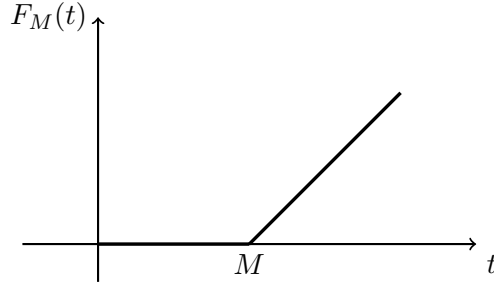


Figure 5: Graph of the function $F_M(t) = (t - M)^+$ for $M > 0$.

We observe that $F_M \in \text{Stamp}(\mathbb{R})$ and $F(0) = 0$. Therefore, by Theorem A.3

$$\tilde{v} = (v - M)^+ \in W_{\ell,0}.$$

It is easily checked that

$$\int_{\Omega} \frac{v\tilde{v}}{\ell} = \int_{\Omega} \frac{|\tilde{v}|^2}{\ell} + M \int_{\Omega} \frac{\tilde{v}}{\ell}, \quad \int_{\Omega} \ell \nabla v \cdot \nabla \tilde{v} = \int_{\Omega} \ell |\nabla \tilde{v}|^2.$$

Thus, taking $\phi = \tilde{v}$ in (3.52) yields

$$(3.54) \quad \int_{\Omega} \ell |\nabla \tilde{v}|^2 + \int_{\Omega} \frac{|\tilde{v}|^2}{\ell} = \int_{\Omega} \left(g - \frac{M}{\ell}\right) \tilde{v}.$$

We take $M = \|\ell g\|_{\Omega;0,\infty}$, so that $g - \frac{M}{\ell}$ is non-positive a.e. Ω . We deduce that $\|\tilde{v}\|_{H_\ell}^2 \leq 0$, which means $\tilde{v} = 0$ a.e. in Ω . Hence the result. \square

We are now in order to prove the uniqueness result, stated as follows.

Theorem 3.3. *Let $\mathbb{D} \in L^1(\Omega)$. Then the renormalized solution to Problem (3.9) is unique.*

Proof. Starting as in the proof of Theorem 3.1, we consider a family $(\mathbb{D}_\varepsilon)_{\varepsilon>0}$ in $L^\infty(\Omega)$ satisfying (3.16) and (3.17), $k_\varepsilon \in W_{\ell,0}$ which satisfies in the weak sense specified by Theorem 2.1,

$$(3.55) \quad \begin{cases} -\operatorname{div}(\ell \nabla k_\varepsilon) + \frac{k_\varepsilon}{\ell} = \mathbb{D}_\varepsilon & \text{in } \Omega, \\ k_\varepsilon = 0 & \text{at } \Gamma, \end{cases}$$

Let k^* be any renormalized solution to Problem (3.9). We aim to prove that $k^* = \lim_{\varepsilon \rightarrow 0} k_\varepsilon$. Let us take

$$(3.56) \quad w_\varepsilon = \mathbb{H}_\eta(T_k(k^*) - k_\varepsilon),$$

where \mathbb{H}_η is defined by (3.5). As we will let η go to zero, we can consider $\eta \in]0; 1[$. We know from Lemma 3.3 that

$$k_\varepsilon \leq \|\ell \mathbb{D}_\varepsilon\|_{\Omega;0,\infty},$$

which suggests to take

$$z_\varepsilon = \|\ell \mathbb{D}_\varepsilon\|_{\Omega;0,\infty} + 1$$

as threshold, giving

$$(3.57) \quad \mathbb{H}'_\eta(T_{z_\varepsilon}(k^*) - k_\varepsilon) = 0 \quad \text{a.e. on } \{|k^*| \geq z_\varepsilon\}.$$

We deduce in particular that $\nabla w_\varepsilon = 0$ a.e. on $\{|k^*| \geq z_\varepsilon\}$. Moreover,

- $w_\varepsilon \in L^\infty$ since \mathbb{H}_η is bounded by 1,
- $w_\varepsilon \in W_{\ell,0}$ since $\mathbb{H}_\eta \in \text{Stamp}(\mathbb{R})$ and $\mathbb{H}_\eta(0) = 0$.

we deduce that w_ε satisfies (3.13). Therefore, we can take $w = w_\varepsilon$ in formulation (3.12) and $v = w_\varepsilon$ in formulation (3.19), which gives

$$(3.58) \quad \int_\Omega \ell \nabla k^* \cdot \nabla w_\varepsilon + \int_\Omega \frac{k^* w_\varepsilon}{\ell} = \int_\Omega \mathbb{D} w_\varepsilon,$$

$$(3.59) \quad \int_\Omega \ell \nabla k_\varepsilon \cdot \nabla w_\varepsilon + \int_\Omega \frac{k_\varepsilon w_\varepsilon}{\ell} = \int_\Omega \mathbb{D}_\varepsilon w_\varepsilon.$$

We write the difference and replace w_ε by its expression

$$(3.60) \quad \begin{aligned} \int_\Omega \ell(\nabla k^* - \nabla k_\varepsilon) \cdot (\nabla T_{z_\varepsilon}(k^*) - \nabla k_\varepsilon) \mathbb{H}'_\eta(T_{z_\varepsilon}(k^*) - k_\varepsilon) + \int_\Omega \frac{k^* - k_\varepsilon}{\ell} \mathbb{H}_\eta(T_{z_\varepsilon}(k^*) - k_\varepsilon) \\ = \int_\Omega (\mathbb{D} - \mathbb{D}_\varepsilon) \mathbb{H}_\eta(T_{z_\varepsilon}(k^*) - k_\varepsilon). \end{aligned}$$

Recalling (3.57), we obtain

Therefore,

$$\begin{aligned} \int_\Omega \ell(\nabla k^* - \nabla k_\varepsilon) \cdot (\nabla T_{z_\varepsilon}(k^*) - \nabla k_\varepsilon) \mathbb{H}'_\eta(T_{z_\varepsilon}(k^*) - k_\varepsilon) = \\ \int_\Omega \ell |\nabla T_{z_\varepsilon}(k^*) - \nabla k_\varepsilon|^2 \mathbb{H}'_\eta(T_{z_\varepsilon}(k^*) - k_\varepsilon) \geq 0, \end{aligned}$$

since $\mathbb{H}'_\eta \geq 0$. Moreover, we deduce from Lebesgue's Theorem,

$$(3.61) \quad \int_{\Omega} \frac{k^* - k_\varepsilon}{\ell} \mathbb{H}_\eta (T_{z_\varepsilon}(k^*) - k_\varepsilon) \xrightarrow{\eta \rightarrow 0} \int_{\Omega} \frac{|k^* - k_\varepsilon|}{\ell}.$$

Finally, as $|\mathbb{H}_\eta| \leq 1$,

$$(3.62) \quad \left| \int_{\Omega} (\mathbb{D} - \mathbb{D}_\varepsilon) \mathbb{H}_\eta (T_{z_\varepsilon}(k^*) - k_\varepsilon) \right| \leq \|\mathbb{D} - \mathbb{D}_\varepsilon\|_{\Omega;0,1}.$$

Consequently, when η goes to zero, we get from (3.60)

$$(3.63) \quad \int_{\Omega} \frac{|k^* - k_\varepsilon|}{\ell} \leq \|\mathbb{D} - \mathbb{D}_\varepsilon\|_{\Omega;0,1} \xrightarrow{\varepsilon \rightarrow 0} 0,$$

which is what we aimed to prove. The uniqueness of the limit in $L^1(\Omega, \ell^{-1}dx)$ directly yields the uniqueness of the renormalized solution. \square

3.4 Equivalent definition

We give another definition of the renormalized solution to Problem (3.9). In the following, we denote

$$W = \{\beta \in \text{Stamp}(\mathbb{R}) \cap L^\infty(\mathbb{R}) \text{ with a compact support}\}.$$

Definition 3.3. A function $k \in H^1_{loc}(\Omega)$ is a renormalized solution to Problem (3.9) if u satisfies (3.10), (3.11) and (3.12) and

$$\forall \beta \in W, \quad \forall \varphi \in \mathcal{D}(\Omega),$$

$$(3.64) \quad \int_{\Omega} \ell \nabla u \cdot \nabla \varphi \beta(k) + \int_{\Omega} \ell |\nabla u|^2 \varphi \beta'(k) + \int_{\Omega} \frac{u \varphi}{\ell} \beta(k) = \int_{\Omega} \mathbb{D} \varphi \beta(k).$$

Theorem 3.4 (Equivalence between both definitions). *The definitions 3.2 and 3.3 are equivalent.*

Proof. Let $k \in H^1_{loc}(\Omega)$ that satisfies the definition 3.2, $\beta \in W$ and $\varphi \in \mathcal{D}(\Omega)$. We first notice that according to Theorem A.3,

$$\beta(k) \varphi \in W_{\ell,0}, \quad \text{and} \quad |\beta(k) \varphi| \leq \|\beta\|_\infty \|\varphi\|_{0,\infty,\Omega},$$

hence $\beta(k) \varphi \in W_{\ell,0} \cap L^\infty$. We must show that $w = \beta(k) \varphi$ satisfies (3.13). Let $z \in \mathbb{R}^*$ such that $\text{Supp}(\beta) \subset [-z, z]$. The function $\nabla(\beta(k) \varphi) = \beta'(k) \nabla k \varphi + \beta(k) \nabla \varphi$ vanishes a.e. in $\{|k| \geq z\}$, which means $\beta(k) \varphi$ satisfies (3.13).

Now we assume that $k \in H^1_{loc}(\Omega)$ satisfies the definition 3.3. Let $w \in W_{\ell,0} \cap L^\infty$ that satisfies (3.13), and $(w_m)_{m \in \mathbb{N}}$ be a sequence of smooth functions given by Theorem A.4. Taking $\beta = L_n$ (defined by (3.26)) and $\varphi = w_m$ in (3.64) yields

$$(3.65) \quad \int_{\Omega} \ell \nabla k \cdot \nabla w_m L_n(k) + \int_{\Omega} \ell |\nabla k|^2 w_m L'_n(k) + \int_{\Omega} \frac{w w_m}{\ell} L_n(k) = \int_{\Omega} \mathbb{D} w_m L_n(k).$$

The L^∞ bound on $(w_m)_{m \in \mathbb{N}}$ given by Theorem A.4 and the Lebesgue theorem yield

$$(3.66) \quad \int_{\Omega} \mathbb{D}w_m L_n(k) \xrightarrow{m \rightarrow +\infty} \int_{\Omega} \mathbb{D}w L_n(k),$$

$$(3.67) \quad \int_{\Omega} \frac{k w_m}{\ell} L_n(k) \xrightarrow{m \rightarrow +\infty} \int_{\Omega} \frac{k w}{\ell} L_n(k),$$

$$(3.68) \quad \int_{\Omega} \ell |\nabla k|^2 w_m L'_n(k) \xrightarrow{m \rightarrow +\infty} \int_{\Omega} \ell |\nabla k|^2 w L'_n(k),$$

for all $n \in \mathbb{N}$. Moreover, the convergence $w_m \xrightarrow{m \rightarrow +\infty} w$ in H_ℓ directly yields

$$(3.69) \quad \int_{\Omega} \ell \nabla k \cdot \nabla w_m L_n(k) \xrightarrow{m \rightarrow +\infty} \int_{\Omega} \ell \nabla k \cdot \nabla w L_n(k),$$

for all $n \in \mathbb{N}$. Finally, Lebesgue's Theorem yields

$$(3.70) \quad \int_{\Omega} \mathbb{D}w L_n(k) \xrightarrow{n \rightarrow +\infty} \int_{\Omega} \mathbb{D}w,$$

$$(3.71) \quad \int_{\Omega} \frac{k w}{\ell} L_n(k) \xrightarrow{n \rightarrow +\infty} \int_{\Omega} \frac{k w}{\ell},$$

$$(3.72) \quad \int_{\Omega} \ell \nabla k \cdot \nabla w L_n(k) \xrightarrow{n \rightarrow +\infty} \int_{\Omega} \ell \nabla k \cdot \nabla w.$$

And (3.12) yields

$$(3.73) \quad \left| \int_{\Omega} \ell |\nabla k|^2 w L'_n(k) \right| \leq \frac{1}{n} \int_{\{n \leq |k| \leq 2n\}} \ell |\nabla k|^2 \xrightarrow{n \rightarrow +\infty} 0.$$

This yields (3.14). □

A Technical results

A.1 Regularity results in $W_{\ell,0}$

We begin by recalling a result of [21].

Lemma A.1. *Let $u \in W^{1,1}(\Omega)$, and $a \in \mathbb{R}$ such that $\{u = a\}$ has a non-zero Lebesgue measure. Then $\nabla u = 0$ almost everywhere on $\{u = a\}$.*

We recall the following definition.

Definition A.1 (Stampacchia conditions). *Let $F : \mathbb{R} \rightarrow \mathbb{R}$. We say that F satisfies the Stampacchia conditions if F is globally Lipschitz and its derivative F' has a finite number of discontinuities.*

Remark A.1. *Note that if F satisfies the Stampacchia conditions, it is not necessarily bounded.*

We denote by $\text{Stamp}(\mathbb{R})$ the set of all functions satisfying the Stampacchia conditions.

Lemma A.2. *Let $F \in \text{Stamp}(\mathbb{R})$. Then $F' \in L^\infty(\mathbb{R})$ and we have*

$$(A.1) \quad \forall a, b \in \mathbb{R}, \quad |F(b) - F(a)| \leq \|F'\|_\infty |b - a|.$$

Proof. Let $(t_j)_{1 \leq j \leq J}$ be defined as the points where F' is not continuous. Let the intervals $(I_j)_{0 \leq j \leq J}$ be defined by

$$(A.2) \quad \begin{cases} I_0 =] - \infty; t_1[, \\ I_j =]t_j; t_{j+1}[\text{ for } 1 \leq j \leq J - 1, \\ I_J =]t_J; +\infty[. \end{cases}$$

We consider $j \in \llbracket 0; J \rrbracket$. The function F is continuous on $\overline{I_j}$ and differentiable on I_j . Then for any $x, y \in \overline{I_j}$ with $x < y$, there exists $c \in]x; y[$ such that

$$(A.3) \quad F(y) - F(x) = F'(c)(y - x).$$

We now consider $j \in \llbracket 0; J \rrbracket$ and $a \in I_j$ and $(a_n)_{n \in \mathbb{N}}$ a sequence in I_j satisfying $a_n \xrightarrow[n \rightarrow +\infty]{} a$. We assume without losing generality that for every $n \in \mathbb{N}$, $a_n > a$. Then, for any $n \in \mathbb{N}$ there exists a $c_n \in]a; a_n[$ satisfying

$$(A.4) \quad F(a_n) - F(a) = F'(c_n)(a_n - a).$$

Given that F' is continuous on I_j , we obtain

$$(A.5) \quad |F'(a)| = \limsup_{n \rightarrow +\infty} |F'(c_n)| = \limsup_{n \rightarrow +\infty} \frac{|F(a_n) - F(a)|}{a_n - a} \leq \lambda,$$

where $\lambda > 0$ is a Lipschitz constant for F .

Consequently, F' is bounded a.e. on \mathbb{R} , which means $F' \in L^\infty(\mathbb{R})$. It remains to prove (A.1).

Let $a, b \in \mathbb{R}$. If a and b are on the same $\overline{I_j}$, the mean value theorem directly yields (A.1). We now assume that there exists $j \in \llbracket 0; J - 1 \rrbracket$ such that $a \in \overline{I_j}$ and $b \in \overline{I_{j+1}}$. Then we obtain

$$(A.6) \quad \begin{aligned} |F(b) - F(a)| &\leq |F(b) - F(t_{j+1})| + |F(t_{j+1}) - F(a)| \\ &\leq \|F'\|_\infty(b - t_{j+1}) + \|F'\|_\infty(t_{j+1} - a) = \|F'\|_\infty(b - a). \end{aligned}$$

Finally, an instant induction yields (A.1). □

The following theorem is an adaptation of a Stampacchia result from [21], adapted to the space H_ℓ .

Theorem A.1. *Let $u \in W_{\ell,0}$ and $F \in \text{Stamp}(\mathbb{R})$. Then we have the following equality at the distribution sense*

$$\nabla F(u) = F'(u) \nabla u.$$

Proof. Let $u \in W_{\ell,0}$, and $(u_n)_{n \in \mathbb{N}}$ a sequence of $\mathcal{D}(\Omega)$ functions such that $u_n \xrightarrow[n \rightarrow +\infty]{} u$ in H_ℓ .

Let θ be characterized by

- $\theta \in \mathcal{C}^\infty(\mathbb{R}, \mathbb{R}_+)$,
- $\text{Supp}(\theta) \subset \bar{B}(0, 1)$,
- $\int_{\mathbb{R}} \theta(y) dy = 1$.

Let $(\theta_\varepsilon)_{\varepsilon>0}$ be the mollifier given by

$$(A.7) \quad \forall \varepsilon > 0, \forall y \in \mathbb{R}, \quad \theta_\varepsilon(y) = \frac{1}{\varepsilon} \theta\left(\frac{y}{\varepsilon}\right),$$

and $(F_\varepsilon)_{\varepsilon>0}$ be defined by $F_\varepsilon = \theta_\varepsilon * F$, $(t_j)_{1 \leq j \leq J}$ be the points where F' is not continuous. Lebesgue theorem and Young convolution inequality yield

$$(A.8) \quad F'_\varepsilon(t) \xrightarrow{\varepsilon \rightarrow 0} F'(t) \quad \text{for all } t \in \mathbb{R} \setminus (t_j)_{1 \leq j \leq J},$$

$$(A.9) \quad \|F'_\varepsilon\|_\infty \leq \|F'\|_\infty \quad \text{for all } \varepsilon > 0.$$

Moreover, a linear change of variables and (A.1) yield

$$(A.10) \quad \begin{aligned} |F_\varepsilon(t) - F(t)| &\leq \int_{\mathbb{R}} \theta_\varepsilon(y) |F(t-y) - F(t)| dy = \int_{\mathbb{R}} \theta(z) |F(t-\varepsilon z) - F(t)| dz \\ &\leq \varepsilon \|F'\|_\infty \int_{\mathbb{R}} |z| \theta(z) dz \xrightarrow{\varepsilon \rightarrow 0} 0. \end{aligned}$$

This yields the uniform convergence of $(F_\varepsilon)_{\varepsilon>0}$, i.e.

$$(A.11) \quad \|F_\varepsilon - F\|_\infty \xrightarrow{\varepsilon \rightarrow 0} 0.$$

The classical results about convolution products tell that $F_\varepsilon \in \mathcal{C}^\infty(\mathbb{R})$. Therefore, for every $\varepsilon > 0$ and $n \in \mathbb{N}$, $F_\varepsilon(u_n) \in \mathcal{C}^\infty(\Omega)$, giving in particular $\nabla F_\varepsilon(u_n) = F'_\varepsilon(u_n) \nabla u_n$. Let $\varphi \in \mathcal{D}(\Omega)$, we write

$$(A.12) \quad \int_{\Omega} \nabla F_\varepsilon(u_n) \varphi = - \int_{\Omega} F_\varepsilon(u_n) \nabla \varphi = - \int_{\Omega} (F_\varepsilon(u_n) - F_\varepsilon(u)) \nabla \varphi - \int_{\Omega} F_\varepsilon(u) \nabla \varphi.$$

On one hand, the regularity of F_ε and the inequality (A.9) yield

$$(A.13) \quad \begin{aligned} \left| \int_{\Omega} (F_\varepsilon(u_n) - F_\varepsilon(u)) \nabla \varphi \right| &\leq \|F'_\varepsilon\|_\infty \int_{\Omega} |u_n - u| \cdot |\nabla \varphi| \\ &\leq \|F'\|_\infty \|\ell^{-1/2}(u_n - u)\|_{\Omega;0,2} \|\ell^{1/2} \nabla \varphi\|_{\Omega;0,2} \xrightarrow{n \rightarrow +\infty} 0. \end{aligned}$$

On the other hand, since $(F_\varepsilon)_{\varepsilon>0}$ uniformly converges to F , we obtain

$$(A.14) \quad \left| \int_{\Omega} (F_\varepsilon(u) - F(u)) \nabla \varphi \right| \leq \|F_\varepsilon - F\|_\infty \|\nabla \varphi\|_{\Omega;0,1} \xrightarrow{\varepsilon \rightarrow 0} 0,$$

hence $\int_{\Omega} F_\varepsilon(u) \nabla \varphi \xrightarrow{\varepsilon \rightarrow 0} \int_{\Omega} F(u) \nabla \varphi$. This yields

$$(A.15) \quad \int_{\Omega} \nabla F_\varepsilon(u_n) \varphi = - \int_{\Omega} F_\varepsilon(u_n) \nabla \varphi \xrightarrow[n \rightarrow +\infty]{\varepsilon \rightarrow 0} - \int_{\Omega} F(u) \nabla \varphi = \int_{\Omega} \nabla F(u) \varphi.$$

We now need to show the convergence $F'_\varepsilon(u_n) \nabla u_n \xrightarrow[n \rightarrow +\infty]{\varepsilon \rightarrow 0} F'(u) \nabla u$ at the distribution sense. Let $\varphi \in \mathcal{D}(\Omega)$, we write

$$(A.16) \quad \int_{\Omega} F'_\varepsilon(u_n) \nabla u_n \varphi = \int_{\Omega} F'_\varepsilon(u_n) (\nabla u_n - \nabla u) \varphi + \int_{\Omega} F'_\varepsilon(u_n) \nabla u \varphi.$$

On one hand, (A.9) yields

$$(A.17) \quad \left| \int_{\Omega} F'_{\varepsilon}(u_n)(\nabla u_n - \nabla u)\varphi \right| \leq \|F'\|_{\infty} \|\ell^{1/2}(\nabla u_n - \nabla u)\|_{0,2,\Omega} \|\ell^{-1/2}\varphi\|_{0,2,\Omega} \xrightarrow{n \rightarrow +\infty} 0.$$

On the other hand, there exists a subsequence of $(u_n)_{n \in \mathbb{N}}$ still named the same, such that $u_n \xrightarrow{n \rightarrow +\infty} u$ a.e. on Ω , and the continuity of F'_{ε} yields $F'_{\varepsilon}(u_n) \xrightarrow{n \rightarrow +\infty} F'_{\varepsilon}(u)$ a.e. on Ω . Given that $|\nabla u\varphi| \in L^1(\Omega)$, we deduce from Lebesgue theorem that

$$(A.18) \quad \int_{\Omega} F'_{\varepsilon}(u_n)\nabla u\varphi \xrightarrow{n \rightarrow +\infty} \int_{\Omega} F'_{\varepsilon}(u)\nabla u\varphi.$$

Finally, convergence (A.8) and Lemma A.1 yield that $F'_{\varepsilon}(u)\nabla u \xrightarrow{\varepsilon \rightarrow 0} F'(u)\nabla u$ a.e. on Ω . We obtain by Lebesgue theorem

$$(A.19) \quad \int_{\Omega} F'_{\varepsilon}(u)\nabla u\varphi \xrightarrow{\varepsilon \rightarrow 0} \int_{\Omega} F'(u)\nabla u\varphi.$$

This yields

$$(A.20) \quad \int_{\Omega} F'_{\varepsilon}(u_n)\nabla u_n\varphi \xrightarrow[\varepsilon \rightarrow 0]{n \rightarrow +\infty} \int_{\Omega} F'(u)\nabla u\varphi.$$

Both convergences (A.15) and (A.20) yield the result. \square

Theorem A.2. *Let $F \in \text{Stamp}(\mathbb{R})$, $(u_n)_{n \in \mathbb{N}}$ be a converging sequence in H_{ℓ} and $u \in H_{\ell}$ its limit.*

(i) *We assume that $F(w) \in H_{\ell}$ for every $w \in H_{\ell}$. Then*

$$(A.21) \quad F(u_n) \xrightarrow{n \rightarrow +\infty} F(u) \text{ in } H_{\ell}.$$

(ii) *Let $\varphi \in \mathcal{D}(\Omega)$, we have*

$$(A.22) \quad F(u_n)\varphi \xrightarrow{n \rightarrow +\infty} F(u)\varphi \text{ in } H_{\ell}.$$

Proof. We only do the proof of (i), (ii) being proved similarly. We deduce first from (A.1) that

$$(A.23) \quad \int_{\Omega} \frac{|F(u_n) - F(u)|^2}{\ell} \leq \|F'\|_{\infty}^2 \int_{\Omega} \frac{|u_n - u|^2}{\ell} \xrightarrow{n \rightarrow +\infty} 0.$$

Then, we apply Theorem A.1 and triangular inequality on the derivative term to obtain

$$(A.24) \quad \begin{aligned} \|\ell^{1/2}(\nabla F(u_n) - \nabla F(u))\|_{\Omega;0,2} &= \|\ell^{1/2}(F'(u_n)\nabla u_n - F'(u)\nabla u)\|_{\Omega;0,2} \\ &\leq \|\ell^{1/2}F'(u_n)(\nabla u_n - \nabla u)\|_{\Omega;0,2} + \|\ell^{1/2}(F'(u_n) - F'(u))\nabla u\|_{\Omega;0,2}. \end{aligned}$$

The convergence of the first norm is straightforward. Indeed, we have

$$(A.25) \quad \|\ell^{1/2}F'(u_n)(\nabla u_n - \nabla u)\|_{\Omega;0,2} \leq \|F'\|_{\infty} \|\ell^{1/2}(\nabla u_n - \nabla u)\|_{\Omega;0,2} \xrightarrow{n \rightarrow +\infty} 0.$$

The convergence of the last norm in (A.24) is trickier. Let $(t_j)_{1 \leq j \leq J}$ be defined as the discontinuities of F' and $(I_j)_{0 \leq j \leq J}$ as in (A.2). We define two families of subsets of Ω

$$(A.26) \quad \begin{cases} B_j = \{u \in I_j\} & \text{for } 0 \leq j \leq J, \\ A_j = \{u = t_j\} & \text{for } 1 \leq j \leq J. \end{cases}$$

Hence the decomposition

$$(A.27) \quad \begin{aligned} \|\ell^{1/2}(F'(u_n) - F'(u))\nabla u\|_{\Omega;0,2}^2 &= \int_{\Omega} \ell |F'(u_n) - F'(u)|^2 |\nabla u|^2 \\ &= \sum_{j=0}^J \int_{B_j} \ell |F'(u_n) - F'(u)|^2 |\nabla u|^2 + \sum_{j=1}^J \int_{A_j} \ell |F'(u_n) - F'(u)|^2 |\nabla u|^2. \end{aligned}$$

We cannot apply immediately Lemma A.1, because $u \notin W^{1,1}(\Omega)$. Then we have to find another way. Let $\varepsilon > 0$. Since $\ell |\nabla u|^2 \in L^1(\Omega)$, we deduce the existence of $\delta > 0$ such that for any borelian subset A of Ω ,

$$(A.28) \quad |A| \leq \delta \Rightarrow \int_A \ell |\nabla u|^2 \leq \varepsilon.$$

Let $j \in \llbracket 1; J \rrbracket$, we write

$$(A.29) \quad \int_{A_j} \ell |F'(u_n) - F'(u)|^2 |\nabla u|^2 \leq 2 \|F'\|_{\infty}^2 \int_{A_j} \ell |\nabla u|^2.$$

We consider $\omega \subset\subset \Omega$ such that $|\Omega \setminus \omega| \leq \delta$, and write the decomposition

$$(A.30) \quad \int_{A_j} \ell |\nabla u|^2 = \int_{A_j \cap \omega} \ell |\nabla u|^2 + \int_{A_j \cap (\Omega \setminus \omega)} \ell |\nabla u|^2.$$

On one hand, (A.28) yields

$$(A.31) \quad \int_{A_j \cap (\Omega \setminus \omega)} \ell |\nabla u|^2 \leq \varepsilon.$$

On the other hand, recalling that $u \in H^1(\omega)$, Lemma A.1 yields

$$(A.32) \quad \nabla u = 0 \quad \text{a.e. } A_j \cap \omega.$$

We have just shown

$$(A.33) \quad \forall \varepsilon > 0, \quad \int_{A_j} \ell |\nabla u|^2 \leq \varepsilon \quad \text{hence} \quad \int_{A_j} \ell |\nabla u|^2 = 0.$$

Hence, (A.29) yields

$$(A.34) \quad \int_{A_j} \ell |F'(u_n) - F'(u)|^2 |\nabla u|^2 = 0.$$

Let now j be an index between 0 and J , the function F' is continuous on B_j . The Lebesgue inverse theorem then yields the existence of a subsequence of $(F'(u_n))_{n \in \mathbb{N}}$, denoted in the same way, converging to $F'(u)$ a.e. Ω . We obtain for all j

$$(A.35) \quad \int_{B_j} \ell |F'(u_n) - F'(u)|^2 |\nabla u|^2 \xrightarrow{n \rightarrow +\infty} 0,$$

with the Lebesgue theorem.

We have then shown that a subsequence of $(u_n)_{n \in \mathbb{N}}$ still named the same satisfies

$$(A.36) \quad F(u_n) \xrightarrow{n \rightarrow +\infty} F(u) \text{ in } H_\ell.$$

We recall that $H_\ell \hookrightarrow L^1(\Omega)$ is a compact embedding. In addition, (A.1) and Hölder inequality yield

$$(A.37) \quad \begin{aligned} \int_{\Omega} |F(u_n) - F(u)| &\leq \|F'\|_{\infty} \int_{\Omega} |u_n - u| \\ &\leq \|F'\|_{\infty} \left(\int_{\Omega} \ell \right)^{1/2} \left(\int_{\Omega} \frac{|u_n - u|^2}{\ell} \right)^{1/2} \xrightarrow{n \rightarrow +\infty} 0, \end{aligned}$$

which means $F(u_n) \xrightarrow{n \rightarrow +\infty} F(u)$ in $L^1(\Omega)$. We can deduce the convergence of the whole sequence

$$(A.38) \quad F(u_n) \xrightarrow{n \rightarrow +\infty} F(u) \text{ in } H_\ell.$$

□

Theorem A.3. *Let $F \in \text{Stamp}(\mathbb{R})$, $u \in W_{\ell,0}$.*

(i) *Let $\varphi \in \mathcal{D}(\Omega)$, then $F(u)\varphi \in W_{\ell,0}$.*

(ii) *We assume that $F(0) = 0$. Then $F(u) \in W_{\ell,0}$.*

Proof. We start by proving (i) : we first show that $F(u)\varphi \in H_\ell$.

Let $v \in \mathcal{D}(\Omega)$, so that $\|u - v\|_{H_\ell} < +\infty$. We first apply triangular inequality to obtain

$$(A.39) \quad \|\ell^{-1/2}F(u)\varphi\|_{\Omega;0,2} \leq \|\ell^{-1/2}(F(u) - F(v))\varphi\|_{\Omega;0,2} + \|\ell^{-1/2}F(v)\varphi\|_{\Omega;0,2}.$$

On one hand, (A.1) yields

$$(A.40) \quad \int_{\Omega} \frac{|\varphi|^2}{\ell} |F(u) - F(v)|^2 \leq \|F'\|_{\infty}^2 \|\varphi\|_{\Omega;0,\infty}^2 \int_{\Omega} \frac{|u - v|^2}{\ell} < +\infty.$$

On the other hand, since $v \in \mathcal{D}(\Omega)$ and $F \in \mathcal{C}^0(\mathbb{R})$, we obtain $F(v) \in \mathcal{C}^0(\Omega)$ hence $F(v)\varphi \in \mathcal{C}_c^0(\Omega)$. This directly yields

$$(A.41) \quad \int_{\Omega} \frac{|F(v)\varphi|^2}{\ell} < +\infty, \text{ hence } \int_{\Omega} \frac{|F(u)\varphi|^2}{\ell} < +\infty.$$

Concerning the derivative term, the gradient of a product and triangular inequality yield

$$(A.42) \quad \|\ell^{1/2}\nabla(F(u)\varphi)\|_{\Omega;0,2} \leq \|\ell^{1/2}\nabla F(u)\varphi\|_{\Omega;0,2} + \|\ell^{1/2}F(u)\nabla\varphi\|_{\Omega;0,2}.$$

We first focus on the last term, and write

$$(A.43) \quad \|\ell^{1/2}F(u)\nabla\varphi\|_{\Omega;0,2} \leq \|\ell^{1/2}F(v)\nabla\varphi\|_{\Omega;0,2} + \|\ell^{1/2}(F(u) - F(v))\nabla\varphi\|_{\Omega;0,2}.$$

It is clear that $\|\ell^{1/2}F(v)\nabla\varphi\|_{\Omega;0,2} < +\infty$. Then, (A.1) yields

$$(A.44) \quad \begin{aligned} \|\ell^{1/2}(F(u) - F(v))\nabla\varphi\|_{\Omega;0,2} &\leq \|F'\|_{\infty} \|\ell^{1/2}(u - v)\nabla\varphi\|_{\Omega;0,2} \\ &\leq \|F'\|_{\infty} \|\ell\nabla\varphi\|_{\Omega;0,\infty} \|\ell^{-1/2}(u - v)\|_{\Omega;0,2} < +\infty. \end{aligned}$$

We now have to decompose the other term

$$(A.45) \quad \begin{aligned} \|\ell^{1/2}\nabla F(u)\varphi\|_{\Omega;0,2} &= \|\ell^{1/2}F'(u)(\nabla u)\varphi\|_{\Omega;0,2} \\ &\leq \|\ell^{1/2}F'(u)(\nabla u - \nabla v)\varphi\|_{\Omega;0,2} + \|\ell^{1/2}F'(u)(\nabla v)\varphi\|_{\Omega;0,2}. \end{aligned}$$

On one hand, (A.1) yields

$$(A.46) \quad \int_{\Omega} \ell|\varphi|^2|F'(u)(\nabla u - \nabla v)|^2 \leq \|F'\|_{\infty}^2 \|\varphi\|_{\Omega;0,\infty}^2 \int_{\Omega} \ell|\nabla u - \nabla v|^2 < +\infty.$$

On the other hand, since $\nabla v \in \mathcal{D}(\Omega)$ we obtain $\varphi\nabla v \in \mathcal{D}(\Omega)$. Hence

$$(A.47) \quad \int_{\Omega} \ell|\varphi|^2|F'(u)\nabla v|^2 \leq \|F'\|_{\infty}^2 \int_{\Omega} \ell|\varphi\nabla v|^2 < +\infty.$$

As a result, the derivative term is finite. This means that $F(u)\varphi \in H_{\ell}$.

We now have to prove that $F(u)\varphi$ is a limit of $\mathcal{D}(\Omega)$ functions. Since $u \in W_{\ell,0}$, there exists a sequence $(u_n)_{n \in \mathbb{N}}$ of smooth functions such that $u_n \xrightarrow{n \rightarrow +\infty} u$ in H_{ℓ} . We also consider the approximation $F_{\varepsilon} = \theta_{\varepsilon} * F$ for $\varepsilon > 0$ as in the proof of Theorem A.1.

We notice that for every $\varepsilon > 0$ and $n \in \mathbb{N}$, the function $F_{\varepsilon}(u_n)$ is in $\mathcal{C}^{\infty}(\Omega)$, hence $F_{\varepsilon}(u_n)\varphi \in \mathcal{D}(\Omega)$. Consequently, it remains to prove the following convergence

$$(A.48) \quad F_{\varepsilon}(u_n)\varphi \xrightarrow[\varepsilon \rightarrow 0]{n \rightarrow +\infty} F(u)\varphi \text{ in } H_{\ell}.$$

Yet, we have

$$\|(F_{\varepsilon}(u_n) - F(u))\varphi\|_{H_{\ell}} \leq \|(F_{\varepsilon}(u_n) - F(u_n))\varphi\|_{H_{\ell}} + \|(F(u_n) - F(u))\varphi\|_{H_{\ell}}.$$

Theorem A.2 yields that $\|(F(u_n) - F(u))\varphi\|_{H_{\ell}} \xrightarrow{n \rightarrow +\infty} 0$, so that it only remains to prove

$$(A.49) \quad F_{\varepsilon}(v)\varphi \xrightarrow[\varepsilon \rightarrow 0]{H_{\ell}} F(v)\varphi, \text{ for all } v \in \mathcal{D}(\Omega).$$

First we write

$$(A.50) \quad \|\ell^{-1/2}(F_{\varepsilon}(v) - F(v))\varphi\|_{\Omega;0,2} \leq \|F_{\varepsilon} - F\|_{\infty} \|\ell^{-1/2}\varphi\|_{\Omega;0,2} \xrightarrow{\varepsilon \rightarrow 0} 0.$$

Let the two families of subsets of Ω , $(A_j)_{1 \leq j \leq J}$ and $(B_j)_{0 \leq j \leq J}$ defined similarly to (A.26), but with v . We obtain the decomposition of the derivative term

$$(A.51) \quad \begin{aligned} \int_{\Omega} \ell|\nabla F_{\varepsilon}(v) - \nabla F(v)|^2 &= \int_{\Omega} \ell|\nabla v|^2|F'_{\varepsilon}(v) - F'(v)|^2 \\ &= \sum_{j=0}^J \int_{B_j} \ell|\nabla v|^2|F'_{\varepsilon}(v) - F'(v)|^2 + \sum_{j=1}^J \int_{A_j} \ell|\nabla v|^2|F'_{\varepsilon}(v) - F'(v)|^2. \end{aligned}$$

By a similar method to the proof of Theorem A.2, the integrals on A_j vanish. Let $j \in \llbracket 0; J \rrbracket$, the convergence (A.8) yields that $F'_{\varepsilon}(v) \xrightarrow{\varepsilon \rightarrow 0} F'(v)$ a.e. B_j . Moreover, by (A.9) we get

$$\ell|\nabla v|^2|F'_{\varepsilon}(v) - F'(v)|^2 \leq 2\|F'\|_{\infty}^2 \ell|\nabla v|^2 \in L^{\infty}(\Omega) \subset L^1(\Omega).$$

Consequently, the Lebesgue theorem yields the convergence

$$(A.52) \quad \int_{B_j} \ell |\nabla v|^2 |F'_\varepsilon(v) - F'(v)|^2 \xrightarrow{\varepsilon \rightarrow 0} 0.$$

We can deduce (A.49).

Proof of (ii) : we first show that $F(u) \in H_\ell$. The method is quite similar to the one used in the previous proof. We consider $v \in \mathcal{D}(\Omega)$, so that $\|u - v\|_{H_\ell} < +\infty$. We first write

$$(A.53) \quad \|\ell^{-1/2} F(u)\|_{\Omega;0,2} \leq \|\ell^{-1/2} (F(u) - F(v))\|_{\Omega;0,2} + \|\ell^{-1/2} F(v)\|_{\Omega;0,2}.$$

By a similar argument, the first norm is finite. Then, since $v \in \mathcal{D}(\Omega)$ and $F(0) = 0$, we directly obtain $F(v) \in \mathcal{C}_c^0(\Omega)$, which means the last norm is finite.

We now use Theorem A.1 and decompose the derivative term

$$(A.54) \quad \begin{aligned} \|\ell^{1/2} \nabla F(u)\|_{\Omega;0,2} &= \|\ell^{1/2} F'(u) \nabla u\|_{\Omega;0,2} \\ &\leq \|F'\|_\infty \left(\|\ell^{1/2} (\nabla u - \nabla v)\|_{\Omega;0,2} + \|\ell^{1/2} \nabla v\|_{\Omega;0,2} \right). \end{aligned}$$

The first norm is finite by assumption and the second is also finite given that $v \in \mathcal{D}(\Omega)$.

Now we show that $F(u) \in W_{\ell,0}$. We consider the sequence $(G_\varepsilon)_{\varepsilon>0}$ defined by

$$(A.55) \quad G_\varepsilon = \theta_\varepsilon * F - F_\varepsilon(0).$$

This family satisfies

$$(A.56) \quad \|G_\varepsilon - F\|_\infty \xrightarrow{\varepsilon \rightarrow 0} 0,$$

$$(A.57) \quad G'_\varepsilon(t) \xrightarrow{\varepsilon \rightarrow 0} F'(t) \quad \text{for } t \neq (t_j)_{1 \leq j \leq J},$$

$$(A.58) \quad \|G'_\varepsilon\|_\infty \leq \|F'\|_\infty \quad \text{for } \varepsilon > 0.$$

Let $u \in W_{\ell,0}$ and $(u_n)_{n \in \mathbb{N}}$ be a sequence of smooth functions converging to u in H_ℓ . Let $\varepsilon > 0$ and $n \in \mathbb{N}$. Given that $G_\varepsilon(0) = 0$, we have $G_\varepsilon(u_n) \in \mathcal{D}(\Omega)$. Therefore, it remains to prove

$$(A.59) \quad G_\varepsilon(u_n) \xrightarrow[\varepsilon \rightarrow 0]{n \rightarrow +\infty} F(u) \quad \text{in } H_\ell.$$

To do so, we write

$$\|G_\varepsilon(u_n) - F(u)\|_{H_\ell} \leq \|G_\varepsilon(u_n) - F(u_n)\|_{H_\ell} + \|F(u_n) - F(u)\|_{H_\ell}.$$

Theorem A.2 yields that $\|F(u_n) - F(u)\|_{H_\ell} \xrightarrow{n \rightarrow +\infty} 0$. Thus, we have to prove

$$(A.60) \quad G_\varepsilon(v) \xrightarrow{\varepsilon \rightarrow 0} F(v), \quad \text{for all } v \in \mathcal{D}(\Omega).$$

Let $v \in \mathcal{D}(\Omega)$. For every $\varepsilon > 0$, $G_\varepsilon(v) \in \mathcal{D}(\Omega)$ and $F(v) \in \mathcal{C}_c^0(\Omega)$. By a topological argument, there exists a compact $K \subset \Omega$ such that for sufficiently small values of $\varepsilon > 0$, $\text{Supp}(G_\varepsilon(v)) \subset K$, and $A := K - \text{Supp}(F(v)) \subset \Omega$. This yields

$$(A.61) \quad \int_\Omega \frac{|G_\varepsilon(v) - F(v)|^2}{\ell} \leq \|G_\varepsilon - F\|_\infty^2 \int_A \frac{1}{\ell} \xrightarrow{\varepsilon \rightarrow 0} 0.$$

With a similar method to what was done to prove (i), we obtain

$$(A.62) \quad \int_\Omega \ell |\nabla G_\varepsilon(v) - \nabla F(v)|^2 \xrightarrow{\varepsilon \rightarrow 0} 0,$$

hence (A.60). □

A.2 Additional stuff

We start by modifying the results of Corollary A.3, by focusing on $W_{\ell,0} \cap L^\infty(\Omega)$ functions.

Theorem A.4. *Let $w \in W_{\ell,0} \cap L^\infty(\Omega)$. There exists a sequence $(w_m)_{m \in \mathbb{N}}$ of $\mathcal{D}(\Omega)$ functions satisfying*

$$(A.63) \quad \begin{cases} w_m \xrightarrow{m \rightarrow +\infty} w \text{ in } H_\ell, \\ \forall m \in \mathbb{N}, \quad \|w_m\|_{\Omega;0,\infty} \leq C, \end{cases}$$

where $C > 0$ does not depend on m .

Proof. Given that $w \in W_{\ell,0}$, there exists a sequence $(v_n)_{n \in \mathbb{N}}$ of $\mathcal{D}(\Omega)$ functions such that $v_n \xrightarrow{n \rightarrow +\infty} w$ in H_ℓ . This sequence is not uniformly bounded in the general case. Let $z = \|w\|_{\Omega;0,\infty}$, and T_z the truncation at height z , as defined in (3.1). The first idea is taking $w_m = T_z(v_m)$, but T_z is only continuous, instead of \mathcal{C}^∞ . This is why we introduce $(\theta_\varepsilon)_{\varepsilon > 0}$ a mollifier as in the proof of Theorem A.1, and define $(T_z^\varepsilon)_{\varepsilon > 0}$ by

$$(A.64) \quad T_z^\varepsilon = \theta_\varepsilon * T_z - \theta_\varepsilon * T_z(0).$$

As a composition on \mathcal{C}^∞ functions, $T_z^\varepsilon(v_n) \in \mathcal{C}^\infty(\Omega)$ for all $\varepsilon > 0$ and $n \in \mathbb{N}$. Moreover, v_n is compact-supported, and $T_z^\varepsilon(0) = 0$, which means T_z^ε also has compact support. Finally, the same arguments as for showing (A.59) yield the convergence

$$(A.65) \quad T_z^\varepsilon(v_n) \xrightarrow[\varepsilon \rightarrow 0]{n \rightarrow +\infty} T_z(w) - T_z(0) = w,$$

given that $|w| \leq z$ a.e. on Ω and $T_z(0) = 0$. \square

Theorem A.5. *Let $F \in \text{Stamp}(\mathbb{R}) \cap W^{1,\infty}(\mathbb{R})$, $u \in W_{\ell,0}$ and $w \in W_{\ell,0} \cap L^\infty(\Omega)$. Then*

$$(A.66) \quad F(u)w \in W_{\ell,0}.$$

Proof. Step 1 : $F(u)w \in H_\ell$. First, we have

$$(A.67) \quad \|\ell^{-1/2}F(u)w\|_{\Omega;0,2} \leq \|F\|_\infty \|\ell^{-1/2}w\|_{\Omega;0,2} < +\infty.$$

Then we apply the triangular inequality on the derivative term

$$(A.68) \quad \begin{aligned} \|\ell^{1/2}\nabla(F(u)w)\|_{\Omega;0,2} &\leq \|\ell^{1/2}F'(u)(\nabla u)w\|_{\Omega;0,2} + \|\ell^{1/2}F(u)\nabla w\|_{\Omega;0,2} \\ &\leq \|F'\|_\infty \|w\|_{\Omega;0,\infty} \|\ell^{1/2}\nabla u\|_{\Omega;0,2} + \|F\|_\infty \|\ell^{1/2}\nabla w\|_{\Omega;0,2} < +\infty. \end{aligned}$$

We consider $F_\varepsilon = \theta_\varepsilon * F$ defined as in the proof of Theorem A.1, $(u_n)_{n \in \mathbb{N}}$ a sequence of smooth functions converging strongly to u in H_ℓ , and $(w_m)_{m \in \mathbb{N}}$ a sequence defined as in Theorem A.4. The fact that $F_\varepsilon(u_n)w_m \in \mathcal{D}(\Omega)$ for any $\varepsilon > 0$ and $m, n \in \mathbb{N}$ is straightforward. We aim at showing the following

$$(A.69) \quad F_\varepsilon(u_n)w_m \xrightarrow[\varepsilon \rightarrow 0]{m, n \rightarrow +\infty} F(u)w \text{ in } H_\ell.$$

Step 2 : the term without derivative. The triangular inequality is written

$$(A.70) \quad \begin{aligned} \|\ell^{-1/2}(F_\varepsilon(u_n)w_m - F(u)w)\|_{\Omega;0,2} &\leq \|\ell^{-1/2}F_\varepsilon(u_n)(w_m - w)\|_{\Omega;0,2} \\ &\quad + \|\ell^{-1/2}(F_\varepsilon(u_n) - F(u_n))w\|_{\Omega;0,2} + \|\ell^{-1/2}(F(u_n) - F(u))w\|_{\Omega;0,2}. \end{aligned}$$

Respectively the bound on F_ε , the uniform convergence and the Lebesgue theorem yield

$$(A.71) \quad \|\ell^{-1/2}F_\varepsilon(u_n)(w_m - w)\|_{\Omega;0,2} \leq \|F\|_\infty \|\ell^{-1/2}(w_m - w)\|_{\Omega;0,2} \xrightarrow{m \rightarrow +\infty} 0,$$

$$(A.72) \quad \|\ell^{-1/2}(F_\varepsilon(u_n) - F(u_n))w\|_{\Omega;0,2} \leq \|F_\varepsilon - F\|_\infty \|\ell^{-1/2}w\|_{\Omega;0,2} \xrightarrow{\varepsilon \rightarrow 0} 0,$$

$$(A.73) \quad \|\ell^{-1/2}(F(u_n) - F(u))w\|_{\Omega;0,2} \xrightarrow{n \rightarrow +\infty} 0.$$

Step 3 : The derivative term. The derivative term can be decomposed in two terms as follows

$$(A.74) \quad \|\ell^{1/2}(\nabla(F_\varepsilon(u_n)\nabla w_m) - \nabla(F(u)w))\|_{\Omega;0,2} \leq \|\ell^{1/2}(F_\varepsilon(u_n)\nabla w_m - F(u)\nabla w)\|_{\Omega;0,2} \\ + \|\ell^{1/2}(w_m F'_\varepsilon(u_n)\nabla u_n - w F'(u)\nabla u)\|_{\Omega;0,2}.$$

The same arguments as used in step 2 yield

$$(A.75) \quad \|\ell^{1/2}(F_\varepsilon(u_n)\nabla w_m - F(u)\nabla w)\|_{\Omega;0,2} \xrightarrow[\varepsilon \rightarrow 0]{m, n \rightarrow +\infty} 0.$$

It only remains to show the following

$$(A.76) \quad \|\ell^{1/2}(w_m F'_\varepsilon(u_n)\nabla u_n - w F'(u)\nabla u)\|_{\Omega;0,2} \xrightarrow[\varepsilon \rightarrow 0]{m, n \rightarrow +\infty} 0.$$

We write a first decomposition

$$(A.77) \quad \|\ell^{1/2}(w_m F'_\varepsilon(u_n)\nabla u_n - w F'(u)\nabla u)\|_{\Omega;0,2} \leq \|\ell^{1/2}w_m(F'_\varepsilon(u_n)\nabla u_n - F'(u)\nabla u)\|_{\Omega;0,2} \\ + \|\ell^{1/2}F'(u)\nabla u(w_m - w)\|_{\Omega;0,2}.$$

The last term is bounded from above as follows

$$(A.78) \quad \|\ell^{1/2}F'(u)\nabla u(w_m - w)\|_{\Omega;0,2} \leq \|F'\|_\infty \left(\int_\Omega \ell |\nabla u|^2 |w_m - w|^2 \right)^{1/2}.$$

First, since

$$\ell^{-1/2}w_m \xrightarrow{m \rightarrow +\infty} \ell^{-1/2}w \quad \text{in } L^2(\Omega),$$

the Lebesgue inverse yields the existence of a subsequence still named $(w_m)_{m \in \mathbb{N}}$ such that $w_m \xrightarrow{m \rightarrow +\infty} w$ a.e. Ω . In addition, Theorem A.4 yields

$$(A.79) \quad \ell |\nabla u|^2 |w_m - w|^2 \leq 4C^2 \ell |\nabla u|^2 \in L^1(\Omega).$$

We can apply the Lebesgue theorem, which yields

$$(A.80) \quad \int_\Omega \ell |\nabla F(u)|^2 |w_m - w|^2 \xrightarrow{m \rightarrow +\infty} 0, \quad \text{hence } \|\ell^{1/2}F'(u)\nabla u(w_m - w)\|_{\Omega;0,2} \xrightarrow{m \rightarrow +\infty} 0.$$

Since $(w_m)_{m \in \mathbb{N}}$ is uniformly bounded in $L^\infty(\Omega)$, (A.76) can be proved only by showing that

$$(A.81) \quad \|\ell^{1/2}v(F'_\varepsilon(u_n)\nabla u_n - F'(u)\nabla u)\|_{\Omega;0,2} \xrightarrow[\varepsilon \rightarrow 0]{n \rightarrow +\infty} 0,$$

for any fixed function $v \in \mathcal{D}(\Omega)$. This is already done in the proof of Theorem A.3. \square

A.3 An interesting result on limits

The following lemma constitutes a higher bound when $L^1(\Omega)$ functions are integrated on a "slice", and is used for instance in the proof of Theorem 3.1.

Lemma A.3. *Let (X, \mathcal{A}, μ) be a measured space, $M > 0$ and $(u_n)_{n \in \mathbb{N}}$ a sequence of measurable functions such that $u_n \xrightarrow[n \rightarrow +\infty]{} u$ a.e. X . Then we have*

$$(A.82) \quad \mathbb{1}_{\limsup_{n \rightarrow +\infty} \{|u_n| \geq M\}} \leq \mathbb{1}_{\{|u| \geq M\}} \quad \text{a.e. } \Omega.$$

Remark A.2. *we recall that if $(A_n)_{n \in \mathbb{N}}$ is a sequence of elements of \mathcal{A} ,*

$$\limsup_{n \rightarrow +\infty} A_n = \bigcap_{n \in \mathbb{N}} \left(\bigcup_{k > n} A_k \right).$$

Actually, $x \in \limsup_{n \rightarrow +\infty} A_n$ means that x is in a infinite number of A_n sets. It is well known that for any sequence $(A_n)_{n \in \mathbb{N}}$ we have

$$\mathbb{1}_{\limsup_{n \rightarrow +\infty} A_n} = \limsup_{n \rightarrow +\infty} \mathbb{1}_{A_n}.$$

Proof. We consider $E \in \mathcal{A}$ such that for any $x \in E$, $u_n(x) \xrightarrow[n \rightarrow +\infty]{} u(x)$ and $X \setminus E$ has null measure. Let $x \in E \cap \limsup_{n \rightarrow +\infty} \{|u_n| \geq M\}$. Then

$$(A.83) \quad \forall n \in \mathbb{N}, \exists k > n, \quad |u_k(x)| \geq M.$$

This means it exists a subsequence $(u_{\phi(n)})_{n \in \mathbb{N}}$ satisfying $|u_{\phi(n)}(x)| \geq M$ for all $n \in \mathbb{N}$. Passing to the limit directly yields $|u(x)| \geq M$. We deduce that

$$(A.84) \quad E \cap \limsup_{n \rightarrow +\infty} \{|u_n| \geq M\} \subset E \cap \{|u| \geq M\}.$$

The fact that $X \setminus E$ has null measure yields the result. □

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