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ESTIMATION OF THE SECOND DERIVATIVES FOR SURFACES EVOLVING UNDER THE ACTION OF THEIR PRINCIPAL CURVATURES

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Dedicated to Louis Nirenberg

1. Introduction

In our paper [8], we have formulated some results on global unique solvability of the first initial-boundary value problem for equations of the form

(1)
$$M[u] = -\frac{u_t}{\sqrt{1+u_x^2}} + f(k(u)) = g \text{ in } Q = \Omega \times (0,T) \subset \mathbb{R}^{n+1},$$

(2)
$$u - \varphi = 0 \text{ on } \partial' Q = \partial'' Q \cup \Omega(0),$$

where $\partial'' Q = \partial \Omega \times [0, T]$, $\Omega(0) = \{z = (x, t) : x \in \Omega, t = 0\}$, and Ω is a domain in \mathbb{R}^n with a smooth boundary, which only for the sake of simplicity we assumed to be bounded. In (1), (2), g and φ are smooth known functions of z, defined on \overline{Q} , and $k(u) = (k_1(u), \ldots, k_n(u))$, where $k_i(u)(z)$ are the principal curvatures of the graph \mathcal{T}_t :

$$x_0 = u(x, t), \quad x \in \overline{\Omega},$$

of the sought function $u(\cdot, t) : \overline{\Omega} \to \mathbb{R}^1$ for fixed $t \in [0, T]$.

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In [8] we studied the cases

$$f(k) = f_m(k) = S_m(k)^{1/m}, \quad S_m(k) = \sum_{i_1 < \dots < i_m} k_{i_1} \dots k_{i_m},$$

with m = 2, ..., n. Contrary to the case m = 1, considered by many authors, equation (1) with $f = f_m$, m > 1, is non-totally parabolic. Its main domain of parabolicity is the cone

$$\Gamma_m = \{k : k \in \mathbb{R}^n, \ S_l(k) > 0, \ l = 1, \dots, m\} \subset \Pi_+^n = \left\{k : S_1(k) = \sum_{i=1}^n k_i > 0\right\}$$

(for the properties of f_m on Γ_m , see [1], [4]).

Here we recall the principal result of [8]. To formulate it let us include problem (1), (2) in the family of problems

(3_{\tau})
$$M[u^{\tau}] = g^{\tau} \quad \text{in } Q,$$
$$(u^{\tau} - \varphi^{\tau})|_{\partial''Q} = 0, \quad (u^{\tau} - \varphi^{0})|_{\Omega(0)} = 0, \quad \tau \in [0, 1],$$

where $\varphi^0(x,t) = \varphi(x,0), \ \varphi^\tau = \tau \varphi + (1-\tau)\varphi^0, \ g^\tau = \tau g + (1-\tau)g^0 \ \text{and} \ g^0(x,t) = \tau g^0$ $f_m(k(\varphi(x,0))).$

For $\tau = 1$, problem (3_{τ}) coincides with problem (1), (2) and for $\tau = 0$ it has the solution $u^0(x,t) = \varphi(x,0)$.

We call a function u^{τ} an admissible solution of (3_{τ}) if $u^{\tau} \in C^{2,1}(\overline{Q}), u^{\tau}$ satisfies (3_{τ}) and for any $z \in \overline{Q}$, $k(u^{\tau})(z)$ belongs to Γ_m .

The following theorem holds:

THEOREM 1. Any of the problems (3_{τ}) with $f = f_m, m > 1, \tau \in [0, 1]$, including the problem (1), (2) with $f = f_m$, has a unique admissible solution u^{τ} belonging to $H^{4+\alpha,2+\alpha/2}(\overline{Q})$ if the following conditions are satisfied:

- (a) $\partial \Omega \in \Gamma_m \cap H^{4+\alpha}, g \in H^{2+\alpha,1+\alpha/2}(\overline{Q}), \varphi \in H^{4+\alpha,2+\alpha/2}(\overline{Q}), k(\varphi^0)(x) \in \mathbb{R}^{d+\alpha}$ Γ_m for $x \in \overline{\Omega}$, φ and g satisfy on $\partial \Omega(0)$ the compatibility conditions up to the second order;
- $\begin{array}{ll} \text{(b)} & \inf_Q g \geq 0, \quad \inf_{\partial' Q} u_t + \inf_Q g \equiv \nu_1 > 0, \quad g_t \leq 0 \quad in \; Q, \\ \text{(c) there is a common minorant } c \; for \; \partial u^\tau / \partial n, \; i.e., \end{array}$

$$\inf_{\tau \in [0,1]} \inf_{\partial''Q} \frac{\partial u^{\tau}}{\partial n} \ge c$$

Here $H^{k+\alpha,l+\beta}(\overline{Q})$ are Hölder spaces with $\alpha,\beta \in (0,1)$. The symbol $\partial/\partial n$ in (c) is the derivative in the direction of the inner normal to $\partial \Omega$. The inclusion $\partial \Omega \in \Gamma_m$ for m < n means that for $\omega(x_1, \ldots, x_{n-1})$ defining $\partial \Omega$ in local cartesian coordinates, $(k_1(\omega), \ldots, k_{n-1}(\omega)) \in \Gamma_m \subset \mathbb{R}^{n-1}$, and $\partial \Omega \in \Gamma_m$ for m = n means that Ω is strictly convex¹.

¹The first part of the hypothesis b) in Theorem 1 of [8] can be eliminated for $T < \infty$.

The core of the proof of Theorem 1 consists in getting a priori estimates for the norms of u^{τ} in the spaces $H^{2+\beta,1+\beta/2}(\overline{Q})$ with a $\beta > 0$. The conditions under which this was done for problem (1), (2) are satisfied for any of the problems $(3_{\tau}), \tau \in [0,1]$, and majorants could be chosen to be independent of τ . This is why in what follows we speak only about problem (1), (2) and its admissible solutions.

In this paper we estimate $\sup_{Q} |u_{xx}|$, supposing that the estimates

(4)
$$\sup_{Q} |u_x| \le M_1 \text{ and } \sup_{\partial' Q} |u_{xx}| \le M_2$$

are known. We will do that for a class of symmetric functions f (this means that f is invariant with respect to transpositions of the arguments k_1, \ldots, k_n) which are defined on a domain $\mathcal{D} \subset \mathbb{R}^n$ containing the values of $k(u)(z), z \in \overline{Q}$, for the solution u(z) under consideration. One of the conditions imposed on f is its ellipticity on \mathcal{D} , i.e.,

(5)
$$f^{i}(k) \equiv \frac{\partial f(k)}{\partial k_{i}} > 0, \quad i = 1, \dots, n, \ k \in \mathcal{D}.$$

Other conditions on f will be formulated in Sec. 3. All of them are satisfied for $f = f_m, m = 2, ..., n$.

It is known (see [3]) that any real-valued smooth symmetric function f can be represented as a smooth function F of symmetric matrices which is invariant under the transformations $A \to BAB^*$ with any orthogonal matrix B. Let us write this in the form

(6)
$$f(\lambda(A)) = F(A),$$

where $\lambda_i(A)$, i = 1, ..., n, are the eigenvalues of A. The properties (5) guarantee the inequalities

(7)
$$\frac{\partial F(A)}{\partial A_{ij}}\xi_i\xi_j > 0,$$

where A_{ij} are the elements of A, and ξ is any vector from \mathbb{R}^n with $|\xi| = 1$. Here and later, a double repeated index implies summation from 1 up to n.

The principal curvatures $k_i(u)$ of the surface \mathcal{T}_t for $x \in \overline{\Omega}$ are the eigenvalues of the matrix

(8)
$$\frac{1}{\gamma(u)}g(u_x)^{-1/2}u_{xx}g(u_x)^{-1/2} \equiv \frac{1}{\gamma(u)}u_{(xx)},$$

calculated at the point $z = (x,t) \in \overline{Q}$. Here and in the sequel we use the notations: $\gamma(u) = \sqrt{1+u_x^2}$, u_{xx} is the Hessian of u with the elements $u_{ij} = u_{x_i x_j}$;

 $g(u_x)$ is the metric tensor of the surface \mathcal{T}_t , its elements are $g_{ij}(u_x) = \delta_i^j + u_i u_j$, where $u_i = u_{x_i}$. From this and (6) we have

(9)
$$f(k(u)) = F\left(\frac{1}{\gamma(u)}u_{(xx)}\right) \equiv \mathcal{F}(u_x, u_{xx})$$

The property (7) implies the inequalities

(10)
$$\frac{\partial \mathcal{F}(u_x, u_{xx})}{\partial u_{ij}} \xi_i \xi_j > 0 \quad \text{for all } \xi \text{ with } |\xi| = 1.$$

2. Estimation of u_t

First, we estimate $\sup_{Q} |u_t|$ for the equations

(2.1)
$$-\frac{u_t}{1+u_x^2} + \mathcal{F}(u_x, u_{xx}) = g(x, t)$$

with an arbitrary smooth function \mathcal{F} satisfying only the inequalities (10) on the solution u. Let us differentiate (2.1) with respect to t. The result can be represented as a linear equation for $w = u_t$:

$$(2.2) \qquad \qquad -aw_t + a_{ij}w_{ij} + b_iw_i = g_t.$$

Its coefficients are bounded functions, and a > 0 and a_{ij} satisfy

(2.3)
$$a_{ij}\xi_i\xi_j \equiv \frac{\partial \mathcal{F}(u_x, u_{xx})}{\partial u_{ij}}\xi_i\xi_j > 0, \quad |\xi| = 1.$$

A standard reasoning, based on the maximum principle for parabolic equations, yields

(2.4)
$$u_t(z) \ge \min_{\partial t \in Q} u_t \equiv \nu_2 \quad \text{if } g_t \le 0 \text{ in } Q_t$$

(2.5)
$$u_t(z) \le \max_{\partial' Q} u_t \equiv \mu_1 \quad \text{if } g_t \ge 0 \text{ in } Q.$$

Let us also find a majorant for u_t without the hypothesis that $g_t \ge 0$. For this purpose we introduce the function $v = we^{-\lambda t}$, $\lambda > 0$. By (2.2),

(2.6)
$$-\frac{1}{\sqrt{1+u_x^2}}(v_t + \lambda v) + a_{ij}v_{ij} + b_iv_i = g_t e^{-\lambda t}.$$

If v attains its maximum on \overline{Q} at $(x^0, t^0) \in Q$ then at this point we have $v_t \geq 0$ and $a_{ij}v_{ij} + b_iv_i \leq 0$, which, together with (2.6), leads to

$$\lambda v(x^0, t^0) \le -e^{-\lambda t^0} g_t \sqrt{1+u_x^2} \big|_{(x^0, t^0)},$$

and then

$$u_t(x,t) \le e^{\lambda t} \sup_{(y,\tau)\in Q_t} \left\{ -\frac{1}{\lambda} e^{-\lambda \tau} g_\tau(y,\tau) \sqrt{1 + u_y^2(y,\tau)} \right\}, \quad Q_t = \Omega \times (0,t).$$

If the point (x^0, t^0) of the maximum of v on \overline{Q} happens to lie on $\partial'Q$, then $v(x,t) \leq v(x^0, t^0)$ for any (x,t) and

$$u_t(x,t) \le e^{\lambda t} \sup_{(y,\tau) \in \partial' Q_t} \{ u_\tau(y,\tau) e^{-\lambda \tau} \}.$$

So for both cases, using the arbitrariness of $\lambda > 0$, we get

$$(2.7) \quad u_t(x,t) \le \inf_{\lambda>0} \left\{ e^{\lambda t} \max\left[\sup_{(y,\tau)\in Q_t} \left(-\frac{1}{\lambda} e^{-\lambda \tau} g_\tau(y,\tau) \sqrt{1+u_y^2(y,\tau)} \right), \\ \sup_{(y,\tau)\in \partial' Q_t} (u_\tau(y,\tau) e^{-\lambda \tau}) \right] \right\} \equiv \mu_2(t),$$

for all $x \in \overline{\Omega}$ and $t \in [0, T]$.

We sum up these conclusions in the following theorem.

THEOREM 2. Let u be a smooth solution of (2.1) with smooth \mathcal{F} and g, and \mathcal{F} satisfying (2.3). Then:

(a)
$$\begin{aligned} \nu_2 &\equiv \min_{\partial'Q} u_t \leq u_t(x,t) \leq \max_{\partial'Q} u_t = \mu_1, \quad (x,t) \in \overline{Q} \\ & \text{if } g_t \equiv 0; \end{aligned} \\ (b) \qquad \nu_2 &\equiv \min_{\partial'Q} u_t \leq u_t(x,t) \leq \mu_2(t), \quad (x,t) \in \overline{Q}, \\ & \text{with } \mu_2(t) \text{ from } (2.7), \text{ if } g_t \leq 0. \end{aligned}$$

For a complete investigation of the problem (1), (2), we need to have some bounds for the values of f(k(u))(z), $z \in \overline{Q}$. In virtue of (1), the equality $f(k(u)) = u_t/\sqrt{1+u_x^2} + g$ and Theorem 2 with $\mathcal{F}(u_x, u_{xx}) = f(k(u))$ we come to the following conclusions.

If $\inf_Q g \ge 0$, $\nu_1 \ge 0$ and $g_t \le 0$ in Q, then

(2.8)
$$f(k(u)) = \frac{u_t}{\sqrt{1+u_x^2}} + g \ge \frac{1}{\sqrt{1+u_x^2}} (\nu_2 + \inf_Q g)$$
$$\ge \frac{\nu_1}{\sqrt{1+M_1^2}} \equiv \nu_3,$$

with M_1 from (4) of Sec. 1. Under the same hypothesis about g the majorant $\mu_2(t)$ in (2.7) is nonnegative and therefore

(2.9)
$$f(k(u)) = \frac{u_t}{\sqrt{1+u_x^2}} + g \le \mu_2(t) + \sup_Q g \le \sup_{t \in [0,T]} \mu_2(t) + \sup_Q g \equiv \mu_3$$

So, if $\inf_Q g \ge 0$, $\nu_1 > 0$ and $g_t \le 0$ we have

(2.10)
$$0 < \nu_3 \le f(k(u))(z) \le \mu_3.$$

Note that if $\nu_2 = \min_{\partial' Q} u_t \ge 0$ then instead of (2.8) there is another minorant for f that does not require the condition $\inf_Q g \ge 0$, namely,

(2.11)
$$f(k(u)) \ge \frac{\nu_2}{\sqrt{1+M_1^2}} + \inf_Q g \equiv \tilde{\nu}_3 \quad \text{if } \nu_2 = \min_{\partial' Q} u_t \ge 0$$

Under the conditions of Theorem 1, we have thus found some positive bounds ν_3 and μ_3 for f(k(u))(z). The inequality $f(k(u))(z) \ge \nu_3 > 0$ guarantees that k(u)(z) in the course of evolution never leaves the cone Γ_m of ellipticity for $f = f_m$.

In the next section we will make use of

(2.12)
$$\nu_4 \le f(k(u)) \le \mu_4, \quad z \in \overline{Q},$$

for the solution u(z).

3. Bounds for second derivatives

Let u be a smooth admissible solution of (1) with f satisfying (5), and let the majorants M_k in (4) and constants ν_4 , μ_4 in (2.12) be known. We require additionally that

(3.1)
$$S_1(k) = \sum_{i=1}^n k_i \ge \Phi(f(k)), \quad k \in \mathcal{D},$$

with a nondecreasing continuous function $\Phi : \mathbb{R}^1 \to \mathbb{R}^1$. This and (2.12) imply

(3.2)
$$S_1(k(u))(z) \ge \Phi(\nu_4) \equiv c_1, \quad z \in \overline{Q}.$$

If we find a majorant c_2 in

(3.3)
$$\sup_{z \in Q} k_i(u)(z) \le c_2, \quad i = 1, \dots, n,$$

then we can conclude from (3.2) and (3.3) that

(3.4)
$$-k_i(u)(z) \le \sum_{j \ne i} k_j(u)(z) - c_1 \le (n-1)|c_2| + |c_1|, \quad i = 1, \dots, n$$

Now a majorant c in

$$(3.5)\qquad\qquad\qquad \sup_{Q}|u_{xx}|\leq c$$

is calculated elementarily.

To find c_2 in (3.3), we use the invariance of the left-hand side of (1) with respect to the choice of cartesian coordinates in the space \mathbb{E}^{n+1} of variables (x, x_0) . As above, we consider t in u(x, t) as a parameter and associate with $u(\cdot, t)$ the surface \mathcal{T}_t in \mathbb{E}^{n+1} determined by the equation

$$x_0 = u(x,t), \quad x \in \overline{\Omega}.$$

Fix a point $P^0 \in \mathcal{T}_{t^0}$ in \mathbb{E}^{n+1} with coordinates $(x^0, u^0 = u(x^0, t^0)), x^0 \in \Omega$, $t^0 \in (0, T]$, and denote by ν^0 the unit normal to \mathcal{T}_{t^0} at P^0 directed according to

increasing x_0 , i.e.,

$$\nu^{0} = \nu(\mathcal{T}_{t^{0}})(P^{0}) = \sum_{i=1}^{n} \left(\frac{-u_{x_{i}}}{\sqrt{1+u_{x}^{2}}}\right)(x^{0}, t^{0})e_{i} + \left(\frac{1}{\sqrt{1+u_{x}^{2}}}\right)(x^{0}, t^{0})e_{0}.$$

Here e_1, \ldots, e_n, e_0 is the orthogonal basis in \mathbb{E}^{n+1} corresponding to the coordinates x_1, \ldots, x_n, x_0 . Choose another orthogonal basis $\xi_1, \ldots, \xi_n, \xi_0$ with $\xi_0 = \nu^0$. The matrix $B = (b_{\alpha\beta})$ with $b_{\alpha\beta} = (\varepsilon_{\alpha}, e_{\beta}), \alpha, \beta = 1, \ldots, n, 0$, is orthogonal and its elements $b_{0\beta} = (\varepsilon_0, e_{\beta}) = (\nu^0, e_{\beta})$ are fixed. Later we will define the other rows of B in a proper way, always keeping the orthogonality of B. For now they are taken arbitrary.

Denote by (y_1, \ldots, y_n, y_0) the cartesian coordinates in \mathbb{E}^{n+1} corresponding to $\xi_1, \ldots, \xi_n, \xi_0$, so that we have in \mathbb{E}^{n+1} the relation

(3.6)
$$\sum_{i=1}^{n} (x_i - x_i^0) e_i + (x_0 - u^0) e_0 = \sum_{i=1}^{n} y_i \xi_i + y_0 \xi_0.$$

The surface \mathcal{T}_t with t near t^0 can be represented near P^0 by the equation

(3.7₁)
$$y_0 = v(y, t), \quad y = (y_1, \dots, y_n),$$

where the function v is determined by the identity

(3.7₂)
$$\sum_{i=1}^{n} (x_i - x_i^0) e_i + (u(x,t) - u^0) e_0 = \sum_{i=1}^{n} y_i \xi_i + v(y,t) \xi_0.$$

In fact, it follows from (3.7_2) that

(3.8₁)
$$x_i - x_i^0 = \sum_{j=1}^n b_{ji} y_j + b_{0i} v(y,t), \quad i = 1, \dots, n,$$

(3.8₂)
$$u(x,t) - u^0 = \sum_{i=1}^n b_{i0} y_i + b_{00} v(y,t),$$

and

(3.9₁)
$$y_i = \sum_{j=1}^n b_{ij}(x_j - x_j^0) + b_{i0}(u(x,t) - u^0), \quad i = 1, \dots, n,$$

(3.9₂)
$$v(y,t) = \sum_{j=1}^{n} b_{0j}(x_j - x_j^0) + b_{00}(u(x,t) - u^0).$$

Relations (3.9_k) determine the functions

(3.10)
$$Y_i(x,t) = \sum_{j=1}^n b_{ij}(x_j - x_j^0) + b_{i0}(u(x,t) - u^0), \quad i = 1, \dots, n,$$

if we consider $u: \overline{Q} \to \mathbb{R}^1$ as a given function, and they also determine the functions X_j such that

(3.11₁)
$$y_i = b_{ij}(X_j(y,t) - x_j^0) + b_{i0}[u(X(y,t),t) - u^0], \quad i = 1, \dots, n,$$

for all y and t near y = 0, $t = t^0$. The function v from (3.7₁) is determined by the equality

(3.11₂)
$$v(y,t) = b_{0j}[X_j(y,t) - x_j^0] + b_{00}[u(X(y,t),t) - u^0].$$

By the orthogonality of B, from (3.11_1) , (3.11_2) , we get the equalities

(3.11₁)
$$X_i(y,t) - x_i^0 = \sum_{j=1}^n b_{ji}y_j + b_{0i}v(y,t), \quad i = 1, \dots, n$$

(3.12₂)
$$u(X(y,t),t) - u^0 = \sum_{i=1}^n b_{i0}y_i + b_{00}v(y,t)$$

which are identities near y = 0 and $t = t^0$. We can consider them also as the identities

(3.13₁)
$$x_i - x_i^0 = \sum_{j=1}^n b_{ji} Y_j(x,t) + b_{0i} v(Y(x,t),t)$$

(3.13₂)
$$u(x,t) - u^{0} = \sum_{i=1}^{n} b_{i0} Y_{i}(x,t) + b_{00} v(Y(x,t),t)$$

with respect to (x,t) near (x^0,t^0) , since the vector-valued function $Y \equiv (Y_1,\ldots,Y_n)(x,t)$ is inverse to $X = (X_1,\ldots,X_n)(y,t)$.

So, for t close to t^0 , the surface \mathcal{T}_t , near $P^0 = (x^0, u^0)$, has the equation

(3.14)
$$y_0 = v(y, t)$$

where v is determined by (3.11_2) . Note that the new variables y and v depend on z^0 , but we will choose z^0 at a step and will not change it after that. Therefore, we do not indicate explicitly the dependence of the new variables on z^0 .

The quotient $u_t/\sqrt{1+u_x^2}$ is invariant with respect to the change of variables $(x, u, t) \rightarrow (y, v, t)$, i.e.,

(3.15₁)
$$\frac{u_t}{\sqrt{1+u_x^2}}(x,t) = \frac{v_t}{\sqrt{1+v_y^2}}(y,t)$$

for the corresponding $(x,t) \leftrightarrow (y,t)$, since both sides of (3.15_1) give the velocity of the shift of \mathcal{T}_t in the direction of the normal $\nu(\mathcal{T}_t)$ to \mathcal{T}_t . This will also follow from our subsequent calculations. The analytical expressions for the principal curvatures $k_i(\mathcal{T}_t)$ of \mathcal{T}_t in variables (x, x_0) and (y, y_0) also coincide, so we have

(3.15₂)
$$f(k(u))(x,t) = f(k(v))(y,t).$$

But g(x, t) in the new variables will depend on v, namely,

(3.16)
$$g(x_1, \dots, x_n, t)$$

= $g(x_1^0 + b_{j1}y_j + b_{01}v(y, t), \dots, x_n^0 + b_{jn}y_j + b_{0n}v(y, t), t) \equiv \widehat{g}(y, t, v).$

So, equation (1) in the new variables has the form

(3.17)
$$-\frac{v_t(y,t)}{\sqrt{1+v_y^2}} + f(k(v))(y,t) = \widehat{g}(y,t,v).$$

Later, we will have to differentiate (3.17) with respect to y_m and twice with respect to y_1 . For this purpose, let us calculate these derivatives for \hat{g} :

(3.18₁)
$$\widehat{g}_{y_m} = g_{x_i} \frac{\partial x_i}{\partial y_m} = g_{x_i} (b_{mi} + v_{y_m} b_{0i})$$

and

$$(3.18_2) \qquad \qquad \widehat{g}_{y_1y_1} = g_{x_ix_j}(b_{1j} + v_{y_1}b_{0j})(b_{1i} + v_{y_1}b_{0i}) + g_{x_i}v_{y_1y_1}b_{0i}.$$

Using (3.10), we also calculate the relations between $u_i \equiv u_{x_i}$ and $v_j \equiv v_{y_j}$. From (3.13₂), it follows that

$$u_{j} = b_{i0} \frac{\partial Y_{i}}{\partial x_{j}} + b_{00} v_{i} \frac{\partial Y_{i}}{\partial x_{j}} = (b_{i0} + b_{00} v_{i})(b_{ij} + u_{j} b_{i0}),$$

and from this and orthogonality of B we get

 $u_j(1-b_{i0}b_{i0}-b_{00}b_{i0}v_i) = u_j(b_{00}-b_{i0}v_i)b_{00} = b_{i0}b_{ij} + b_{00}b_{ij}v_i = (-b_{0j}+b_{ii}v_i)b_{00}$ and therefore

(3.19)
$$u_j = \frac{-b_{0j} + b_{ij}v_i}{b_{00} - b_{i0}v_i}, \quad j = 1, \dots, n.$$

Introducing the vector fields

(3.20)
$$\nu(v) = -\frac{v_i}{\sqrt{1+v_y^2}}\varepsilon_i + \frac{1}{\sqrt{1+v_y^2}}\varepsilon_0$$

we rewrite (3.19) in the form

(3.21)
$$u_j = -\frac{(\nu(v), e_j)}{(\nu(v), e_0)}, \quad j = 1, \dots, n.$$

From (3.21), it follows that

(3.22₁)
$$1 + u_x^2 = (\nu(v), e_0)^{-2}$$

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and

(3.22₂)
$$\frac{1}{\sqrt{1+u_x^2}} = (\nu(v), e_0) = \frac{1}{\sqrt{1+v_y^2}} (b_{00} - b_{j0}v_j).$$

For v_t we have from (3.11₂),

$$\begin{aligned} v_t &= b_{0j} \frac{\partial X_j}{\partial t} + b_{00} \left(u_j \frac{\partial X_j}{\partial t} + u_t \right) = (b_{0j} + b_{00} u_j) b_{0j} v_t + b_{00} u_t \\ &= (1 - b_{00}^2 + b_{00} b_{0j} u_j) v_t + b_{00} u_t. \end{aligned}$$

After reduction of similar terms this gives

$$u_t = (b_{00} - b_{0j}u_j)v_t$$

and from this and (3.21) we get

$$u_t = \frac{(\nu(v), \varepsilon_0)}{(\nu(v), e_0)} v_t.$$

Using this relation, (3.22_2) and (3.20), we find

$$u_t(\nu(v), e_0) = \frac{u_t}{\sqrt{1 + u_x^2}} = v_t(\nu(v), \varepsilon_0) = \frac{v_t}{\sqrt{1 + v_y^2}},$$

i.e. (3.15_1) .

Now we start to calculate the majorant c_2 in (3.3). Let $z^0 = (x^0, t^0)$ be a point of \overline{Q} where the maximum M of all functions

$$(3.23_1) h(\eta)k_i(u)(z), \quad i=1,\ldots,n, \ z\in\overline{Q},$$

is realized. Here $h(\cdot)$ is a smooth function of

(3.23₂)
$$\eta = \frac{1}{\sqrt{1+u_x^2}}.$$

It will be chosen later and defined on the interval

(3.23₃)
$$[b_1, 1], \quad b_1 = \frac{1}{\sqrt{1 + M_1^2}}.$$

It is sufficient to consider the case when $z^0 \in Q$, since for $z^0 \in \partial' Q$ a majorant for $h(\eta)k_i(u)$, and therefore for $k_i(u)$, is given by (4).

So, let $z^0 = (x^0, t^0)$ lie in Q. We now use the new variables y, t, v described above, choosing for the origin of coordinates (y, y_0) the point $P^0 = (x^0, u^0 \equiv u(x^0, t^0))$ of \mathbb{E}^{n+1} and as ε_0 the unit normal

$$\nu^{0} = -\sum_{i=1}^{n} \frac{\overset{\circ}{u_{i}}}{\sqrt{1 + \overset{\circ}{u_{x}}^{2}}} e_{i} + \frac{1}{\sqrt{1 + \overset{\circ}{u_{x}}^{2}}} e_{0}, \quad \overset{\circ}{u}_{i} \equiv u_{x_{i}}(x^{0}, t^{0}),$$

to $\mathcal{T}_{t^0} \subset \mathbb{E}^{n+1}$ at the point P^0 . We direct the other basis vectors $\varepsilon_1, \ldots, \varepsilon_n$ in \mathbb{E}^{n+1} along the lines of the principal curvatures of \mathcal{T}_{t^0} at P^0 , and enumerate them in such a way that $k_1(u)(z^0) \geq k_i(u)(z^0), i = 2, \ldots, n$.

It is sufficient to consider the case when

(3.24)
$$k_1(u)(z^0) \equiv v_{y_1y_1}(0, t^0) > 0.$$

In the new variables the functions from (3.23_1) have the form

(3.25)
$$h\left(\frac{1}{\sqrt{1+v_y^2}}(b_{00}-b_{j0}v_j)\right)k_i(v)(y,t), \quad i=1,\ldots,n.$$

They are defined in the vicinity

$$\widehat{Q}_{\varepsilon} = \{(y,t) : |y| \le \varepsilon, \ t \in [t^0 - \varepsilon, t^0]\}$$

of $z^0 \leftrightarrow (y = 0, t = t^0) \equiv \hat{z}^0$ and have their local maximum at \hat{z}^0 .

The same local maximum M>0 and also at the same \hat{z}^0 is realized by the function

(3.26₁)
$$\Psi(y,t) = \left[h(\eta)\frac{v_{11}}{\gamma(v)(1+v_1^2)}\right](y,t), \quad \gamma(v) = \sqrt{1+v_y^2},$$

where

(3.26₂)
$$\eta = \frac{1}{1 + v_y^2} (b_{00} - b_{j0} v_j) = \frac{1}{1 + u_x^2}$$

and, as above, $v_i = v_{y_i}$, $v_{ij} = v_{y_i y_j}$. In contrast to $k_i(v)$, the smoothness of Ψ depends only on the smoothness of v, and therefore at the maximum point \hat{z}^0 of Ψ we have

(3.27)
$$(\ln \Psi)_{y_i} = 0, \quad (\ln \Psi)_t \ge 0 \text{ and } (\ln \Psi)_{y_i y_i} \le 0$$

Let us calculate (3.27) at \hat{z}^0 , keeping in mind that at \hat{z}^0 we have

(3.28)
$$v_i = 0, \quad k_i(v) = v_{ii}, \quad v_{ij} = v_{ii}\delta_j^i.$$

First, we calculate

$$\partial_{y_i}\gamma(v) = \frac{v_k v_{ki}}{\gamma(v)}, \quad \partial_{y_i}\frac{1}{\gamma(v)} = -\frac{v_k v_{ki}}{\gamma(v)^3},$$
$$\eta_i \equiv \eta_{y_i} = -\frac{v_k v_{ki}}{\gamma(v)^3}(b_{00} - b_{j0}v_j) - \frac{1}{\gamma(v)}b_{j0}v_{ji}.$$

From these equalities, it follows that at \hat{z}^0 ,

(3.29₂)
$$\partial_{y_i}\gamma(v) = 0, \quad \partial_{y_i}\frac{1}{\gamma(v)} = 0, \quad \partial^2_{y_iy_i}\gamma(v) = v_{ii}^2, \quad \eta_i = -b_{i0}v_{ii}$$

and also

 (3.29_1)

(3.29₃)
$$\eta_{ii} \equiv \eta_{y_i y_i} = -v_{ii}^2 b_{00} - b_{j0} v_{jii}, \text{ where } v_{jii} \equiv v_{y_j y_i y_i}.$$

Now, computing (3.27) and bearing in mind (3.29_k), we obtain at \hat{z}^0 the relations

(3.30₁)
$$(\ln \Psi)_{y_i} = \frac{h'}{h} \eta_i + \frac{v_{11i}}{v_{11}} - \frac{v_k v_{ki}}{1 + v_y^2} - \frac{2v_1 v_{1i}}{1 + v_1^2} = 0,$$

(3.30₂)
$$0 \ge (\ln \Psi)_{y_i y_i} = \frac{h'}{h} \eta_{ii} + \left(\frac{h'}{h}\right)' \eta_i^2 + \frac{v_{11ii}}{v_{11}} - \frac{v_{11i}^2}{v_{11}^2} - \frac{\sum_{k=1}^n v_{ki}^2}{1 + v_y^2} - \frac{2v_{1i}^2}{1 + v_1^2},$$

(3.30₃)
$$0 \le (\ln \Psi)_t = \frac{h'}{h} \eta_t - \frac{v_{11t}}{v_{11}}.$$

These relations and (3.28) give us

(3.31₁)
$$\frac{v_{11i}}{v_{11}} = -\frac{h'}{h}\eta_i = \frac{h'}{h}b_{i0}v_{ii},$$

$$(3.31_2) \qquad \frac{v_{11ii}}{v_{11}} \le \frac{h'}{h} (v_{ii}^2 b_{00} + b_{j0} v_{jii}) - \left[\left(\frac{h'}{h}\right)' - \left(\frac{h'}{h}\right)^2 \right] b_{i0}^2 v_{ii}^2 + v_{ii}^2 + 2v_{1i}^2 = v_{ii}^2 \left\{ b_{00} \frac{h'}{h} - b_{i0} \left[\left(\frac{h'}{h}\right)' - \left(\frac{h'}{h}\right)^2 \right] + 1 \right\} + \frac{h'}{h} b_{j0} v_{jii} + 2v_{1i}^2$$

 $\quad \text{and} \quad$

(3.31₃)
$$-\frac{v_{11t}}{v_{11}} \le -\frac{h'}{h} b_{j0} v_{jt}.$$

Let us now make use of the equation (3.17) for v and the representation

(3.32)
$$f(k(v)) = F(A(v)),$$

where

$$A(v) = \frac{1}{\gamma(v)}v_{(yy)}, \quad \gamma(v) = \sqrt{1 + v_y^2},$$

and

(3.33)
$$v_{(yy)} = g(v_y)^{-1/2} v_{yy} g(v_y)^{-1/2}$$

(see the end of Sec. 1). The numbers $k_i(v)(y,t)$ are the eigenvalues of the matrix A(v)(y,t). The elements of the matrix $g(v_y)^{-1/2}$ have the form

$$(g(v_y)^{-1/2})_{ij} = \delta_j^i - \frac{v_i v_j}{\gamma(v)(1+\gamma(v))},$$

and the elements $v_{(ij)}$ of the matrix $v_{(yy)}$ are

$$(3.34) v_{(ij)} = v_{ij} - \frac{v_i v_k v_{kj}}{\gamma(v)(1+\gamma(v))} - \frac{v_j v_k v_{ki}}{\gamma(v)(1+\gamma(v))} + \frac{v_i v_j v_k v_l v_{kl}}{[\gamma(v)(1+\gamma(v))]^2}.$$

It is also known that (a) convexity of f(k) with respect to k implies convexity of F(A) with respect to A, and (b) at a point $A \in M^{n \times n}_{sym}$ with A diagonal, the

matrix $\partial F(A)/\partial A$ is diagonal with elements $\partial F(A)/\partial A_{ij}$. (These facts have been noticed and used, for example, in [1], [2].)

At \hat{z}^0 we have

(3.35)
$$\gamma(v) = 1, \quad A(v) = v_{(yy)} = v_{yy} = \begin{pmatrix} v_{11} & 0 \\ & \ddots & \\ 0 & v_{nn} \end{pmatrix}, \quad k_i = v_{ii} = \frac{\partial F(A)}{\partial A_{ij}} = \frac{\partial F(A)}{\partial A_{ii}} \delta_i^j = \frac{\partial f(k)}{\partial k_i} \delta_j^i \equiv f^i(k) \delta_j^i.$$

Let us introduce the notation

(3.36)
$$F^{i} = \frac{\partial F(A)}{\partial A_{ii}}(\hat{z}^{0}) = f^{i}(k)(\hat{z}^{0}) \equiv f^{i}.$$

Below, we also use

(3.37)
$$\begin{aligned} & \partial_{y_k} v_{(ij)} = v_{ijk}, \\ & \partial_{y_1y_1}^2 v_{(ii)} = v_{ii11} - 2v_{i1}v_{11}v_{1i} = v_{ii11} - 2v_{11}^3 \delta_i^1 \quad \text{at } \hat{z}^0, \end{aligned}$$

where $v_{ijkl} = \partial_{y_i y_j y_k y_l}^4 v$. We rewrite equation (3.17) in the form

(3.38)
$$-v_t + \gamma(v)F\left(\frac{1}{\gamma(v)}v_{(yy)}\right) = \widehat{g}(y,t,v)\gamma(v)$$

and differentiate it with respect to y_m :

(3.39)
$$-v_{tm} + \gamma \frac{\partial F(A)}{\partial A_{ij}} \partial_{y_m} \left(\frac{1}{\gamma} v_{(ij)}\right) + \partial_{y_m} \gamma F = \partial_{y_m} (\widehat{g}\gamma),$$

where $A = \frac{1}{\gamma(v)} v_{(yy)}$. At \hat{z}^0 , (3.39) has the form

$$(3.40) -v_{tm} + F^i v_{(ii)m} = \partial_{y_m} \widehat{g}.$$

Now we differentiate (3.39) for m = 1 with respect to y_1 and write the result at \hat{z}^0 , keeping in mind (3.28) and (3.35):

$$(3.41) \quad -v_{t11} + F^{i}v_{(ii)11} + \frac{\partial^{2}F(v_{(yy)})}{\partial v_{(ij)}\partial v_{(kl)}}v_{(ij)1}v_{(kl)1} + \gamma_{11}(F - F^{i}v_{ii}) \\ = \partial_{y_{1}y_{1}}^{2}\widehat{g} + \widehat{g}\gamma_{11}$$

Here we have used the notations

$$v_{(ij)1} = \partial_{y_1} v_{(ij)}, \quad v_{(il)11} = \partial_{y_1}^2 v_{(il)}, \quad \gamma_{11} = \partial_{y_1}^2 \gamma$$

and later we will take into account that $\gamma_{11} = v_{11}^2 > 0$ at \hat{z}^0 . By concavity of F(A), (3.41) implies the inequality

$$(3.42) j_1 \equiv -v_{t11} + F^i v_{(ii)11} + v_{11}^2 (F - F^i v_{ii}) \ge \partial_{y_1 y_1}^2 \widehat{g} + \widehat{g} v_{11}^2 \equiv j_2.$$

By (3.31_k) and (3.18_k) ,

(3.43₁)
$$\partial_{y_m} \widehat{g}(\widehat{z}^0) = b_{mi} g_i(z^0), \text{ where } g_i = \partial_{x_i} g,$$

and

$$(3.43_2) \quad j_2 = g_{ij}(z^0)b_{1i}b_{1j} + g_i(z^0)b_{0i}v_{11}(\hat{z}^0) + g(z^0)v_{11}^2(\hat{z}^0),$$

where $g_{ij} = \partial_{x_i x_j}^2 g$.

So, (3.40) gives the equality

(3.44)
$$-v_{tm} + F^i v_{(ii)m} = b_{mi} g_i(z^0) \quad \text{at } \hat{z}^0.$$

Using (3.31_3) and (3.37), we deduce from (3.42) that

$$j_{2} \leq j_{1} \leq -\frac{h'}{h} b_{j0} v_{jt} v_{11} + F^{i} (v_{ii11} - 2v_{11}^{3} \delta_{i}^{1}) + v_{11}^{2} (F - F^{i} v_{ii})$$

$$= -\frac{h'}{h} b_{j0} v_{jt} v_{11} + F^{i} v_{ii11} - 2F^{1} v_{11}^{3} + v_{11}^{2} (F - F^{i} v_{ii}).$$

From this, (3.31_2) and $F^i > 0$ we get the inequality

$$(3.45) j_2 \leq -\frac{h'}{h} b_{j0} v_{jt} v_{11} + F^i v_{ii}^2 v_{11} \left(b_{00} \frac{h'}{h} + 1 \right) - \sum_{i=1}^n F^i v_{ii}^2 v_{11} b_{i0}^2 \left[\left(\frac{h'}{h} \right)' - \left(\frac{h'}{h} \right)^2 \right] + \frac{h'}{h} b_{j0} v_{11} F^i v_{jii} + v_{11}^2 (F - F^i v_{ii}) = \frac{h'}{h} b_{j0} v_{11} (-v_{jt} + F^i v_{jii}) + F^i v_{ii}^2 v_{11} \left(b_{00} \frac{h'}{h} + 1 \right) - \sum_{i=1}^n F^i v_{ii}^2 v_{11} b_{i0}^2 \left[\left(\frac{h'}{h} \right)' - \left(\frac{h'}{h} \right)^2 \right] + v_{11}^2 (F - F^i v_{ii}).$$

Using (3.44) and (3.37), we exclude from (3.45) the terms with v_{jt} and v_{jii} and obtain an inequality containing only the space derivatives of v of the first and second orders. Namely,

$$(3.46) j_2 = g_{ij}b_{1i}b_{ij} + g_ib_{0i}v_{11} + gv_{11}^2
\leq \frac{h'}{h}b_{j0}v_{11}g_ib_{ji} - \sum_{i=1}^n F^i v_{ii}^2 v_{11}b_{i0}^2 \left[\left(\frac{h'}{h}\right)' - \left(\frac{h'}{h}\right)^2 \right]
- H_0F^i v_{ii}^2 v_{11} + v_{11}^2 (F - F^i v_{ii}),$$

where

(3.47₁)
$$H \equiv H(\eta) = -b_{00} \frac{h'(\eta)}{h(\eta)} - 1$$

and

(3.47₂)
$$H_0 = H(\eta^0), \quad \eta^0 = \eta(\hat{z}^0) = \frac{1}{\sqrt{1 + u_x^2(z^0)}} \in [b_1, 1], \quad b_1 = \frac{1}{\sqrt{1 + M_1^2}}.$$

We choose for $h(\eta)$ the solution

(3.48)
$$h(\eta) = \frac{1}{\eta - b}, \quad b \in (0, b_1),$$

of the equation $(h'/h)' - (h'/h)^2 = 0$ (precisely this function h was used in [2] for the estimation of second derivatives of solutions to the stationary problem (1), (2)). Such an h is positive on $[b_1, 1]$,

$$H_0 = H(\eta^0) = \frac{b_{00}}{\eta^0 - b} - 1 = \frac{\eta^0}{\eta^0 - b} - 1 = \frac{b}{\eta^0 - b} \ge \frac{b}{1 - b} \ge 0$$

as $b_{00} = (\varepsilon_0, e_0) = 1/\sqrt{1 + \hat{u}_x^2} = \eta^0$, and, in addition,

$$\left|\frac{h'(\eta^0)}{h(\eta^0)}\right| = \frac{1}{\eta^0 - b} \le \frac{1}{b_1 - b}.$$

By all this, we obtain from (3.46) the relations

$$(3.49) \quad v_{11}^2(g - F + F^i v_{ii} + H_0 F^i v_{ii}^2 v_{11}^{-1}) \\ \leq -g_{ji} b_{1i} b_{1j} - g_i b_{0i} v_{11} + \frac{1}{b_1 - b} v_{11} |b_{j0} g_i b_{ji}| \\ \leq c_3 (1 + v_{11}),$$

with a $c_3 = c_3(b)$ under control. Let us introduce the functions

(3.50)
$$j_3(k,b) = -f(k) + f^i(k)k_i + \frac{b}{1-b}f^i(k)k_i^2k_1^{-1}$$

and

(3.51)
$$j_4(z^0, b) = g(z^0) + j_3(k(u)(z^0), b).$$

We consider them for $b \in (0, b_1)$ and for

(3.52)
$$k \in \widehat{\Gamma} = \widehat{\Gamma}(\nu_4, \mu_4)$$

= { $k : k \in \Gamma, \ \nu_4 \le f(k) \le \mu_4, \ k_1 \ge 1, k_1 \le k_i, \ i = 1, \dots, n$ }

where Γ is a domain of ellipticity of f, i.e. where (5) of Sec. 1 is satisfied.

If we can guarantee a positive minorant ν_5 in

$$(3.53) j_4(z^0, b) \ge \nu_5 > 0$$

for some $b \in (0, b_1)$ and all $z^0 \in Q$, then we obtain from (3.49) the estimate

(3.54)
$$k_1(z^0) \le c_4, \quad c_4 = \frac{c_3 + \sqrt{c_3^2 + 4c_3\nu_5}}{4\nu_5}.$$

Let us define the following characteristic of f:

$$\nu_6(b) = \inf_{k \in \widehat{\Gamma}} j_3(k, b), \quad b \in (0, b_1).$$

If

(3.55)
$$\inf_{Q} g + \nu_6(b) \equiv \nu_7 > 0,$$

then (3.53) holds with $\nu_5 = \nu_7$. If f(k) is a 1-homogeneous function of k, then

(3.56₁)
$$j_3(k,b) = \frac{b}{1-b} f^i(k) k_i^2 k_1^{-1} > 0, \quad k \in \widehat{\Gamma},$$

and

$$\nu_6(b) = \frac{b}{1-b} \inf_{k \in \widehat{\Gamma}} f^i(k) k_i^2 k_1^{-1}.$$

Thus, the inequality (3.55) will be satisfied if

$$(3.56_2) \qquad \qquad \inf_Q g > 0.$$

For $f(k) = f_m(k) = S_m(k)^{1/m}$, m > 1, we have the estimate

(3.57)
$$f_m^i(k) \equiv \frac{\partial f_m(k)}{\partial k_i} \ge \frac{1}{m} \cdot \frac{f_m(k)}{f_1(k)} \quad \text{for all } k \in \Gamma_m,$$

which is easily derived from the consequence $S_m(k)/S_1(k) \leq \partial_{k_i}S_m(k)$ of the fact that the ratio $S_m(k)/S_1(k)$ is an increasing function of any k_i ([9]). Using it and

$$\frac{\sum_j k_j^2}{\sum_j k_j} k_1^{-1} \ge \frac{1}{\sqrt{n}}$$

we obtain the estimates

$$(3.58_1) \qquad j_3(k,b) = \frac{b}{1-b} f_m^i(k) k_i^2 k_1^{-1} \ge \frac{b}{1-b} \cdot \frac{1}{m\sqrt{n}} f_m(k) \ge \frac{b}{1-b} \cdot \frac{\nu_4}{m\sqrt{n}}$$

for k in

(3.58₂)
$$\Gamma_m(\nu_4, \mu_4) = \{k : k \in \Gamma_m, \ \nu_4 \le f_m(k) \le \mu_4\}.$$

Under the hypothesis of Theorem 1, we have proved the positivity of ν_4 , and therefore condition (3.53) for $f = f_m$ will be satisfied if

(3.59)
$$\inf_{Q} g + \frac{b}{1-b} \cdot \frac{\nu_4}{m\sqrt{n}} \equiv \nu_8 > 0.$$

Let us mention that in the stationary case

(3.60)
$$f(k)(x) = g(x), \quad u|_{\partial\Omega} = \varphi, \quad x \in \Omega \subset \mathbb{R}^n,$$

we have

$$j_4 = g - f(k) + f^i(k)k_i + \frac{b}{1-b}f^i(k)k_i^2k_1^{-1} \ge f^i(k)k_i, \quad k \in \Gamma, \, k_1 > 0,$$

and the hypothesis

(3.61)
$$f^i(k)k_i \ge c_0 > 0$$

for $k \in \Gamma(\nu_4, \mu_4) \equiv \{k : k \in \Gamma, \nu_4 \leq f(k) \leq \mu_4\}$ just corresponds to hypothesis (8) from Introduction of [2]. It guarantees (3.53) with $\nu_5 = c_0$.

Finally, let us show how to calculate a majorant c_2 in (3.3), having (3.54) at hand. If

$$\sup_{z \in Q, i=1,\dots,n} \frac{k_i(u)}{\eta - b} \equiv M$$

is achieved at a point $z^0 \in Q$, then we have found the estimate (3.54) and hence

$$M = \Psi(z^{0}) = (h(\eta)k_{1})(z^{0}) \le \frac{c_{4}}{b_{1} - b}.$$

In this case, for all $z \in \overline{Q}$ and any $i = 1, \ldots, n$,

$$\frac{c_4}{b_1-b} \geq M \geq \left(\frac{k_i(u)}{\eta-b}\right)(z) \geq \frac{k_i(u)(z)}{1-b}.$$

In the other case, when the supremum M is achieved at $\partial' Q$, it does not exceed a constant c_5 , determined by majorants M_1 and M_2 of $\sup_Q |u_x|$ and $\sup_{\partial' Q} |u_{xx}|$, which we suppose in this work to be known. Hence

$$k_i(u)(z) \le c_5(1-b).$$

Thus, in any case we have

(3.62)
$$\sup_{z \in Q, i=1,...,n} k_i(u)(z) \le c_2 = (1-b) \max\left\{\frac{c_4}{b_1-b}, c_5\right\}.$$

So we have proved the following theorem:

THEOREM 3. Let u be an admissible solution of (1), for which constants ν_4 and μ_4 in (2.12) and majorants M_1 and M_2 for $\sup_Q |u_x|$ and $\sup_{\partial'Q} |u_{xx}|$ respectively are known. If we also know a positive minorant ν_5 in (3.53), then we can calculate a majorant c for $\sup_Q |u_{xx}|$.

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