



## Prépublications du Département de Mathématiques

Université de La Rochelle  
Avenue Michel Crépeau  
17042 La Rochelle Cedex 1  
<http://www.univ-lr.fr/labo/lmca/>

# Weighted Sobolev spaces for a degenerated nonlinear elliptic equation

Mohamed Amara, Amira Obeid et Guy Vallet

Mai 2004

**Classification:** 35J70, 35Q35, 76H05.

**Mots clés:** Weighted Sobolev spaces, variational methods, dual problem.

# WEIGHTED SOBOLEV SPACES FOR A DEGENERATED NONLINEAR ELLIPTIC EQUATION

M. AMARA <sup>A</sup>, A. OBEID <sup>B</sup> & G. VALLET <sup>A</sup>

**Abstract** In this paper, we prove an existence result for a degenerated nonlinear elliptic equation posed in the upper half-space of  $\mathbb{R}^2$ . A logarithmic weighted Sobolev space is used as a framework to describe the behaviour of functions at infinity.

**Keywords:** *Weighted Sobolev spaces, variational methods, dual problem*

**AMS subject classification:** 35J70, 35Q35, 76H05

## 1. INTRODUCTION

In this work, we deal with the elliptic degenerated problem posed in  $\mathbb{R}_+^2$  as follows:

$$(\mathcal{P}) \left\{ \begin{array}{l} \partial_x(g(\partial_x\varphi)) + \partial_y(\partial_y\varphi) = 0 \text{ in } \mathbb{R}_+^2, \\ \partial_y\varphi(x, 0) = \sqrt{M_\infty} z'(x) \text{ on } ]-\frac{1}{2}, \frac{1}{2}[ , \\ \partial_y\varphi(x, 0) = 0 \text{ on } \mathbb{R} \setminus ]-\frac{1}{2}, \frac{1}{2}[ , \\ (\partial_x\varphi, \partial_y\varphi) \rightarrow (0, 0) \text{ as } \sqrt{x^2 + y^2} \rightarrow +\infty. \end{array} \right.$$

where, for any real number  $t$ ,  $g(t) = -\frac{\gamma+1}{2}[(u_{cr} - t)^+]^2 + \frac{\gamma+1}{2}u_{cr}^2$  (by  $t^+$  we mean the positive part of  $t$ ),  $\gamma$  and  $u_{cr}$  are positive constants,  $M_\infty$  is in  $]0, 1[$  and close to 1 and  $z$  belongs to  $W_0^{1,\infty}(]-\frac{1}{2}, \frac{1}{2}[)$  with  $0 \leq z \leq 1$ . This boundary value problem corresponds to the degenerated elliptic model for the Euler equations of a transonic steady state two-dimensional irrotational compressible flow around a thin profile. The considered flow is supposed to be uniform at infinity with speed  $(1, 0)$  and symmetric with respect to the axis  $(o, x)$ . Thus the study is taken in the higher half-space. We recall that the Euler equations consist of the conservation law of mass and the Bernoulli law for the velocity.

---

<sup>A</sup> Laboratoire de Mathématiques Appliquées, IPRA, BP1155, 64013 Pau, FRANCE. mohamed.amara@univ-pau.fr, guy.vallet@univ-pau.fr.

<sup>B</sup> Laboratoire de Mathématiques et Applications, Université de La Rochelle, 17042 La Rochelle cedex, FRANCE. aobeid@univ-lr.fr.

They can be written into the following second-order nonlinear elliptic-parabolic and hyperbolic equation for the velocity potential  $\Phi$  defined on the exterior of the profile by:

$$\operatorname{div}(\rho(|\nabla\Phi|^2)\nabla\Phi) = 0$$

where  $\rho$  is the fluid density. This density is defined by:

$$\rho(|\nabla\Phi|^2) = \left[1 + \frac{\gamma-1}{2}M_\infty^2(1 - |\nabla\Phi|^2)\right]^{\frac{1}{\gamma-1}}$$

where  $M_\infty$  is the Mach number at infinity and  $\gamma$  is the ratio of the specific heats ( $\gamma = 1.4$  for the air). For some general mathematical modelizations, the reader can consult Pogu and al. [16].

The flow around the profile is considered as a perturbation of the one at infinity. After the decomposition  $\nabla\Phi = (1, 0) + \nabla\varphi$  where  $\nabla\varphi$  is the perturbation of  $\nabla\Phi$ , we get the small disturbance model:

$$(\mathcal{P}_1) \begin{cases} \partial_x(f(\partial_x\varphi)) + \partial_y(\partial_y\varphi) = 0 \text{ in } \mathbb{R}_+^2, \\ \partial_y\varphi(x, 0) = \sqrt{M_\infty} z'(x) \text{ on } ]-\frac{1}{2}, \frac{1}{2}[ , \\ \partial_y\varphi(x, 0) = 0 \text{ on } \mathbb{R} \setminus ]-\frac{1}{2}, \frac{1}{2}[ , \\ (\partial_x\varphi, \partial_y\varphi) \rightarrow (0, 0) \text{ as } \sqrt{x^2 + y^2} \rightarrow +\infty. \end{cases}$$

with  $f(t) = -\frac{\gamma+1}{2}(u_{cr} - t)^2 + \frac{\gamma+1}{2}u_{cr}^2$  and  $u_{cr}$  is the critical speed.

The systems  $(\mathcal{P})$  and  $(\mathcal{P}_1)$  are equivalent if  $\partial_x\varphi \leq u_{cr}$  i.e. when the problem remains elliptic or parabolic.

Since forty years, many numerical and mathematical works have been done for the study of the exact equations of transonic flows of perfect compressible fluids. From theoretical point of view, there are not complete results to ensure the existence and uniqueness of solutions. Currently, only methods based on conjectures are performed [8, 9, 12, 13, 15]. But from numerical point of view, many simulations are realized, the results obtained are in accordance with the experimentation (see for example [6, 10, 11]).

We know an existence result for the problem  $(\mathcal{P})$  when the domain is reduced to the bounded rectangle  $\Omega = ]-R, R[ \times ]0, R_y[$  with  $R, R_y > 1$  (see [1, 2]). In that case, the associated minimization problem provided a coercive functional with respect to the  $W^{1,1}(\Omega) \cap L^2(-R, R; W^{1,2}(]0, R_y[))$ -norm. This coerciveness is obtained under the condition of thin profile

$$(1) \quad R_y > \frac{2}{\gamma+1} \frac{\sqrt{M_\infty}}{u_{cr}^2}$$

and according to the Poincaré-Wirtinger's inequality. When the domain is unbounded, the arguments which can be used in the bounded case break down because of the lack of compactness. To overcome this difficulty, it is necessary to introduce a weighted Sobolev space as a variational setting of the problem  $(\mathcal{P})$ , extending that used in the bounded case and taking into account the compactness properties. Our aim here is to prove the existence and the uniqueness of the solution to Problem  $(\mathcal{P})$ . For this purpose, we formulate it as a minimization of an associated total energy in an appropriate reflexive space. We show that the "energy" functional is coercive on the set of subsonic flows and that this associated solution is unique. But globally, the functional is not coercive. The difficulty of the problem is related to the lack of this property. Introducing perturbed problems of the total energy, existence of a unique couple  $(g(u_*), v_*)$  for the dual problem with respect to the given perturbations, is proved. Next, by means of a minimizing sequence, existence of a function  $\varphi$  defining the solution of the problem is established. Notice that this function is linked to  $(u_*, v_*)$  by  $\partial_x \varphi = u_* + \nu$  and  $\partial_y \varphi = v_*$  where  $\nu$  is a nonnegative bounded measure. As a consequence, the solution  $\varphi$  is not unique unless  $\nu$  vanishes. The paper is organized as follows. First, we present the notations and the functional spaces needed in the sequel. Therefore, we reduce the problem to the minimization of a suitable "energy" functional  $F$ . After the study of the functional settings, we give the properties of the functional  $F$ , in particular its coerciveness property. Using the concept of perturbed problems, (see for example Ekeland and al. [7]), we establish a duality approach and prove the existence of a weak solution. At last, we give some comments about the uniqueness.

## 2. NOTATIONS

Let  $\Omega$  be an open set of  $\mathbb{R}^2$ . For any measurable positive function  $\sigma$ , we define the weighted  $p$ -norm ( $1 \leq p < \infty$ )  $\|\xi\|_{p,\Omega,\sigma} = \left( \int_{\Omega} \sigma(x,y) |\xi(x,y)|^p dx dy \right)^{\frac{1}{p}}$  and denote by  $L^p(\Omega, \sigma)$  the space of all measurable functions  $\xi$  such that  $\|\xi\|_{p,\Omega,\sigma}$  is finite. We consider the basic weights  $\rho(x,y) = \sqrt{x^2 + y^2}$ ,  $\omega(\rho) = \frac{1}{\sqrt{2+\rho^2} \log(2+\rho^2)}$ ,  $\rho'(x) = \rho(x,0) = |x|$  and  $\omega' = \omega(\rho')$ .

Define the weighted spaces

- (2)  $\mathbb{H}(\Omega) = (L^2(\Omega) \cap L^3(\Omega)) \times L^2(\Omega)$ ,
- (3)  $V(\Omega, \omega) = \{ \xi \in L^2(\Omega, \omega^2) \cap L^3(\Omega, \omega^3), \nabla \xi \in \mathbb{H}(\Omega) \}$ ,
- (4)  $W^{1,2}(\Omega, \omega) = \{ \xi \in L^2(\Omega, \omega^2), \nabla \xi \in (L^2(\Omega))^2 \}$ .

Endowed respectively with their natural norms,

$$\begin{aligned} \|(p, q)\|_{\mathbb{H}(\Omega)} &= \|p\|_{2,\Omega,1} + \|p\|_{3,\Omega,1} + \|q\|_{2,\Omega,1}, \\ \|\xi\|_{V(\Omega,\omega)} &= \|\xi\|_{2,\Omega,\omega^2} + \|\xi\|_{3,\Omega,\omega^3} + \|\nabla\xi\|_{\mathbb{H}(\Omega)}, \\ \|\xi\|_{W^{1,2}(\Omega,\omega)} &= \|\xi\|_{2,\Omega,\omega^2} + \|\nabla\xi\|_{2,\Omega,1}, \end{aligned}$$

$\mathbb{H}(\Omega)$ ,  $V(\Omega, \omega)$  and  $W^{1,2}(\Omega, \omega)$  are Banach spaces. Denote by  $|\cdot|_{V(\Omega,\omega)}$  and  $|\cdot|_{W^{1,2}(\Omega,\omega)}$  the semi-norms:

$$\begin{aligned} |\xi|_{V(\Omega,\omega)} &= \|\nabla\xi\|_{\mathbb{H}(\Omega)}, \\ |\xi|_{W^{1,2}(\Omega,\omega)} &= \|\nabla\xi\|_{2,\Omega,1}. \end{aligned}$$

We abbreviate  $V(\Omega) = V(\Omega, 1)$  and  $W^{1,2}(\Omega) = W^{1,2}(\Omega, 1)$ . Denote by  $V_0(\Omega, \omega)$  and  $W_0^{1,2}(\Omega, \omega)$  the closure of  $\mathcal{D}(\Omega)$  in  $V(\Omega, \omega)$  and  $W^{1,2}(\Omega, \omega)$  respectively. Let  $\mathbb{R}_+^2 = \{(x, y) \in \mathbb{R}^2; y > 0\}$  be the upper half-space of  $\mathbb{R}^2$  and  $\{(x, 0); x \in \mathbb{R}\} = \mathcal{R}$  its boundary. It is known that  $W^{\frac{1}{2},2}(\mathcal{R}, \omega')$  is the trace space of  $W^{1,2}(\mathbb{R}_+^2, \omega)$  (see Amrouche and al. [4]). It is defined by

$$W^{\frac{1}{2},2}(\mathcal{R}, \omega') = \left\{ \mu \in L^2(\mathcal{R}, \omega'); \int_0^{+\infty} t^{-2} dt \int_{\mathbb{R}} |\mu(x+t, 0) - \mu(x, 0)|^2 dx < \infty \right\}.$$

By adequate truncature and regularization procedures (see for example Amrouche and al. [3]), we prove that  $\mathcal{D}(\overline{\mathbb{R}_+^2})$  is dense in  $V(\mathbb{R}_+^2, \omega)$ . It becomes from this density result and the inclusion of  $V(\mathbb{R}_+^2, \omega)$  in  $W^{1,2}(\mathbb{R}_+^2, \omega)$  that the mapping  $\xi \mapsto \gamma_0\xi$  defined on  $\mathcal{D}(\overline{\mathbb{R}_+^2})$  can be extended to a linear and continuous mapping, still denoted by  $\gamma_0$  from  $V(\mathbb{R}_+^2, \omega)$  onto a subspace of  $W^{\frac{1}{2},2}(\mathcal{R}, \omega')$ , denoted by  $M(\mathcal{R}, \omega')$ . Equipped with the norm

$$\|\mu\|_{M(\mathcal{R}, \omega')} := \inf_{\gamma_0\xi = \mu} \|\xi\|_{V(\mathbb{R}_+^2, \omega)},$$

$M(\mathcal{R}, \omega')$  is a Banach space.

For any positive real number  $R$ ,  $B_R = B(0, R)$  denotes the open ball in  $\mathbb{R}^2$  with center 0 and radius  $R$  and  $B'_R$  the exterior of  $\overline{B}_R$ .

### 3. WEAK FORMULATION OF THE BOUNDARY VALUE PROBLEM

The *a priori* natural weighted space associated to  $(\mathcal{P})$  is  $V(\mathbb{R}_+^2, \omega)$  and we may see  $\varphi$  as a solution of a variational problem, associated with an integral convex functional:

Minimize  $F(\xi)$  such that  $\xi \in V(\mathbb{R}_+^2, \omega)$  where

- $\forall \xi \in V(\mathbb{R}_+^2, \omega)$ ,  $F(\xi) = \int_{\mathbb{R}_+^2} \left[ G(\partial_x \xi) + \frac{1}{2}(\partial_y \xi)^2 \right] dx dy + \sqrt{M_\infty} \int_{-\frac{1}{2}}^{\frac{1}{2}} z' \xi dx$ .

- $\forall t \in \mathbb{R}$ ,  $G(t) = \frac{\gamma+1}{6}[(u_{cr} - t)^+]^3 - \frac{\gamma+1}{2}u_{cr}^2(u_{cr} - t) + \frac{\gamma+1}{3}u_{cr}^3$  and  $G'(t) = g(t)$ .

- $F$  is Gâteaux-differentiable in  $V(\mathbb{R}_+^2, \omega)$  with derivative:

$$\forall \xi_1, \xi_2 \in V(\mathbb{R}_+^2, \omega),$$

$$\langle F'(\xi_1), \xi_2 \rangle = \int_{\Omega} [g(\partial_x \xi_1) \partial_x \xi_2 + \partial_y \xi_1 \partial_y \xi_2] dx dy + \sqrt{M_\infty} \int_{-\frac{1}{2}}^{\frac{1}{2}} z' \xi_2 dx.$$

- As  $F$  is invariant with respect to the constants and zero is the highest degree of the polynomials contained in the reflexive space  $V(\mathbb{R}_+^2, \omega)$ , then the variational problem can be rewritten as:

$$(5) \quad \exists \varphi \in V(\mathbb{R}_+^2, \omega)/\mathbb{R}, \quad F(\varphi) \leq F(\xi) \quad \forall \xi \in V(\mathbb{R}_+^2, \omega)/\mathbb{R}.$$

#### 4. SOME PROPERTIES OF THE FUNCTIONAL SETTINGS

In this work, we are concerned with the existence and the uniqueness of the solution to  $(\mathcal{P})$ . To do this, it remains to establish the coerciveness of  $F$  on the quotient space  $V(\mathbb{R}_+^2, \omega)/\mathbb{R}$ . Since  $F$  depends only on the gradient (this will be proved below), we have to prove a Poincaré type inequality on the space  $V(\mathbb{R}_+^2, \omega)/\mathbb{R}$ . In order to, we proceed in three steps. The first step consists in proving this inequality on  $V_0(B'_R, \omega)$ , defined as the closure of  $\mathcal{D}(B'_R)$  in  $V(B'_R, \omega)$ , where  $B'_R$  denotes the exterior of the closed ball in  $\mathbb{R}^2$  with center 0 and radius  $R$ . Therefore, the second step consists in extending it on  $V(\mathbb{R}^2, \omega)/\mathbb{R}$  by using an adequate partition of unity, that will enable to consider separately a bounded domain and the exterior of a closed ball. And the last step is to use a linear continuous extension operator from  $V(\mathbb{R}_+^2, \omega)$  into  $V(\mathbb{R}^2, \omega)$ .

Before establishing the first step, some results are necessary and the first is given by:

**Theorem 1.** (*Amrouche and al. [3]*) *For any large enough real number  $R$ , there exists a positive constant  $C_R^1$  such that*

$$\forall \xi \in W_0^{1,2}(B'_R, \omega), \quad \|\xi\|_{2, B'_R, \omega^2} \leq C_R^1 \|\nabla \xi\|_{2, B'_R, 1}.$$

**Lemma 1.**  $V(B'_R, \omega)$  is compactly embedded into  $L^3(B'_R, \omega^3)$ .

**Proof.** We verify that  $V(B'_R, \omega)$  is continuously embedded in the weighted space  $W$  defined as follows:

$$W = \{ \xi \in L^2(B'_R, (2+\rho^2)^{-\frac{1}{4}-1} \log^{-2}(2+\rho^2)); \nabla \xi \in L^2(B'_R, (2+\rho^2)^{-\frac{1}{4}} \log^{-2}(2+\rho^2)) \}.$$

Therefore  $W$  is compactly embedded into  $L^3(B'_R, \omega^3)$ . This compactness result is a particular case of that mentioned in Kufner and al. [14], 20.7. Example, p.290 which says:

**Lemma 2.** (*Kufner and Opic, pp. 289-290 [14]*) *Let  $K$  be a compact set in  $\mathbb{R}^2$  and let  $\Omega = \mathbb{R}^2 \setminus K$ . Set  $a_* = \inf\{|X|; X \in \Omega\}$  and  $a_* > 1$ . Let  $1 \leq p \leq q < \infty$ ,  $\alpha, \beta, \gamma, \delta \in \mathbb{R}$  and*

$$\omega(X) = |X|^\alpha \log^\gamma |X|, v_0(X) = |X|^{\beta-p} \log^\delta |X| \text{ and } v_1(X) = |X|^\beta \log^\delta |X|.$$

*We consider  $W^{1,p}(\Omega; v_0, v_1) = \{\xi \in L^p(\Omega, v_0), \nabla \xi \in L^p(\Omega, v_1)\}$ . The embedding of  $W^{1,p}(\Omega; v_0, v_1)$  in  $L^q(\Omega, \omega)$  is compact if and only if*

$$\frac{2}{q} - \frac{2}{p} + 1 > 0 \quad \text{and} \quad \frac{\alpha}{q} - \frac{\beta}{p} + \frac{2}{q} - \frac{2}{p} + 1 < 0.$$

We can now prove the Poincaré inequality in  $V_0(B'_R, \omega)$ .

**Theorem 2.** *For any large enough real number  $R$ , there exists a positive constant  $C_R^2$  such that*

$$(6) \quad \forall \xi \in V_0(B'_R, \omega), \quad \|\xi\|_{2, B'_R, \omega^2} + \|\xi\|_{3, B'_R, \omega^3} \leq C_R^2 (\|\nabla \xi\|_{2, B'_R, 1} + \|\partial_x \xi\|_{3, B'_R, 1}).$$

**Proof.** Since  $\mathcal{D}(B'_R)$  is dense in  $V_0(B'_R, \omega)$  then it suffices to prove this inequality on  $\mathcal{D}(B'_R)$ . To do this, we shall proceed by contradiction. If (6) is not true on  $\mathcal{D}(B'_R)$  then for any  $n \geq 1$ , there exists  $\xi_n$  in  $\mathcal{D}(B'_R)$  with:

$$\|\xi_n\|_{2, B'_R, \omega^2} + \|\xi_n\|_{3, B'_R, \omega^3} \geq n (\|\nabla \xi_n\|_{2, B'_R, 1} + \|\partial_x \xi_n\|_{3, B'_R, 1}).$$

Remark that  $\xi_n \neq 0$ , so that, using  $\frac{\xi_n}{\|\xi_n\|_{2, B'_R, \omega^2} + \|\xi_n\|_{3, B'_R, \omega^3}}$  instead of  $\xi_n$ , we can suppose that  $\|\xi_n\|_{2, B'_R, \omega^2} + \|\xi_n\|_{3, B'_R, \omega^3} = 1$  and  $\{\xi_n\}_{n \geq 1}$  is a bounded sequence in  $V(B'_R, \omega)$ . The compactness result of  $V(B'_R, \omega)$  into  $L^3(B'_R, \omega^3)$  in Lemma 1, combining with the reflexivity of  $V(B'_R, \omega)$  imply the existence of a subsequence, still denoted by  $\{\xi_n\}_{n \geq 1}$ , that converges strongly to an element  $\xi$  in  $L^3(B'_R, \omega^3)$  and weakly in  $V(B'_R, \omega)$ . Therefore, it becomes from  $\|\nabla \xi_n\|_{2, B'_R, 1} + \|\partial_x \xi_n\|_{3, B'_R, 1}$  tends to 0 that  $\|\nabla \xi\|_{2, B'_R, 1} + \|\partial_x \xi\|_{3, B'_R, 1} = 0$ . Thus  $\xi = \text{cte}$  in  $B'_R$ . The continuity of the trace mapping from  $V(B'_R, \omega)$  into  $L^2(\partial B'_R)$  leads to  $\xi = 0$  in  $B'_R$ . Now, we need a strong convergence of the sequence  $\{\xi_n\}_{n \geq 1}$  in  $L^2(B'_R, \omega^2)$  to conclude by contradiction. For this, we use an adequate partition of unity:

$$\psi_1, \psi_2 \in \mathcal{C}^\infty(B'_R), \quad 0 \leq \psi_1, \psi_2 \leq 1 \quad \psi_1 + \psi_2 = 1 \text{ in } B'_R$$

with

$$\text{supp} \psi_1 \subset \overline{B}_{2R+2} \text{ and } \text{supp} \psi_2 \subset B'_{2R}.$$

Since, for fixed  $R$ ,  $V(B_{2R+2} \cap B'_R, \omega)$  coincides with  $V(B_{2R+2} \cap B'_R)$ , which is compactly embedded into  $L^2(B_{2R+2} \cap B'_R)$  then

$$\begin{aligned}\xi_n &\rightarrow 0 \text{ strongly in } L^2(B_{2R+2} \cap B'_R), \\ \psi_1 \xi_n &\rightarrow 0 \text{ strongly in } L^2(B_{2R+2} \cap B'_R).\end{aligned}$$

Using the fact that  $\psi_1$  vanishes outside  $B_{2R+2}$ , it comes

$$\psi_1 \xi_n \rightarrow 0 \text{ strongly in } L^2(B'_R)$$

and so

$$\psi_1 \xi_n \rightarrow 0 \text{ strongly in } L^2(B'_R, \omega^2).$$

Applying Theorem 1 to  $\psi_2 \xi_n \in W_0^{1,2}(B'_{2R}, \omega)$ , we get

$$\begin{aligned}\|\psi_2 \xi_n\|_{2, B'_{2R}, \omega^2} &\leq C_R^1 \|\nabla(\psi_2 \xi_n)\|_{0,2, B'_{2R}} \\ &\leq C_R^1 \left( \|\nabla(\psi_2 \xi_n)\|_{0,2, B'_{2R} \cap B_{2R+2}} + \|\nabla(\psi_2 \xi_n)\|_{0,2, B'_{2R+2}} \right).\end{aligned}$$

Notice that  $\psi_2 = 0$  in  $B_{2R} \cap B'_R$  and  $\psi_2 = 1$  in  $B'_{2R+2}$ , then the last inequality leads to

$$\psi_2 \xi_n \rightarrow 0 \text{ strongly in } L^2(B'_{2R}, \omega^2) \text{ and in } L^2(B'_R, \omega^2).$$

This completes the proof.

**Theorem 3.** *The semi-norm  $|\cdot|_{V(\mathbb{R}^2, \omega)}$  is a norm on the space  $V(\mathbb{R}^2, \omega)/\mathbb{R}$  which is equivalent to the quotient norm.*

The proof is similar to that of Theorem 2. In fact, take an adequate partition of unity and consider separately the bounded domain  $B_R$  where the topology of  $V(B'_R, \omega)$  coincides with that of  $V(B'_R)$ , and the exterior of  $\overline{B}_R$  where the result of the Theorem 2 can be applied.

**Corollary 1.** *The semi-norm  $|\cdot|_{V(\mathbb{R}_+^2, \omega)}$  is a norm on the space  $V(\mathbb{R}_+^2, \omega)/\mathbb{R}$  which is equivalent to the quotient norm.*

This result can be proved via a linear continuous extension operator from  $V(\mathbb{R}_+^2, \omega)$  in  $V(\mathbb{R}^2, \omega)$  (by reflection).

At this stage, let us characterize the dual space of  $M(\mathcal{R}, \omega')$ . Applying classical arguments, we can prove the following

**Proposition 1.** (i) *For any  $\xi$  in  $(M(\mathcal{R}, \omega'))'$ , the dual space of  $M(\mathcal{R}, \omega')$ ,*

$$\|\zeta\|_{(M(\mathcal{R}, \omega'))'} = \sup_{\{\xi \in V(\mathbb{R}_+^2, \omega), \xi \neq 0\}} \frac{\langle \zeta, \gamma_0 \xi \rangle_{\mathcal{R}}}{\|\xi\|_{V(\mathbb{R}_+^2, \omega)}}.$$

(ii) *For any  $\mu$  in  $L^2(\mathcal{R}, \omega')$ , we can identify  $\mu$  as an element of  $(M(\mathcal{R}, \omega'))'$  and*

$$\langle \mu, \gamma_0 \xi \rangle_{(M(\mathcal{R}, \omega'))', M(\mathcal{R}, \omega')} = \int_{\mathcal{R}} \omega' \mu(\gamma_0 \xi) dx$$



for any  $\xi$  in  $V(\mathbb{R}_+^2, \omega)$ .

Let us point out now some results on the divergence operator in the half-space. Consider the space

$$\mathbb{L}(\mathbb{R}_+^2, \omega^{-1}) = \left\{ \mathbf{u} = (u_1, u_2) \in (L^{\frac{3}{2}}(\mathbb{R}_+^2) \cap L^2(\mathbb{R}_+^2)) \times L^2(\mathbb{R}_+^2); \right. \\ \left. \omega^{-1} \operatorname{div} \mathbf{u} \in L^{\frac{3}{2}}(\mathbb{R}_+^2) \cap L^2(\mathbb{R}_+^2) \right\},$$

which has the Banach structure with the norm

$$\|\mathbf{u}\|_{\mathbb{L}(\mathbb{R}_+^2, \omega^{-1})} = \|u_1\|_{\frac{3}{2}, \mathbb{R}_+^2, 1} + \|u_1\|_{2, \mathbb{R}_+^2, 1} + \|u_2\|_{2, \mathbb{R}_+^2, 1} + \|\omega^{-1} \operatorname{div} \mathbf{u}\|_{\frac{3}{2}, \mathbb{R}_+^2, 1} + \|\omega^{-1} \operatorname{div} \mathbf{u}\|_{2, \mathbb{R}_+^2, 1}.$$

By adapting the proof, based on the Hahn-Banach theorem and the density result of  $\mathcal{D}(\mathbb{R}_+^2)$  in  $V_0(\mathbb{R}_+^2, \omega)$ , we get the following result:

**Theorem 4.**  $(\mathcal{D}(\overline{\mathbb{R}_+^2}))^2$  is dense in  $\mathbb{L}(\mathbb{R}_+^2, \omega^{-1})$ .

The following lemma holds

**Lemma 3.** Denoting by  $\mathbf{n}$  the unit outer normal to  $\mathcal{R}$ , then the mapping  $\gamma_n : \mathbf{u} \mapsto \mathbf{u} \cdot \mathbf{n}$  defined on  $(\mathcal{D}(\overline{\mathbb{R}_+^2}))^2$  can be extended to a linear and continuous mapping, still denoted by  $\gamma_n$ , from  $\mathbb{L}(\mathbb{R}_+^2, \omega^{-1})$  in  $(M(\mathcal{R}, \omega'))'$ , the dual space of  $M(\mathcal{R}, \omega')$ . Moreover, we have the Green formula:

$$\int_{\mathbb{R}_+^2} (\xi \operatorname{div} \mathbf{u} + \mathbf{u} \cdot \nabla \xi) dx dy = \langle \mathbf{u} \cdot \mathbf{n}, \gamma_n \xi \rangle, \quad \forall \xi \in V(\mathbb{R}_+^2, \omega), \quad \forall \mathbf{u} \in \mathbb{L}(\mathbb{R}_+^2, \omega^{-1}),$$

where  $\langle \cdot, \cdot \rangle$  is the duality  $(M(\mathcal{R}, \omega'))'$  and  $M(\mathcal{R}, \omega')$ .

## 5. SOME PROPERTIES OF THE FUNCTIONAL $F$

In the sequel, we will denote, for any  $\xi$  in  $V(\mathbb{R}_+^2, \omega)/\mathbb{R}$ ,

$$b(\xi) = \sqrt{M_\infty} \int_{-\frac{1}{2}}^{\frac{1}{2}} z'(x) \xi(x) dx.$$

**Lemma 4.** *Let  $R_y$  be a real number which satisfies Hypothesis (1) and let  $\Omega_0 = ] -\frac{1}{2}, \frac{1}{2}[ \times ]0, R_y[$ . Then, for any  $\xi$  in  $V(\mathbb{R}_+^2, \omega)/\mathbb{R}$  we have*

$$\begin{aligned} b(\xi) &= -\sqrt{M_\infty} \int_{\Omega_0} z' \left(1 - \frac{y}{R_y}\right) \partial_y \xi \, dx \, dy - \frac{\sqrt{M_\infty}}{R_y} \int_{\Omega_0} z \partial_x \xi \, dx \, dy, \\ F(\xi) &\geq \frac{\gamma+1}{12} \|u_{cr} - (u_{cr} - \partial_x \xi)^+\|_{3, \mathbb{R}_+^2, 1}^3 + \frac{\gamma+1}{4} u_{cr} \|u_{cr} - (u_{cr} - \partial_x \xi)^+\|_{2, \mathbb{R}_+^2, 1}^2 \\ &\quad + \left( \frac{\gamma+1}{2} u_{cr}^2 - \frac{\sqrt{M_\infty}}{R_y} \right) \|(u_{cr} - \partial_x \xi)^-\|_{1, \mathbb{R}_+^2, 1} + \frac{1}{4} \|\partial_y \xi\|_{2, \mathbb{R}_+^2, 1}^2 \\ &\quad - \sqrt{M_\infty} u_{cr} - \frac{M_\infty c_1^2 R_y}{3} \text{ with } c_1 = \left( \int_{-\frac{1}{2}}^{\frac{1}{2}} |z'(x)|^2 \, dx \right)^{\frac{1}{2}}. \end{aligned}$$

**Proof.** After rewriting  $b(\xi)$  as follows

$$b(\xi) = -\sqrt{M_\infty} \int_{\partial\Omega_0} z' \left(1 - \frac{y}{R_y}\right) n_y \xi \, d\sigma$$

where  $\mathbf{n} = (n_x, n_y)$  is the unit outer normal to  $\partial\Omega_0$ , we apply the Green formula in the bounded case and obtain the result.

*Remark 1.* i) In the context of subsonic flows, the problem is posed in the closed convex set  $K = \{\xi \in V(\mathbb{R}_+^2, \omega)/\mathbb{R}; \partial_x \xi \leq u_{cr} \text{ a.e. in } \mathbb{R}_+^2\}$ . More precisely, we have the existence of a unique minimizer  $\varphi$  of  $F$  in  $K$  satisfying  $\langle F'(\varphi), \xi - \varphi \rangle \geq 0$  for any  $\xi \in K$  where  $F'(\varphi)$  is the Gâteaux derivative of  $F$  at  $\varphi$ .

ii) If there exists a constant  $\eta > 0$  such that  $\partial_x \varphi \leq u_{cr} - \eta$  a.e. in  $\mathbb{R}_+^2$  then the function  $\varphi$  satisfies

$$(7) \quad \begin{cases} \partial_x(g(\partial_x \varphi)) + \partial_y(\partial_y \varphi) = 0 \text{ in } \mathbb{R}_+^2, \\ (g(\partial_x \varphi), \partial_y \varphi) \cdot \mathbf{n} = \sqrt{M_\infty} Z'(x) \text{ in } (M(\mathcal{R}, \omega_1))' \end{cases}$$

where  $\mathbf{n}$  is the unit outer normal to  $\mathcal{R}$  and  $Z$  is the extension of  $z$  by zero outside  $] -\frac{1}{2}, \frac{1}{2}[$ .

iii)  $F$  is not coercive in  $V(\mathbb{R}_+^2, \omega)/\mathbb{R}$  as the following example shows: we consider for any  $n \in \mathbb{N}^*$

$$\xi_n(x, y) = \begin{cases} -\frac{u_{cr}}{(1-x)(1+y)^2} & \text{if } x \leq -\frac{1}{n}, \\ \frac{n^2 u_{cr} x}{n+1 (1+y)^2} & \text{if } |x| \leq \frac{1}{n}, \\ \frac{u_{cr}}{(1+x)(1+y)^2} & \text{if } x \geq \frac{1}{n}, \end{cases}$$

then  $F(\xi_n)$  remains bounded but  $\|\xi_n\|_{V(\mathbb{R}_+^2, \omega)}$  tends to infinity.

It becomes that the problem (5) does not necessarily have a solution. Thus it is convenient to introduce the dual problem associated to (5).

Indeed, the dual problem is generally simpler than the initial problem and permits to obtain more information about the solutions of this one.

## 6. PERTURBATIONS AND THE ASSOCIATED DUAL PROBLEM

Let us set  $\mathcal{L} = \inf_{\xi \in V(\mathbb{R}_+^2, \omega)} F(\xi)$ , where  $F$  is the functional to be minimized.

It can be rewritten as  $F(\xi) = I(\nabla \xi) + b(\xi)$  with  $I$  is the functional defined of  $\mathbb{H}(\mathbb{R}_+^2)$  into  $\mathbb{R}$  by:  $\forall \mathbf{q} = (q_1, q_2) \in \mathbb{H}(\mathbb{R}_+^2)$ ,  $I(\mathbf{q}) = \int_{\mathbb{R}_+^2} (G(q_1) + \frac{1}{2}q_2^2) dx dy$ . We introduce now the functional, denoted by  $\phi$ , on  $V(\mathbb{R}_+^2, \omega) \times \mathbb{H}(\mathbb{R}_+^2)$  into  $\mathbb{R}$  such that  $\phi(\xi, \mathbf{q}) = I(\nabla \xi + \mathbf{q}) + b(\xi)$ . We see that  $\phi(\xi, \mathbf{0}) = F(\xi)$ .

We consider the minimization problem, for any  $\mathbf{q} = (q_1, q_2)$  in  $\mathbb{H}(\mathbb{R}_+^2)$ ,

$$(8) \quad J(\mathbf{q}) = \inf_{\xi \in V(\mathbb{R}_+^2, \omega)} \phi(\xi, \mathbf{q}).$$

The problems (8) are said the perturbed problems of (5). Let  $\phi_*$  be the conjugate function of  $\phi$  defined from  $\mathbb{L}(\mathbb{R}_+^2, \omega^{-1}) \times \mathbb{H}'(\mathbb{R}_+^2)$  into  $\mathbb{R}$ ; it is based on the duality between  $V(\mathbb{R}_+^2, \omega) \times \mathbb{H}(\mathbb{R}_+^2)$  and  $\mathbb{L}(\mathbb{R}_+^2, \omega^{-1}) \times \mathbb{H}'(\mathbb{R}_+^2)$ . The function  $\phi_*$  is defined, for every  $\mathbf{p} \in \mathbb{L}(\mathbb{R}_+^2, \omega^{-1})$  and  $\mathbf{u} \in \mathbb{H}'(\mathbb{R}_+^2)$ , by

$$\phi_*(\mathbf{p}, \mathbf{u}) = \sup_{\xi \in V(\mathbb{R}_+^2, \omega), \mathbf{q} \in \mathbb{H}(\mathbb{R}_+^2)} \left[ \langle \mathbf{p}, \xi \rangle_{\mathbb{L}(\mathbb{R}_+^2, \omega^{-1}), V(\mathbb{R}_+^2, \omega)} + \langle \mathbf{u}, \mathbf{q} \rangle_{\mathbb{H}'(\mathbb{R}_+^2), \mathbb{H}(\mathbb{R}_+^2)} - \phi(\xi, \mathbf{q}) \right],$$

where  $\langle \mathbf{p}, \xi \rangle_{\mathbb{L}(\mathbb{R}_+^2, \omega^{-1}), V(\mathbb{R}_+^2, \omega)} = \int_{\mathbb{R}_+^2} (\xi \operatorname{div} \mathbf{u} + \mathbf{u} \cdot \nabla \xi) dx dy$ .

The dual problem consists in finding  $\mathbf{U}$  in  $\mathbb{H}'(\mathbb{R}_+^2)$  such that

$$(9) \quad -\phi_*(\mathbf{0}, \mathbf{U}) = \sup_{\mathbf{u} \in \mathbb{H}'(\mathbb{R}_+^2)} [-\phi_*(\mathbf{0}, \mathbf{u})].$$

**Theorem 5.** *There exists  $(U_1, U_2)$  in  $\mathbb{H}'(\mathbb{R}_+^2)$  such that*

$$i) \forall \xi \in V(\mathbb{R}_+^2, \omega), \int_{\mathbb{R}_+^2} U_1 \partial_x \xi dx dy + \int_{\mathbb{R}_+^2} U_2 \partial_y \xi dx dy + b(\xi) = 0,$$

$$ii) -U_2 + \sqrt{M_\infty} Z'(x) = 0 \text{ in } (M(\mathcal{R}, \omega'))',$$

$$iii) U_1 \leq g(u_{cr}) \text{ a.e. in } \mathbb{R}_+^2,$$

$$iv) \mathcal{L} = \int_{\mathbb{R}_+^2} \left( G(g^{-1}(U_1)) - g^{-1}(U_1)U_1 + \frac{1}{2}U_2^2 \right) dx dy,$$

where  $Z$  denotes the extension of  $z$  by zero outside  $] -\frac{1}{2}, \frac{1}{2}[$ .

**Proof.** Since  $F$  is convex,  $\inf_{\xi \in V(\mathbb{R}_+^2, \omega)} F(\xi)$  is finite and  $I$  is continuous

on  $\mathbb{H}(\mathbb{R}_+^2)$ , the conditions of theorem 4.1 of (Ekeland and al. [7], p.58) are satisfied. Hence problem (5) is stable i.e.

$$\inf_{\xi \in V(\mathbb{R}_+^2, \omega)} F(\xi) = \sup_{\mathbf{u} \in \mathbb{H}'(\mathbb{R}_+^2)} [-\phi_*(\mathbf{0}, \mathbf{u})],$$

and (9) has at least one solution  $\mathbf{U}$  in  $\mathbb{H}'(\mathbb{R}_+^2)$ .

Therefore,

$$\mathcal{L} = -\phi_*(\mathbf{0}, \mathbf{U}) = \inf_{\xi \in V(\mathbb{R}_+^2, \omega), \mathbf{q} \in \mathbb{H}(\mathbb{R}_+^2)} \left[ \phi(\xi, \mathbf{q}) - \langle \mathbf{U}, \mathbf{q} \rangle_{\mathbb{H}'(\mathbb{R}_+^2), \mathbb{H}(\mathbb{R}_+^2)} \right]$$

and get

$$\mathcal{L} \leq \inf_{\mathbf{q} \in \mathbb{H}(\mathbb{R}_+^2)} \left[ J(\mathbf{q}) - \langle \mathbf{U}, \mathbf{q} \rangle_{\mathbb{H}'(\mathbb{R}_+^2), \mathbb{H}(\mathbb{R}_+^2)} \right].$$

In particular, for any  $\xi$  in  $V(\mathbb{R}_+^2, \omega)$ , we have

$$\mathcal{L} \leq J(\nabla \xi) - \langle \mathbf{U}, \nabla \xi \rangle_{\mathbb{H}'(\mathbb{R}_+^2), \mathbb{H}(\mathbb{R}_+^2)}.$$

Moreover,

$$\begin{aligned} & J(\nabla \xi) \\ = & \inf_{\zeta \in V(\mathbb{R}_+^2, \omega)} \left[ \int_{\mathbb{R}_+^2} G(\partial_x(\xi + \zeta)) \, dx dy + \frac{1}{2} \int_{\Omega} (\partial_y(\xi + \zeta))^2 \, dx dy + b(\zeta + \xi) \right] - b(\xi) \\ = & \mathcal{L} - b(\xi), \end{aligned}$$

and, since  $V(\mathbb{R}_+^2, \omega)$  is a linear space,

$$(10) \quad \langle \mathbf{U}, \nabla \xi \rangle_{\mathbb{H}'(\mathbb{R}_+^2), \mathbb{H}(\mathbb{R}_+^2)} + b(\xi) = 0.$$

Whence,  $\operatorname{div} \mathbf{U} = 0$  a.e in  $\mathbb{R}_+^2$ .

2. Since

$$\phi_*(\mathbf{0}, \mathbf{U}) = \sup_{\xi \in V(\mathbb{R}_+^2, \omega), \mathbf{q} \in \mathbb{H}(\mathbb{R}_+^2)} \left[ \langle \mathbf{U}, \mathbf{q} \rangle_{\mathbb{H}'(\mathbb{R}_+^2), \mathbb{H}(\mathbb{R}_+^2)} - I(\nabla \xi + \mathbf{q}) - b(\xi) \right],$$

we can write

$$\begin{aligned} \phi_*(\mathbf{0}, \mathbf{U}) &= \sup_{\xi \in V(\mathbb{R}_+^2, \omega), \mathbf{p} \in \mathbb{H}(\mathbb{R}_+^2)} \left[ \langle \mathbf{U}, \mathbf{p} - \nabla \xi \rangle_{\mathbb{H}'(\mathbb{R}_+^2), \mathbb{H}(\mathbb{R}_+^2)} - I(\mathbf{p}) - b(\xi) \right] \\ &= \sup_{\xi \in V(\mathbb{R}_+^2, \omega), \mathbf{p} \in \mathbb{H}(\mathbb{R}_+^2)} \left[ \langle \mathbf{U}, \mathbf{p} \rangle_{\mathbb{H}'(\mathbb{R}_+^2), \mathbb{H}(\mathbb{R}_+^2)} - \langle \mathbf{U}, \nabla \xi \rangle_{\mathbb{H}'(\mathbb{R}_+^2), \mathbb{H}(\mathbb{R}_+^2)} - I(\mathbf{p}) - b(\xi) \right]. \end{aligned}$$

Thus, if we set for  $\mathbf{p} = (p_1, p_2)$  and  $\mathbf{U} = (U_1, U_2)$ , Equality (10) leads to

$$\begin{aligned} \phi_*(\mathbf{0}, \mathbf{U}) &= \sup_{\mathbf{p} \in \mathbb{H}(\mathbb{R}_+^2)} \left[ \langle \mathbf{U}, \mathbf{p} \rangle_{\mathbb{H}'(\mathbb{R}_+^2), \mathbb{H}(\mathbb{R}_+^2)} - I(\mathbf{p}) \right] \\ &= \sup_{\substack{p_1 \in L^3(\mathbb{R}_+^2) \cap L^2(\mathbb{R}_+^2), \\ p_2 \in L^2(\mathbb{R}_+^2)}} \left[ \int_{\mathbb{R}_+^2} (U_1 p_1 + U_2 p_2) \, dx dy - \int_{\mathbb{R}_+^2} G(p_1) \, dx dy - \frac{1}{2} \int_{\mathbb{R}_+^2} p_2^2 \, dx dy \right] \\ &= \sup_{p_1 \in L^3(\mathbb{R}_+^2) \cap L^2(\mathbb{R}_+^2)} \left[ \int_{\mathbb{R}_+^2} (U_1 p_1 - G(p_1)) \, dx dy \right] + \sup_{p_2 \in L^2(\mathbb{R}_+^2)} \left[ \int_{\mathbb{R}_+^2} \left( U_2 p_2 - \frac{1}{2} p_2^2 \right) \, dx dy \right]. \end{aligned}$$

Whence, by using (Ekeland and al. [7], proposition IV.1.2), we get  $U_1 \leq \frac{\gamma+1}{2}u_{cr}^2 = g(u_{cr})$  and

$$\begin{aligned} \phi_*(\mathbf{0}, \mathbf{U}) &= \int_{\mathbb{R}_+^2} U_1 \left( u_{cr} - \sqrt{u_{cr}^2 - \frac{2}{\gamma+1}U_1} \right) dx dy \\ &\quad - \int_{\mathbb{R}_+^2} \left[ G \left( u_{cr} - \sqrt{u_{cr}^2 - \frac{2}{\gamma+1}U_1} \right) - \frac{1}{2}U_1^2 \right] dx dy \\ &= \int_{\mathbb{R}_+^2} \left( U_1 g^{-1}(U_1) - G(g^{-1}(U_1)) + \frac{1}{2}U_1^2 \right) dx dy. \end{aligned}$$

3. Thanks to the Green formula, Equality (10) leads to point ii).

*Remark 2.* i) If we define  $u_* = g^{-1}(U_1)$  and  $v_* = U_2$ , we get  $u_* \leq u_{cr}$  and

$$\mathcal{L} = \int_{\mathbb{R}_+^2} \left( G(u_*) - u_* g(u_*) - \frac{1}{2}v_*^2 \right) dx dy.$$

ii) Problem (5) may have or not a solution. But if it has a solution  $\varphi$  such that  $\partial_x \varphi \leq u_{cr}$  a.e. in  $\mathbb{R}_+^2$ , then  $\nabla \varphi = (u_*, v_*)$ .

**Proposition 2.** *Assume that Hypothesis (1) is verified. Then, every minimizing sequence  $\{\xi_n\}_{n \geq 1}$  in  $V(\mathbb{R}_+^2, \omega)/\mathbb{R}$  for the functional  $F$  satisfies:*

$$\left\{ \begin{array}{l} \{u_{cr} - (u_{cr} - \partial_x \xi_n)^+\}_{n=1}^\infty \text{ converges strongly to } u_* \\ \text{in } L^3(\mathbb{R}_+^2) \text{ and in } L^2(\mathbb{R}_+^2), \\ \{\partial_y \xi_n\}_{n=1}^\infty \text{ converges strongly to } v_* \text{ in } L^2(\mathbb{R}_+^2), \\ \{(u_{cr} - \partial_x \xi_n)^-\}_{n=1}^\infty \text{ is bounded in } L^1(\mathbb{R}_+^2), \\ \lim_{n \rightarrow +\infty} \int_{\mathbb{R}_+^2} (u_{cr} - u_*)^2 (u_{cr} - \partial_x \xi_n)^- dx dy = 0. \end{array} \right.$$

**Proof.** Any minimizing sequence  $\{\xi_n\}_{n \geq 1}$  for (5) in  $V(\mathbb{R}_+^2, \omega)/\mathbb{R}$  satisfies

$$\begin{aligned} F(\xi_n) - \mathcal{L} &= \int_{\mathbb{R}_+^2} (G(\partial_x \xi_n) - G(u_*) - (\partial_x \xi_n - u_*)g(u_*)) dx dy \\ &\quad + \frac{1}{2} \int_{\mathbb{R}_+^2} (\partial_y \xi_n - v_*)^2 dx dy \\ &\geq \frac{\gamma+1}{6} \int_{\mathbb{R}_+^2} |u_{cr} - (u_{cr} - \partial_x \xi_n)^+ - u_*|^3 dx dy \\ &\quad + \frac{\gamma+1}{2} \int_{\mathbb{R}_+^2} (u_{cr} - u_*)^2 (u_{cr} - \partial_x \xi_n)^- dx dy + \frac{1}{2} \int_{\mathbb{R}_+^2} (\partial_y \xi_n - v_*)^2 dx dy. \end{aligned}$$

Moreover, since for any  $s, t \in \mathbb{R}$ ,  $s, t \leq u_{cr}$ ,

$$G(s) - G(t) - (s-t)g(t) = \frac{\gamma+1}{2}u_{cr}(s-t)^2 - \frac{\gamma+1}{6}(s-t)^3 - \frac{\gamma+1}{2}t(s-t)^2,$$

then

$$\begin{aligned} & \frac{\gamma+1}{2}u_{cr} \int_{\mathbb{R}_+^2} |u_{cr} - (u_{cr} - \partial_x \xi_n)^+ - u_*|^2 dx dy \\ & \leq \frac{2}{n} + \frac{\gamma+1}{2} \left( \int_{\mathbb{R}_+^2} |u_*|^3 dx dy \right)^{\frac{1}{3}} \left( \int_{\mathbb{R}_+^2} |u_{cr} - (u_{cr} - \partial_x \xi_n)^+ - u_*|^3 dx dy \right)^{\frac{2}{3}}. \end{aligned}$$

Then  $\{u_{cr} - (u_{cr} - \partial_x \xi_n)^+\}_{n \geq 1}$  converges to  $u_*$  in  $L^2(\mathbb{R}_+^2) \cap L^3(\mathbb{R}_+^2)$  and  $\{\partial_y \xi_n\}_{n \geq 1}$  converges to  $v_*$  in  $L^2(\mathbb{R}_+^2)$ . Therefore, according to Lemma 4,  $\{(u_{cr} - \partial_x \xi_n)^-\}_{n \geq 1}$  is bounded in  $L^1(\mathbb{R}_+^2)$ . This ends the proof.

*Remark 3.* Let  $\{\xi_n\}_{n \geq 1}$  be as above. It results form

$$\begin{aligned} \int_{\mathbb{R}_+^2} \omega^2 |\xi_n| dx dy & \leq \sqrt{\frac{\pi}{\log 2}} \|\xi_n\|_{2, \mathbb{R}_+^2, \omega^2}, \\ \int_{\mathbb{R}_+^2} \omega^2 |u_{cr} - (u_{cr} - \partial_x \xi_n)^+| dx dy & \leq \frac{1}{\log^3 2} \sqrt{\frac{\pi}{2}} \|u_{cr} - (u_{cr} - \partial_x \xi_n)^+\|_{2, \mathbb{R}_+^2, 1}, \\ \int_{\mathbb{R}_+^2} \omega^2 |(u_{cr} - \partial_x \xi_n)^-| dx dy & \leq \frac{1}{2 \log^2 2} \|(u_{cr} - \partial_x \xi_n)^-\|_{1, \mathbb{R}_+^2, 1}, \\ \int_{\mathbb{R}_+^2} \omega^2 |\partial_y \xi_n| dx dy & \leq \frac{1}{\log^3 2} \sqrt{\frac{\pi}{2}} \|\partial_y \xi_n\|_{2, \mathbb{R}_+^2, 1}, \end{aligned}$$

that  $\{\omega^2 \xi_n\}_{n \geq 1}$  belongs to  $L^1(\mathbb{R}_+^2)$ ,  $\{\omega^2 \nabla \xi_n\}$  is bounded in  $(L^1(\mathbb{R}_+^2))^2$  and no conclusion on the boundeness of  $\{\omega^2 \xi_n\}_{n \geq 1}$ .

As a consequence of the Gagliardo-Nirenberg-Sobolev inequality, there are two positive constants  $C$  and  $C'$  ( $C'$  depends on  $C$ ) such that

$$\|\omega^2 \xi_n\|_{2, \mathbb{R}_+^2, 1} \leq C' \|\omega^2 \xi_n\|_{1, \mathbb{R}_+^2, 1} + C \|\omega^2 \nabla \xi_n\|_{1, \mathbb{R}_+^2, 1}.$$

In order to derive a sufficient condition for the existence of solutions to Problem (5), a first suitable way is to ensure the boundeness of the sequence  $\{\omega^2 \xi_n\}_{n \geq 1}$  in  $L^1(\mathbb{R}_+^2)$ . Such a condition can be obtained, in the bounded case, by establishing a Poincaré-Wirtinger's inequality on a non reflexive  $W^{1,1}$  type space (see [1, 2]).

**Theorem 6.** *If  $\{\xi_n\}_{n \geq 1}$  is bounded in  $L^1(\mathbb{R}_+^2, \omega^2)$  then there exists a function  $\varphi$  in  $L^2(\mathbb{R}_+^2, \omega^4)$  and a bounded nonnegative measure  $\nu$  on  $\mathbb{R}_+^2$  such that  $\partial_x \varphi = u_* + \nu$ ,  $\partial_y \varphi = v_*$  and  $\nu\{(x, y) \in \mathbb{R}_+^2; u_*(x, y) < u_{cr}\} = 0$ .*

**Proof.** According to the previous remark, there exists a subsequence of  $\{\xi_n\}_{n \geq 1}$  that converges weakly to an element  $\varphi$  in  $L^2(\mathbb{R}_+^2, \omega^4)$ . Furthermore, we have  $v_* = \partial_y \varphi$  a.e. in  $\mathbb{R}_+^2$ . Now, for any nonnegative  $\psi$  in  $\mathcal{D}(\mathbb{R}_+^2)$ , we have:

$$\langle \partial_x \varphi - u_*, \psi \rangle = \lim_{n \rightarrow \infty} \int_{\mathbb{R}_+^2} (u_{cr} - \partial_x \xi_n)^- \psi \, dx \, dy. \text{ So, } \partial_x \varphi - u_* \geq 0$$

in the sense of distributions and  $\partial_x \varphi = u_* + \nu$ , where  $\nu$  is a nonnegative measure defined for any nonnegative  $\psi$  in  $\mathcal{D}(\mathbb{R}_+^2)$  by:  $\nu(\psi) =$

$$\lim_{n \rightarrow \infty} \int_{\mathbb{R}_+^2} (u_{cr} - \partial_x \xi_n)^- \psi \, dx \, dy.$$

We set  $A = \{(x, y) \in \mathbb{R}_+^2; u_*(x, y) < u_{cr}\}$ . Then  $A = \cup_{m \geq 1} A_m$ , where  $A_m = \{(x, y) \in \mathbb{R}_+^2; u_*(x, y) \leq u_{cr} - \frac{1}{m}\}$ . Since  $\{A_m\}_{m \geq 1}$  is a non-decreasing sequence of  $\nu$ -measurable sets then  $\nu(A) = \lim_{m \rightarrow \infty} \nu(A_m)$

and

$$\begin{aligned} \frac{1}{m^2} \nu(A_m) &= \frac{1}{m^2} \lim_{n \rightarrow \infty} \int_{A_m} (u_{cr} - \partial_x \xi_n)^- \, dx \, dy \\ &\leq \lim_{n \rightarrow \infty} \int_{A_m} (u_{cr} - u_*)^2 (u_{cr} - \partial_x \xi_n)^- \, dx \, dy \\ &\leq \lim_{n \rightarrow \infty} \int_{\mathbb{R}_+^2} (u_{cr} - u_*)^2 (u_{cr} - \partial_x \xi_n)^- \, dx \, dy = 0. \end{aligned}$$

*Remark 4.* If the condition of Theorem 6 holds true, then

- Using the properties of each minimizing sequence  $\{\xi_n\}_{n \geq 1}$  of the problem (5), we prove the uniqueness of the couple  $(u_*, v_*)$  in  $\mathbb{H}(\mathbb{R}_+^2)$ .

- If  $\partial_x \varphi < u_{cr}$  a.e. in  $\mathbb{R}_+^2$  then  $u_* = \partial_x \varphi$  a.e. in  $\mathbb{R}_+^2$ ,  $\nu = 0$  and  $\varphi$  is the unique solution of (5).

- If  $u_* < u_{cr}$  a.e. in  $\mathbb{R}_+^2$  then  $\partial_x \varphi = u_*$  a.e. in  $\mathbb{R}_+^2$ ,  $\nu = 0$  and  $\varphi$  is the unique solution of (5).

- If  $\varphi$  and  $\psi$  are two solutions of (5), then there exists  $f$  in  $L^2\left(\mathbb{R}, \int_0^{+\infty} \omega^4 \, dy\right)$

such that

$$\varphi(x, y) = \psi(x, y) + f(x) \text{ for almost every } (x, y) \in \mathbb{R}_+^2.$$

## REFERENCES

- [1] M. Amara, A. Obeid & G. Vallet, *Existence results for a degenerated nonlinear elliptic partial differential equation*. Submitted.
- [2] M. Amara, A. Obeid & G. Vallet, *Relaxed formulation and existence result of the degenerated elliptic small disturbance model*. Submitted.
- [3] C. Amrouche, V. Girault & J. Giroire, Weighted Sobolev spaces for Laplace's equation in  $\mathbb{R}^n$ . J. Math. Pures et Appl., IX. Ser. 73, n°6, pp.579-606, 1994.

- [4] C. Amrouche & S. Nečasová, *Laplace equation in the half-space with a nonhomogeneous Dirichlet boundary condition*. Math. Bohem. 126, n°2, pp.265-274, 2001.
- [5] T. Z. Boulmezaoud, *Espaces de Sobolev avec poids pour l'équation de Laplace dans le demi-espace*. C. R. Acad. Sci. Paris Sér. 1 Math. 328, n°3, pp.221-226, 1999.
- [6] J.D. Cole & L.P. Cook, *Transonic aerodynamics*. North Holland, 1986.
- [7] I. Ekeland & R. Temam, *Convex analysis and variational problems*. North-Holland, Amsterdam, 1976.
- [8] H.P. Gittel, *Studies on transonic flow problems by nonlinear variational inequalities*. Z. Anal. Anwend. 6, pp.449-458, 1987.
- [9] H.P. Gittel, *A variational approach to transonic potential flow problems*. Math. Meth. Appl. Sci., 23, pp.1347-1372, 2000.
- [10] R. Glowinski, *Lectures on numerical methods for non linear variational Problems*. Springer-Verlag, 1984.
- [11] A. Jameson, *Transonic flow calculation, in numerical methods in fluids dynamics*. H.J. Wirz & J.J. Smolder eds., Mac Graw Hill, 1978.
- [12] P. Klouček & J. Nečas, *The solution of transonic flow problems by the method of stabilization*. Appl. Anal. 37, n°1-4, pp.143-167, 1990.
- [13] P. Klouček, *On the existence of the entropic solution for the transonic flow problem*. Nonlinear Anal. Theory methods Appl. 22, n°4, pp.467-480, 1994.
- [14] A. Kufner & B. Opic, *Hardy-type inequalities*. New-york, wiley, 1985.
- [15] C.S. Morawetz, *On a weak solution for a transonic flow problem*. Comm. Pure.Appl.Math, 38, n°6, pp.797-817, 1985.
- [16] M. Pogu & G. Tournemine, *Modélisation et résolution d'équations de la mécanique des milieux continus*. Ellipses, 1992.



## Liste des prépublications

- 99-1 Monique Jeanblanc et Nicolas Privault. A complete market model with Poisson and Brownian components. A paraître dans *Proceedings of the Seminar on Stochastic Analysis, Random Fields and Applications*, Ascona, 1999.
- 99-2 Laurence Cherfils et Alain Miranville. Generalized Cahn-Hilliard equations with a logarithmic free energy. A paraître dans *Revista de la Real Academia de Ciencias*.
- 99-3 Jean-Jacques Prat et Nicolas Privault. Explicit stochastic analysis of Brownian motion and point measures on Riemannian manifolds. *Journal of Functional Analysis* **167** (1999) 201-242.
- 99-4 Changgui Zhang. Sur la fonction  $q$ -Gamma de Jackson. A paraître dans *Aequationes Math.*
- 99-5 Nicolas Privault. A characterization of grand canonical Gibbs measures by duality. A paraître dans *Potential Analysis*.
- 99-6 Guy Wallet. La variété des équations surstables. A paraître dans *Bulletin de la Société Mathématique de France*.
- 99-7 Nicolas Privault et Jiang-Lun Wu. Poisson stochastic integration in Hilbert spaces. *Annales Mathématiques Blaise Pascal*, **6** (1999) 41-61.
- 99-8 Augustin Fruchard et Reinhard Schäfke. Sursabilité et résonance.
- 99-9 Nicolas Privault. Connections and curvature in the Riemannian geometry of configuration spaces. *C. R. Acad. Sci. Paris, Série I* **330** (2000) 899-904.
- 99-10 Fabienne Marotte et Changgui Zhang. Multisommabilité des séries entières solutions formelles d'une équation aux  $q$ -différences linéaire analytique. A paraître dans *Annales de l'Institut Fourier*, 2000.
- 99-11 Knut Aase, Bernt Øksendal, Nicolas Privault et Jan Ubøe. White noise generalizations of the Clark-Haussmann-Ocone theorem with application to mathematical finance. *Finance and Stochastics*, **4** (2000) 465-496.
- 00-01 Eric Benoît. Canards en un point pseudo-singulier nœud. A paraître dans *Bulletin de la Société Mathématique de France*.
- 00-02 Nicolas Privault. Hypothesis testing and Skorokhod stochastic integration. *Journal of Applied Probability*, **37** (2000) 560-574.
- 00-03 Changgui Zhang. La fonction théta de Jacobi et la sommabilité des séries entières  $q$ -Gevrey, I. *C. R. Acad. Sci. Paris, Série I* **331** (2000) 31-34.
- 00-04 Guy Wallet. Déformation topologique par changement d'échelle.
- 00-05 Nicolas Privault. Quantum stochastic calculus for the uniform measure and Boolean convolution. A paraître dans *Séminaire de Probabilités XXXV*.
- 00-06 Changgui Zhang. Sur les fonctions  $q$ -Bessel de Jackson.

- 00-07 Laure Coutin, David Nualart et Ciprian A. Tudor. Tanaka formula for the fractional Brownian motion. A paraître dans *Stochastic Processes and their Applications*.
- 00-08 Nicolas Privault. On logarithmic Sobolev inequalities for normal martingales. *Annales de la Faculté des Sciences de Toulouse* **9** (2000) 509-518.
- 01-01 Emanuelle Augeraud-Veron et Laurent Augier. Stabilizing endogenous fluctuations by fiscal policies; Global analysis on piecewise continuous dynamical systems. A paraître dans *Studies in Nonlinear Dynamics and Econometrics*
- 01-02 Delphine Boucher. About the polynomial solutions of homogeneous linear differential equations depending on parameters. A paraître dans *Proceedings of the 1999 International Symposium on Symbolic and Algebraic Computation: ISSAC 99, Sam Dooley Ed., ACM, New York 1999*.
- 01-03 Nicolas Privault. Quasi-invariance for Lévy processes under anticipating shifts.
- 01-04 Nicolas Privault. Distribution-valued iterated gradient and chaotic decompositions of Poisson jump times functionals.
- 01-05 Christian Houdré et Nicolas Privault. Deviation inequalities: an approach via covariance representations.
- 01-06 Abdallah El Hamidi. Remarques sur les sentinelles pour les systèmes distribués
- 02-01 Eric Benoît, Abdallah El Hamidi et Augustin Fruchard. On combined asymptotic expansions in singular perturbation.
- 02-02 Rachid Bebbouchi et Eric Benoît. Equations différentielles et familles bien nées de courbes planes.
- 02-03 Abdallah El Hamidi et Gennady G. Laptev. Nonexistence of solutions to systems of higher-order semilinear inequalities in cone-like domains.
- 02-04 Hassan Lakhel, Youssef Ouknine, et Ciprian A. Tudor. Besov regularity for the indefinite Skorohod integral with respect to the fractional Brownian motion: the singular case.
- 02-05 Nicolas Privault et Jean-Claude Zambrini. Markovian bridges and reversible diffusions with jumps.
- 02-06 Abdallah El Hamidi et Gennady G. Laptev. Existence and Nonexistence Results for Reaction-Diffusion Equations in Product of Cones.
- 02-07 Guy Wallet. Nonstandard generic points.
- 02-08 Gilles Bailly-Maitre. On the monodromy representation of polynomials.
- 02-09 Abdallah El Hamidi. Necessary conditions for local and global solvability of nondiagonal degenerate systems.
- 02-10 Abdallah El Hamidi et Amira Obeid. Systems of Semilinear higher order evolution inequalities on the Heisenberg group.

- 03-01 Abdallah El Hamidi et Gennady G. Laptev. Non existence de solutions d'inéquations semilinéaires dans des domaines coniques.
- 03-02 Eris Benoît et Marie-Joëlle Rochet. A continuous model of biomass size spectra governed by predation and the effects of fishing on them.
- 03-03 Catherine Stenger: On a conjecture of Wolfgang Wasow concerning the nature of turning points.
- 03-04 Christian Houdré et Nicolas Privault. Surface measures and related functional inequalities on configuration spaces.
- 03-05 Abdallah El Hamidi et Mokhtar Kirane. Nonexistence results of solutions to systems of semilinear differential inequalities on the Heisenberg group.
- 03-06 Uwe Franz, Nicolas Privault et René Schott. Non-Gaussian Malliavin calculus on real Lie algebras.
- 04-01 Abdallah El Hamidi. Multiple solutions to a nonlinear elliptic equation involving Paneitz type operators.
- 04-02 Mohamed Amara, Amira Obeid et Guy Vallet. Relaxed formulation and existence result of the degenerated elliptic small disturbance model.
- 04-03 Hippolyte d'Albis et Emmanuelle Augeraud-Veron. Competitive Growth in a Life-cycle Model: Existence and Dynamics
- 04-04 Sadjia Aït-Mokhtar: Third order differential equations with fixed critical points.
- 04-05 Mokhtar Kirane et Nasser-eddine Tatar. Asymptotic Behavior for a Reaction Diffusion System with Unbounded Coefficients.
- 04-06 Mokhtar Kirane, Eric Nabana et Stanislav I. Pohozaev. Nonexistence of Global Solutions to an Elliptic Equation with a Dynamical Boundary Condition.
- 04-07 Khaled M. Furati, Nasser-eddine Tatar and Mokhtar Kirane. Existence and asymptotic behavior for a convection Problem.
- 04-08 José Alfredo López-Mimbela et Nicolas Privault. Blow-up and stability of semilinear PDE's with gamma generator.
- 04-09 Abdallah El Hamidi. Multiple solutions with changing sign energy to a nonlinear elliptic equation.
- 04-10 Sadjia Aït-Mokhtar: A singularly perturbed Riccati equation.
- 04-11 Mohamed Amara, Amira Obeid et Guy Vallet. Weighted Sobolev spaces for a degenerated nonlinear elliptic equation.