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ON THE FRACTIONAL P-LAPLACIAN PROBLEM VIA YOUNG MEASURES

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ABSTRACT. In this paper, we study the existence results for a parabolic problem of the following form:

$$\begin{cases} \frac{\partial u}{\partial t} + (-\Delta)_p^s u = f & \text{in } \Omega \times (0, T), \\ u = 0 & \text{in } (\mathbb{R}^n \setminus \Omega) \times (0, T), \\ u(x, 0) = u_0(x) & \text{in } \Omega, \end{cases}$$

where $\Omega \subset \mathbb{R}^n$, and $(-\Delta)_p^s$ is the fractional p -Laplacian. Under appropriate assumptions concerning the main functions, the existence of weak solutions is obtained by applying the Galerkin method combined with the theory of Young measures.

1. INTRODUCTION

The study of fractional Laplacian and nonlocal operators has received a lot of interest in recent years. This kind of operator arises in various applications such as population dynamics, continuum mechanics, image process, phase transition phenomena, Lévy processes, and game theory [4, 9, 10, 11, 22]. For this reason, it is particularly important to study equations where such nonlocal operators are involved. When the fractional p -Laplacian is concerned, the elliptic and parabolic cases have been actively studied in [15, 24, 25, 19, 27, 29] and many others.

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In this paper, we take into account the following parabolic problem:

$$\begin{cases} \frac{\partial u}{\partial t} + (-\Delta)_p^s u = f & \text{in } Q_T, \\ u = 0 & \text{in } (\mathbb{R}^n \setminus \Omega) \times (0, T), \\ u(x, 0) = u_0(x) & \text{in } \Omega, \end{cases} \quad (1.1)$$

where Ω is a bounded open domain of $\mathbb{R}^n$, $T > 0$ is constant, $Q_T = \Omega \times (0, T)$, f belongs to $L^{p'}(0, T; W_0^*)$, $p' = \frac{p}{p-1}$ and $L^{p'}(0, T; W_0^*)$ is a dual space of $L^p(0, T; W_0)$, in which W_0 will be introduced in Section 2. The fractional p -Laplacian operator $(-\Delta)_p^s u$ is defined as follows:

$$(-\Delta)_p^s u(x, t) = P.V \int_{\mathbb{R}^n} \frac{|u(x, t) - u(y, t)|^{p-2} (u(x, t) - u(y, t))}{|x - y|^{n+ps}} dy, \quad x \in \mathbb{R}^n,$$

where $P.V$, which stands for “in the principal value sense”, is a frequently used abbreviation; for more information on these operators, see [9].

There are a large number of references in the literature studying problem (1.1) where the second member belongs to different spaces. Among all of them, the authors in [2] proved the existence of weak solutions if $(f, u_0) \in L^1(Q_T) \times L^1(\Omega)$, and has a nonnegative entropy solution if f and u_0 are nonnegative. Abdellaoui [1] proved the asymptotic behavior result of entropy solutions when the right-hand side does not depend on time.

When $p = 2$, several authors have studied the elliptic and parabolic cases: For the elliptic case, see [3, 16]; for the parabolic case, the authors in [18] studied the existence of solutions to problem same to (1.1), using duality and approximation arguments.

In [21], for $p \neq 2$ and $f \equiv 0$, the authors obtained the existence and uniqueness of strong solutions for all $u_0 \in L^2(\Omega)$ and also studied the asymptotic behavior of these solutions as t tends to ∞ . We also refer to [28] for more details.

The idea of studying the fractional problem (1.1) inspired in the classical case,

$$\frac{\partial u}{\partial t} - \operatorname{div} \sigma(x, t, u, Du) + g(x, t, u, Du) = f, \quad (1.2)$$

where the source term f is assumed to belong to $L^{p'}(0, T; W^{-1,p'}(\Omega; \mathbb{R}^m))$. The problem (1.2) has been studied in [6]. The authors obtained the existence of a weak solution using the theory of Young measures. In the theory of nonlinear partial differential equations and in the calculus of variations, Young measures have recently become an increasingly important tool to establish the existence of solutions; see [13, 26] for more information on this theory. To the best of our knowledge, the parabolic problem (1.1) has never been studied by the theory of Young measures. We suggest readers to consult [5, 6, 7], which have been applied to some elliptic and parabolic problems. Balaadich and Azroul [8] proved the existence of weak solutions to the problem of the form $(-\Delta)_p^s u = f(x, u)$ equipped with a Dirichlet boundary condition. They used the Galerkin approximation and Young measures to get the needed result.

Motivated by all of the results above, especially the elliptical case in [8], we will investigate the existence of weak solutions to the parabolic problem (1.1) by using the theory of Young measures and the Galerkin approximation.

This article is organized into three sections. In section 2, we give some background information on fractional Sobolev spaces and a review of the theory of the Young measures. The last section is devoted to the Galerkin approximation and necessary a priori estimates, and we finish by passing to the limit and proving the main results.

2. PRELIMINARIES AND NOTATIONS

In this part, we present some notations, definitions, and properties of functional spaces, which will be used in what follows.

Let s, p be two real numbers such that $0 < s < 1$ and $1 < p < \infty$. We define p_s^* the fractional critical exponent as follows:

$$p_s^* = \begin{cases} \infty & \text{if } ps \geq n, \\ np/(n - ps) & \text{if } ps < n. \end{cases}$$

Let Ω be an open set in $\mathbb{R}^n$, let $Q_\Omega = (\mathbb{R}^n \times \mathbb{R}^n) \setminus (\mathbb{R}^n \setminus \Omega \times \mathbb{R}^n \setminus \Omega)$, and let $Q_\tau = \Omega \times (0, \tau)$ for all $\tau \in (0, T]$. It is clear that $\Omega \times \Omega$ is strictly contained in Q_Ω . Also, W is a linear space of Lebesgue measurable functions from $\mathbb{R}^n$ to $\mathbb{R}^m$ that satisfies two conditions: Their restriction on Ω belongs to $L^p(\Omega; \mathbb{R}^m)$ and they satisfy the following inequality:

$$\iint_{Q_\Omega} \frac{|u(x) - u(y)|^p}{|x - y|^{n+ps}} dy dx < \infty.$$

In this context, W has a norm defined as follows:

$$\|u\|_W = \|u\|_{L^p(\Omega; \mathbb{R}^m)} + \left(\iint_{Q_\Omega} \frac{|u(x) - u(y)|^p}{|x - y|^{n+ps}} dy dx \right)^{\frac{1}{p}}.$$

Moreover, there exists a closed linear subspace of W denoted by W_0 , consisting of the elements u of W that satisfy the following condition

$$u = 0 \text{ almost everywhere in } \mathbb{R}^n \setminus \Omega.$$

In the subspace W_0 , a norm can also be defined as follows:

$$\|u\|_{W_0} = \left(\iint_{Q_\Omega} \frac{|u(x) - u(y)|^p}{|x - y|^{n+ps}} dy dx \right)^{\frac{1}{p}}.$$

It is well known that the pair $(W_0, \|\cdot\|_{W_0})$ is a uniformly convex reflexive Banach space (see [30]).

In what follows, let $2 \leq p < \frac{n}{s}$ and let C_i , $i = 1, 2, \dots$ be positive constants that vary from line to line and are independent of the terms involved in any limit process. We note the following functional space $L^p(0, T; W_0)$, is a Banach space endowed with the norm

$$\|u\|_{L^p(0, T; W_0)} = \left(\int_0^T \|u\|_{W_0}^p dt \right)^{\frac{1}{p}}.$$

Lemma 2.1. [14] $\mathcal{C}_0^\infty(\Omega; \mathbb{R}^m)$ is a space of infinitely differentiable functions with compact support on Ω which is dense in W_0 .

Lemma 2.2. [20] *The following embedding $W_0 \hookrightarrow L^\theta(\Omega; \mathbb{R}^m)$ is compact for all $\theta \in [1, p_s^*)$ and continuous for all $\theta \in [1, p_s^*]$.*

In the following, $\mathcal{C}_0(\mathbb{R}^m)$ stands for the space of continuous functions on $\mathbb{R}^m$ with compact support with regard to the $\|\cdot\|_\infty$ -norm. The space of signed Radon measures with finite mass is denoted by $\mathcal{M}(\mathbb{R}^m)$. The corresponding duality is given by

$$\langle \mu, \rho \rangle = \int_{\mathbb{R}^m} \rho(\lambda) d\mu(\lambda).$$

Definition 2.3. [8] Let a bounded sequence be denoted by $\{z_j\}_{j \geq 1}$ in $L^\infty(\Omega; \mathbb{R}^m)$. Then there exist a subsequence $\{z_k\} \subset \{z_j\}$ and a Borel probability measure μ_x on $\mathbb{R}^m$ for almost every $x \in \Omega$, such that for a.e. $\rho \in \mathcal{C}(\mathbb{R}^m)$ we have $\rho(z_k) \rightharpoonup^* \bar{\rho}$ weakly in $L^\infty(\Omega)$, where $\bar{\rho}(x) = \langle \mu_x, \rho \rangle = \int_{\mathbb{R}^m} \rho(\lambda) d\mu_x(\lambda)$ for a.e. $x \in \Omega$.

Lemma 2.4. [13] *Let $\Omega \subset \mathbb{R}^n$ be Lebesgue measurable (not necessarily bounded) and let z_j from Ω to $\mathbb{R}^m$, with $j \in \mathbb{N}$, be a sequence of Lebesgue measurable functions. Then there exist a subsequence z_k and a family $\{\mu_x\}_{x \in \Omega}$ of nonnegative Radon measures on $\mathbb{R}^m$, such that*

- i) $\|\mu_x\|_{\mathcal{M}(\mathbb{R}^m)} := \int_{\mathbb{R}^m} d\mu_x(\lambda) \leq 1$ for almost $x \in \Omega$,
- ii) $\rho(z_k) \rightharpoonup^* \bar{\rho}$ weakly in $L^\infty(\Omega)$ for all $\mathcal{C}_0(\mathbb{R}^m)$, where $\bar{\rho} = \langle \mu_x, \rho \rangle$,
- iii) If for all $M > 0$

$$\lim_{N \rightarrow \infty} \sup_{k \in \mathbb{N}} |\{x \in \Omega \cap B_M(0) : |z_k(x)| \geq N\}| = 0, \quad (2.1)$$

then $\|\mu_x\| = 1$ for a.e. $x \in \Omega$, and for any measurable $\Omega' \subset \Omega$ we have $\rho(z_k) \rightharpoonup \bar{\rho} = \langle \mu_x, \rho \rangle$ weakly in $L^1(\Omega')$ for continuous function ρ provided the sequence $\rho(z_k)$ is weakly precompact in $L^1(\Omega')$.

3. EXISTENCE OF WEAK SOLUTIONS

In this part, we will define a weak solution for the problem (1.1).

Definition 3.1. A function $u \in L^p(0, T; W_0)$ with $\frac{\partial u}{\partial t} \in L^{p'}(0, T; W_0^*)$ is called a weak solution of (1.1) if

$$\begin{aligned} & \int_{Q_T} \frac{\partial u}{\partial t} \phi dx dt \\ & + \int_0^T \iint_{Q_\Omega} \frac{|u(x, t) - u(y, t)|^{p-2} (u(x, t) - u(y, t))}{|x - y|^{n+ps}} (\phi(x, t) - \phi(y, t)) dx dy dt \\ & = \int_{Q_T} f(x, t) \phi dx dt, \end{aligned}$$

holds for all $\phi \in L^p(0, T; W_0)$.

The aim of this work is to prove the Theorem 3.2 below. The technique is structured as follows: We use the Galerkin method to build the approximation solution and the tool of Young measures to pass through the limit. We will prove the following existence theorem:

Theorem 3.2. *Let $u_0 \in W_0$ and let f be assumed to belong to $L^{p'}(0, T; W_0^*)$. Then, the problem (1.1) has at least one weak solution in the sense of Definition 3.1.*

Proof. Step 1: Galerkin approximation:

Similar to that in [17, 23], we take $\{\psi_j\}_{j \geq 1}$ an orthonormal basis in $L^2(\Omega; \mathbb{R}^m)$ such that $\{\psi_j\}_{j \geq 1} \subset C_0^\infty(\Omega; \mathbb{R}^m) \subset \overline{\bigcup_{k \geq 1} V_k}^{C^1(\bar{\Omega})}$, where $V_k = \text{span}\{\psi_1, \dots, \psi_k\}$.

Remark that since $u_0 \in W_0$, we can find a sequence $\delta_k(x) \in V_k$ such that

$$\delta_k(x) \rightarrow u_0(x) \text{ in } W_0 \text{ as } k \rightarrow \infty.$$

Indeed, for $u_0 \in W_0$, there exists a sequence η_k in $C_0^\infty(\Omega; \mathbb{R}^m)$ such that verifies that

$$\eta_k \rightarrow u_0 \text{ in } W_0 \text{ as } k \rightarrow \infty.$$

Since $\{\eta_k\} \subset C_0^\infty(\Omega; \mathbb{R}^m) \subset \overline{\bigcup_{M \geq 1} V_M}^{C^1(\bar{\Omega})}$, there exists a sequence $\{\eta_k^i\} \subset \bigcup_{M \geq 1} V_M$ such that

$$\eta_k^i \rightarrow \eta_k \text{ in } C^1(\bar{\Omega}; \mathbb{R}^m) \text{ as } i \rightarrow \infty.$$

For $\frac{1}{2^k}$, there exists $i_k \geq 1$ such that

$$\|\eta_k^{i_k} - \eta_k\|_{C^1(\bar{\Omega})} \leq \frac{1}{2^k}.$$

Therefore

$$\|\eta_k^{i_k} - u_0\|_{W_0} \leq C_1 \|\eta_k^{i_k} - \eta_k\|_{C^1(\bar{\Omega})} + \|\eta_k - u_0\|_{W_0}.$$

Hence

$$\eta_k^{i_k} \rightarrow u_0 \text{ in } W_0 \text{ as } k \rightarrow \infty.$$

We set $u_k = \eta_k^{i_k}$. Since $u_k \in \bigcup_{M \geq 1} V_M$, there exists M_k such that $u_k \in V_{M_k}$. Without loss of generality, we assume that $M_1 \leq M_2$. We suppose that $M_1 > 1$ and define δ_k as follows:

$$\begin{cases} \delta_k(x) = 0, & k = 1, \dots, M_1 - 1, \\ \delta_k(x) = u_1, & k = M_1, \dots, M_2 - 1, \\ \delta_k(x) = u_2, & k = M_2, \dots, M_3 - 1, \\ \vdots & \vdots \end{cases}$$

We obtain the desired sequence $\{\delta_k\}$ such that

$$\delta_k \rightarrow u_0 \text{ in } W_0 \text{ as } k \rightarrow \infty.$$

Let H_k be a function of $[0, T) \times \mathbb{R}^k$ with these values in $\mathbb{R}^k$, where k is fixed and $i = 1, \dots, k$. We define H_k as

$$\begin{aligned} (H_k(t, \varsigma))_i &= \iint_{Q_\Omega} \frac{\left| \sum_{j=1}^k (\varsigma_j(t))_j \psi_j(x) - \sum_{j=1}^k (\varsigma_j(t))_j \psi_j(y) \right|^{p-2}}{|x - y|^{n+ps}} \\ &\quad \times \left(\sum_{j=1}^k (\varsigma_j(t))_j \psi_j(x) - \sum_{j=1}^k (\varsigma_j(t))_j \psi_j(y) \right) (\psi_i(x) - \psi_i(y)) dx dy. \end{aligned}$$

The function $H_k(t, \varsigma)$ is continuous in t and ς . Now, we shall construct the approximating solutions for (1.1) as follows:

$$u_k(x, t) = \sum_{j=1}^k (a_j(t))_j \psi_j(x), \quad (3.1)$$

where unknown functions $(a(t))_j$ are determined by the following system of ordinary differential equation:

$$\begin{cases} a'(t) + H_k(t, a(t)) = G_k, & 0 < t < T, \\ a(0) = \mathcal{M}_k(0), \end{cases} \quad (3.2)$$

where

$$(G_k)_i = \int_{\Omega} f_k \psi_i dx, \quad (\mathcal{M}_k(0))_i = \int_{\Omega} \delta_k(x) \psi_i dx,$$

and

$$\delta_k(x) \rightarrow u_0 \text{ in } W_0 \text{ as } k \rightarrow \infty, \text{ where } \delta_k(x) \in V_k,$$

and

$$f_k \rightarrow f \text{ in } L^{p'}(0, T; W_0^*).$$

Multiplying (3.2) by $a(t)$, we arrive at the equality

$$a'a + H_k(t, a)a = G_k a. \quad (3.3)$$

Here

$$\begin{aligned} H_k(t, a)a &= \iint_{Q_{\Omega}} \frac{\left| \sum_{j=1}^k (a_j(t))_j \psi_j(x) - \sum_{j=1}^k (a_j(t))_j \psi_j(y) \right|^{p-2}}{|x - y|^{n+ps}} \\ &\quad \times \left(\sum_{j=1}^k (a_j(t))_j \psi_j(x) - \sum_{j=1}^k (a_j(t))_j \psi_j(y) \right) \\ &\quad \times \left(\sum_{i=1}^k (a_i(t))_i \psi_i(x) - \sum_{i=1}^k (a_i(t))_i \psi_i(y) \right) dx dy \geq 0. \end{aligned} \quad (3.4)$$

From (3.3), (3.4), and Young's inequality, we conclude that

$$\frac{1}{2} \frac{d}{dt} |a(t)|^2 \leq |G_k a| \leq \frac{1}{2} |G_k|^2 + \frac{1}{2} |a|^2.$$

By integrating the above inequality, we get

$$|a(t)| \leq C_k + \int_0^t |a(s)|^2 ds.$$

According to Gronwall's inequality, we can infer that $|a(t)| \leq C_k(T)$. Put

$$\mathcal{F}_k = \max_{t \in [0, T]} |G - H_k(t, a)| \quad \text{and} \quad s_k = \min \left\{ T, \frac{C_k(T)}{\mathcal{F}_k} \right\}.$$

Since $H_k(t, a)$ is continuous in t and a , using [12, Peano theorem], we get that problem (3.2) has a C^1 solution on $[0, s_k]$. We put $l_1 = s_k$, and let $a(l_1)$ be an initial value; then we can repeat the above process and get C^1 solution on $[l_1, l_2]$, with $l_2 = l_1 + s_k$. which means the existence of an interval $[l_{i-1}, l_{i-2}] \subset [0, T]$, such

that (3.2) has a solution on $[l_{i-1}, l_{i-2}]$, where $l_i = l_{i-1} + s_k, i = 1, \dots, N-1, l_N = T$. Therefore, we get a solution $a_k(t) \in C^1([0, T])$. Consequently, we arrive at the Galerkin approximation solution mentioned in (3.1).

Step 2: A priori estimates

By (3.2), for each $t \in [0, T]$ and $1 \leq i \leq k$, we have

$$\begin{aligned} & \int_{\Omega} \frac{\partial u_k}{\partial t} \psi_i dx \\ & + \iint_{Q_{\Omega}} \frac{|u_k(x, t) - u_k(y, t)|^{p-2} (u_k(x, t) - u_k(y, t))}{|x - y|^{n+ps}} (\psi_i(x) - \psi_i(y)) dx dy \\ & = \int_{\Omega} f(x, t) \psi_i dx. \end{aligned} \quad (3.5)$$

Remark 3.3. By (3.5), the following equality holds for all $\phi \in C^1(0, T; V_N)$ ($N \leq n$)

$$\begin{aligned} & \int_0^T \int_{\Omega} \frac{\partial u_k}{\partial t} \phi dx dt \\ & + \int_0^T \iint_{Q_{\Omega}} \frac{|u_k(x, t) - u_k(y, t)|^{p-2} (u_k(x, t) - u_k(y, t))}{|x - y|^{n+ps}} (\phi(x, t) - \phi(y, t)) dx dy dt \\ & = \int_0^T \int_{\Omega} f(x, t) \phi dx dt. \end{aligned}$$

Multiplying (3.5) by $(a(t))_i$ and summing with respect to i and integrating with respect to t from 0 to τ ($\tau \in (0, T]$), we arrive at

$$\begin{aligned} & \int_{Q_{\tau}} \frac{\partial u_k}{\partial t} u_k dx dt \\ & + \int_0^{\tau} \iint_{Q_{\Omega}} \frac{|u_k(x, t) - u_k(y, t)|^{p-2} (u_k(x, t) - u_k(y, t))}{|x - y|^{n+ps}} (u_k(x, t) - u_k(y, t)) dx dy dt \\ & \leq \|f\|_{L^{p'}(0, \tau; W_0^*)} \|u_k\|_{L^p(0, \tau; W_0)}. \end{aligned} \quad (3.6)$$

Since $u_k(x, 0) \rightarrow u_0$ in W_0 , in particular $u_k(x, 0) \rightarrow u_0$ in $L^2(\Omega, \mathbb{R}^m)$, then $\int_{\Omega} u_k^2(x, 0) dx \leq C_2$. Moreover $\|f\|_{L^{p'}(0, T; W_0^*)} \leq C_3$; we deduce that

$$\begin{aligned} & \frac{1}{2} \int_{\Omega} |u_k(x, \tau)|^2 dx + \int_0^{\tau} \|u_k\|_{W_0}^p dt \\ & \leq C_4 (\|u_k\|_{L^p(0, \tau; W_0)} + 1). \end{aligned} \quad (3.7)$$

According to (3.7), we get

$$\|u_k\|_{L^p(0, T; W_0)} \leq C_5 \quad (3.8)$$

and

$$\int_{\Omega} |u_k(x, T)|^2 dx \leq C_6. \quad (3.9)$$

Now, we are in the position to pass to the limit

Assertion 3 : Passage to the limit

From the estimations in (3.7), the sequence $(u_k)_k$ is bounded in $L^p(0, T; W_0)$ and $L^\infty(0, T; L^2(\Omega; \mathbb{R}^m))$. Therefore, there exists a subsequence (still denoted by $(u_k)_k$) such that

$$\begin{aligned} u_k &\rightharpoonup u \text{ in } L^p(0, T; W_0), \\ u_k &\rightharpoonup^* u \text{ in } L^\infty(0, T; L^2(\Omega; \mathbb{R}^m)). \end{aligned}$$

Let $\phi \in L^p(0, T; W_0)$; then there exists a sequence $\phi_k \in C^1(0, T; V_k)$ such that $\phi_k \rightarrow \phi$ in $L^p(0, T; W_0)$. By virtue of Remark 3.3 and Hölder's inequality, we get

$$\begin{aligned} &\left| \int_0^T \int_\Omega \frac{\partial u_k}{\partial t} \phi_k dx dt \right| \\ &= \left| \int_0^T \iint_{Q_\Omega} \frac{|u_k(x, t) - u_k(y, t)|^{p-2} (u_k(x, t) - u_k(y, t))}{|x - y|^{n+ps}} (\phi_k(x, t) - \phi_k(y, t)) dx dy dt \right. \\ &\quad \left. - \int_0^T \int_\Omega f(x, t) \phi_k dx dt \right| \\ &\leq C_7 \|\phi_k\|_{L^p(0, T; W_0)}. \end{aligned}$$

Therefore, $\left\| \frac{\partial u_k}{\partial t} \right\|_{L^{p'}(0, T; W_0^*)} \leq C_8$. Consequently

$$\frac{\partial u_k}{\partial t} \rightharpoonup \chi \quad \text{in } L^{p'}(0, T; W_0^*) \quad (\text{for a subsequence}).$$

Let $\varphi \in C_0^\infty(Q_T; \mathbb{R}^m)$, by letting $k \rightarrow \infty$ in $\int_{Q_T} \frac{\partial u_k}{\partial t} \varphi dx dt = - \int_{Q_T} u_k \frac{\partial \varphi}{\partial t} dx dt$.

We arrive at

$$\int_{Q_T} \chi \varphi dx dt = - \int_{Q_T} u \frac{\partial \varphi}{\partial t} dx dt.$$

This implies $\chi = \frac{\partial u}{\partial t}$. Furthermore, since $\int_\Omega u_k(x, T)^2 dx \leq C_6$, then $u_k(x, T) \rightarrow \hat{u}$ in $L^2(\Omega; \mathbb{R}^m)$ (for a subsequence), where $\hat{u}$ in $L^2(\Omega; \mathbb{R}^m)$. Moreover, for any $a(t) \in C^1([0, T])$ and $\phi \in C_0^\infty(\Omega)$, such that

$$\int_{Q_T} \frac{\partial u_k}{\partial t} a \phi dx dt = \int_\Omega u_k(x, T) a(T) \phi dx - \int_\Omega u_k(x, 0) a(0) \phi dx - \int_{Q_T} u_k \frac{\partial a}{\partial t} \phi dx dt.$$

Tending k to ∞ , we get

$$\int_\Omega (\hat{u} - u(x, T)) a(T) \phi dx - \int_\Omega (u_0(x) - u(x, 0)) a(0) \phi dx = 0.$$

We choosing $a(T) = 1$, $a(0) = 0$ or $a(T) = 0$, $a(0) = 1$, we have $\hat{u} = u(x, T)$ and $u_0(x) = u(x, 0)$.

The Young measure is a tool used for fixing problems that may arise when weak convergence does not behave as desired. We consider the following lemma, which gives the weak convergence of approximation solution.

Lemma 3.4. *Assume that (3.8) holds. Then, there exists a Young measure $\mu_{(x,y,t)}$ generated by $\frac{u_k(x,t)-u_k(y,t)}{|x-y|^{\frac{n}{p}+s}} \in L^p(Q_\Omega \times (0,T))$ such that*

- 1) $\|\mu_{(x,y,t)}\|_{\mathcal{M}(\mathbb{R}^m)} = 1$ for a.e. $(x,y,t) \in Q_\Omega \times (0,T)$, that is, $\mu_{(x,y,t)}$ is a probability measure.
- 2) $\langle \mu_{(x,y,t)}, id \rangle = \int_{\mathbb{R}^m} \lambda d\mu_{(x,y,t)}(\lambda)$ is the weak L^1 -limit of $\frac{u_k(x,t)-u_k(y,t)}{|x-y|^{\frac{n}{p}+s}}$.
- 3) $\langle \mu_{(x,y,t)}, id \rangle = \frac{u_k(x,t)-u_k(y,t)}{|x-y|^{\frac{n}{p}+s}}$ for a.e. $(x,y,t) \in Q_\Omega \times (0,T)$.

Proof. 1) We consider

$$v_k(x,y,t) = \frac{u_k(x,t) - u_k(y,t)}{|x-y|^{\frac{n}{p}+s}} \in L^p(Q_\Omega \times (0,T); \mathbb{R}^m). \quad (3.10)$$

Since $B_M = B(0,M)$ is the ball of radius M and of center 0, we know that for any $M > 0$, $(\Omega \cap B_M)^2 \subseteq \Omega \times \Omega \subsetneq Q_\Omega$. Let $N \in \mathbb{R}$ such that

$$Q_N \equiv \{(x,y,t) \in \Omega \cap B_M \times \Omega \cap B_M \times (0,T) : |u_k(x,y,t)| \geq N\}.$$

Using (3.8), we get

$$\|v_k\|_{L^p(Q_\Omega \times (0,T))}^p = \int_0^T \iint_{Q_\Omega} \frac{|u_k(x,t) - u_k(y,t)|^p}{|x-y|^{n+ps}} dx dy dt = \|u_k\|_{L^p(0,T;W_0)}^p \leq M.$$

Consequently, there exists $C_9 \geq 0$ such that

$$C_9 \geq \iint_{Q_\Omega \times (0,T)} |v_k(x,y,t)|^p dx dy \geq \iint_{Q_N} |v_k(x,y,t)|^p dx dy \geq N^p |Q_N|, \quad (3.11)$$

where $|Q_N|$ is the Lebesgue measure of Q_N . According to (3.11), the sequence (v_k) satisfies (2.1). Hence, a Young measure denoted by $\mu_{(x,y,t)}$ is generated by v_k such that $\|\mu_{(x,y,t)}\|_{\mathcal{M}(\mathbb{R}^m)} = 1$ for a.e. $(x,y,t) \in Q_\Omega \times (0,T)$.

- 2) By (3.8), there exists a subsequence still denoted by (v_k) that converges in $L^p(Q_\Omega \times (0,T); \mathbb{R}^m)$. Since $L^p(Q_\Omega \times (0,T); \mathbb{R}^m)$ is reflexive ($p > 1$), then v_k is weakly convergent in $L^1(Q_\Omega \times (0,T); \mathbb{R}^m)$. By the third assertion in Lemma 2.4, we replace the function ρ by the identity function, and we then have

$$v_k \rightharpoonup \langle \mu_{(x,y,t)}, id \rangle = \int_{\mathbb{R}^m} \lambda d\mu_{(x,y,t)}(\lambda) \text{ weakly in } L^1(Q_\Omega \times (0,T); \mathbb{R}^m).$$

- 3) According to (3.8), v_k is bounded in $L^p(Q_\Omega \times (0,T); \mathbb{R}^m)$. Then there exists a subsequence such that $v_k \rightharpoonup v$ in $L^p(Q_\Omega \times (0,T); \mathbb{R}^m)$. Owing to the previous arguments, we get from the uniqueness of limits that

$$\langle \mu_{(x,y,t)}, id \rangle = v(x,y,t) = \frac{u(x,t) - u(y,t)}{|x-y|^{\frac{n}{p}+s}} \quad \text{for a.e. } (x,y,t) \in Q_\Omega \times (0,T).$$

□

Now, let $\{v_k\}$ be the sequence given in (3.10), that is,

$$v_k(x, y, t) = \frac{u_k(x, t) - u_k(y, t)}{|x - y|^{\frac{n+ps}{p}}}.$$

According to weak convergence given in Lemma 3.4, we have

$$\begin{aligned} |v_k(x, y, t)|^{p-2} v_k(x, y, t) &\rightharpoonup \int_{\mathbb{R}^m} |\lambda|^{p-2} \lambda d\mu_{(x,y,t)}(\lambda) \\ &= |v(x, y, t)|^{p-2} v(x, y, t) \\ &= \frac{|u(x, t) - u(y, t)|^{p-2} (u(x, t) - u(y, t))}{|x - y|^{\frac{n+ps}{p}}} \end{aligned} \quad (3.12)$$

weakly in $L^1(Q_\Omega \times (0, T); \mathbb{R}^m)$. Since L^p is reflexive and $|v_k(x, y, t)|^{p-2} v_k(x, y, t)$ is bounded in $L^{p'}(Q_\Omega \times (0, T); \mathbb{R}^m)$, the sequence $|v_k(x, y, t)|^{p-2} v_k(x, y, t)$ converges in $L^{p'}(Q_\Omega \times (0, T); \mathbb{R}^m)$. Hence its weak $L^{p'}$ -limit is also $|v(x, y, t)|^{p-2} v(x, y, t)$. Thus, for any $\varphi \in L^p(0, T; W_0)$ we have

$$\frac{\varphi(x, t) - \varphi(y, t)}{|x - y|^{\frac{n+ps}{p}}} \in L^p(Q_\Omega \times (0, T); \mathbb{R}^m).$$

According to weak limit in (3.12), we arrive at

$$\begin{aligned} \lim_{k \rightarrow \infty} \int_0^T \iint_{Q_\Omega} \frac{|u_k(x, t) - u_k(y, t)|^{p-2} (u_k(x, t) - u_k(y, t))}{|x - y|^{n+ps}} (\varphi(x, t) - \varphi(y, t)) dx dy dt \\ = \int_0^T \iint_{Q_\Omega} \frac{|u(x, t) - u(y, t)|^{p-2} (u(x, t) - u(y, t))}{|x - y|^{n+ps}} (\varphi(x, t) - \varphi(y, t)) dx dy dt \end{aligned}$$

for every $\varphi \in L^p(0, T; W_0)$.

According to Remark 3.3, for all $\varphi \in C^1(0, T; V_N)$, $N \leq k$, we have

$$\begin{aligned} \int_{Q_T} \frac{\partial u_k}{\partial t} \varphi dx dt \\ + \int_0^T \iint_{Q_\Omega} \frac{|u_k(x, t) - u_k(y, t)|^{p-2} (u_k(x, t) - u_k(y, t))}{|x - y|^{n+ps}} (\varphi(x, t) - \varphi(y, t)) dx dy dt \\ = \int_{Q_T} f(x, t) \varphi dx dt. \end{aligned}$$

For N tend to ∞ , from the discussion above, we get

$$\begin{aligned} \int_{Q_T} \frac{\partial u}{\partial t} \varphi dx dt \\ + \int_0^T \iint_{Q_\Omega} \frac{|u(x, t) - u(y, t)|^{p-2} (u(x, t) - u(y, t))}{|x - y|^{n+ps}} (\varphi(x, t) - \varphi(y, t)) dx dy dt \\ = \int_{Q_T} f(x, t) \varphi dx dt. \end{aligned} \quad (3.13)$$

Then, (3.13) holds for all $\varphi \in L^p(0, T; W_0)$, according to the density of the set $C^1(0, T; \cup_{M \geq 1} V_M)$ in $L^p(0, T; W_0)$. $\square$

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