

A nonlocal p -Laplacian evolution equation with Neumann boundary conditions

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Abstract

In this paper we study the nonlocal p -Laplacian type diffusion equation,

$$u_t(t, x) = \int_{\Omega} J(x - y) |u(t, y) - u(t, x)|^{p-2} (u(t, y) - u(t, x)) dy.$$

If $p > 1$, this is the nonlocal analogous problem to the well-known local p -Laplacian evolution equation $u_t = \operatorname{div}(|\nabla u|^{p-2} \nabla u)$ with homogeneous Neumann boundary conditions. We prove existence and uniqueness of a strong solution, and if the kernel J is rescaled in an appropriate way, we show that the solutions to the corresponding nonlocal problems converge strongly in $L^\infty(0, T; L^p(\Omega))$ to the solution of the p -Laplacian with homogeneous Neumann boundary conditions. The extreme case $p = 1$, that is, the nonlocal analogous to the total variation flow, is also analyzed. Finally, we study the asymptotic behavior of the solutions as t goes to infinity, showing the convergence to the mean value of the initial condition.

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Résumé

Dans cet article, on étudie l'équation de diffusion non locale de type p -laplacien

$$u_t(t, x) = \int_{\Omega} J(x - y) |u(t, y) - u(t, x)|^{p-2} (u(t, y) - u(t, x)) dy.$$

Si $p > 1$, elle constitue le problème non local associé à l'équation d'évolution avec l'opérateur p -laplacien local $u_t = \operatorname{div}(|\nabla u|^{p-2} \nabla u)$ et avec des conditions aux limites de type Neumann homogène. On montre l'existence et l'unicité de la solution forte, et moyennant un changement d'échelle approprié sur le noyau J , on montre que la solution du problème non local converge fortement dans $L^\infty(0, T; L^p(\Omega))$ vers la solution du problème local avec des conditions aux limites de type Neumann homogène. On analyse aussi le cas limite $p = 1$ qui correspond à l'équation non locale correspondant au problème de calcul de variation totale. Finalement, on étudie le comportement asymptotique de la solution lorsque $t \rightarrow \infty$, et on montre que la solution converge vers la moyenne de la donnée initiale.

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1. Introduction and presentation of results

Our main goal in this paper is to study the following nonlocal nonlinear diffusion problem, which we call the *nonlocal p -Laplacian problem* (with homogeneous Neumann boundary conditions),

$$P_p^J(u_0) \quad \begin{cases} u_t(t, x) = \int_{\Omega} J(x-y) |u(t, y) - u(t, x)|^{p-2} (u(t, y) - u(t, x)) dy, \\ u(x, 0) = u_0(x). \end{cases}$$

Here $J: \mathbb{R}^N \rightarrow \mathbb{R}$ is a nonnegative continuous radial function with compact support, $J(0) > 0$ and $\int_{\mathbb{R}^N} J(x) dx = 1$ (this last condition is not necessary to prove our results, it is imposed to simplify the exposition), $1 \leq p < +\infty$ and $\Omega \subset \mathbb{R}^N$ is a bounded domain.

Nonlocal evolution equations of the form:

$$u_t(t, x) = J * u - u(t, x) = \int_{\mathbb{R}^N} J(x-y) (u(t, y) - u(t, x)) dy, \quad (1.1)$$

and variations of it, have been recently widely used to model diffusion processes, see [7–9, 15–17, 19, 22, 23, 26, 28] and [31]. Moreover, nonlocal problems of type $P_p^J(u_0)$ have been used recently in the study of deblurring and denoising of images (see [24]).

As stated in [22], if $u(t, x)$ is thought of as the density of a single population at the point x at time t , and $J(x-y)$ is thought of as the probability distribution of jumping from location y to location x , then the convolution $(J * u)(t, x) = \int_{\mathbb{R}^N} J(y-x) u(t, y) dy$ is the rate at which individuals are arriving to position x from all other places and $-u_t(t, x) = -\int_{\mathbb{R}^N} J(y-x) u(t, x) dy$ is the rate at which they are leaving location x to travel to all other sites. This consideration, in the absence of external or internal sources, leads immediately to the fact that the density u satisfies Eq. (1.1).

Eq. (1.1) is called a nonlocal diffusion equation since the diffusion of the density u at a point x and time t does not only depend on $u(t, x)$, but on all the values of u in a neighborhood of x through the convolution term $J * u$. This equation shares many properties with the classical heat equation, $u_t = \Delta u$, such as bounded stationary solutions are constant, a maximum principle holds for both of them and perturbations propagate with infinite speed [22]. However, there is no regularizing effect in general (see [16]).

When dealing with local evolution equations, two models of nonlinear diffusion has been extensively studied in the literature, the porous medium equation, $u_t = \Delta u^m$, and the p -Laplacian evolution, $u_t = \operatorname{div}(|\nabla u|^{p-2} \nabla u)$. In the first case (for the porous medium equation) a nonlocal analogous equation was studied in [7] (see also [18]). Our main objective in this paper is to study the nonlocal equation P_p^J , that is, the nonlocal analogous to the p -Laplacian evolution.

Concerning boundary conditions for nonlocal problems, if, instead of (1.1), we look at

$$u_t(t, x) = \int_{\Omega} J(x-y) (u(t, y) - u(t, x)) dy,$$

the right-hand side takes into account the diffusion inside the domain Ω . In fact, as we have explained, the integral $\int J(x-y) (u(t, y) - u(t, x)) dy$ takes into account the individuals arriving or leaving position x from or to other places. Since we are integrating in Ω , we are imposing that diffusion takes place only in Ω . There is no flux of individuals across the boundary. This is the analogous of what is called homogeneous Neumann boundary conditions in the literature. In this sense, problem $P_p^J(u_0)$ has to be seen as a problem with homogeneous Neumann boundary condition. For $p = 2$, in [20] (see also [19]) it is proved that solutions to the linear problem $P_2^J(u_0)$ converge to the

solution of the classical heat equation with Neumann boundary conditions when the convolution kernel J is rescaled in a suitable way. We will see in Section 3 that solutions to problem $P_p^J(u_0)$ converge to the solution of the classical p -Laplacian if $p > 1$, and to the total variation flow when $p = 1$ with Neumann boundary conditions when the convolution kernel J is also rescaled in a suitable way. Note that for $p \neq 2$ the problem is nonlinear and hence the proofs of these convergences are different from the ones that cover the case $p = 2$.

First, let us state the precise definition of solution. Solutions to $P_p^J(u_0)$ will be understood in the following sense:

Definition 1.1. Let $1 < p < +\infty$. A solution of $P_p^J(u_0)$ in $[0, T]$ is a function

$$u \in C([0, T]; L^1(\Omega)) \cap W^{1,1}(\]0, T[; L^1(\Omega))$$

which satisfies $u(0, x) = u_0(x)$ a.e. $x \in \Omega$, and

$$u_t(t, x) = \int_{\Omega} J(x - y) |u(y, t) - u(x, t)|^{p-2} (u(y, t) - u(x, t)) dy \quad \text{a.e in } \]0, T[\times \Omega.$$

Let us note that, with this definition of solution, the evolution problem $P_p^J(u_0)$ is the gradient flow associated to the functional

$$J_p(u) = \frac{1}{2p} \iint_{\Omega \Omega} J(x - y) |u(y) - u(x)|^p dy dx,$$

which is the nonlocal analogous to the energy functional associated to the p -Laplacian:

$$F_p(u) = \frac{1}{p} \int_{\Omega} |\nabla u(y)|^p dy.$$

Our first result shows existence and uniqueness of a global solution for this problem. Moreover, a contraction principle holds.

Theorem 1.2. Assume $p > 1$ and let $u_0 \in L^p(\Omega)$. Then, there exists a unique solution to $P_p^J(u_0)$ in the sense of Definition 1.1.

Moreover, if $u_{i0} \in L^1(\Omega)$, $i = 1, 2$, and u_i is a solution in $[0, T]$ of $P_p^J(u_{i0})$. Then

$$\int_{\Omega} (u_1(t) - u_2(t))^+ \leq \int_{\Omega} (u_{10} - u_{20})^+ \quad \text{for every } t \in \]0, T[.$$

If $u_{i0} \in L^p(\Omega)$, $i = 1, 2$, then

$$\|u_1(t) - u_2(t)\|_{L^p(\Omega)} \leq \|u_{10} - u_{20}\|_{L^p(\Omega)} \quad \text{for every } t \in \]0, T[.$$

Let us now deal with existence and uniqueness for the extreme case $p = 1$. We have that the formal evolution problem

$$u_t(t, x) = \int_{\Omega} J(x - y) \frac{u(t, y) - u(t, x)}{|u(t, y) - u(t, x)|} dy$$

is the gradient flow associated to the functional

$$J_1(u) = \frac{1}{2} \iint_{\Omega \Omega} J(x - y) |u(y) - u(x)| dy dx,$$

which is the nonlocal analogous to the energy functional associated to the total variation,

$$F_1(u) = \int_{\Omega} |\nabla u(y)| dy.$$

For $p = 1$ we give the following definition of what we understand as a solution.

Definition 1.3. A solution of $P_1^J(u_0)$ in $[0, T]$ is a function:

$$u \in C([0, T]; L^1(\Omega)) \cap W^{1,1}([0, T]; L^1(\Omega))$$

which satisfies $u(0, x) = u_0(x)$ a.e. $x \in \Omega$, and

$$u_t(t, x) = \int_{\Omega} J(x - y)g(t, x, y) dy \quad \text{a.e in }]0, T[\times \Omega,$$

for some $g \in L^\infty(0, T; L^\infty(\Omega \times \Omega))$ with $\|g\|_\infty \leq 1$ such that $g(t, x, y) = -g(t, y, x)$ and

$$J(x - y)g(t, x, y) \in J(x - y) \text{ sign}(u(t, y) - u(t, x)).$$

To get existence and uniqueness of these kind of solutions, the idea is to take the limit as $p \searrow 1$ of solutions to P_p^J with $p > 1$.

Theorem 1.4. Assume $p = 1$ and let $u_0 \in L^1(\Omega)$. Then, there exists a unique solution to $P_1^J(u_0)$ in the sense of Definition 1.3.

Moreover, for $i = 1, 2$, let $u_{i0} \in L^1(\Omega)$ and u_i be a solution in $[0, T]$ of $P_1^J(u_{i0})$. Then

$$\int_{\Omega} (u_1(t) - u_2(t))^+ \leq \int_{\Omega} (u_{10} - u_{20})^+ \quad \text{for every } t \in]0, T[.$$

Our next step is to rescale the kernel J appropriately and take the limit as the scaling parameter goes to zero. To be more precise, for every $p \geq 1$, we consider the local p -Laplace evolution equation with homogeneous Neumann boundary conditions:

$$N_p(u_0) \quad \begin{cases} u_t = \Delta_p u & \text{in }]0, T[\times \Omega, \\ |\nabla u|^{p-2} \nabla u \cdot \eta = 0 & \text{on }]0, T[\times \partial\Omega, \\ u(x, 0) = u_0(x) & \text{in } \Omega, \end{cases}$$

where η is the unit outward normal on $\partial\Omega$, $\Delta_p u = \text{div}(|\nabla u|^{p-2} \nabla u)$ is the p -Laplacian of u . We obtain that the solutions of this local problem, $N_p(u_0)$, can be approximated by solutions of a sequence of nonlocal p -Laplacian problems of the form P_p^J .

Problem $N_1(u_0)$, that is, the Neumann problem for the total variation flow, was studied in [2] (see also [3]), motivated by problems in image processing. This PDE appears when one uses the steepest descent method to minimize the total variation, a method introduced by L. Rudin, S. Osher and E. Fatemi [25] in the context of image denoising and reconstruction. Then, solving $N_1(u_0)$ amounts to regularize or, in other words, to filter the initial datum u_0 . This filtering process has less destructive effect on the edges than filtering with a Gaussian, i.e., than solving the heat equation with initial condition u_0 . In this context the given image u_0 is a function defined on a bounded, smooth or piecewise smooth open subset Ω of \mathbb{R}^N , typically, Ω will be a rectangle in \mathbb{R}^2 .

S. Kindermann, S. Osher and P.W. Jones in [24] have studied deblurring and denoising of images by nonlocal functionals, motivated by the use of neighborhood filters [14]. Such filters have originally been proposed by Yaroslavsky, [29,30], and further generalized by C. Tomasi and R. Manduchi, [27], as bilateral filter. The main aim of [24] is to relate the neighborhood filter to an energy minimization. Now in this case the Euler–Lagrange equations are not partial differential equations but include integrals. The functional considered in [24] takes the general form

$$J_g(u) = \int_{\Omega \times \Omega} g\left(\frac{|u(x) - u(y)|^2}{h^2}\right) w(|x - y|) dx dy, \tag{1.2}$$

with $w \in L^\infty(\Omega)$, $g \in C^1(\mathbb{R}^+)$ and $h > 0$ is a parameter. The Fréchet derivative of J_g as a functional from $L^2(\Omega)$ into \mathbb{R} is given by:

$$J'_g(u)(x) = \frac{4}{h^2} \int_{\Omega} g'\left(\frac{|u(x) - u(y)|^2}{h^2}\right) (u(x) - u(y)) w(|x - y|) dy.$$

Note that the nonlocal functional J_p is of the form (1.2) with $g(t) = \frac{1}{2p}|t|^{p/2}$, $w = J$ and $h = 1$. Then, problem $P_p^J(u_0)$ appears when one uses the steepest descent method to minimize this particular nonlocal functional.

For given $p \geq 1$ and J we consider the rescaled kernels:

$$J_{p,\varepsilon}(x) := \frac{C_{J,p}}{\varepsilon^{p+N}} J\left(\frac{x}{\varepsilon}\right),$$

where

$$C_{J,p}^{-1} := \frac{1}{2} \int_{\mathbb{R}^N} J(z)|z_N|^p dz$$

is a normalizing constant in order to obtain the p -Laplacian in the limit instead a multiple of it.

Associated with these rescaled kernels we have solutions u_ε to the equation in P_p^J with J replaced by $J_{p,\varepsilon}$ and the same initial condition u_0 (we shall call this problem $P_p^{J_{p,\varepsilon}}$). The next result states that these functions u_ε converge strongly in $L^p(\Omega)$ to the solution of the local p -Laplacian problem $N_p(u_0)$.

Theorem 1.5. *Let Ω be a smooth bounded domain in \mathbb{R}^N and $p \geq 1$. Assume $J(x) \geq J(y)$ if $|x| \leq |y|$. Let $T > 0$, $u_0 \in L^p(\Omega)$ and u_ε the unique solution of $P_p^{J_{p,\varepsilon}}(u_0)$. Then, if u is the unique solution of $N_p(u_0)$,*

$$\lim_{\varepsilon \rightarrow 0} \sup_{t \in [0, T]} \|u_\varepsilon(t, \cdot) - u(t, \cdot)\|_{L^p(\Omega)} = 0.$$

Observe that the above result states that P_p^J is a nonlocal analogous to the p -Laplacian.

In the linear case, $p = 2$, under additional regularity hypothesis on the involved data, the convergence of the solutions of rescaled nonlocal problems of the form P_2^J to the solution of the heat equation is proved in [20].

In order to study the asymptotic behavior as $t \rightarrow \infty$ of the solutions of the nonlocal problems, we first prove a Poincaré’s type inequality (Proposition 4.1). This inequality permits to show the solutions of the nonlocal problems converge to the mean value of the initial condition.

Theorem 1.6. *Let $p \geq 1$. Let u be the solution to $P_p^J(u_0)$, then*

$$\|u(t) - \bar{u}_0\|_{L^p(\Omega)} \leq \left(\frac{\|u_0\|_{L^2(\Omega)}^2}{t} \right)^{1/p} \rightarrow 0, \quad \text{as } t \rightarrow \infty,$$

where \bar{u}_0 is the mean value of the initial condition,

$$\bar{u}_0 = \frac{1}{|\Omega|} \int_{\Omega} u_0(x) dx.$$

Let us finish the introduction by collecting some preliminaries and notations that will be used in the sequel.

We denote by J_0 and P_0 the following sets of functions:

$$J_0 = \{j : \mathbb{R} \rightarrow [0, +\infty], \text{ convex and lower semi-continuous with } j(0) = 0\},$$

$$P_0 = \{q \in C^\infty(\mathbb{R}) : 0 \leq q' \leq 1, \text{ supp}(q') \text{ is compact, and } 0 \notin \text{supp}(q)\}.$$

In [10] the following relation for $u, v \in L^1(\Omega)$ is defined:

$$u \ll v \quad \text{if and only if} \quad \int_{\Omega} j(u) dx \leq \int_{\Omega} j(v) dx \quad \text{for all } j \in J_0,$$

and the following facts are proved.

Proposition 1.7. *Let Ω be a bounded domain in \mathbb{R}^N .*

- (i) *For any $u, v \in L^1(\Omega)$, if $\int_{\Omega} uq(u) \leq \int_{\Omega} vq(u)$ for all $q \in P_0$, then $u \ll v$.*

- (ii) If $u, v \in L^1(\Omega)$ and $u \ll v$, then $\|u\|_r \leq \|v\|_r$ for any $r \in [1, +\infty]$.
 (iii) If $v \in L^1(\Omega)$, then $\{u \in L^1(\Omega) : u \ll v\}$ is a weakly compact subset of $L^1(\Omega)$.

Organization of the paper. The rest of the paper is organized as follows: In Section 2 we prove the existence and uniqueness of strong solutions for the nonlocal problems for $p > 1$ and $p = 1$. In Section 3 we show that our model approaches the p -Laplacian for $p > 1$ and the total variation for $p = 1$. Finally, in Section 4 we study the asymptotic behavior of the solutions.

2. Existence of solutions for the nonlocal problems

2.1. The case $p > 1$

We first study the problem $P_p^J(u_0)$ from the point of view of Nonlinear Semigroup Theory. For this we introduce in $L^1(\Omega)$ the following operator associated with our problem.

Definition 2.1. For $1 < p < +\infty$ we define in $L^1(\Omega)$ the operator B_p^J by:

$$B_p^J u(x) = - \int_{\Omega} J(x-y) |u(y) - u(x)|^{p-2} (u(y) - u(x)) dy, \quad x \in \Omega.$$

Remark 2.2. It is easy to see that,

1. B_p^J is positively homogeneous of degree $p - 1$,
2. $L^{p-1}(\Omega) \subset \text{Dom}(B_p^J)$, if $p > 2$,
3. for $1 < p \leq 2$, $\text{Dom}(B_p^J) = L^1(\Omega)$ and B_p^J is closed in $L^1(\Omega) \times L^1(\Omega)$.

We have the following monotonicity lemma, whose proof is straightforward.

Lemma 2.3. Let $1 < p < +\infty$, and $T : \mathbb{R} \rightarrow \mathbb{R}$ a nondecreasing function. Then,

- (i) for every $u, v \in L^p(\Omega)$ such that $T(u - v) \in L^p(\Omega)$, it holds:

$$\begin{aligned} & \int_{\Omega} (B_p^J u(x) - B_p^J v(x)) T(u(x) - v(x)) dx \\ &= \frac{1}{2} \int_{\Omega} \int_{\Omega} J(x-y) (T(u(y) - v(y)) - T(u(x) - v(x))) \\ & \quad \times (|u(y) - u(x)|^{p-2} (u(y) - u(x)) - |v(y) - v(x)|^{p-2} (v(y) - v(x))) dy dx. \end{aligned} \quad (2.1)$$

- (ii) Moreover, if T is bounded, (2.1) holds for $u, v \in \text{Dom}(B_p^J)$.

In the next result we prove that B_p^J is completely accretive and verifies a range condition. In short, this means that for any $\phi \in L^p(\Omega)$ there is a unique solution of the problem $u + B_p^J u = \phi$ and the resolvent $(I + B_p^J)^{-1}$ is a contraction in $L^q(\Omega)$ for all $1 \leq q \leq +\infty$.

Theorem 2.4. For $1 < p < +\infty$, the operator B_p^J is completely accretive and verifies the range condition:

$$L^p(\Omega) \subset \text{Ran}(I + B_p^J). \quad (2.2)$$

Proof. Given $u_i \in \text{Dom}(B_p^J)$, $i = 1, 2$, and $q \in P_0$, by the monotonicity Lemma 2.3, we have

$$\int_{\Omega} (B_p^J u_1(x) - B_p^J u_2(x))q(u_1(x) - u_2(x)) dx \geq 0,$$

from where it follows that B_p^J is a completely accretive operator (see [10]).

To show that B_p^J satisfies the range condition we have to prove that for any $\phi \in L^p(\Omega)$ there exists $u \in \text{Dom}(B_p^J)$ such that $u = (I + B_p^J)^{-1}\phi$. Let us first take $\phi \in L^\infty(\Omega)$. Let $A_{n,m} : L^p(\Omega) \rightarrow L^{p'}(\Omega)$ the continuous monotone operator defined by:

$$A_{n,m}(u) := T_c(u) + B_p^J u + \frac{1}{n}|u|^{p-2}u^+ - \frac{1}{m}|u|^{p-2}u^-,$$

where $T_c(s) = \sup(-c, \inf(s, c))$.

We have that $A_{n,m}$ is coercive in $L^p(\Omega)$. In fact,

$$\lim_{\|u\|_{L^p(\Omega)} \rightarrow +\infty} \frac{\int_{\Omega} A_{n,m}(u)u}{\|u\|_{L^p(\Omega)}} = +\infty.$$

Then, by Corollary 30 in [13], there exists $u_{n,m} \in L^p(\Omega)$, such that

$$T_c(u_{n,m}) + B_p^J u_{n,m} + \frac{1}{n}|u_{n,m}|^{p-2}u_{n,m}^+ - \frac{1}{m}|u_{n,m}|^{p-2}u_{n,m}^- = \phi.$$

Using the monotonicity of $B_p^J u_{n,m} + \frac{1}{n}|u_{n,m}|^{p-2}u_{n,m}^+ - \frac{1}{m}|u_{n,m}|^{p-2}u_{n,m}^-$, from Proposition 1.7, we obtain that $T_c(u_{n,m}) \ll \phi$ and therefore, taking $c > \|\phi\|_{L^\infty(\Omega)}$, $u_{n,m} \ll \phi$. Consequently,

$$u_{n,m} + B_p^J u_{n,m} + \frac{1}{n}|u_{n,m}|^{p-2}u_{n,m}^+ - \frac{1}{m}|u_{n,m}|^{p-2}u_{n,m}^- = \phi.$$

Moreover, since $u_{n,m}$ is increasing in n and decreasing in m . As $u_{n,m} \ll \phi$, we can pass to the limit as $n \rightarrow \infty$ (using the monotone convergence to handle the term $B_p^J u_{n,m}$) obtaining u_m is a solution to

$$u_m + B_p^J u_m - \frac{1}{m}|u_m|^{p-2}u_m^- = \phi.$$

Using u_m is decreasing in m we can pass again to the limit and to obtain:

$$u + B_p^J u = \phi.$$

Let now $\phi \in L^p(\Omega)$. Take $\phi_n \in L^\infty(\Omega)$, $\phi_n \rightarrow \phi$ in $L^p(\Omega)$. Then, by our previous step, there exists $u_n = (I + B_p^J)^{-1}\phi_n$, $u_n \ll \phi_n$. Since B_p^J is completely accretive, $u_n \rightarrow u$ in $L^p(\Omega)$, also $B_p^J u_n \rightarrow B_p^J u$ in $L^{p'}(\Omega)$ and we conclude that $u + B_p^J u = \phi$. \square

If \mathcal{B}_p^J denotes the closure of B_p^J in $L^1(\Omega)$, by Theorem 2.4, we obtain \mathcal{B}_p^J is m -completely accretive in $L^1(\Omega)$.

Next we get the following theorem, from which Theorem 1.2 can be derived.

Theorem 2.5. Assume $p > 1$. Let $T > 0$ and $u_0 \in L^1(\Omega)$. Then, there exists a unique mild solution u of

$$\begin{cases} u'(t) + B_p^J u(t) = 0, & t \in (0, T), \\ u(0) = u_0. \end{cases} \tag{2.3}$$

Moreover,

(1) if $u_0 \in L^p(\Omega)$, the unique mild solution u of (2.3) is a solution of $P_p^J(u_0)$ in the sense of Definition 1.1.

If $1 < p \leq 2$, this is true for any $u_0 \in L^1(\Omega)$.

(2) Let $u_{i0} \in L^1(\Omega)$, $i = 1, 2$, and u_i a solution in $[0, T]$ of $P_p^J(u_{i0})$, $i = 1, 2$. Then

$$\int_{\Omega} (u_1(t) - u_2(t))^+ \leq \int_{\Omega} (u_{10} - u_{20})^+ \quad \text{for every } t \in]0, T[.$$

Moreover, for $q \in [1, +\infty]$, if $u_{i0} \in L^q(\Omega)$, $i = 1, 2$, then

$$\|u_1(t) - u_2(t)\|_{L^q(\Omega)} \leq \|u_{10} - u_{20}\|_{L^q(\Omega)} \quad \text{for every } t \in]0, T[.$$

Proof. As a consequence of Theorem 2.4 we get the existence of mild solution of (2.3) (see [11] and [10]). On the other hand, $u(t)$ is a solution of $P_p^J(u_0)$ if and only if $u(t)$ is a strong solution of the abstract Cauchy problem (2.3). Now, due to the complete accretivity of B_p^J and the range condition (2.2), $u(t)$ is a strong solution (see [10]). Moreover, in the case $1 < p \leq 2$, since $\text{Dom}(B_p^J) = L^1(\Omega)$ and B_p^J is closed in $L^1(\Omega) \times L^1(\Omega)$, the result holds for L^1 -data. Finally, the contraction principle is a consequence of the general Nonlinear Semigroup Theory. \square

Remark 2.6. Observe that our results can be extended (with minor modifications) to obtain existence and uniqueness for

$$\begin{cases} u_t(t, x) = \int_{\Omega} J(x, y) |u(t, y) - u(t, x)|^{p-2} (u(t, y) - u(t, x)) dy, \\ u(x, 0) = u_0(x), \end{cases}$$

with J symmetric, that is, $J(x, y) = J(y, x)$, bounded and nonnegative.

2.2. The case $p = 1$

This section deals with the existence and uniqueness of solutions for the nonlocal 1-Laplacian problem with homogeneous Neumann boundary conditions,

$$P_1^J(u_0) \quad \begin{cases} u_t(t, x) = \int_{\Omega} J(x - y) \frac{u(t, y) - u(t, x)}{|u(t, y) - u(t, x)|} dy, \\ u(x, 0) = u_0(x). \end{cases}$$

As in the case $p > 1$, to prove the existence and uniqueness of solutions of $P_1^J(u_0)$ we use the Nonlinear Semigroup Theory, so we start introducing the following operator in $L^1(\Omega)$.

Definition 2.7. We define the operator B_1^J in $L^1(\Omega) \times L^1(\Omega)$ by $\hat{u} \in B_1^J u$ if and only if $u, \hat{u} \in L^1(\Omega)$, there exists $g \in L^\infty(\Omega \times \Omega)$, $g(x, y) = -g(y, x)$ for almost all $(x, y) \in \Omega \times \Omega$, $\|g\|_\infty \leq 1$,

$$\hat{u}(x) = - \int_{\Omega} J(x - y) g(x, y) dy \quad \text{a.e. } x \in \Omega,$$

and

$$J(x - y)g(x, y) \in J(x - y) \text{sign}(u(y) - u(x)) \quad \text{a.e. } (x, y) \in \Omega \times \Omega. \tag{2.4}$$

Remark 2.8.

1. It is not difficult to see that (2.4) is equivalent to,

$$- \iint_{\Omega \times \Omega} J(x - y) g(x, y) dy u(x) dx = \frac{1}{2} \iint_{\Omega \times \Omega} J(x - y) |u(y) - u(x)| dy dx,$$

2. $L^1(\Omega) = \text{Dom}(B_1^J)$ and B_1^J is closed in $L^1(\Omega) \times L^1(\Omega)$.
3. B_1^J is positively homogeneous of degree zero, that is, if $\hat{u} \in B_1^J u$ and $\lambda > 0$ then $\lambda \hat{u} \in B_1^J(\lambda u)$.

Theorem 2.9. The operator B_1^J is completely accretive and satisfies the range condition:

$$L^\infty(\Omega) \subset \text{Ran}(I + B_1^J).$$

Proof. Let $\hat{u}_i \in B_1^J u_i$, $i = 1, 2$. Then there exists $g_i \in L^\infty(\Omega \times \Omega)$, $\|g_i\|_\infty \leq 1$, $g_i(x, y) = -g_i(y, x)$, $J(x - y)g_i(x, y) \in J(x - y)\text{sign}(u_i(y) - u_i(x))$ for almost all $(x, y) \in \Omega \times \Omega$, such that

$$\hat{u}_i(x) = - \int_{\Omega} J(x - y)g_i(x, y) dy \quad \text{a.e. } x \in \Omega,$$

for $i = 1, 2$. Given $q \in P_0$, we have:

$$\begin{aligned} & \int_{\Omega} (\hat{u}_1(x) - \hat{u}_2(x))q(u_1(x) - u_2(x)) dx \\ &= \frac{1}{2} \iint_{\Omega \times \Omega} J(x - y)(g_1(x, y) - g_2(x, y))(q(u_1(y) - u_2(y)) - q(u_1(x) - u_2(x))) dx dy. \end{aligned}$$

Now, by the mean value theorem

$$\begin{aligned} & J(x - y)(g_1(x, y) - g_2(x, y))[q(u_1(y) - u_2(y)) - q(u_1(x) - u_2(x))] \\ &= J(x - y)(g_1(x, y) - g_2(x, y))q'(\xi)[(u_1(y) - u_2(y)) - (u_1(x) - u_2(x))] \\ &= J(x - y)q'(\xi)[g_1(x, y)(u_1(y) - u_1(x)) - g_1(x, y)(u_2(y) - u_2(x))] \\ &\quad - J(x - y)q'(\xi)[g_2(x, y)(u_1(y) - u_1(x)) - g_2(x, y)(u_2(y) - u_2(x))] \geq 0, \end{aligned}$$

since

$$J(x - y)g_i(x, y)(u_i(y) - u_i(x)) = J(x - y)|u_i(y) - u_i(x)|, \quad i = 1, 2,$$

and

$$-J(x - y)g_i(x, y)(u_j(y) - u_j(x)) \geq -J(x - y)|u_j(y) - u_j(x)|, \quad i \neq j.$$

Hence

$$\int_{\Omega} (\hat{u}_1(x) - \hat{u}_2(x))q(u_1(x) - u_2(x)) dx \geq 0,$$

from where it follows that B_1^J is a completely accretive operator.

To show that B_1^J satisfies the range condition, let us see that for any $\phi \in L^\infty(\Omega)$,

$$\lim_{p \rightarrow 1^+} (I + B_p^J)^{-1} \phi = (I + B_1^J)^{-1} \phi \quad \text{weakly in } L^1(\Omega).$$

Let $\phi \in L^\infty(\Omega)$. For $1 < p < +\infty$, by Theorem 2.4, there is u_p such that $u_p = (I + B_p^J)^{-1} \phi$, that is,

$$u_p(x) - \int_{\Omega} J(x - y)|u_p(y) - u_p(x)|^{p-2}(u_p(y) - u_p(x)) dy = \phi(x) \quad \text{a.e. } x \in \Omega.$$

Thus, for every $v \in L^\infty(\Omega)$, we can write

$$\int_{\Omega} u_p v - \iint_{\Omega \times \Omega} J(x - y)|u_p(y) - u_p(x)|^{p-2}(u_p(y) - u_p(x)) dy v(x) dx = \int_{\Omega} \phi v. \tag{2.5}$$

Since $u_p \ll \phi$, by Proposition 1.7, we have that there exists a sequence $p_n \rightarrow 1$ such that

$$u_{p_n} \rightharpoonup u \quad \text{weakly in } L^1(\Omega), \quad u \ll \phi.$$

Observe that $\|u_{p_n}\|_{L^\infty(\Omega)}, \|u\|_{L^\infty(\Omega)} \leq \|\phi\|_{L^\infty(\Omega)}$.

Now, since

$$\begin{aligned}
 & - \iint_{\Omega \times \Omega} J(x-y) |u_{p_n}(y) - u_{p_n}(x)|^{p_n-2} (u_{p_n}(y) - u_{p_n}(x)) dy v(x) dx \\
 & = \frac{1}{2} \iint_{\Omega \times \Omega} J(x-y) |u_{p_n}(y) - u_{p_n}(x)|^{p_n-2} (u_{p_n}(y) - u_{p_n}(x)) (v(y) - v(x)) dy dx,
 \end{aligned}$$

taking $v = u_{p_n}$ in the above expression, by (2.5), we get that

$$\frac{1}{2} \iint_{\Omega \times \Omega} J(x-y) |u_{p_n}(y) - u_{p_n}(x)|^{p_n} dy dx \leq \int_{\Omega} \phi u_{p_n} \leq M_1, \quad \forall n \in \mathbb{N}.$$

Therefore, for any measurable subset $E \subset \Omega \times \Omega$, we have:

$$\begin{aligned}
 & \left| \iint_E J(x-y) |u_{p_n}(y) - u_{p_n}(x)|^{p_n-2} (u_{p_n}(y) - u_{p_n}(x)) \right| \\
 & \leq \iint_E J(x-y) |u_{p_n}(y) - u_{p_n}(x)|^{p_n-1} \leq M_2 |E|^{1/p_n}.
 \end{aligned}$$

Hence, by the Dunford–Pettis Theorem we may assume that there exists $g(x, y)$ such that

$$J(x-y) |u_{p_n}(y) - u_{p_n}(x)|^{p_n-2} (u_{p_n}(y) - u_{p_n}(x)) \rightharpoonup J(x-y)g(x, y),$$

weakly in $L^1(\Omega \times \Omega)$, $g(x, y) = -g(y, x)$ for almost all $(x, y) \in \Omega \times \Omega$, and $\|g\|_{\infty} \leq 1$.

Therefore, passing to the limit in (2.5) for $p = p_n$, we get:

$$\int_{\Omega} uv - \iint_{\Omega \times \Omega} J(x-y)g(x, y) dy v(x) dx = \int_{\Omega} \phi v, \tag{2.6}$$

for every $v \in L^{\infty}(\Omega)$, and consequently we get,

$$u(x) - \int_{\Omega} J(x-y)g(x, y) dy = \phi(x) \quad \text{a.e. } x \in \Omega.$$

Then, to finish the proof we have to show that

$$- \iint_{\Omega \times \Omega} J(x-y)g(x, y) dy u(x) dx = \frac{1}{2} \iint_{\Omega \times \Omega} J(x-y) |u(y) - u(x)| dy dx. \tag{2.7}$$

In fact, by (2.6) with $v = u$,

$$\begin{aligned}
 & \frac{1}{2} \iint_{\Omega \times \Omega} J(x-y) |u_{p_n}(y) - u_{p_n}(x)|^{p_n} dy dx \\
 & = \int_{\Omega} \phi u_{p_n} - \int_{\Omega} u_{p_n} u_{p_n} = \int_{\Omega} \phi u - \int_{\Omega} uu - \int_{\Omega} \phi(u - u_{p_n}) + \int_{\Omega} 2u(u - u_{p_n}) - \int_{\Omega} (u - u_{p_n})(u - u_{p_n}) \\
 & \leq - \iint_{\Omega \times \Omega} J(x-y)g(x, y) dy u(x) dx - \int_{\Omega} \phi(u - u_{p_n}) + \int_{\Omega} 2u(u - u_{p_n}),
 \end{aligned}$$

so,

$$\limsup_{n \rightarrow +\infty} \frac{1}{2} \iint_{\Omega \times \Omega} J(x-y) |u_{p_n}(y) - u_{p_n}(x)|^{p_n} dy dx \leq - \iint_{\Omega \times \Omega} J(x-y)g(x, y) dy u(x) dx.$$

Now, by the monotonicity Lemma 2.3, for all $\rho \in L^{\infty}(\Omega)$,

$$\begin{aligned}
 & - \iint_{\Omega \Omega} J(x-y) |\rho(y) - \rho(x)|^{p_n-2} (\rho(y) - \rho(x)) dy (u_{p_n}(x) - \rho(x)) dx \\
 & \leq - \iint_{\Omega \Omega} J(x-y) |u_{p_n}(y) - u_{p_n}(x)|^{p_n-2} (u_{p_n}(y) - u_{p_n}(x)) dy (u_{p_n}(x) - \rho(x)) dx.
 \end{aligned}$$

Therefore, taking limits,

$$\begin{aligned}
 & - \iint_{\Omega \Omega} J(x-y) \operatorname{sign}_0(\rho(y) - \rho(x)) dy (u(x) - \rho(x)) dx \\
 & \leq - \iint_{\Omega \Omega} J(x-y) g(x, y) dy (u(x) - \rho(x)) dx.
 \end{aligned}$$

Taking now, $\rho = u \pm \lambda u$, $\lambda > 0$, and letting $\lambda \rightarrow 0$, we get (2.7), and the proof is finished. \square

Proof of Theorem 1.4. As a consequence of the above results, we have that the abstract Cauchy problem

$$\begin{cases} u'(t) + B_1^J u(t) \ni 0, & t \in (0, T), \\ u(0) = u_0, \end{cases} \tag{2.8}$$

has a unique mild solution u for every initial datum $u_0 \in L^1(\Omega)$ and $T > 0$ (see [11]). Moreover, due to the complete accretivity of the operator B_1^J , the mild solution of (2.8) is a strong solution. Consequently, the result is obtained. \square

3. Convergence to the p -Laplacian

3.1. Convergence to the p -Laplacian for $p > 1$

Our main goal in this section is to show that the Neumann problem for the p -Laplacian equation $N_p(u_0)$ can be approximated by suitable nonlocal Neumann problems $P_p^J(u_0)$.

Let us start recalling some results about the p -Laplacian equation:

$$N_p(u_0) \quad \begin{cases} u_t = \Delta_p u & \text{in }]0, T[\times \Omega, \\ |\nabla u|^{p-2} \nabla u \cdot \eta = 0 & \text{on }]0, T[\times \partial \Omega, \\ u(x, 0) = u_0(x) & \text{in } \Omega, \end{cases}$$

obtained in [5,6] and [4]. We have the two following concepts of solutions.

A *weak solution* of $N_p(u_0)$ in the time interval $[0, T]$ is a function,

$$u \in C([0, T]; L^1(\Omega)) \cap L^p(0, T; W^{1,p}(\Omega)) \cap W^{1,1}(0, T; L^1(\Omega)),$$

with $u(0) = u_0$, satisfying:

$$\int_{\Omega} u'(t) \xi + \int_{\Omega} |\nabla u(t)|^{p-2} \nabla u(t) \cdot \nabla \xi = 0 \quad \text{for almost all } t \in]0, T[,$$

for any $\xi \in W^{1,p}(\Omega) \cap L^\infty(\Omega)$.

An *entropy solution* of $N_p(u_0)$ in the time interval $[0, T]$ is a function

$$u \in C([0, T]; L^1(\Omega)) \cap W^{1,1}(0, T; L^1(\Omega)),$$

such that $T_k(u) \in L^p(0, T; W^{1,p}(\Omega))$ for all $k > 0$, $u(0) = u_0$, and

$$\int_{\Omega} u'(t) T_k(u(t) - \xi) + \int_{\Omega} |\nabla u(t)|^{p-2} \nabla u(t) \cdot \nabla T_k(u(t) - \xi) = 0,$$

for almost all $t \in]0, T[$, for any $\xi \in W^{1,p}(\Omega) \cap L^\infty(\Omega)$.

Here the truncature functions T_k are defined by $T_k(r) = k \wedge (r \vee (-k))$, $k \geq 0$, $r \in \mathbb{R}$.

Theorem 3.1. (See [6,4].) Let $T > 0$. For any $u_0 \in L^1(\Omega)$ there exists a unique entropy solution $u(t)$ of $N_p(u_0)$. Moreover, if $u_0 \in L^{p'}(\Omega) \cap L^2(\Omega)$ the entropy solution $u(t)$ is a weak solution.

Let us perform a formal calculation just to convince the reader that the convergence result, Theorem 1.5, is correct. Let $N = 1$. Let $u(x)$ be a smooth function and consider,

$$A_\varepsilon(u) = \frac{1}{\varepsilon^{p+1}} \int_{\mathbb{R}} J\left(\frac{x-y}{\varepsilon}\right) |u(y) - u(x)|^{p-2} (u(y) - u(x)) dy.$$

Changing variables, $y = x - \varepsilon z$, we get:

$$A_\varepsilon(u) = \frac{1}{\varepsilon^p} \int_{\mathbb{R}} J(z) |u(x - \varepsilon z) - u(x)|^{p-2} (u(x - \varepsilon z) - u(x)) dz. \tag{3.1}$$

Now, we expand in powers of ε to obtain:

$$\begin{aligned} |u(x - \varepsilon z) - u(x)|^{p-2} &= \varepsilon^{p-2} \left| u'(x)z + \frac{u''(x)}{2}\varepsilon z^2 + O(\varepsilon^2) \right|^{p-2} \\ &= \varepsilon^{p-2} |u'(x)|^{p-2} |z|^{p-2} + \varepsilon^{p-1} (p-2) |u'(x)z|^{p-4} u'(x)z \frac{u''(x)}{2} z^2 + O(\varepsilon^p), \end{aligned}$$

and

$$u(x - \varepsilon z) - u(x) = \varepsilon u'(x)z + \frac{u''(x)}{2} \varepsilon^2 z^2 + O(\varepsilon^3).$$

Hence, (3.1) becomes

$$\begin{aligned} A_\varepsilon(u) &= \frac{1}{\varepsilon} \int_{\mathbb{R}} J(z) |z|^{p-2} z dz |u'(x)|^{p-2} u'(x) \\ &\quad + \frac{1}{2} \int_{\mathbb{R}} J(z) |z|^p dz ((p-2) |u'(x)|^{p-2} u''(x) + |u'(x)|^{p-2} u''(x)) + O(\varepsilon). \end{aligned}$$

Using that J is radially symmetric, the first integral vanishes and therefore,

$$\lim_{\varepsilon \rightarrow 0} A_\varepsilon(u) = C (|u'(x)|^{p-2} u'(x))',$$

where

$$C = \frac{1}{2} \int_{\mathbb{R}} J(z) |z|^p dz.$$

To do this formal calculation rigorous we need to obtain the following result which is a variant of [12, Theorem 4].

Proposition 3.2. Let $1 \leq q < +\infty$. Let $\rho : \mathbb{R}^N \rightarrow \mathbb{R}$ be a nonnegative continuous radial function with compact support, non-identically zero, and $\rho_n(x) := n^N \rho(nx)$. Let $\{f_n\}$ be a sequence of functions in $L^q(\Omega)$ such that

$$\int_{\Omega \times \Omega} |f_n(y) - f_n(x)|^q \rho_n(y-x) dx dy \leq M \frac{1}{n^q}. \tag{3.2}$$

1. If $\{f_n\}$ is weakly convergent in $L^q(\Omega)$ to f , then

(i) if $q > 1$, $f \in W^{1,q}(\Omega)$, and moreover

$$(\rho(z))^{1/q} \chi_\Omega \left(x + \frac{1}{n} z \right) \frac{f_n(x + \frac{1}{n} z) - f_n(x)}{1/n} \rightharpoonup (\rho(z))^{1/q} z \cdot \nabla f$$

weakly in $L^q(\Omega) \times L^q(\mathbb{R}^N)$.

(ii) If $q = 1$, $f \in BV(\Omega)$, and moreover

$$\rho(z)\chi_\Omega\left(x + \frac{1}{n}z\right)\frac{f_n(x + \frac{1}{n}z) - f_n(x)}{1/n} \rightharpoonup \rho(z)z \cdot Df$$

weakly as measures.

2. Assume Ω is a smooth bounded domain in \mathbb{R}^N and $\rho(x) \geq \rho(y)$ if $|x| \leq |y|$. Then $\{f_n\}$ is relatively compact in $L^q(\Omega)$, and consequently, there exists a subsequence $\{f_{n_k}\}$ such that

- (i) if $q > 1$, $f_{n_k} \rightarrow f$ in $L^q(\Omega)$ with $f \in W^{1,q}(\Omega)$,
- (ii) if $q = 1$, $f_{n_k} \rightarrow f$ in $L^1(\Omega)$ with $f \in BV(\Omega)$.

Proof. We suppose $f_n \rightarrow f$ weakly in $L^q(\Omega)$ and write (3.2) as

$$\begin{aligned} & \iint_{\Omega} n^N \rho(n(x-y)) \left| \frac{f_n(y) - f_n(x)}{1/n} \right|^q dx dy \\ &= \iint_{\mathbb{R}^N} \rho(z)\chi_\Omega\left(x + \frac{1}{n}z\right) \left| \frac{f_n(x + \frac{1}{n}z) - f_n(x)}{1/n} \right|^q dx dz \leq M. \end{aligned} \tag{3.3}$$

On the other hand, if $\varphi \in C_c^\infty(\Omega)$ and $\psi \in C_c^\infty(\mathbb{R}^N)$, taking n large enough,

$$\begin{aligned} & \int_{\mathbb{R}^N} (\rho(z))^{1/q} \int_{\Omega} \chi_\Omega\left(x + \frac{1}{n}z\right) \frac{f_n(x + 1/nz) - f_n(x)}{1/n} \varphi(x) dx \psi(z) dz \\ &= \int_{\mathbb{R}^N} (\rho(z))^{1/q} \int_{\Omega} \frac{f_n(x + \frac{1}{n}z) - f_n(x)}{1/n} \varphi(x) dx \psi(z) dz \\ &= - \int_{\mathbb{R}^N} (\rho(z))^{1/q} \int_{\Omega} f_n(x) \frac{\varphi(x) - \varphi(x - \frac{1}{n}z)}{1/n} dx \psi(z) dz. \end{aligned} \tag{3.4}$$

Let start with the case 1(i). By (3.3), up to a subsequence,

$$(\rho(z))^{1/q} \chi_\Omega\left(x + \frac{1}{n}z\right) \frac{f_n(x + \frac{1}{n}z) - f_n(x)}{1/n} \rightharpoonup (\rho(z))^{1/q} g(x, z),$$

weakly in $L^q(\Omega) \times L^q(\mathbb{R}^N)$. Therefore, passing to the limit in (3.4), we get:

$$\int_{\mathbb{R}^N} (\rho(z))^{1/q} \int_{\Omega} g(x, z) \varphi(x) dx \psi(z) dz = - \int_{\mathbb{R}^N} (\rho(z))^{1/q} \int_{\Omega} f(x) z \cdot \nabla \varphi(x) dx \psi(z) dz.$$

Consequently,

$$\int_{\Omega} g(x, z) \varphi(x) dx = - \int_{\Omega} f(x) z \cdot \nabla \varphi(x) dx \quad \forall z \in \text{int}(\text{supp}(J)).$$

From here, for s small,

$$\int_{\Omega} g(x, se_i) \varphi(x) dx = - \int_{\Omega} f(x) s \frac{\partial}{\partial x_i} \varphi(x) dx,$$

which implies $f \in W^{1,q}(\Omega)$ and $(\rho(z))^{1/q} g(x, z) = (\rho(z))^{1/q} z \cdot \nabla f(x)$.

Let now prove 1(ii). By (3.3), there exists a bounded Radon measure $\mu \in \mathcal{M}(\Omega \times \mathbb{R}^N)$ such that, up to a subsequence,

$$\rho(z)\chi_\Omega\left(x + \frac{1}{n}z\right)\frac{f_n\left(x + \frac{1}{n}z\right) - f_n(x)}{1/n} \rightharpoonup \mu(x, z)$$

weakly in $\mathcal{M}(\Omega \times \mathbb{R}^N)$. Hence, passing to the limit in (3.4), we get:

$$\int_{\Omega \times \mathbb{R}^N} \varphi(x)\psi(z) d\mu(x, z) = - \int_{\Omega \times \mathbb{R}^N} \rho(z)\psi(z) z \cdot \nabla\varphi(x) f(x) dx dz. \tag{3.5}$$

Now, applying the disintegration theorem (Theorem 2.28 in [1]) to the measure μ , we get that if $\pi : \Omega \times \mathbb{R}^N \rightarrow \mathbb{R}^N$ is the projection on the first factor and $\nu = \pi_\#|\mu|$, then there exists a Radon measures μ_x in \mathbb{R}^N such that $x \mapsto \mu_x$ is ν -measurable,

$$|\mu_x|(\mathbb{R}^N) \leq 1 \quad \nu\text{-a.e. in } \Omega,$$

and for any $h \in L^1(\Omega \times \mathbb{R}^N, |\mu|)$,

$$\begin{aligned} h(x, \cdot) &\in L^1(\mathbb{R}^N, |\mu_x|) \quad \nu\text{-a.e. in } x \in \Omega, \\ x \mapsto \int_{\Omega} h(x, z) d\mu_x(z) &\in L^1(\Omega, \nu), \end{aligned}$$

and

$$\int_{\Omega \times \mathbb{R}^N} h(x, z) d\mu(x, z) = \int_{\Omega} \left(\int_{\mathbb{R}^N} h(x, z) d\mu_x(z) \right) d\nu(x). \tag{3.6}$$

From (3.5) and (3.6), we get, for $\varphi \in C_c^\infty(\Omega)$ and $\psi \in C_c^\infty(\mathbb{R}^N)$,

$$\int_{\Omega} \left(\int_{\mathbb{R}^N} \psi(z) d\mu_x(z) \right) \varphi(x) d\nu(x) = \left\langle \sum_{i=1}^N \int_{\mathbb{R}^N} \rho(z)z_i \psi(z) dz \frac{\partial f}{\partial x_i}, \varphi \right\rangle.$$

Hence, as measures,

$$\sum_{i=1}^N \int_{\mathbb{R}^N} \rho(z)z_i \psi(z) dz \frac{\partial f}{\partial x_i} = \int_{\mathbb{R}^N} \psi(z) d\mu_x(z)\nu.$$

Let now $\tilde{\psi} \in C_c^\infty(\mathbb{R}^N)$ a radial function such that $\tilde{\psi} = 1$ in $\text{supp}(\rho)$. Taking $\psi(z) = \tilde{\psi}(z)z_j$ in the above expression and having in mind that

$$\int_{\mathbb{R}^N} \rho(z)z_i z_j \tilde{\psi}(z) dz = 0 \quad \text{if } i \neq j,$$

we get:

$$\int_{\mathbb{R}^N} \rho(z)z_j^2 \tilde{\psi}(z) dz \frac{\partial f}{\partial x_j} = \int_{\mathbb{R}^N} \tilde{\psi}(z)z_j d\mu_x(z)\nu.$$

Since $\nu \in M_b(\Omega)$ and $x \mapsto \int_{\mathbb{R}^N} \tilde{\psi}(z)z_j d\mu_x(z) \in L^1(\Omega, \nu)$, we obtain that $f \in BV(\Omega)$. Going back to (3.6), we get:

$$\mu(x, z) = \sum_{i=1}^N \frac{\partial f}{\partial x_i}(x) \cdot \rho(z)z_i \mathcal{L}^N(z).$$

As in the proof of [12, Theorem 4], we may assume that $\Omega = \mathbb{R}^N$ and that $\text{supp}(f_n) \subset B$, a fixed ball. Following [12], to prove 2 it is enough to show that for any $\delta > 0$ there exists $n_\delta \in \mathbb{N}$ such that

$$\delta^{-N} \int_0^\delta t^{N-1} F_n(t) dt \leq C \delta^q \quad \text{for } n \geq n_\delta \tag{3.7}$$

for some constant C independent of n and δ , being F_n the function defined for $t > 0$ as

$$F_n(t) = \int_{w \in S^{N-1}} \int_{\mathbb{R}^N} |f_n(x + tw) - f_n(x)|^q dx d\sigma = \frac{1}{t^{N-1}} \int_{|h|=t} \int_{\mathbb{R}^N} |f_n(x + h) - f_n(x)|^q dx d\sigma.$$

In terms of F_n , assumption (3.2) can be expressed as

$$\int_0^1 t^{N+q-1} \frac{F_n(t)}{t^q} \rho_n(t) dt \leq M \frac{1}{n^q}. \tag{3.8}$$

On the other hand, applying [12, Lemma 2] with $g(t) = F_n(t)/t^q$ and $h(t) = \rho_n(t)$, there exists a constant $K = K(N + q) > 0$ such that

$$\delta^{-N-q} \int_0^\delta t^{N+q-1} \frac{F_n(t)}{t^q} dt \leq K \frac{\int_0^\delta t^{N+q-1} \frac{F_n(t)}{t^q} \rho_n(t) dt}{\int_{|x|<\delta} |x|^q \rho_n(x) dx}. \tag{3.9}$$

Now, since ρ is a function with compact support, given $\delta > 0$, we can find $n_\delta \in \mathbb{N}$ such that

$$\int_{|x|<\delta} |x|^q \rho_n(x) dx = \int_{|x|<\delta} |x|^q n^N \rho(nx) dx = \int_{|y|<n\delta} n^{-q} |y|^q \rho(y) dy = \frac{1}{n^q} \int_{\mathbb{R}^N} |y|^q \rho(y) dy,$$

for $n \geq n_\delta$. Hence, by (3.8) and (3.9), (3.7) follows. \square

For given $p > 1$ and J , we consider the rescaled kernels:

$$J_{p,\varepsilon}(x) := \frac{C_{J,p}}{\varepsilon^{p+N}} J\left(\frac{x}{\varepsilon}\right),$$

where

$$C_{J,p}^{-1} := \frac{1}{2} \int_{\mathbb{R}^N} J(z) |z_N|^p dz$$

is a normalizing constant in order to obtain the p -Laplacian in the limit instead a multiple of it. Observe, that, using spherical coordinates,

$$C_{J,p}^{-1} = \omega_{N-1} \int_0^{+\infty} \int_0^\pi \frac{1}{2} J(\rho) |\rho \cos \theta|^p \rho^{N-1} \sin^{N-2} \theta d\theta d\rho.$$

In [5], associated to the p -Laplacian with homogeneous boundary condition, we define the operator $B_p \subset L^1(\Omega) \times L^1(\Omega)$ as $(u, \hat{u}) \in B_p$ if and only if $\hat{u} \in L^1(\Omega)$, $u \in W^{1,p}(\Omega)$, and

$$\int_\Omega |\nabla u|^{p-2} \nabla u \cdot \nabla v = \int_\Omega \hat{u} v \quad \text{for every } v \in W^{1,p}(\Omega) \cap L^\infty(\Omega).$$

Moreover, since B_p is a completely accretive operator in $L^1(\Omega)$ with dense domain satisfying the range condition (see [5]), its closure \mathcal{B}_p in $L^1(\Omega)$ is an m -completely accretive operator in $L^1(\Omega)$ with dense domain. In [6], it is proved that for any $u_0 \in L^1(\Omega)$, the unique entropy solution $u(t)$ of problem $N_p(u_0)$ (see Theorem 3.1) coincides with the unique mild-solution $e^{-t\mathcal{B}_p} u_0$ given by the Crandall–Liggett’s exponential formula.

Proposition 3.3. For any $\phi \in L^\infty(\Omega)$, we have that

$$(I + B_p^{J,p,\varepsilon})^{-1}\phi \rightharpoonup (I + B_p)^{-1}\phi \quad \text{weakly in } L^p(\Omega) \text{ as } \varepsilon \rightarrow 0.$$

Proof. For $\varepsilon > 0$, let $u_\varepsilon = (I + B_p^{J,p,\varepsilon})^{-1}\phi$. Then,

$$\int_\Omega u_\varepsilon v - \frac{C_{J,p}}{\varepsilon^{p+N}} \iint_{\Omega \times \Omega} J\left(\frac{x-y}{\varepsilon}\right) |u_\varepsilon(y) - u_\varepsilon(x)|^{p-2} (u_\varepsilon(y) - u_\varepsilon(x)) dy v(x) dx = \int_\Omega \phi v \tag{3.10}$$

for every $v \in L^\infty(\Omega)$.

Changing variables, we get

$$\begin{aligned} & -\frac{C_{J,p}}{\varepsilon^{p+N}} \iint_{\Omega \times \Omega} J\left(\frac{x-y}{\varepsilon}\right) |u_\varepsilon(y) - u_\varepsilon(x)|^{p-2} (u_\varepsilon(y) - u_\varepsilon(x)) dy v(x) dx \\ &= \iint_{\mathbb{R}^N \times \Omega} \frac{C_{J,p}}{2} J(z) \chi_\Omega(x + \varepsilon z) \left| \frac{u_\varepsilon(x + \varepsilon z) - u_\varepsilon(x)}{\varepsilon} \right|^{p-2} \\ & \quad \times \frac{u_\varepsilon(x + \varepsilon z) - u_\varepsilon(x)}{\varepsilon} \frac{v(x + \varepsilon z) - v(x)}{\varepsilon} dx dz. \end{aligned} \tag{3.11}$$

So we can rewrite (3.10) as

$$\begin{aligned} & \int_\Omega \phi(x)v(x) dx - \int_\Omega u_\varepsilon(x)v(x) dx \\ &= \iint_{\mathbb{R}^N \times \Omega} \frac{C_{J,p}}{2} J(z) \chi_\Omega(x + \varepsilon z) \left| \frac{u_\varepsilon(x + \varepsilon z) - u_\varepsilon(x)}{\varepsilon} \right|^{p-2} \\ & \quad \times \frac{u_\varepsilon(x + \varepsilon z) - u_\varepsilon(x)}{\varepsilon} \frac{v(x + \varepsilon z) - v(x)}{\varepsilon} dx dz. \end{aligned} \tag{3.12}$$

We shall see there exists a sequence $\varepsilon_n \rightarrow 0$ such that $u_{\varepsilon_n} \rightarrow u$ weakly in $L^p(\Omega)$, $u \in W^{1,p}(\Omega)$ and $u = (I + B_p)^{-1}\phi$, that is,

$$\int_\Omega uv + \int_\Omega |\nabla u|^{p-2} \nabla u \cdot \nabla v = \int_\Omega \phi v \quad \text{for every } v \in W^{1,p}(\Omega) \cap L^\infty(\Omega).$$

Since $u_\varepsilon \ll \phi$, there exists a sequence $\varepsilon_n \rightarrow 0$ such that

$$u_{\varepsilon_n} \rightharpoonup u, \quad \text{weakly in } L^p(\Omega), \quad u \ll \phi.$$

Observe that $\|u_{\varepsilon_n}\|_{L^\infty(\Omega)}, \|u\|_{L^\infty(\Omega)} \leq \|\phi\|_{L^\infty(\Omega)}$. Taking $\varepsilon = \varepsilon_n$ and $v = u_{\varepsilon_n}$ in (3.12), we get:

$$\begin{aligned} & \iint_{\Omega \times \Omega} \frac{1}{2} \frac{C_{J,p}}{\varepsilon_n^N} J\left(\frac{x-y}{\varepsilon_n}\right) \left| \frac{u_{\varepsilon_n}(y) - u_{\varepsilon_n}(x)}{\varepsilon_n} \right|^p dx dy \\ &= \iint_{\mathbb{R}^N \times \Omega} \frac{C_{J,p}}{2} J(z) \chi_\Omega(x + \varepsilon_n z) \left| \frac{u_{\varepsilon_n}(x + \varepsilon_n z) - u_{\varepsilon_n}(x)}{\varepsilon_n} \right|^p dx dz \leq M. \end{aligned} \tag{3.13}$$

Therefore, by Proposition 3.2, $u \in W^{1,p}(\Omega)$, and

$$\left(\frac{C_{J,p}}{2} J(z)\right)^{1/p'} \chi_\Omega(x + \varepsilon_n z) \frac{u_{\varepsilon_n}(x + \varepsilon_n z) - u_{\varepsilon_n}(x)}{\varepsilon_n} \rightharpoonup \left(\frac{C_{J,p}}{2} J(z)\right)^{1/p'} z \cdot \nabla u(x) \tag{3.14}$$

weakly in $L^p(\Omega) \times L^p(\mathbb{R}^N)$. Moreover, we can also assume that

$$\lim_{n \rightarrow \infty} (J(z))^{1/p'} \left| \frac{u_{\varepsilon_n}(x + \varepsilon_n z) - u_{\varepsilon_n}(x)}{\varepsilon_n} \right|^{p-2} \chi_\Omega(x + \varepsilon_n z) \frac{u_{\varepsilon_n}(x + \varepsilon_n z) - u_{\varepsilon_n}(x)}{\varepsilon_n} = (J(z))^{1/p'} \chi(x, z)$$

weakly in $L^{p'}(\Omega) \times L^{p'}(\mathbb{R}^N)$. Therefore, passing to the limit in (3.12) for $\varepsilon = \varepsilon_n$, we get:

$$\int_{\Omega} uv + \int_{\mathbb{R}^N \Omega} \frac{C_{J,p}}{2} J(z) \chi(x, z) z \cdot \nabla v(x) dx dz = \int_{\Omega} \phi v \tag{3.15}$$

for every v smooth and by approximation for every $v \in W^{1,p}(\Omega)$.

Let us see now that

$$\int_{\mathbb{R}^N \Omega} \frac{C_{J,p}}{2} J(z) \chi(x, z) z \cdot \nabla v(x) dx dz = \int_{\Omega} |\nabla u|^{p-2} \nabla u \cdot \nabla v. \tag{3.16}$$

In fact, taking $v = u$ in (3.15), we have:

$$\begin{aligned} & \int_{\mathbb{R}^N \Omega} \frac{C_{J,p}}{2} J(z) \chi_{\Omega}(x + \varepsilon_n z) \left| \frac{u_{\varepsilon_n}(x + \varepsilon_n z) - u_{\varepsilon_n}(x)}{\varepsilon_n} \right|^p dx dz \\ &= \int_{\Omega} \phi u_{\varepsilon_n} - \int_{\Omega} u_{\varepsilon_n} u_{\varepsilon_n} \\ &= \int_{\Omega} \phi u - \int_{\Omega} uu - \int_{\Omega} \phi(u - u_{\varepsilon_n}) + \int_{\Omega} 2u(u - u_{\varepsilon_n}) - \int_{\Omega} (u - u_{\varepsilon_n})(u - u_{\varepsilon_n}) \\ &\leq \int_{\mathbb{R}^N \Omega} \frac{C_{J,p}}{2} J(z) \chi(x, z) z \cdot \nabla u(x) dx dz - \int_{\Omega} \phi(u - u_{\varepsilon_n}) + \int_{\Omega} 2u(u - u_{\varepsilon_n}). \end{aligned}$$

Consequently,

$$\begin{aligned} & \limsup_n \int_{\mathbb{R}^N \Omega} \frac{C_{J,p}}{2} J(z) \chi_{\Omega}(x + \varepsilon_n z) \left| \frac{u_{\varepsilon_n}(x + \varepsilon_n z) - u_{\varepsilon_n}(x)}{\varepsilon_n} \right|^p dx dz \\ &\leq \int_{\mathbb{R}^N \Omega} \frac{C_{J,p}}{2} J(z) \chi(x, z) z \cdot \nabla u(x) dx dz. \end{aligned} \tag{3.17}$$

Now, by the monotonicity Lemma 2.3, for every ρ smooth,

$$\begin{aligned} & -\frac{C_{J,p}}{\varepsilon_n^{p+N}} \iint_{\Omega \Omega} J\left(\frac{x-y}{\varepsilon_n}\right) |\rho(y) - \rho(x)|^{p-2} (\rho(y) - \rho(x)) dy (u_{\varepsilon_n}(x) - \rho(x)) dx \\ &\leq -\frac{C_{J,p}}{\varepsilon_n^{p+N}} \iint_{\Omega \Omega} J\left(\frac{x-y}{\varepsilon_n}\right) |u_{\varepsilon_n}(y) - u_{\varepsilon_n}(x)|^{p-2} (u_{\varepsilon_n}(y) - u_{\varepsilon_n}(x)) dy (u_{\varepsilon_n}(x) - \rho(x)) dx. \end{aligned}$$

Using the change of variable (3.11) and taking limits, on account of (3.14) and (3.17), we obtain for every ρ smooth,

$$\int_{\mathbb{R}^N \Omega} \frac{C_{J,p}}{2} J(z) |z \cdot \nabla \rho|^{p-2} z \cdot \nabla \rho z \cdot (\nabla u - \nabla \rho) \leq \int_{\mathbb{R}^N \Omega} \frac{C_{J,p}}{2} J(z) \chi(x, z) z \cdot (\nabla u(x) - \nabla \rho(x)) dx dz,$$

and then, by approximation, for every $\rho \in W^{1,p}(\Omega)$. Taking now, $\rho = u \pm \lambda v$, $\lambda > 0$ and $v \in W^{1,p}(\Omega)$, and letting $\lambda \rightarrow 0$, we get:

$$\int_{\mathbb{R}^N \Omega} \frac{C_{J,p}}{2} J(z) \chi(x, z) z \cdot \nabla v(x) dx dz = \int_{\mathbb{R}^N} \frac{C_{J,p}}{2} J(z) \int_{\Omega} |z \cdot \nabla u(x)|^{p-2} (z \cdot \nabla u(x)) (z \cdot \nabla v(x)) dx dz.$$

Consequently,

$$\int_{\mathbb{R}^N \Omega} \frac{C_{J,p}}{2} J(z) \chi(x, z) z \cdot \nabla v(x) dx dz = \int_{\Omega} \mathbf{a}(\nabla u) \cdot \nabla v,$$

for every $v \in W^{1,p}(\Omega)$, where

$$\mathbf{a}_j(\xi) = C_{J,p} \int_{\mathbb{R}^N} \frac{1}{2} J(z) |z \cdot \xi|^{p-2} z \cdot \xi z_j dz.$$

Then, if we prove that

$$\mathbf{a}(\xi) = |\xi|^{p-2} \xi, \tag{3.18}$$

then (3.16) is true and $u = (I + B_p)^{-1} \phi$. So, to finish the proof we only need to show that (3.18) holds. Obviously, \mathbf{a} is positively homogeneous of degree $p - 1$, that is,

$$\mathbf{a}(t\xi) = t^{p-1} \mathbf{a}(\xi) \quad \text{for all } \xi \in \mathbb{R}^N \text{ and all } t > 0.$$

Therefore, in order to prove (3.18) it is enough to see that

$$\mathbf{a}_i(\xi) = \xi_i \quad \text{for all } \xi \in \mathbb{R}^N, |\xi| = 1, i = 1, \dots, N.$$

Now, let $R_{\xi,i}$ be the rotation such that $R_{\xi,i}^t(\xi) = \mathbf{e}_i$, where \mathbf{e}_i is the vector with components $(\mathbf{e}_i)_i = 1, (\mathbf{e}_i)_j = 0$ for $j \neq i$, being $R_{\xi,i}^t$ is the transpose of $R_{\xi,i}$. Observe that

$$\xi_i = \xi \cdot \mathbf{e}_i = R_{\xi,i}^t(\xi) \cdot R_{\xi,i}^t(\mathbf{e}_i) = \mathbf{e}_i \cdot R_{\xi,i}^t(\mathbf{e}_i).$$

On the other hand, since J is radial, $C_{J,p}^{-1} = \frac{1}{2} \int_{\mathbb{R}^N} J(z) |z_i|^p dz$ and

$$\mathbf{a}(\mathbf{e}_i) = \mathbf{e}_i \quad \text{for every } i.$$

Making the change of variables $z = R_{\xi,i}(y)$, since J is a radial function, we obtain:

$$\begin{aligned} \mathbf{a}_i(\xi) &= C_{J,p} \int_{\mathbb{R}^N} \frac{1}{2} J(z) |z \cdot \xi|^{p-2} z \cdot \xi z \cdot \mathbf{e}_i dz = C_{J,p} \int_{\mathbb{R}^N} \frac{1}{2} J(y) |y \cdot \mathbf{e}_i|^{p-2} y \cdot \mathbf{e}_i y \cdot R_{\xi,i}^t(\mathbf{e}_i) dy \\ &= \mathbf{a}(\mathbf{e}_i) \cdot R_{\xi,i}^t(\mathbf{e}_i) = \mathbf{e}_i \cdot R_{\xi,i}^t(\mathbf{e}_i) = \xi_i, \end{aligned}$$

and the proof finishes. \square

Theorem 3.4. Let Ω a smooth bounded domain in \mathbb{R}^N . Assume $J(x) \geq J(y)$ if $|x| \leq |y|$. For any $\phi \in L^\infty(\Omega)$,

$$(I + B_p^{J_{p,\varepsilon}})^{-1} \phi \rightarrow (I + B_p)^{-1} \phi \quad \text{in } L^p(\Omega) \text{ as } \varepsilon \rightarrow 0. \tag{3.19}$$

Proof. The proof is a consequence of Proposition 3.3, (3.13), and Proposition 3.2. \square

From the above theorem, by standard results of the Nonlinear Semigroup Theory (see [21,10] and [11]), we obtain the following result, which gives Theorem 1.5 in the case $p > 1$.

Theorem 3.5. Let Ω be a smooth bounded domain in \mathbb{R}^N . Assume $J(x) \geq J(y)$ if $|x| \leq |y|$. Let $T > 0$ and $u_0 \in L^q(\Omega)$, $p \leq q < +\infty$. Let u_ε the unique solution of $P_p^{J_{p,\varepsilon}}(u_0)$ and u the unique solution of $N_p(u_0)$. Then

$$\lim_{\varepsilon \rightarrow 0} \sup_{t \in [0,T]} \|u_\varepsilon(t, \cdot) - u(t, \cdot)\|_{L^q(\Omega)} = 0. \tag{3.20}$$

Moreover, if $1 < p \leq 2$, (3.20) holds for any $u_0 \in L^q(\Omega)$, $1 \leq q < +\infty$.

Proof. Since B_p^J is completely accretive and satisfies the range condition (2.2), to get (3.20) it is enough to see

$$(I + B_p^{J_{p,\varepsilon}})^{-1} \phi \rightarrow (I + B_p)^{-1} \phi \quad \text{in } L^q(\Omega) \text{ as } \varepsilon \rightarrow 0,$$

for any $\phi \in L^\infty(\Omega)$. Taking into account that $(I + B_p^{J_{p,\varepsilon}})^{-1} \phi \ll \phi$, the above convergence follows by (3.19). \square

3.2. Convergence to the total variation flow for $p = 1$

As it was mentioned in the introduction, motivated by problems in image processing, the problem $N_1(u_0)$, that is, the Neumann problem for the total variation flow, was studied in [2] (see also [3]).

Definition 3.6. A measurable function $u : (0, T) \times \Omega \rightarrow \mathbb{R}$ is a *weak solution* of $N_1(u_0)$ in $(0, T) \times \Omega$ if $u \in C([0, T], L^1(\Omega)) \cap W_{loc}^{1,1}(0, T; L^1(\Omega))$, $T_k(u) \in L_w^1(0, T; BV(\Omega))$ for all $k > 0$ and there exists $z \in L^\infty((0, T) \times \Omega)$ with $\|z\|_\infty \leq 1$, $u_t = \operatorname{div}(z)$ in $\mathcal{D}'((0, T) \times \Omega)$ such that

$$\int_{\Omega} (T_k(u(t)) - w)u_t(t) \, dx \leq \int_{\Omega} z(t) \cdot \nabla w \, dx - |DT_k(u(t))|(\Omega)$$

for every $w \in W^{1,1}(\Omega) \cap L^\infty(\Omega)$ and a.e. on $[0, T]$.

The main result of [2] is the following:

Theorem 3.7. Let $u_0 \in L^1(\Omega)$. Then there exists a unique weak solution of $N_1(u_0)$ in $(0, T) \times \Omega$ for every $T > 0$ such that $u(0) = u_0$. Moreover, if $u(t), \hat{u}(t)$ are weak solutions corresponding to initial data u_0, \hat{u}_0 , respectively, then

$$\| (u(t) - \hat{u}(t))^+ \|_1 \leq \| (u_0 - \hat{u}_0)^+ \|_1 \quad \text{and} \quad \| u(t) - \hat{u}(t) \|_1 \leq \| u_0 - \hat{u}_0 \|_1,$$

for all $t \geq 0$.

Theorem 3.7 is proved using the techniques of completely accretive operators [10] and the Crandall–Liggett’s semigroup generation theorem. To this end, the following operator B_1 in $L^1(\Omega)$ was defined in [2] by the following rule:

$(u, v) \in B_1$ if and only if $u, v \in L^1(\Omega)$, $T_k(u) \in BV(\Omega)$ for all $k > 0$ and there exists $z \in L^\infty(\Omega, \mathbb{R}^N)$ with $\|z\|_\infty \leq 1$, $v = -\operatorname{div}(z)$ in $\mathcal{D}'(\Omega)$ such that

$$\int_{\Omega} (w - T_k(u))v \, dx \leq \int_{\Omega} z \cdot \nabla w \, dx - |DT_k(u)|(\Omega), \quad \forall w \in W^{1,1}(\Omega) \cap L^\infty(\Omega), \quad \forall k > 0.$$

Theorem 3.7 follows from the following result given in [2].

Theorem 3.8. The operator B_1 is m -completely accretive in $L^1(\Omega)$ with dense domain. For any $u_0 \in L^1(\Omega)$ the semigroup solution $u(t) = e^{-tB_1}u_0$ is a strong solution of

$$\begin{cases} \frac{du}{dt} + B_1u \ni 0, \\ u(0) = u_0. \end{cases}$$

Set:

$$J_{1,\varepsilon}(x) := \frac{C_{J,1}}{\varepsilon^{1+N}} J\left(\frac{x}{\varepsilon}\right), \quad \text{with} \quad \frac{1}{C_{J,1}} := \frac{1}{2} \int_{\mathbb{R}^N} J(z)|z_N| \, dz.$$

Theorem 3.9. Assume Ω is a smooth bounded domain in \mathbb{R}^N and $J(x) \geq J(y)$ if $|x| \leq |y|$. For any $\phi \in L^\infty(\Omega)$, we have:

$$(I + B_1^{J_{1,\varepsilon}})^{-1}\phi \rightarrow (I + B_1)^{-1}\phi \quad \text{in } L^1(\Omega) \text{ as } \varepsilon \rightarrow 0.$$

Proof. Given $\varepsilon > 0$, we set $u_\varepsilon = (I + B_1^{J_{1,\varepsilon}})^{-1}\phi$. Then, there exists $g_\varepsilon \in L^\infty(\Omega \times \Omega)$, $g_\varepsilon(x, y) = -g_\varepsilon(y, x)$ for almost all $x, y \in \Omega$, $\|g_\varepsilon\|_\infty \leq 1$,

$$J\left(\frac{x-y}{\varepsilon}\right)g_\varepsilon(x, y) \in J\left(\frac{x-y}{\varepsilon}\right)\operatorname{sign}(u_\varepsilon(y) - u_\varepsilon(x)) \quad \text{a.e. } x, y \in \Omega,$$

and

$$-\frac{C_{J,1}}{\varepsilon^{1+N}} \int_{\Omega} J\left(\frac{x-y}{\varepsilon}\right) g_{\varepsilon}(x, y) dy = \phi(x) - u_{\varepsilon}(x) \quad \text{a.e. } x \in \Omega. \tag{3.21}$$

Observe that

$$-\frac{C_{J,1}}{\varepsilon^{1+N}} \iint_{\Omega \times \Omega} J\left(\frac{x-y}{\varepsilon}\right) g_{\varepsilon}(x, y) dy u_{\varepsilon}(x) dx = \frac{C_{J,1}}{\varepsilon^{1+N}} \frac{1}{2} \iint_{\Omega \times \Omega} J\left(\frac{x-y}{\varepsilon}\right) |u_{\varepsilon}(y) - u_{\varepsilon}(x)| dy dx. \tag{3.22}$$

By (3.21), we can write:

$$\begin{aligned} & \frac{C_{J,1}}{2\varepsilon^{1+N}} \iint_{\Omega \times \Omega} J\left(\frac{x-y}{\varepsilon}\right) g_{\varepsilon}(x, y) (v(y) - v(x)) dx dy \\ &= -\frac{C_{J,1}}{\varepsilon^{1+N}} \iint_{\Omega \times \Omega} J\left(\frac{x-y}{\varepsilon}\right) g_{\varepsilon}(x, y) dy v(x) dx \\ &= \int_{\Omega} (\phi(x) - u_{\varepsilon}(x)) v(x) dx, \quad \forall v \in L^{\infty}(\Omega). \end{aligned} \tag{3.23}$$

Since $u_{\varepsilon} \ll \phi$, there exists a sequence $\varepsilon_n \rightarrow 0$ such that

$$u_{\varepsilon_n} \rightharpoonup u \quad \text{weakly in } L^1(\Omega), \quad u \ll \phi.$$

Observe that $\|u_{\varepsilon_n}\|_{L^{\infty}(\Omega)}, \|u\|_{L^{\infty}(\Omega)} \leq \|\phi\|_{L^{\infty}(\Omega)}$. Hence taking $\varepsilon = \varepsilon_n$ and $v = u_{\varepsilon_n}$ in (3.23), changing variables and having in mind (3.22), we get

$$\begin{aligned} & \iint_{\mathbb{R}^N \times \Omega} \frac{C_{J,1}}{2} J(z) \chi_{\Omega}(x + \varepsilon_n z) \left| \frac{u_{\varepsilon_n}(x + \varepsilon_n z) - u_{\varepsilon_n}(x)}{\varepsilon_n} \right| dx dz \\ &= \iint_{\Omega \times \Omega} \frac{1}{2} \frac{C_{J,1}}{\varepsilon_n^N} J\left(\frac{x-y}{\varepsilon_n}\right) \left| \frac{u_{\varepsilon_n}(y) - u_{\varepsilon_n}(x)}{\varepsilon_n} \right| dx dy \\ &= \int_{\Omega} (\phi(x) - u_{\varepsilon_n}(x)) u_{\varepsilon_n}(x) dx \leq M, \quad \forall n \in \mathbb{N}. \end{aligned}$$

Therefore, by Proposition 3.2, $u \in BV(\Omega)$,

$$\frac{C_{J,1}}{2} J(z) \chi_{\Omega}(x + \varepsilon_n z) \frac{u_{\varepsilon_n}(x + \varepsilon_n z) - u_{\varepsilon_n}(x)}{\varepsilon_n} \rightharpoonup \frac{C_{J,1}}{2} J(z) z \cdot Du \tag{3.24}$$

weakly as measures and

$$u_{\varepsilon_n} \rightarrow u, \quad \text{strongly in } L^1(\Omega).$$

Moreover, we also can assume that

$$J(z) \chi_{\Omega}(x + \varepsilon_n z) g_{\varepsilon_n}(x, x + \varepsilon_n z) \rightharpoonup \Lambda(x, z) \tag{3.25}$$

weakly* in $L^{\infty}(\Omega) \times L^{\infty}(\mathbb{R}^N)$, and $|\Lambda(x, z)| \leq J(z)$ almost every where in $\Omega \times \mathbb{R}^N$. Changing variables and having in mind (3.23), we can write:

$$\begin{aligned} & \frac{C_{J,1}}{2} \iint_{\mathbb{R}^N \times \Omega} J(z) \chi_{\Omega}(x + \varepsilon_n z) g_{\varepsilon_n}(x, x + \varepsilon_n z) dz \frac{v(x + \varepsilon_n z) - v(x)}{\varepsilon_n} dx \\ &= -\frac{C_{J,1}}{\varepsilon_n} \iint_{\mathbb{R}^N \times \Omega} J(z) \chi_{\Omega}(x + \varepsilon_n z) g_{\varepsilon_n}(x, x + \varepsilon_n z) dz v(x) dx \\ &= \int_{\Omega} (\phi(x) - u_{\varepsilon_n}(x)) v(x) dx, \quad \forall v \in L^{\infty}(\Omega). \end{aligned} \tag{3.26}$$

By (3.25), passing to the limit in (3.26), we get:

$$\frac{C_{J,1}}{2} \int_{\mathbb{R}^N} \int_{\Omega} \Lambda(x, z) z \cdot \nabla v(x) dx dz = \int_{\Omega} (\phi(x) - u(x)) v(x) dx, \quad \forall v \in L^\infty(\Omega) \cap W^{1,1}(\Omega). \tag{3.27}$$

We set $\zeta = (\zeta_1, \dots, \zeta_N)$, the vector field defined by:

$$\zeta_i(x) := \frac{C_{J,1}}{2} \int_{\mathbb{R}^N} \Lambda(x, z) z_i dz, \quad i = 1, \dots, N.$$

Then, $\zeta \in L^\infty(\Omega, \mathbb{R}^N)$, and from (3.27),

$$-\operatorname{div}(\zeta) = \phi - u \quad \text{in } \mathcal{D}'(\Omega).$$

Let us see that $\|\zeta\|_\infty \leq 1$. Given $\xi \in \mathbb{R}^N \setminus \{0\}$, let R_ξ be the rotation such that $R_\xi^t(\xi) = \mathbf{e}_1|\xi|$. If we make the change of variables $z = R_\xi(y)$, we obtain:

$$\zeta(x) \cdot \xi = \frac{C_{J,1}}{2} \int_{\mathbb{R}^N} \Lambda(x, z) z \cdot \xi dz = \frac{C_{J,1}}{2} \int_{\mathbb{R}^N} \Lambda(x, R_\xi(y)) R_\xi(y) \cdot \xi dy = \frac{C_{J,1}}{2} \int_{\mathbb{R}^N} \Lambda(x, R_\xi(y)) y_1 |\xi| dy.$$

On the other hand, since J is a radial function and $\Lambda(x, z) \leq J(z)$ almost every where,

$$C_{J,1}^{-1} = \frac{1}{2} \int_{\mathbb{R}^N} J(z) |z_1| dz$$

and

$$|\zeta(x) \cdot \xi| \leq \frac{C_{J,1}}{2} \int_{\mathbb{R}^N} J(y) |y_1| dy |\xi| = |\xi| \quad \text{a.e. } x \in \Omega.$$

Therefore, $\|\zeta\|_\infty \leq 1$.

Since $u \in L^\infty(\Omega)$, to finish the proof we only need to show that

$$\int_{\Omega} (w - u)(\phi - u) dx \leq \int_{\Omega} \zeta \cdot \nabla w dx - |Du|(\Omega), \quad \forall w \in W^{1,1}(\Omega) \cap L^\infty(\Omega). \tag{3.28}$$

Given $w \in W^{1,1}(\Omega) \cap L^\infty(\Omega)$, taking $v = w - u_{\varepsilon_n}$ in (3.26), we get:

$$\begin{aligned} & \int_{\Omega} (\phi(x) - u_{\varepsilon_n}(x))(w(x) - u_{\varepsilon_n}(x)) dx \\ &= \frac{C_{J,1}}{2} \int_{\mathbb{R}^N} \int_{\Omega} J(z) \chi_{\Omega}(x + \varepsilon_n z) g_{\varepsilon_n}(x, x + \varepsilon_n z) dz \left(\frac{w(x + \varepsilon_n z) - w(x)}{\varepsilon_n} - \frac{u_{\varepsilon_n}(x + \varepsilon_n z) - u_{\varepsilon_n}(x)}{\varepsilon_n} \right) dx \\ &= \frac{C_{J,1}}{2} \int_{\mathbb{R}^N} \int_{\Omega} J(z) \chi_{\Omega}(x + \varepsilon_n z) g_{\varepsilon_n}(x, x + \varepsilon_n z) dz \frac{w(x + \varepsilon_n z) - w(x)}{\varepsilon_n} dx \\ & \quad - \frac{C_{J,1}}{2} \int_{\mathbb{R}^N} \int_{\Omega} J(z) \chi_{\Omega}(x + \varepsilon_n z) \left| \frac{u_{\varepsilon_n}(x + \varepsilon_n z) - u_{\varepsilon_n}(x)}{\varepsilon_n} \right| dx. \end{aligned} \tag{3.29}$$

Having in mind (3.24) and (3.25) and taking limit in (3.29) as $n \rightarrow \infty$, we obtain that

$$\begin{aligned} \int_{\Omega} (w - u)(\phi - u) dx &\leq \frac{C_{J,1}}{2} \int_{\Omega} \int_{\mathbb{R}^N} \Lambda(x, z) z \cdot \nabla w(x) dx dz - \frac{C_{J,1}}{2} \int_{\Omega} \int_{\mathbb{R}^N} |J(z) z \cdot Du| \\ &= \int_{\Omega} \zeta \cdot \nabla w dx - \frac{C_{J,1}}{2} \int_{\Omega} \int_{\mathbb{R}^N} |J(z) z \cdot Du|. \end{aligned}$$

Now, for every $x \in \Omega$ such that the Radon–Nikodym derivative $\frac{Du}{|Du|}(x) \neq 0$, let R_x be the rotation such that $R_x^t[\frac{Du}{|Du|}(x)] = \mathbf{e}_1|\frac{Du}{|Du|}(x)|$. Then, since J is a radial function and $|\frac{Du}{|Du|}(x)| = 1$ $|Du|$ -a.e. in Ω , if we make the change of variables $y = R_x(z)$, we have

$$\begin{aligned} \frac{C_{J,1}}{2} \int_{\Omega} \int_{\mathbb{R}^N} |J(z)z \cdot Du| &= \frac{C_{J,1}}{2} \int_{\Omega} \int_{\mathbb{R}^N} J(z) \left| z \cdot \frac{Du}{|Du|}(x) \right| dz d|Du|(x) \\ &= \frac{C_{J,1}}{2} \int_{\Omega} \int_{\mathbb{R}^N} J(y)|y_1| dy d|Du|(x) = \int_{\Omega} |Du|. \end{aligned}$$

Consequently, (3.28) holds and the proof concludes. \square

From the above theorem, arguing as in Theorem 3.5, by standard results of the Nonlinear Semigroup Theory [21, 11], we obtain the following result, from which Theorem 1.5 holds in the case $p = 1$.

Theorem 3.10. *Let Ω a smooth bounded domain in \mathbb{R}^N . Assume $J(x) \geq J(y)$ if $|x| \leq |y|$. Let $T > 0$ and $u_0 \in L^1(\Omega)$. Let u_ε the unique solution in $[0, T]$ of $P_1^{J, \varepsilon}(u_0)$ and u the unique weak solution of $N_1(u_0)$. Then*

$$\lim_{\varepsilon \rightarrow 0} \sup_{t \in [0, T]} \|u_\varepsilon(\cdot, t) - u(\cdot, t)\|_{L^1(\Omega)} = 0.$$

4. Asymptotic behavior

In this section we prove Theorem 1.6. We start by showing the following Poincaré’s type inequality. In the linear case, that is, for $p = 2$, this Poincaré’s type inequality has been proved using spectral theory in [16].

Proposition 4.1. *Given $p \geq 1$, J and Ω , the quantity,*

$$\beta_{p-1} := \beta_{p-1}(J, \Omega, p) = \inf_{u \in L^p(\Omega), \int_{\Omega} u = 0} \frac{\frac{1}{2} \int_{\Omega} \int_{\Omega} J(x-y)|u(y) - u(x)|^p dy dx}{\int_{\Omega} |u(x)|^p dx},$$

is strictly positive. Consequently

$$\beta_{p-1} \int_{\Omega} \left| u - \frac{1}{|\Omega|} \int_{\Omega} u \right|^p \leq \frac{1}{2} \int_{\Omega} \int_{\Omega} J(x-y)|u(y) - u(x)|^p dy dx, \quad \forall u \in L^p(\Omega). \tag{4.1}$$

Proof. It is enough to prove that there exists a constant c such that

$$\|u\|_p \leq c \left(\left(\int_{\Omega} \int_{\Omega} J(x-y)|u(y) - u(x)|^p dy dx \right)^{1/p} + \left| \int_{\Omega} u \right| \right), \quad \forall u \in L^p(\Omega). \tag{4.2}$$

Let $r > 0$ such that $J(z) \geq \alpha > 0$ in $B(0, r)$. Since $\bar{\Omega} \subset \bigcup_{x \in \Omega} B(x, r/2)$, there exists $\{x_i\}_{i=1}^m \subset \Omega$ such that $\Omega \subset \bigcup_{i=1}^m B(x_i, r/2)$. Let $0 < \delta < r/2$ such that $B(x_i, \delta) \subset \Omega$ for all $i = 1, \dots, m$. Then, for any $\hat{x}_i \in B(x_i, \delta)$, $i = 1, \dots, m$,

$$\Omega = \bigcup_{i=1}^m (B(\hat{x}_i, r) \cap \Omega). \tag{4.3}$$

Let us argue by contradiction. Suppose that (4.2) is false. Then, there exists $u_n \in L^p(\Omega)$, $\|u_n\|_p = 1$, satisfying

$$1 \geq n \left(\left(\int_{\Omega} \int_{\Omega} J(x-y)|u_n(y) - u_n(x)|^p dy dx \right)^{1/p} + \left| \int_{\Omega} u_n \right| \right), \quad \forall n \in \mathbb{N}.$$

Consequently,

$$\lim_n \iint_{\Omega \times \Omega} J(x - y) |u_n(y) - u_n(x)|^p dy dx = 0, \tag{4.4}$$

and

$$\lim_n \int_{\Omega} u_n = 0. \tag{4.5}$$

Let

$$F_n(x, y) = J(x - y)^{1/p} |u_n(y) - u_n(x)|,$$

and

$$f_n(x) = \int_{\Omega} J(x - y) |u_n(y) - u_n(x)|^p dy.$$

From (4.4), it follows that

$$f_n \rightarrow 0 \text{ in } L^1(\Omega).$$

Passing to a subsequence, if necessary, we can assume that

$$f_n(x) \rightarrow 0 \quad \forall x \in \Omega \setminus B_1, \quad B_1 \text{ null.} \tag{4.6}$$

On the other hand, by (4.4), we also have that

$$F_n \rightarrow 0 \text{ in } L^p(\Omega \times \Omega).$$

So we can suppose, passing to a subsequence if necessary,

$$F_n(x, y) \rightarrow 0 \quad \forall (x, y) \in \Omega \times \Omega \setminus C, \quad C \text{ null.} \tag{4.7}$$

Let $B_2 \subset \Omega$ a null set satisfying that

$$\text{for all } x \in \Omega \setminus B_2, \text{ the section } C_x \text{ of } C \text{ is null.} \tag{4.8}$$

Let $\hat{x}_1 \in B(x_1, \delta) \setminus (B_1 \cup B_2)$, then there exists a subsequence, denoted equal, such that

$$u_n(\hat{x}_1) \rightarrow \lambda_1 \in [-\infty, +\infty].$$

Consider now $\hat{x}_2 \in B(x_2, \delta) \setminus (B_1 \cup B_2)$, then up to a subsequence, we can assume

$$u_n(\hat{x}_2) \rightarrow \lambda_2 \in [-\infty, +\infty].$$

So, successively (up to m), for $\hat{x}_m \in B(x_m, \delta) \setminus (B_1 \cup B_2)$, there exists a subsequence, again denoted equal, such that

$$u_n(\hat{x}_m) \rightarrow \lambda_m \in [-\infty, +\infty].$$

By (4.7) and (4.8),

$$u_n(y) \rightarrow \lambda_i \quad \forall y \in (B(\hat{x}_i, r) \cap \Omega) \setminus C_{\hat{x}_i}.$$

Now, by (4.3),

$$\Omega = (B(\hat{x}_1, r) \cap \Omega) \cup \left(\bigcup_{i=2}^m (B(\hat{x}_i, r) \cap \Omega) \right).$$

Hence, since Ω is a domain, there exists $i_2 \in \{2, \dots, m\}$ such that

$$(B(\hat{x}_1, r) \cap \Omega) \cap (B(\hat{x}_{i_2}, r) \cap \Omega) \neq \emptyset.$$

Therefore, $\lambda_1 = \lambda_{i_2}$. Let us call $i_1 := 1$. Again, since

$$\Omega = (B(\hat{x}_{i_1}, r) \cap \Omega) \cup (B(\hat{x}_{i_2}, r) \cap \Omega) \cup \left(\bigcup_{i \in \{1, \dots, m\} \setminus \{i_1, i_2\}} (B(\hat{x}_i, r) \cap \Omega) \right),$$

there exists $i_3 \in \{1, \dots, m\} \setminus \{i_1, i_2\}$ such that

$$(B(\hat{x}_{i_1}, r) \cap \Omega) \cup (B(\hat{x}_{i_1}, r) \cap \Omega) \cap (B(\hat{x}_{i_3}, r) \cap \Omega) \neq \emptyset.$$

Consequently

$$\lambda_{i_1} = \lambda_{i_2} = \lambda_{i_3}.$$

Using the same argument we arrive at

$$\lambda_1 = \lambda_2 = \dots = \lambda_m = \lambda.$$

If $|\lambda| = +\infty$, we have shown that

$$|u_n(y)|^p \rightarrow +\infty \quad \text{for almost every } y \in \Omega,$$

which contradicts $\|u_n\|_p = 1$ for all $n \in \mathbb{N}$. Hence λ is finite.

On the other hand, by (4.6), $f_n(\hat{x}_i) \rightarrow 0$, $i = 1, \dots, m$, hence,

$$F_n(\hat{x}_1, \cdot) \rightarrow 0 \quad \text{in } L^p(\Omega).$$

Since $u_n(\hat{x}_1) \rightarrow \lambda$, from the above we conclude that

$$u_n \rightarrow \lambda \quad \text{in } L^p(B(\hat{x}_1, r) \cap \Omega).$$

Using again the compactness argument we get:

$$u_n \rightarrow \lambda \quad \text{in } L^p(\Omega).$$

Now, by (4.5), $\lambda = 0$, and

$$u_n \rightarrow 0 \quad \text{in } L^p(\Omega),$$

which contradicts $\|u_n\|_p = 1$. \square

Remark 4.2. The above Poincaré’s type inequality fails to be true in general if $0 \notin \text{supp}(J)$, as the following example shows. Let $\Omega = (0, 3)$ and J be such that

$$\text{supp}(J) \subset (-3, -2) \cup (2, 3).$$

Then, if

$$u(x) = \begin{cases} 1 & \text{if } 0 < x < 1 \text{ or } 2 < x < 3, \\ 2 & 1 \leq x \leq 2, \end{cases}$$

we have that

$$\int_0^3 \int_0^3 J(x-y)|u(y) - u(x)|^p dx dy = 0,$$

but clearly

$$u(x) - \frac{1}{3} \int_0^3 u(y) dy \neq 0.$$

Therefore there is no Poincaré’s type inequality available for this J .

This example can be easily extended for any domain in any dimension just by considering functions u that are constant on an annuli intersected with Ω .

Next we prove Theorem 1.6.

Proof of Theorem 1.6. We suppose that $p > 1$. The case $p = 1$ follows in a similar way. First we observe that a simple integration in space of the equation gives that the total mass is preserved, that is,

$$\frac{1}{|\Omega|} \int_{\Omega} u(t, x) \, dx = \frac{1}{|\Omega|} \int_{\Omega} u_0(x) \, dx.$$

Let

$$w(t, x) = u(t, x) - \frac{1}{|\Omega|} \int_{\Omega} u_0(x) \, dx.$$

Then,

$$\begin{aligned} & \frac{d}{dt} \int_{\Omega} |w(t, x)|^p \, dx \\ &= p \int_{\Omega} |w|^{p-2} w(t, x) \int_{\Omega} J(x-y) |w(t, y) - w(t, x)|^{p-2} (w(t, y) - w(t, x)) \, dy \, dx \\ &= -\frac{p}{2} \iint_{\Omega \times \Omega} J(x-y) |w(t, y) - w(t, x)|^{p-2} (w(t, y) - w(t, x)) (|w|^{p-2} w(t, y) - |w|^{p-2} w(t, x)) \, dy \, dx. \end{aligned}$$

Therefore the $L^p(\Omega)$ -norm of w is decreasing with t .

Moreover, as the solution preserves the total mass, using Poincaré’s type inequality (4.1), we have,

$$\int_{\Omega} |w(t, x)|^p \, dx \leq C \iint_{\Omega \times \Omega} J(x-y) |u(t, y) - u(t, x)|^p \, dy \, dx.$$

Consequently,

$$t \int_{\Omega} |w(t, x)|^p \, dx \leq \int_0^t \int_{\Omega} |w(s, x)|^p \, dx \, ds \leq C \int_0^t \iint_{\Omega \times \Omega} J(x-y) |u(s, y) - u(s, x)|^p \, dy \, dx \, ds.$$

On the other hand, multiplying the equation by $u(x, t)$ and integrating in space and time, we get,

$$\int_{\Omega} |u(t, x)|^2 - \int_{\Omega} |u_0(x)|^2 \, dx = - \int_0^t \iint_{\Omega \times \Omega} J(x-y) |u(s, y) - u(s, x)|^p \, dy \, dx \, ds,$$

which implies:

$$\int_0^t \iint_{\Omega \times \Omega} J(x-y) |u(s, y) - u(s, x)|^p \, dy \, dx \, ds \leq \|u_0\|_{L^2(\Omega)}^2,$$

and therefore

$$\int_{\Omega} |w(t, x)|^p \, dx \leq \frac{\|u_0\|_{L^2(\Omega)}^2}{t}. \quad \square$$

Remark 4.3. Observe that using Poincaré’s type inequality (4.1), we can solve

$$u + B_p^J u = \phi \quad \text{for any } \phi \in L^\infty(\Omega) \tag{4.9}$$

for $p \geq 2$ in the following manner: let

$$\mathcal{K} := \left\{ u \in L^p(\Omega) : \int_{\Omega} u = 0 \right\},$$

and $A : \mathcal{K} \rightarrow L^{p'}(\Omega)$ the continuous monotone operator defined by $A(u) := u + B_p^J u$. By (4.1), we have:

$$\lim_{\substack{\|u\|_p \rightarrow +\infty \\ u \in \mathcal{K}}} \frac{\int_{\Omega} A(u)u}{\|u\|_p} = +\infty.$$

Then, by Corollary 30 in [13], for $\phi \in L^\infty(\Omega)$, $\int_{\Omega} \phi = 0$, there exists $u \in \mathcal{K}$, such that

$$\int_{\Omega} uv + \int_{\Omega} B_p^J uv = \int_{\Omega} \phi v \quad \forall v \in \mathcal{K}.$$

Since $\int_{\Omega} u = 0$, $\int_{\Omega} \phi = 0$ and $\int_{\Omega} B_p^J u = 0$, we have that

$$\begin{aligned} \int_{\Omega} uv + \int_{\Omega} B_p^J uv &= \int_{\Omega} u \left(v - \frac{1}{|\Omega|} \int_{\Omega} v \right) + \int_{\Omega} B_p^J u \left(v - \frac{1}{|\Omega|} \int_{\Omega} v \right) \\ &= \int_{\Omega} \phi \left(v - \frac{1}{|\Omega|} \int_{\Omega} v \right) = \int_{\Omega} \phi v, \end{aligned}$$

for any $v \in L^p(\Omega)$, and consequently (4.9) holds.

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