

$C^\infty$ -REGULARITY FOR THE POROUS MEDIUM EQUATION

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Computer Sciences Technical Report #600

June 1985



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ABSTRACT

The equation

$$\begin{aligned}u_t &= (u^m)_{xx}, \quad x \in \mathbb{R}, \quad t > 0 \\u(\cdot, 0) &= u_0\end{aligned}$$

with  $m > 1$  models the expansion of a gas or liquid with initial density  $u_0$  in a one dimensional porous medium. Denote by  $t \rightarrow s_\pm(t)$  the vertical boundaries of the support of  $u$ . Caffarelli and Friedman have shown that  $s_\pm \in C^1(t_\pm, \infty)$  where  $t_\pm := \sup\{t : s_\pm(t) = s_\pm(0)\}$  is the waiting time. Using their result we prove that

$$s_\pm \in C^\infty(t_\pm, \infty).$$

Moreover, we show that the pressure  $v := u^{m-1}$  is infinitely differentiable up to the free boundaries  $s_\pm$  after the waiting time. Our proof is based on a priori estimates in weighted norms which reflect the regularizing effect near the free boundaries.

AMS (MOS) Subject Classifications: 35K55, 35R35

Key Words: parabolic, degenerate, free boundary, regularity



# $C^\infty$ -REGULARITY FOR THE POROUS MEDIUM EQUATION

K. Höllig and H.-O. Kreiss

**1. Introduction.** We consider the porous medium equation

$$\begin{aligned} u_t - (u^m)_{xx} &= 0, \quad x \in \mathbb{R}, \quad t > 0, \\ u(\cdot, 0) &= u_0 \end{aligned} \tag{1}$$

for  $m > 1$  and continuous positive initial data  $u_0$  with connected compact support.

It is well known [3,9,10] that problem (1) has a unique weak solution and that the support of  $u(\cdot, t)$  remains bounded for all  $t$ , i.e.

$$\text{supp } u(\cdot, t) = [r(t), s(t)].$$

The curves  $r, s$  are Lipschitz continuous [7], but in general not  $C^1$ . As was first observed by Aronson [1]  $r'$  (and similarly  $s'$ ) can have a jump for  $t$  equal to

$$t_r := \sup\{t : r(t) = r(0)\}.$$

Caffarelli and Friedman [4] proved that a classical solution of problem (1) exists up to the free boundaries for  $t > \max(t_r, t_s)$ . By considering the equation for  $v := u^{m-1}$  (cf. (2.1) below) they showed that

- (i)  $v_t, v_x, v_{xx}$  are continuous on the set  $\Omega_r := \{(x, t) : r(t) \leq x < s(t), t > t_r\}$
- (ii)  $r \in C^1(t_r, \infty)$
- (iii)  $r'(t) = -\frac{m}{m-1}v_x(r(t), t), t > t_r.$

The corresponding statement holds for the right free boundary  $s$ . In particular, the functions in (i) are continuous on the closed support of  $u$  if

$$v'_0(r(0)) v'_0(s(0)) \neq 0 \tag{2}$$

where  $v_0 := v(\cdot, 0)$ . With the aid of an interesting idea of Gurtin, McCamy and Socolovsky [5] it has been recently shown [6] that  $r \in C^\infty(0, T]$  if  $v_0$  is sufficiently smooth, (2) holds and  $T$  is sufficiently small. However, this method does not yield regularity of  $v$ .

In this paper we obtain the following optimal regularity result.

**Theorem.**  $v \in C^\infty(\Omega_r), r \in C^\infty(t_r, \infty)$ .

Our approach is different from the method in [6]; it is based on the smoothing effect of the porous medium equation in a neighborhood of the free boundaries. We prove in section 2 the following a priori estimate.

**Proposition 1.** Let  $u$  be a solution of (1) for which  $v \in C^\infty(\Omega_\tau)$  and assume that

$$\begin{aligned} s(0) - r(0) &< \kappa^{-1} \\ \kappa &< v'_0(r(0)), |v'_0| < \kappa^{-1} \\ |v'_0(r(0) + y) - v'_0(r(0))| &< \lambda(y), y \leq \kappa, \end{aligned} \tag{3}$$

where  $\kappa$  is a positive constant and  $\lambda$  is a smooth function with  $\lambda(0) = 0$ ,  $\lambda' \geq 0$ . Then, for any  $k \in \mathbb{N}$ , there exist positive constants  $\delta, T, A$  such that

$$|\tau|_{k, [T/2, T]} + |v|_{k, \Omega(\delta, T)} \leq A \tag{4}$$

where  $\Omega(\delta, T) := \{(x, t) : r(t) \leq x \leq r(t) + \delta, T/2 \leq t \leq T\}$  and  $|\cdot|_{k, \Omega}$  denotes the norm on  $W_\infty^k(\Omega)$ . The constants  $\delta, T, A$  depend on  $\kappa, \lambda, k$ ; in addition,  $T, A$  depend on  $|v_0|_{2k+4, [r(0)+\delta/2, r(0)+\kappa]}$ .

In section 3 we show existence of smooth solutions for smooth data.

**Proposition 2.** If  $v_0 \in C^\infty(\text{supp } v_0)$  and (2) holds, then  $v \in C^\infty(\text{supp } v)$  and  $r \in C^\infty(0, \infty)$ .

The Theorem follows from Propositions 1,2 by an approximation argument. Assume that  $\bar{u}$  is a solution of problem (1). By the result of Caffarelli and Friedman, (i)–(iii) are valid for  $\bar{v}$  and  $\bar{r}$ . Let  $t_{\bar{r}} < t_1 < t_2$ . For any  $\tau \in [t_1, t_2]$ ,  $v_0 := \bar{v}(\cdot, \tau)$  satisfies the assumptions (3) of Proposition 1 with a constant  $\kappa$  and a modulus of continuity  $\lambda$  which depend on  $\bar{v}, t_1, t_2$  but not on  $\tau$ . For each (fixed)  $\tau$  we approximate  $v_0$  by a sequence of smooth functions  $v_{0,j} \in C^\infty(\text{supp } v_0)$  for which (3) remains uniformly valid and which converge to  $v_0$  in  $L_\infty(\text{supp } v_0)$ . In addition we require that (2) holds for  $v_{0,j}$  and

$$\begin{aligned} \text{supp } v_{0,j} &= \text{supp } v_0 \\ v_{0,j}(x) &> 0, r(0) < x < s(0), \\ \sup_j |v_{0,j}|_{2k+4, [r(0)+\delta/2, r(0)+\kappa]} &< \infty. \end{aligned} \tag{5}$$

Let  $(v_j)^{1/(m-1)}$  denote the solutions of (1) with initial data  $u_0 = (v_{0,j})^{1/(m-1)}$ . By Proposition 2,  $v_j \in C^\infty(\text{supp } v_j)$ . Moreover, the conclusion (4) of Proposition 1 is valid for  $v_j$  and the corresponding left free boundary  $r_j$ , uniformly in  $j$ . Passing to the limit  $j \rightarrow \infty$  it follows that

$$\begin{aligned} r &\in W_\infty^k[\tau + T/2, \tau + T] \\ v &\in W_\infty^k(\{(x, t) : r(t) \leq x \leq r(t) + \delta, \tau + T/2 \leq t \leq \tau + T\}). \end{aligned}$$

Since  $k \in \mathbb{N}$ ,  $\tau \in [t_1, t_2]$  were arbitrary and in the interior of  $\text{supp } v$  the regularity is known, the Theorem follows.

**2. A priori estimates.** Throughout this section we assume that  $u$  is a solution of (1.1) for which  $v$  satisfies the assumptions of Proposition 1. Substituting  $u = v^{1/(m-1)}$  in (1.1) we obtain

$$\begin{aligned} v_t - m v v_{xx} - n v_x^2 &= 0 \\ v(\cdot, 0) &= v_0 \end{aligned} \tag{1}$$

where  $n := 1/(m - 1)$ . The change of variables

$$y = x - r(t), \quad v(x, t) = w(y, t)$$

transforms the left free boundary to the vertical axis  $\{y = 0\}$ . Since by (iii)

$$y_t = -r'(t) = nw_y(0, t)$$

the problem for  $w$  is

$$\begin{aligned} w_t - mww_{yy} - nw_y^2 + nw_y(0, \cdot)w_y &= 0 \\ w(\cdot, 0) &= w_0 := v_0(\cdot + r(0)). \end{aligned} \tag{2}$$

For the proof of Proposition 1 it is sufficient to show that

$$|\partial_y^j w|_{0, [0, \delta] \times [T/2, T]} \leq A^j, \quad j \leq 2k. \tag{3}$$

We need several auxiliary Lemmas.

**Lemma 1.**  $\int_0^\delta f(y)^2 dy \leq c_1 \int_0^\delta y^2 (\delta^{-2} f(y)^2 + f'(y)^2) dy.$

**Proof.** By scaling we may assume that  $\delta = 1$ . Then,

$$\begin{aligned} \int_0^1 f^2 &= f(1)^2 - 2 \int_0^1 y f f' \\ &\leq f(1)^2 + 1/2 \int f^2 + 2 \int y^2 (f')^2, \end{aligned}$$

where the first term on the right hand side can be estimated by the standard Sobolev inequality.

**Lemma 2.**  $\sup_{0 \leq y \leq \delta} |y f(y)^2| \leq c_2 \int_0^\delta y^2 (\delta^{-2} f(y)^2 + f'(y)^2) dy.$

**Proof.** Again, by scaling, let  $\delta = 1$ . Then,

$$\begin{aligned} z f(z)^2 &= f(1)^2 - \int_z^1 f(y)^2 + 2y f(y) f'(y) dy \\ &\leq f(1)^2 + 2 \int f^2 + \int y^2 (f')^2, \end{aligned}$$

and the Lemma follows from Lemma 1 and the standard Sobolev inequality.

**Lemma 3.** Let  $Q(\delta, T) := [0, \delta] \times [0, T]$ ,  $\partial Q := [0, \delta] \times \{0\} \cup \{\delta\} \times [0, T]$  and assume that  $p := \min_{\partial Q} w_y > 0$ . Then

$$\min_{\partial Q} w_y \leq \min_Q w_y \leq \max_Q w_y \leq \max_{\partial Q} w_y.$$

**Proof.** Set  $\eta(t) := (p - \epsilon) \exp(-\epsilon t)$  with  $0 < \epsilon < p$ . We differentiate (2) with respect to  $y$  and subtract  $\eta' + \epsilon \eta = 0$ . This yields

$$[w_{yt} - \eta_t] + [-mww_{yyy}] + [((-m - 2n)w_y + nw_y(0, \cdot))w_{yy}] + [-\epsilon \eta] = 0.$$

Assume that  $w_y(\tilde{y}, \tilde{t}) = \eta(\tilde{t})$  where

$$\tilde{t} := \sup\{t : w_y(\cdot, t) > \eta(t)\}.$$

If  $(\tilde{y}, \tilde{t}) \in Q \setminus \partial Q$  all terms in square brackets are nonpositive. Since  $\eta \neq 0$  this is not possible, i.e. we must have  $\eta < w_y$  on  $Q$ . Letting  $\epsilon \rightarrow 0$  proves the first inequality of the Lemma and the last inequality is proved similarly.

**Lemma 4.** If  $2\delta < \kappa$ ,  $\lambda(2\delta) < \kappa/4$ , then there exist constants  $T$  and  $c_3$  which depend on  $\kappa, \delta, k, |v_0|_{2k+4, [\delta/2, \kappa]}$  such that

$$\begin{aligned} \max_{Q(\delta, T)} w_y - \min_{Q(\delta, T)} w_y &\leq 4\lambda(\delta) \\ \kappa/2 &\leq w_y(y, t) \leq 2\kappa^{-1}, \quad (y, t) \in Q(\delta, T), \\ |\partial_t^\nu \partial_y^\mu w(\delta, t)| &\leq c_3, \quad 2\nu + \mu \leq 2k + 3, \quad t \leq T. \end{aligned} \tag{4}$$

**Proof.** The maximum principle is valid for problem (1.1), i.e.  $u_0^- \leq u_0^+$  implies that  $u^- \leq u^+$  and  $r^- \geq r^+$ . By (1.3) and our assumption on  $\delta$ ,

$$v_0'(y) > 3\kappa/4, \quad y - r(0) \leq 2\delta.$$

Using this and (1.3),

$$\begin{aligned} v_0^- &:= \max\{0, (y - r(0))(r(0) + 2\delta - y)/2\} \leq v_0 \leq \\ &\max\{0, (y - r(0))(r(0) + 4\kappa^{-1} - y)\} =: v_0^+. \end{aligned}$$

For the solutions of (1.1) with initial data  $u_0^\pm = (v_0^\pm)^{1/(m-1)}$  the assertions (i)–(iii) are valid with  $t_r = 0$ . Therefore, by the above comparison principle,

$$\begin{aligned} c &< v(y, t) < c^{-1} \\ -c^{-1}t &< r(t) - r(0) < -ct \end{aligned}$$

if  $\delta/2 \leq y \leq 3\delta/2$ ,  $t \leq 1$ . The constant  $c$  depends on  $\delta, k$ . We choose  $T' \leq 1$  so that

$$|r(t) - r(0)| < \delta/4, \quad t \leq T',$$

which also yields

$$c < w(y, t) < c^{-1} \quad \text{if } 3\delta/4 \leq y \leq 5\delta/4, \quad t \leq T'.$$

On the rectangle  $[3\delta/4, 5\delta/4] \times [0, T']$  the problem (2) is nondegenerate and the last inequality in (4) follows from parabolic regularity theory if  $T \leq T'$  [8]. We set  $T := \min\{T', \lambda(\delta)/c_3\}$ . Then

$$|w_y(\delta, t) - w_y(\delta, t')| \leq \frac{\lambda(\delta)}{c_3} |w_{yt}(\delta, t'')| \leq \lambda(\delta)$$

which yields the first two inequalities for  $(y, t) \in \partial Q$  and therefore, in view of Lemma 3, also for  $(y, t) \in Q$ .



**Proof of Proposition 1.** Let  $0 = T_{-1} < T_0 < \dots < T_{2k+1} = T/2$ . We prove by induction on  $l$  that for sufficiently small  $\delta$ ,

$$\max_{T_l \leq t \leq T} \int_0^\delta y \partial_y^{l+1} w(y, t)^2 dy + \int_{T_l}^T \int_0^\delta y^2 \partial_y^{l+2} w(y, t)^2 dy dt \leq A''(l), \quad 0 \leq l \leq 2k+1. \quad (5)$$

The constants  $A''$  depend on  $\kappa, \delta, \lambda, k, T_\nu, |v_0|_{2k+4, [\delta/2, \kappa]}$ . By Lemma 1,

$$\begin{aligned} |\partial_y^j w(\cdot, t)^2|_{0, [0, \delta]} &\leq c_\delta \int_0^\delta \partial_y^j w(\cdot, t)^2 + \partial_y^{j+1} w(\cdot, t)^2 \\ &\leq c_\delta c_1 \delta^{-2} (A''(j-1) + 2A''(j) + A''(j+1)) \end{aligned}$$

which shows that (5) implies (3).

Since  $w$  and  $w_y$  are bounded, inequality (5) is obviously valid for  $l = -1$ . We assume that (5) holds for  $l < j$  and set  $W_l(y, t) := \partial_y^{j+1} w(y, t + T_{j-1})$ . Differentiating (2)  $(j+1)$  times with respect to  $y$  and replacing  $t$  by  $t + T_{j-1}$  we obtain

$$(W_j)_t - mW_{-1}W_{j+2} - ((2n + (j+1)m)W_0 - nW_0(0, \cdot))W_{j+1} - \sum_{\substack{1 \leq \nu \leq \mu \leq j \\ \nu + \mu = j+1}} c_{\nu\mu} W_\nu W_\mu = 0 \quad (6)$$

where  $c_{\nu\mu}$  are constants which depend on  $j$ . We multiply (6) by  $t^2 y W_j$  and integrate over the interval  $[0, \delta]$ ,

$$\begin{aligned} \frac{1}{2} \left( \int_0^\delta t^2 y W_j^2 dy \right)_t + m \int_0^\delta t^2 y W_{-1} W_{j+1}^2 dy = \\ \int t y W_j^2 \\ + m t^2 \delta W_{-1}(\delta, t) W_{j+1}(\delta, t) W_j(\delta, t) \\ - m \int t^2 (y W_{-1})_y W_{j+1} W_j \\ + \int t^2 y [(2n + (j+1)m)W_0 - nW_0(0, \cdot)] W_{j+1} W_j \\ + \sum c_{\nu\mu} \int t^2 y W_\nu W_\mu W_j. \end{aligned} \quad (7)$$

The third term on the right hand side of (7) equals

$$-m t^2 (W_{-1}(\delta, t) + \delta W_0(\delta, t)) W_j(\delta, t)^2 / 2 + m \int t^2 (W_0 + y W_1 / 2) W_j^2.$$

Proceeding similarly with the fourth term on the right hand side and using (1.3) and (4) we deduce from (7) that

$$\begin{aligned} \frac{1}{2} \left( \int_0^\delta t^2 y W_j^2 \right)_t + \frac{m\kappa}{2} \int_0^\delta t^2 y^2 W_{j+1}^2 \leq \\ c_4 c_3^2 + \int t y W_j^2 \\ - \int t^2 [-mW_0 + (n + (j+1)m/2)W_0 - \frac{n}{2}W_0(0, \cdot)] W_j^2 \\ + c_5 \max_{\substack{1 \leq \nu \leq \mu \leq j \\ \nu + \mu = j+1}} \left| \int t^2 y W_\nu W_\mu W_j \right| \end{aligned} \quad (8)$$

where the constant  $c_4$  depends on  $\kappa$  and the constant  $c_5$  depends on  $j$ . We estimate each of the integrals appearing on the right hand side of (8) separately. By the definition of  $W_l$  and the induction hypothesis

$$\begin{aligned} \int_0^\delta t y W_j(y, t)^2 dy &\leq \\ &\epsilon \int t^2 W_j(y, t)^2 dy + \epsilon^{-1} \int y^2 \partial_y^{j+1} w(y, t + T_{j-1})^2 dy. \end{aligned} \quad (9)$$

By (4),  $|W_0(y, t) - W_0(0, t)| \leq 4\lambda(\delta)$  and  $\kappa/2 < W_0(0, t) < 2\kappa^{-1}$ . Therefore the term in square brackets in the second integral on the right hand side of (8) can be estimated by

$$\begin{aligned} [\dots] &\geq \begin{cases} -c'_6, & \text{if } j = 0 \\ n\kappa/4 - c'_6\lambda(\delta), & \text{if } j > 0 \end{cases} \\ &\geq n\kappa/4 - c_6\lambda(\delta) - \max(0, 1 - j)c_6 \end{aligned} \quad (10)$$

where  $c_6$  depends on  $j, \kappa$ . Finally we estimate  $|\int t^2 y W_\nu W_\mu W_j|$ . Set  $\tilde{W}_0(y, t) := W_0(y, t) - W_0(0, t)$ . Integrating by parts and using (4) it follows that

$$\begin{aligned} \left| \int t^2 y W_1 W_j^2 \right| &\leq \\ &t^2 \delta |\tilde{W}_0(\delta, t) W_j(\delta, t)^2| + \left| \int t^2 \tilde{W}_0 W_j^2 \right| + 2 \left| \int t^2 y \tilde{W}_0 W_j W_{j+1} \right| \leq \\ &4\lambda(\delta) c_3^2 + 8\lambda(\delta) \int t^2 W_j^2 + 8\lambda(\delta) \int t^2 y^2 W_{j+1}^2 \end{aligned} \quad (11)$$

if  $\delta, t \leq 1$ . We have

$$\left| \int t^2 y W_\nu W_\mu W_j \right| \leq \epsilon \int t^2 W_j^2 + \epsilon^{-1} B_{\nu\mu}(t) \quad (12)$$

where  $B_{\nu\mu}(t) := \int t^2 y^2 W_\nu^2 W_\mu^2$ . If  $\nu \leq \mu < j$  it follows from Lemma 2 that

$$\begin{aligned} B_{\nu\mu}(t) &\leq t^2 \left( \max_{0 \leq y \leq \delta} |y W_\nu(y, t)^2| \right) \times \left( \int_0^\delta y W_\mu(y, t)^2 dy \right) \\ &\leq c_2 \delta^{-2} \left( \int y^2 (W_\nu^2 + W_{\nu+1}^2) \right) \times \left( \int y W_\mu^2 \right). \end{aligned}$$

Therefore, using the induction hypothesis,

$$\int_0^{T-T_{j-1}} B_{\nu\mu}(t) dt \leq c_2 \delta^{-2} (A''(\nu-1) + A''(\nu)) \times A''(\mu) \leq c_7 A''(j-1)^2. \quad (13)$$

Combining the estimates (9–12) it follows from (8) that

$$\begin{aligned}
& \frac{1}{2} \left( \int t^2 y W_j^2 \right)_t + \frac{m\kappa}{2} \int t^2 y^2 W_{j+1}^2 \leq \\
& c_4 c_3^2 + \epsilon \int t^2 W_j^2 + \epsilon^{-1} b(t) \\
& - (n\kappa/4 - c_6 \lambda(\delta) - \max(0, 1-j)c_6) \int t^2 W_j^2 \\
& + c_5 (4\lambda(\delta)c_3^2 + 8\lambda(\delta) \int t^2 W_j^2 + 8\lambda(\delta) \int t^2 y^2 W_{j+1}^2) \\
& + c_5 \left( \epsilon \int t^2 W_j^2 + \epsilon^{-1} \max_{\substack{1 \leq \nu \leq \mu < j \\ \nu + \mu = j+1}} B_{\nu\mu}(t) \right)
\end{aligned} \tag{14}$$

where  $b(t) = \int y^2 \partial_y^{j+1} w(y, t + T_{j-1})^2 dy$ . We choose  $\delta, \epsilon$  so that

$$\begin{aligned}
8c_5 \lambda(\delta) &\leq \frac{m\kappa}{4} \\
\epsilon + c_6 \lambda(\delta) + 8c_5 \lambda(\delta) + c_5 \epsilon &\leq n\kappa/4.
\end{aligned}$$

Then we obtain from (14) that

$$\begin{aligned}
& \frac{1}{2} \left( \int t^2 y W_j^2 \right)_t + \frac{m\kappa}{4} \int t^2 y^2 W_{j+1}^2 \leq \\
& c_4 c_3^2 + \epsilon^{-1} b(t) \\
& + c_6 \max(0, 1-j) \int t^2 W_j^2 \\
& + c_5 \epsilon^{-1} \max B_{\nu\mu}(t).
\end{aligned}$$

Since, induction hypothesis,

$$\int_0^{T-T_{j-1}} b(t) dt \leq A''(j-1)$$

it follows from (4) and (13) that for any  $t \in [0, T - T_{j-1}]$ ,

$$\begin{aligned}
& \frac{1}{2} \int t^2 y W_j(y, t)^2 dy + \frac{m\kappa}{4} \int_0^t \int \tau y^2 W_{j+1}(y, \tau)^2 dy d\tau \leq \\
& c_4 c_3^2 t + \epsilon^{-1} A''(j-1) + 4t^3 \kappa^{-2} + c_5 \epsilon^{-1} c_7 A''(j-1)^2 t.
\end{aligned}$$

This completes the induction step.

**3. Existence of smooth solutions.** In this section we outline the proof of Proposition 2 which justifies the approximation argument in the introduction. Similarly as in section 2 we transform the equation (2.1) to a fixed domain. Let  $\xi \in C^\infty[0, 1]$  satisfy  $\xi' \leq 0$ ,  $0 \leq \xi \leq 1$ ,  $\xi(y) = 1$  for  $0 \leq y \leq \kappa$ ,  $\xi(y) = 0$  for  $2\kappa \leq y \leq 1$  and set  $\eta(y) := \xi(1 - y)$ . Assuming without loss that  $r(0) = 0$ ,  $s(0) = 1$  the change of variables

$$\begin{aligned} y &= x - \xi(y)r(t) - \eta(y)(s(t) - 1) \\ v(x, t) &= w(y, t) \end{aligned} \tag{1}$$

transforms the free boundaries to the vertical lines  $\{y = 0\}$  and  $\{y = 1\}$ . One easily verifies that the transformed equation for  $w$  is

$$\begin{aligned} w_t - (m/\chi^2)ww_{yy} - (n/\chi^2)w_y^2 + (n/\chi)\xi w_y(0, \cdot)w_y + (n/\chi)\eta w_y(1, \cdot)w_y \\ + (m\chi_y/\chi^3)ww_y = 0, \quad 0 \leq y \leq 1, \quad t \geq 0, \\ w(\cdot, 0) = w_0 := v_0 \end{aligned} \tag{2}$$

where

$$\chi(y, t) = 1 - n\xi'(y) \int_0^t w_y(0, \tau) d\tau - n\eta'(y) \int_0^t w_y(1, \tau) d\tau.$$

In a neighborhood of the left boundary  $\{y = 0\}$  we have  $\chi(y) = 1$  and equation (2) coincides with equation (2.2). Therefore an analogous a priori estimate is valid.

**Lemma 5.** Assume that  $w \in C^\infty([0, 1] \times [0, T])$  and that  $w'_0(0)w'_0(1) \neq 0$ . Then for any  $l \in \mathbb{N}$

$$\left( \max_{0 \leq t \leq T} \int_0^1 y(1-y) \partial_y^l w(y, t)^2 dy \right) + \left( \int_0^T \int_0^1 y^2(1-y)^2 \partial_y^{l+1} w(y, t)^2 dy dt \right) \leq c \tag{3}$$

where  $c$  depends on  $l, T, v_0$ .

The **proof** of this Lemma is completely analogous to the proof of Proposition 1. Instead of multiplying equation (2.6) by  $t^2 y W_j$ , we multiply the corresponding equation obtained by differentiating (2) by  $y(1-y) \partial_y^{j+1} w(y, t)$ . Because of the weight  $y(1-y)$  no boundary terms appear when the appropriate terms are integrated by parts. The estimates are somewhat more complicated because of additional terms involving  $\chi$ . But, these complications are merely of technical nature.

Given the above a priori estimate it is straightforward to prove a corresponding local existence result via finite difference or finite element approximation. This completes the (outline of the) proof of Proposition 2.

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