

1. UNIQUENESS FOR THE LINEAR EQUATION.

Suppose

$$\begin{aligned} a &: \Omega \times (0, T) \rightarrow \mathbf{Sym}(\mathbf{R}^n); \\ b &: \Omega \times (0, T) \rightarrow \mathbf{R}^n; \\ c &: \Omega \times (0, T) \rightarrow \mathbb{R} \end{aligned}$$

and

$$\alpha, \beta, \gamma$$

are nonnegative real numbers such that, for any $(x, t) \in \Omega \times (0, T)$,

$$\begin{aligned} a(x, t)(v) \bullet v &\geq \alpha|v|^2 \quad \text{whenever } v \in \mathbf{R}^n; \\ |b(x, t)| &\leq \beta; \\ |c(x, t)| &\leq \gamma. \end{aligned}$$

Suppose $u : \Omega \times (0, T) \rightarrow \mathbb{R}$ is such that

$$(1) \quad u(b, t) = 0 \quad \text{whenever } (b, t) \in \partial\Omega \times (0, T);$$

$$(2) \quad \liminf_{t \downarrow 0} \int_{\Omega} u^2 = 0;$$

and

$$(3) \quad \frac{\partial u}{\partial t} = \mathbf{div}(a(\nabla u)) + b \bullet u + cu.$$

We will show that

$$(4) \quad u(x, t) = 0 \quad \text{for } (x, t) \in \Omega \times (0, T).$$

Suppose $0 < \eta < \infty$ and

$$\eta^2 < \alpha.$$

Then

$$(5) \quad \beta|u||\nabla u| = 2(\eta|\nabla u|) \left(\frac{\beta|u|}{2\eta} \right) \leq \eta^2|\nabla u|^2 + \frac{\beta^2}{4\eta^2}u^2.$$

In view of (3) and (5) we find that

$$\begin{aligned} \frac{\partial}{\partial t} \frac{u^2}{2} &= u \frac{\partial u}{\partial t} \\ &= u \mathbf{div}(a(\nabla u)) + ub \bullet \nabla u + cu^2 \\ &= \mathbf{div}(ua(\nabla u)) - \nabla u \bullet a(\nabla u) + ub \bullet \nabla u + cu^2 \\ &\leq \mathbf{div}(ua(\nabla u)) - \alpha|\nabla u|^2 + \beta|u||\nabla u| + \gamma u^2 \\ &\leq \mathbf{div}(ua(\nabla u)) + (\eta^2 - \alpha|\nabla u|^2) + \left(\frac{\beta^2}{4\eta^2} + \gamma \right) u^2 \\ &\leq \mathbf{div}(ua(\nabla u)) + (2\eta\beta - \alpha|\nabla u|^2) + \left(\frac{\beta^2}{4\eta^2} + \gamma \right) u^2 \\ &\leq \mathbf{div}(ua(\nabla u)) + \left(\frac{\beta^2}{4\eta^2} + \gamma \right) u^2. \end{aligned}$$

Integrating over Ω and invoking (1) we find that

$$\frac{d}{dt} \int_{\Omega} \frac{u^2}{2} \leq 2 \left(\frac{\beta^2}{4\eta^2} + \gamma \right) \int_{\Omega} \frac{u^2}{2}.$$

That (4) holds now follows from (2) and the following Lemma.

Lemma 1.1. Suppose $f : (0, T) \rightarrow [0, \infty)$ is continuously differential, $0 \leq M < \infty$,

$$\dot{f}(t) \leq Mf(t) \quad \text{whenever } 0 < t < T$$

and

$$\liminf_{t \downarrow 0} f(t) = 0.$$

Then

$$f(t) = 0 \quad \text{for } 0 < t < T.$$

Proof. Suppose, contrary to the Lemma, $0 < t_0 < T$ and $f(t_0) > 0$. Let I be the connected component of t_0 in $\{t \in I : f(t) > 0\}$.

Since

$$\frac{d}{dt} \ln f(t) = \frac{\dot{f}(t)}{f(t)} \leq M \quad \text{whenever } t \in I$$

we find that

$$\ln \left(\frac{f(t)}{f(t_0)} \right) \leq M(t - t_0)$$

or

$$f(t) \leq f(t_0)e^{M(t-t_0)} \quad \text{for } t \in I.$$

Letting $t_0 \downarrow \inf I$ we infer that $f(t) = 0$ for $t \in I$. □